SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
		00000					QSSI Technologies India Private Limited	IN	NIA	Quality Software Services, Inc.	Ownership	99.900	UnitedHealth Group Incorporated	1
		00000	52-2016292				Quality Software Services, Inc.	MD	NIA	OptumInsight, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	26-3168754				R&H Family Fitness Unlimited LLC	TX	NIA	WellMed Medical Management, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	20-0151096				Rx Solutions NY IPA, Inc.	NY	NIA	OptumRx, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000					ScriptSwitch Holdings Limited	UK	NIA	Ingenix UK Holdings Limited	Ownership	100.000	UnitedHealth Group Incorporated	
		00000					ScriptSwitch Limited	UK	NIA	ScriptSwitch Holdings Limited	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	71420	94-0734860				Sierra Health and Life Insurance Company, Inc.	CA	IA	Sierra Health Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	88-0200415				Sierra Health Services, Inc.	NV	NIA	UnitedHealthcare, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	88-0254322				Sierra Health-Care Options, Inc.	NV	NIA	Sierra Health Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	88-0385705				Sierra Home Medical Products, Inc.	NV	NIA	Sierra Health Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	88-0264562				Sierra Nevada Administrators, Inc.	NV	NIA	Sierra Health Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	88-0201420				Southwest Medical Associates, Inc.	NV	NIA	Sierra Health Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	38-2609888				Southwest Michigan Health Network Inc.	MI	NIA	UnitedHealthcare, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	41-1921983				Specialty Benefits, LLC	DE	NIA	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	71-0886811				Spectera of New York, IPA, Inc.	NY	NIA	Spectera, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	52-1260282				Spectera, Inc.	MD	NIA	Specialty Benefits, LLC	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	56-1970224				The Lewin Group, Inc.	NC	NIA	Optum Public Sector Solutions, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	25-1825549				Three Rivers Holdings, Inc.	DE	NIA	AmeriChoice Corporation	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	52-1431155				Travel Express Incorporated	MD	NIA	FrontierMEDEX, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	94-3077084				U.S. Behavioral Health Plan, California	CA	IA	United Behavioral Health	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	41-1913059				UHC International Services, Inc.	DE	NIA	UnitedHealth Group Incorporated	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	95-2931460				UHC of California	CA	IA	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	41-1921008				UHIC Holdings, Inc.	DE	NIA	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	14-1892398				Ultima Rx, LLC	FL	NIA	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	75-2788811				UMR Care Management, LLLP	DE	NIA	United HealthCare Services, Inc.	Ownership	99.000	UnitedHealth Group Incorporated	
		00000	75-2788811				UMR Care Management, LLLP	DE	NIA	UMR, Inc.	Ownership	1.000	UnitedHealth Group Incorporated	
		00000	39-1995276				UMR, Inc.	DE	NIA	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	91529	52-1996029				Unimerica Insurance Company	WI	IA	OptumHealth Holdings, LLC	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	11596	01-0637149				Unimerica Life Insurance Company of New York	NY	IA	UnitedHealthcare Insurance Company	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	25-1877716				Unison Administrative Services, LLC	PA	NIA	Three Rivers Holdings, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	20-5917714				Unison Health Plan of Delaware, Inc.	DE	IA	Three Rivers Holdings, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	13032	26-0651931				Unison Health Plan of the Capital Area, Inc.	DC	IA	Three Rivers Holdings, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	94-2649097				United Behavioral Health	CA	NIA	OptumHealth Holdings, LLC	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	41-1868911				United Behavioral Health of New York, I.P.A., Inc.	NY	NIA	United Behavioral Health	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	41-1941615				United Health Foundation	MN	NIA	UnitedHealth Group Incorporated	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	41-1289245	3410132			United HealthCare Services, Inc.	MN	UIP	UnitedHealth Group Incorporated	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	30-0318238				United Resource Networks IPA of New York, Inc.	NY	NIA	OptumHealth Care Solutions, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	01-0538317				UnitedHealth Advisors, LLC	ME	NIA	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000					UnitedHealth Group Global Healthcare Services Limited	IE	NIA	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000					UnitedHealth Group Global Services, Inc.	PH	NIA	UnitedHealth Group International B.V.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	41-1321939		0000731766	New York Stock Exchange	UnitedHealth Group Incorporated	MN	UIP					

SCHEDULE Y
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		00000					UnitedHealth Group Information Services Private Limited	IN	NIA	UnitedHealth Group International B.V.	Ownership	99.370	UnitedHealth Group Incorporated	
		00000					UnitedHealth Group Information Services Private Limited	IN	NIA	UnitedHealth International, Inc.	Ownership	0.630	UnitedHealth Group Incorporated	
		00000					UnitedHealth Group International B.V.	NL	NIA	UnitedHealth Group Incorporated	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	41-1917398				UnitedHealth International, Inc.	DE	NIA	UnitedHealth Group Incorporated	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	26-2574977				UnitedHealth Military & Veterans Services, LLC	DE	NIA	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000					UnitedHealth UK Limited	UK	NIA	Ingenix UK Holdings Limited	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	95174	33-0115163				UnitedHealthcare Benefits of Texas, Inc.	TX	IA	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	12323	56-2451429				UnitedHealthcare Community Plan of Ohio, Inc.	OH	IA	Three Rivers Holdings, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	11141	91-2008361				UnitedHealthcare Community Plan of Texas, L.L.C.	TX	IA	Ovations, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	95467	38-3204052				UnitedHealthcare Community Plan, Inc.	MI	IA	AmeriChoice Corporation	Ownership	100.000	UnitedHealth Group Incorporated	
		00000					UnitedHealthcare India Private Limited	IN	NIA	UnitedHealth Group International B.V.	Ownership	99.995	UnitedHealth Group Incorporated	
		00000					UnitedHealthcare India Private Limited	IN	NIA	UnitedHealth International, Inc.	Ownership	0.005	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	79413	36-2739571				UnitedHealthcare Insurance Company	CT	IA	UHIC Holdings, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	60318	36-3800349				UnitedHealthcare Insurance Company of Illinois	IL	IA	UnitedHealthcare Insurance Company	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	60093	11-3283886				UnitedHealthcare Insurance Company of New York	NY	IA	UnitedHealthcare Insurance Company	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	12231	20-1902768				UnitedHealthcare Insurance Company of the River Valley	IL	IA	UnitedHealthcare Services Company of the River Valley, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000					UnitedHealthcare International Asia, LLC	DE	NIA	UnitedHealth Group Incorporated	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	95784	63-0899562				UnitedHealthcare of Alabama, Inc.	AL	IA	UnitedHealthcare, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	96016	86-0507074				UnitedHealthcare of Arizona, Inc.	AZ	IA	UnitedHealthcare, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	95446	63-1036819				UnitedHealthcare of Arkansas, Inc.	AR	IA	UnitedHealthcare, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	95090	84-1004639				UnitedHealthcare of Colorado, Inc.	CO	IA	UnitedHealthcare, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	95264	59-1293865				UnitedHealthcare of Florida, Inc.	FL	IA	UnitedHealthcare, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	95850	58-1653544				UnitedHealthcare of Georgia, Inc.	GA	IA	UnitedHealthcare, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	95776	36-3280214				UnitedHealthcare of Illinois, Inc.	IL	IA	UnitedHealthcare, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	96644	62-1240316				UnitedHealthcare of Kentucky, Ltd.	KY	IA	United HealthCare Services, Inc.	Ownership	94.180	UnitedHealth Group Incorporated	2
0707	UnitedHealth Group Incorporated	96644	62-1240316				UnitedHealthcare of Kentucky, Ltd.	KY	IA	UnitedHealthcare, Inc.	Ownership	5.820	UnitedHealth Group Incorporated	2
0707	UnitedHealth Group Incorporated	95833	72-1074008				UnitedHealthcare of Louisiana, Inc.	LA	IA	UnitedHealthcare, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	95716	63-1036817				UnitedHealthcare of Mississippi, Inc.	MS	IA	UnitedHealthcare, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	95149	05-0413469				UnitedHealthcare of New England, Inc.	RI	IA	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	13214	26-2697886				UnitedHealthcare of New Mexico, Inc.	NM	IA	UnitedHealthcare Insurance Company	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	95085	06-1172891				UnitedHealthcare of New York, Inc.	NY	IA	AmeriChoice Corporation	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	95103	56-1461010				UnitedHealthcare of North Carolina, Inc.	NC	IA	UnitedHealthcare, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	95186	31-1142815				UnitedHealthcare of Ohio, Inc.	OH	IA	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	96903	33-0115166				UnitedHealthcare of Oklahoma, Inc.	OK	IA	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0707	UnitedHealth Group Incorporated	95893	93-0938819				UnitedHealthcare of Oregon, Inc.	OR	IA	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	95220	25-1756858				UnitedHealthcare of Pennsylvania, Inc.	PA	IA	Three Rivers Holdings, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	11775	32-0062883				UnitedHealthcare of South Carolina, Inc.	SC	IA	Three Rivers Holdings, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	95765	95-3939697				UnitedHealthcare of Texas, Inc.	TX	IA	UnitedHealthcare, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	95025	52-1130183				UnitedHealthcare of the Mid-Atlantic, Inc.	MD	IA	UnitedHealthcare, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	95591	47-0676824				UnitedHealthcare of the Midlands, Inc.	NE	IA	UnitedHealthcare, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	96385	43-1361841				UnitedHealthcare of the Midwest, Inc.	MO	IA	UnitedHealthcare, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	95501	41-1488563				UnitedHealthcare of Utah, Inc.	UT	IA	UnitedHealthcare, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	48038	91-1312551				UnitedHealthcare of Washington, Inc.	WA	IA	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	95710	39-1555888				UnitedHealthcare of Wisconsin, Inc.	WI	IA	UnitedHealthcare, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	95378	36-3379945				UnitedHealthcare Plan of the River Valley, Inc.	IL		UnitedHealthcare Services Company of the River Valley, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	47-0854646				UnitedHealthcare Service LLC	DE	NIA	UnitedHealthcare Insurance Company	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	36-3355110				UnitedHealthcare Services Company of the River Valley, Inc.	DE	UDP	UnitedHealthcare, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	41-1922511				UnitedHealthcare, Inc.	DE	UIP	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	37-0920164				UnitedHealthOne Agency, Inc.	IN	NIA	Golden Rule Financial Corporation	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	74-2797745				WellMed Medical Management of Florida, Inc.	FL	NIA	WellMed Medical Management, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	74-2786364				WellMed Medical Management, Inc.	TX	NIA	Collaborative Care Holdings, LLC	Ownership	80.000	UnitedHealth Group Incorporated	3
		00000	36-3437660				Wellness, Inc.	IL	NIA	OptumHealth Care Solutions, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	20-0325334				XLHealth BIPA, Inc.	MD	NIA	XLHealth Corporation	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	52-2102846				XLHealth Corporation	MD	NIA	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000					XLHealth Corporation India Private Limited	IN	NIA	XLHealth Corporation	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	20-2717264				XLHealth Tennessee, LLC	MD	NIA	XLHealth Corporation	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	52-2111342				XLHealth Texas, Inc.	MD	NIA	XLHealth Corporation	Ownership	100.000	UnitedHealth Group Incorporated	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

1. The Company does not offer the Medicare Part D product.

Bar Code:

1. Medicare Part D Coverage Supplement [Document Identifier 365]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
2504.	State Tax Receivable			0	10,244
2505.	Service Fee Receivable	2,580		2,580	
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,580	0	2,580	10,244

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	9,080,212	
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and depreciation	65,483	
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	9,014,729	0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	9,014,729	0

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	628,251,495	560,542,524
2.	Cost of bonds and stocks acquired	164,420,149	233,096,501
3.	Accrual of discount	74,395	119,544
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	1,325,193	3,361,395
6.	Deduct consideration for bonds and stocks disposed of	113,291,024	161,022,038
7.	Deduct amortization of premium	7,168,687	7,793,643
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		52,788
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	673,611,521	628,251,495
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	673,611,521	628,251,495

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	781,839,225	1,929,839,616	1,871,114,806	(3,371,670)	826,226,304	781,839,225	837,192,365	792,382,009
2. Class 2 (a)	49,144,246	7,304,427	7,030,496	1,254,035	50,679,489	49,144,246	50,672,212	40,994,963
3. Class 3 (a)	807,029	0	0	(807,029)	0	807,029	0	0
4. Class 4 (a)	0				0	0	0	0
5. Class 5 (a)	0				0	0	0	0
6. Class 6 (a)	0				0	0	0	0
7. Total Bonds	831,790,500	1,937,144,043	1,878,145,302	(2,924,664)	876,905,793	831,790,500	887,864,577	833,376,972
PREFERRED STOCK								
8. Class 1	0				0	0	0	0
9. Class 2	0				0	0	0	0
10. Class 3	0				0	0	0	0
11. Class 4	0				0	0	0	0
12. Class 5	0				0	0	0	0
13. Class 6	0				0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	831,790,500	1,937,144,043	1,878,145,302	(2,924,664)	876,905,793	831,790,500	887,864,577	833,376,972

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 52,897,868 ; NAIC 2 $ 7,835,650 ; NAIC 3 $ 0 ;
NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	212,249,229	XXX	213,091,787	721,323	286,130

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	194,539,154	417,762,526
2.	Cost of short-term investments acquired	5,529,567,612	7,035,728,626
3.	Accrual of discount	6,546	4,776
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	241	235
6.	Deduct consideration received on disposals	5,510,606,354	7,258,238,944
7.	Deduct amortization of premium	1,257,970	718,065
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	212,249,229	194,539,154
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	212,249,229	194,539,154

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

NONE

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

NONE

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	10,586,325	15,053,036
2.	Cost of cash equivalents acquired	265,769,057	1,872,358,094
3.	Accrual of discount	829	3,261
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals		80
6.	Deduct consideration received on disposals	274,330,000	1,876,812,000
7.	Deduct amortization of premium	22,384	16,146
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,003,827	10,586,325
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	2,003,827	10,586,325

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4								Commitment for	
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Additional Investment	Percentage of Ownership
	US Bancorp LIH Fund 2012-5 LLC Prv P 0.000% 12/31/23		GA	US Bancorp	1Z	07/02/2012		9,080,212	0	0	0	0.000
2999999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								9,080,212	0	0	0	XXX
3999999. Total - Unaffiliated								9,080,212	0	0	0	XXX
4099999. Total - Affiliated								0	0	0	0	XXX
4199999 - Totals								9,080,212	0	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	US Bancorp LIH Fund 2012-5 LLC Prv P 0.000% 12/31/23		GA	Paydown	07/02/2012	09/15/2012	0	0	0	0	0	0	0	65,819	65,819	0	0	0	0
	US Bancorp LIH Fund 2012-5 LLC Prv P Income Housing Tax Credit- Unaffiliated 0.000% 12/31/23		GA	Basis Adjustment	07/02/2012	09/21/2012	0	0	0	0	0	0	0	(335)	0	0	0	0	0
2999999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	65,484	65,819	0	0	0	0
3999999. Total - Unaffiliated							0	0	0	0	0	0	0	65,484	65,819	0	0	0	0
4099999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4199999 - Totals							0	0	0	0	0	0	0	65,484	65,819	0	0	0	0

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
313380-3D-7	FHLB Note Call 0.300% 08/08/13		07/10/2012	BNP Paribar Securities Corp		1,000,000	1,000,000	0	1FE
313380-K9-7	FHLB Note Call 0.450% 09/04/14		08/16/2012	BNP Paribar Securities Corp		2,000,000	2,000,000	0	1FE
31359D-PQ-0	FNMA Note Non Call 0.875% 10/26/17		09/20/2012	Barclays Group Inc.		2,399,880	2,400,000	0	1
0599999. Subtotal - Bonds - U.S. Governments						5,399,880	5,400,000	0	XXX
49474F-BD-1	King Cnty WA GO Non Call 5.000% 12/01/17		07/17/2012	JP Morgan Chase		2,539,530	2,100,000	0	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,539,530	2,100,000	0	XXX
052476-A4-0	Austin TX Wtr & Wstwtr Rev Bond Cont Call 5.000% 11/15/23		07/12/2012	Goldman Sachs		4,971,880	4,000,000	16,667	1FE
3132GV-JF-0	FHLMC Pool G09862 MBS 3.500% 08/01/42		09/04/2012	Nomura Securities		639,192	597,987	698	1
3138EE-7J-2	FNMA Pool AK9896 MBS 3.500% 07/01/42		09/04/2012	Nomura Securities		1,350,718	1,265,865	1,477	1
3138M4-E3-2	FNMA Pool AP1053 MBS 3.500% 07/01/42		09/04/2012	Montgomery Securities		1,656,977	1,552,658	1,811	1
3138M4-TC-6	FNMA Pool AP1446 MBS 3.500% 08/01/42		09/05/2012	Montgomery Securities		961,486	898,716	1,049	1
3138M7-6J-9	FNMA Pool AP4472 MBS 3.500% 08/01/42		09/06/2012	JP Morgan Chase		213,002	199,650	233	1
3138M9-3C-3	FNMA Pool AP6194 MBS 3.500% 08/01/42		09/05/2012	Montgomery Securities		588,589	548,801	640	1
59447P-NG-2	MI St Fin Auth Rev Bond Cont Call 5.000% 07/01/21		07/18/2012	Merrill Lynch		2,674,710	2,250,000	8,125	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						13,056,554	11,313,677	30,700	XXX
05531F-AE-3	BB&T Corp Note Non Call 3.375% 09/25/13		07/27/2012	Scott & Stringfellow		180,254	175,000	2,067	1FE
05531F-AE-3	BB&T Corp Note Non Call 3.375% 09/25/13		07/27/2012	HSBC Securities Inc		1,030,160	1,000,000	11,813	1FE
19122T-AA-7	Coca Cola Corp Note MW 10BP 1.125% 11/12/13		09/26/2012	Bank of New York		1,508,925	1,500,000	6,375	2FE
345397-WC-3	Ford Motor Credit Corp Note Non Call 2.750% 05/15/15		08/27/2012	Cantor Fitzgerald		1,116,500	1,100,000	8,823	2FE
46625H-JE-1	JP Morgan Chase Corp Note Non Call 3.250% 09/23/22		09/19/2012	JP Morgan Chase		1,336,822	1,345,000	0	1FE
57629W-BL-3	Massmutual Glob Corp Note Non Call Prv Plc 0.864% 09/27/13		07/11/2012	Mizuho Investor Sec Co		1,005,480	1,000,000	507	1FE
59157B-AF-9	Metlife Institute Corp Note Non Call Prv Plc 1.361% 04/04/14		07/13/2012	Mizuho Investor Sec Co		1,608,976	1,600,000	786	1FE
59217G-AW-9	MetLife Global Corp Note Non Call Prv Plc 0.731% 03/19/14		09/12/2012	US Bancorp		750,000	750,000	0	1FE
66989H-AE-8	Novartis Capital Corp Note MW 10BP 2.400% 09/21/22		09/18/2012	JP Morgan Chase		1,339,538	1,350,000	0	1FE
69371R-K7-0	PACCAR Inc Corp Note Non Call 0.664% 06/05/14		09/14/2012	Mizuho Investor Sec Co		1,259,292	1,255,000	324	1FE
74153W-BK-4	Pricoa Global Corp Note Non Call Prv Plc 5.300% 09/27/13		07/18/2012	CitiGroup		842,008	800,000	13,662	1FE
74256L-AA-7	Principal Life Global Corp Note Non Call Prv Plc 1.085% 07/09/14		07/10/2012	US Bancorp		500,000	500,000	0	1FE
78387G-AP-8	SBC Communications Inc Corp Note Cont Call 5.100% 09/15/14		09/14/2012	Wachovia Bank		1,416,519	1,300,000	737	1FE
790849-AG-8	St Jude Medical Corp Note MW 15BP 2.200% 09/15/13		07/09/2012	Jefferys and Company		763,388	750,000	5,363	1FE
918204-AU-2	VF Corp Note Call 1.184% 08/23/13		07/11/2012	Mizuho Investor Sec Co		502,890	500,000	913	1FE
931422-AF-6	Walgreen Corp Note Non Call 0.899% 03/13/14		09/10/2012	Goldman Sachs		500,000	500,000	0	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						15,660,752	15,425,000	51,370	XXX
8399997. Total - Bonds - Part 3						36,656,716	34,238,677	82,070	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						36,656,716	34,238,677	82,070	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						0	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	XXX
9999999 - Totals						36,656,716	XXX	82,070	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
313378-GR-6	FHLB Note Call 0.260% 03/05/13		09/05/2012	Call 100.0000		2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	0	0	2,600	03/05/2013	1
313379-GP-8	FHLB Note Call 0.300% 06/10/13		07/25/2012	Call 100.0000		2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	0	0	1,000	06/10/2013	1
313379-JC-4	FHLB Note Call 0.500% 06/05/14		07/05/2012	Call 100.0000		1,500,000	1,500,000	1,500,000	0	0	0	0	0	0	1,500,000	0	0	0	625	06/05/2014	1
36220N-VU-8	GNMA Pool 283327 MBS 9.000% 12/15/19		07/01/2012	Paydown		76	76	76	76	0	0	0	0	0	76	0	0	0	4	12/15/2019	1
36220N-VU-8	GNMA Pool 283327 MBS 9.000% 12/15/19		08/01/2012	Paydown		78	78	78	78	0	0	0	0	0	78	0	0	0	5	12/15/2019	1
36220N-VU-8	GNMA Pool 283327 MBS 9.000% 12/15/19		09/01/2012	Paydown		73	73	73	73	0	0	0	0	0	73	0	0	0	5	12/15/2019	1
912828-UM-0	US Treasury Note 1.375% 09/15/12		09/15/2012	Maturity		10,000,000	10,000,000	10,094,174	10,028,762	0	(28,762)	0	(28,762)	0	10,000,000	0	0	0	137,500	09/15/2012	
0599999. Subtotal - Bonds - U.S. Governments						15,500,227	15,500,227	15,594,401	10,028,989	0	(28,762)	0	(28,762)	0	15,500,227	0	0	0	141,739	XXX	XXX
604129-EB-8	MN St GO Non Call 5.000% 08/01/12		08/01/2012	Maturity		2,030,000	2,030,000	2,216,841	2,056,387	0	(26,387)	0	(26,387)	0	2,030,000	0	0	0	101,500	08/01/2012	1FE
709141-Q5-7	PA St GO Non Call 5.000% 09/01/12		09/01/2012	Maturity		2,000,000	2,000,000	2,147,980	2,027,158	0	(27,158)	0	(27,158)	0	2,000,000	0	0	0	100,000	09/01/2012	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						4,030,000	4,030,000	4,364,821	4,083,545	0	(53,545)	0	(53,545)	0	4,030,000	0	0	0	201,500	XXX	XXX
16753T-4G-6	Chicago IL HSG Auth Cap Rev Non Call 5.250% 07/01/12		07/01/2012	Maturity		2,100,000	2,100,000	2,365,671	2,140,249	0	(40,249)	0	(40,249)	0	2,100,000	0	0	0	110,250	07/01/2012	1FE
3128PC-2X-9	FHLMC Pool J01690 MBS 5.500% 04/01/21		07/01/2012	Paydown		1,576	1,576	1,575	1,575	0	1	0	1	0	1,576	0	0	0	51	04/01/2021	1
3128PC-2X-9	FHLMC Pool J01690 MBS 5.500% 04/01/21		08/01/2012	Paydown		1,573	1,573	1,573	1,572	0	1	0	1	0	1,573	0	0	0	58	04/01/2021	1
3128PC-2X-9	FHLMC Pool J01690 MBS 5.500% 04/01/21		09/01/2012	Paydown		1,579	1,579	1,579	1,578	0	1	0	1	0	1,579	0	0	0	65	04/01/2021	1
3128PE-4K-1	FHLMC Pool J03526 MBS 6.000% 10/01/21		07/01/2012	Paydown		2,777	2,777	2,823	2,815	0	(38)	0	(38)	0	2,777	0	0	0	97	10/01/2021	1
3128PE-4K-1	FHLMC Pool J03526 MBS 6.000% 10/01/21		08/01/2012	Paydown		9,012	9,012	9,162	9,135	0	(122)	0	(122)	0	9,012	0	0	0	360	10/01/2021	1
3128PE-4K-1	FHLMC Pool J03526 MBS 6.000% 10/01/21		09/01/2012	Paydown		11,786	11,786	11,981	11,946	0	(160)	0	(160)	0	11,786	0	0	0	530	10/01/2021	1
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		07/01/2012	Paydown		1,818	1,818	1,844	1,839	0	(21)	0	(21)	0	1,818	0	0	0	64	10/01/2021	1
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		08/01/2012	Paydown		1,826	1,826	1,852	1,847	0	(21)	0	(21)	0	1,826	0	0	0	73	10/01/2021	1
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		09/01/2012	Paydown		1,820	1,820	1,845	1,841	0	(21)	0	(21)	0	1,820	0	0	0	82	10/01/2021	1
3128PE-KP-2	FHLMC Pool J03002 MBS 5.500% 07/01/21		07/01/2012	Paydown		3,675	3,675	3,666	3,666	0	9	0	9	0	3,675	0	0	0	118	07/01/2021	1
3128PE-KP-2	FHLMC Pool J03002 MBS 5.500% 07/01/21		08/01/2012	Paydown		2,149	2,149	2,144	2,144	0	5	0	5	0	2,149	0	0	0	79	07/01/2021	1
3128PE-KP-2	FHLMC Pool J03002 MBS 5.500% 07/01/21		09/01/2012	Paydown		1,965	1,965	1,961	1,961	0	5	0	5	0	1,965	0	0	0	81	07/01/2021	1
3128PK-MU-5	FHLMC Pool J07571 MBS 5.500% 04/01/23		07/01/2012	Paydown		42,305	42,305	42,781	42,730	0	(425)	0	(425)	0	42,305	0	0	0	1,357	04/01/2023	1
3128PK-MU-5	FHLMC Pool J07571 MBS 5.500% 04/01/23		08/01/2012	Paydown		3,260	3,260	3,296	3,292	0	(33)	0	(33)	0	3,260	0	0	0	120	04/01/2023	1
3128PK-MU-5	FHLMC Pool J07571 MBS 5.500% 04/01/23		09/01/2012	Paydown		42,609	42,609	43,088	43,036	0	(428)	0	(428)	0	42,609	0	0	0	1,758	04/01/2023	1
3128PL-PR-7	FHLMC Pool J08532 MBS 5.500% 08/01/23		07/01/2012	Paydown		11,762	11,762	11,894	11,880	0	(118)	0	(118)	0	11,762	0	0	0	377	08/01/2023	1
3128PL-PR-7	FHLMC Pool J08532 MBS 5.500% 08/01/23		08/01/2012	Paydown		40,321	40,321	40,774	40,724	0	(403)	0	(403)	0	40,321	0	0	0	1,478	08/01/2023	1
3128PL-PR-7	FHLMC Pool J08532 MBS 5.500% 08/01/23		09/01/2012	Paydown		9,744	9,744	9,853	9,841	0	(97)	0	(97)	0	9,744	0	0	0	402	08/01/2023	1
3128PP-2M-4	FHLMC Pool J10780 MBS 4.500% 09/01/24		07/01/2012	Paydown		9,530	9,530	9,886	9,862	0	(331)	0	(331)	0	9,530	0	0	0	250	09/01/2024	1
3128PP-2M-4	FHLMC Pool J10780 MBS 4.500% 09/01/24		08/01/2012	Paydown		10,584	10,584	10,979	10,952	0	(368)	0	(368)	0	10,584	0	0	0	318	09/01/2024	1
3128PP-2M-4	FHLMC Pool J10780 MBS 4.500% 09/01/24		09/01/2012	Paydown		97,586	97,586	101,230	100,979	0	(3,394)	0	(3,394)	0	97,586	0	0	0	3,294	09/01/2024	1
3128PP-MC-4	FHLMC Pool J10355 MBS 4.500% 07/01/24		07/01/2012	Paydown		81,290	81,290	83,417	83,265	0	(1,975)	0	(1,975)	0	81,290	0	0	0	2,134	07/01/2024	1
3128PP-MC-4	FHLMC Pool J10355 MBS 4.500% 07/01/24		08/01/2012	Paydown		60,016	60,016	61,587	61,474	0	(1,458)	0	(1,458)	0	60,016	0	0	0	1,800	07/01/2024	1
3128PP-MC-4	FHLMC Pool J10355 MBS 4.500% 07/01/24		09/01/2012	Paydown		78,741	78,741	80,802	80,654	0	(1,913)	0	(1,913)	0	78,741	0	0	0	2,658	07/01/2024	1
3128PP-YL-1	FHLMC Pool J10715 MBS 4.500% 09/01/24		07/01/2012	Paydown		11,755	11,755	12,236	12,201	0	(446)	0	(446)	0	11,755	0	0	0	309	09/01/2024	1
3128PP-YL-1	FHLMC Pool J10715 MBS 4.500% 09/01/24		08/01/2012	Paydown		12,262	12,262	12,764	12,727	0	(466)	0	(466)	0	12,262	0	0	0	368	09/01/2024	1
3128PP-YL-1	FHLMC Pool J10715 MBS 4.500% 09/01/24		09/01/2012	Paydown		13,688	13,688	14,248	14,208	0	(520)	0	(520)	0	13,688	0	0	0	462	09/01/2024	1
3128PQ-RG-8	FHLMC Pool J11387 MBS 4.000% 12/01/24		07/01/2012	Paydown		4,377	4,377	4,436	4,431	0	(54)	0	(54)	0	4,377	0	0	0	102	12/01/2024	1
3128PQ-RG-8	FHLMC Pool J11387 MBS 4.000% 12/01/24		08/01/2012	Paydown		62,762	62,762	63,606	63,541	0	(779)	0	(779)	0	62,762	0	0	0	1,674	12/01/2024	1
3128PQ-RG-8	FHLMC Pool J11387 MBS 4.000% 12/01/24		09/01/2012	Paydown		4,214	4,214	4,270	4,266	0	(52)	0	(52)	0	4,214	0	0	0	126	12/01/2024	1
3128PR-5S-4	FHLMC Pool J12657 MBS 4.500% 07/01/25		07/01/2012	Paydown		2,388	2,388	2,533	2,529	0	(141)	0	(141)	0	2,388	0	0	0	63	07/01/2025	1
3128PR-5S-4	FHLMC Pool J12657 MBS 4.500% 07/01/25		08/01/2012	Paydown		2,398	2,398	2,543	2,540	0	(142)	0	(142)	0	2,398	0	0	0	72	07/01/2025	1
3128PR-5S-4	FHLMC Pool J12657 MBS 4.500% 07/01/25		09/01/2012	Paydown		41,887	41,887	44,426	44,361	0	(2,475)	0	(2,475)	0	41,887	0	0	0	1,414	07/01/2025	1
3128PR-UJ-6	FHLMC Pool 12385 MBS 4.500% 06/01/25		07/01/2012	Paydown		5,282	5,282	5,581	5,568	0	(286)	0	(286)	0	5,282	0	0	0	139	06/01/2025	1
3128PR-UJ-6	FHLMC Pool 12385 MBS 4.500% 06/01/25		08/01/2012	Paydown		5,307	5,307	5,608	5,594	0	(287)	0	(287)	0	5,307	0	0	0	159	06/01/2025	1
3128PR-UJ-6	FHLMC Pool 12385 MBS 4.500% 06/01/25		09/01/2012	Paydown		5,262	5,262	5,561	5,547	0	(285)	0	(285)	0	5,262	0	0	0	178	06/01/2025	1
3128PT-FL-4	FHLMC Pool J13771 MBS 3.500% 12/01/25		07/01/2012	Paydown		7,558	7,558	7,611	7,609	0	(51)	0	(51)	0	7,558	0	0	0	154	12/01/2025	1
3128PT-FL-4	FHLMC Pool J13771 MBS 3.500% 12/01/25		08/01/2012	Paydown		7,499	7,499	7,552	7,550	0	(51)	0	(51)	0	7,499	0	0	0	175	12/01/2025	1
3128PT-FL-4	FHLMC Pool J13771 MBS 3.500% 12/01/25		09/01/2012	Paydown		9,066	9,066	9,130	9,127	0	(61)	0	(61)	0	9,066	0	0	0	238	12/01/2025	1
3128PT-MF-9	FHLMC Pool J13958 MBS 4.000% 12/01/25		07/01/2012	Paydown		9,923	9,923	10,247	10,235	0	(311)	0	(311)	0	9,923	0	0	0	232	12/01/2025	1
3128PT-MF-9	FHLMC Pool J13958 MBS 4.000% 12/01/25		08/01/2012	Paydown		8,658	8,658	8,940	8,929	0	(272)	0	(272)	0	8,658	0	0	0	231	12/01/2025	1
3128PT-MF-9	FHLMC Pool J13958 MBS 4.000% 12/01/25		09/01/2012	Paydown		8,410	8,410	8,685	8,674	0	(264)	0	(264)	0	8,410	0	0	0	252	12/01/2025	1
3128PU-KU-5	FHLMC Pool J14807 MBS 4.500% 03/01/26		07/01/2012	Paydown		2,009	2,009	2,132	2,129	0	(120)	0	(120)	0	2,009	0	0	0	53	03/01/2026	1
3128PU-KU-5	FHLMC Pool J14807 MBS 4.500% 03/01/26		08/01/2012	Paydown		1,676	1,676	1,778	1,776	0	(100)	0	(100)	0	1,676	0	0	0	50	03/01/2026	1
3128PU-KU-5	FHLMC Pool J14807 MBS 4.500% 03/01/26		09/01/2012	Paydown		84,945	84,945	90,134	90,027	0	(5,082)	0	(5,082)	0	84,945	0	0	0	2,867	03/01/2026	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3128PU-T6-9	FHLMC Pool J15073 MBS 4.000% 04/01/26		07/01/2012	Paydown		124,223	124,223	128,144	128,036	0	(3,813)	0	(3,813)	0	124,223	0	0	0	2,899	04/01/2026	1
3128PU-T6-9	FHLMC Pool J15073 MBS 4.000% 04/01/26		08/01/2012	Paydown		48,532	48,532	50,064	50,022	0	(1,490)	0	(1,490)	0	48,532	0	0	0	1,294	04/01/2026	1
3128PU-T6-9	FHLMC Pool J15073 MBS 4.000% 04/01/26		09/01/2012	Paydown		53,123	53,123	54,800	54,754	0	(1,630)	0	(1,630)	0	53,123	0	0	0	1,594	04/01/2026	1
3128PU-UP-5	FHLMC Pool J15090 MBS 4.500% 04/01/26		07/01/2012	Paydown		2,569	2,569	2,725	2,722	0	(153)	0	(153)	0	2,569	0	0	0	67	04/01/2026	1
3128PU-UP-5	FHLMC Pool J15090 MBS 4.500% 04/01/26		08/01/2012	Paydown		2,637	2,637	2,797	2,793	0	(157)	0	(157)	0	2,637	0	0	0	79	04/01/2026	1
3128PU-UP-5	FHLMC Pool J15090 MBS 4.500% 04/01/26		09/01/2012	Paydown		2,647	2,647	2,808	2,804	0	(157)	0	(157)	0	2,647	0	0	0	89	04/01/2026	1
3128PU-WF-5	FHLMC Pool J15146 MBS 4.500% 04/01/26		07/01/2012	Paydown		4,291	4,291	4,562	4,555	0	(264)	0	(264)	0	4,291	0	0	0	113	04/01/2026	1
3128PU-WF-5	FHLMC Pool J15146 MBS 4.500% 04/01/26		08/01/2012	Paydown		4,268	4,268	4,537	4,531	0	(262)	0	(262)	0	4,268	0	0	0	128	04/01/2026	1
3128PU-WF-5	FHLMC Pool J15146 MBS 4.500% 04/01/26		09/01/2012	Paydown		4,280	4,280	4,549	4,543	0	(263)	0	(263)	0	4,280	0	0	0	144	04/01/2026	1
3128PU-YZ-9	FHLMC Pool J15228 MBS 4.500% 04/01/26		07/01/2012	Paydown		3,707	3,707	3,944	3,939	0	(232)	0	(232)	0	3,707	0	0	0	97	04/01/2026	1
3128PU-YZ-9	FHLMC Pool J15228 MBS 4.500% 04/01/26		08/01/2012	Paydown		4,078	4,078	4,340	4,333	0	(255)	0	(255)	0	4,078	0	0	0	122	04/01/2026	1
3128PU-YZ-9	FHLMC Pool J15228 MBS 4.500% 04/01/26		09/01/2012	Paydown		47,059	47,059	50,073	50,000	0	(2,941)	0	(2,941)	0	47,059	0	0	0	1,588	04/01/2026	1
3128PV-6T-2	FHLMC Pool J16282 MBS 3.500% 08/01/26		07/01/2012	Paydown		2,200	2,200	2,316	2,314	0	(114)	0	(114)	0	2,200	0	0	0	45	08/01/2026	1
3128PV-6T-2	FHLMC Pool J16282 MBS 3.500% 08/01/26		08/01/2012	Paydown		2,230	2,230	2,348	2,346	0	(116)	0	(116)	0	2,230	0	0	0	52	08/01/2026	1
3128PV-6T-2	FHLMC Pool J16282 MBS 3.500% 08/01/26		09/01/2012	Paydown		2,253	2,253	2,372	2,369	0	(117)	0	(117)	0	2,253	0	0	0	59	08/01/2026	1
3128PV-A4-2	FHLMC Pool J15427 MBS 4.500% 05/01/26		07/01/2012	Paydown		3,056	3,056	3,250	3,245	0	(189)	0	(189)	0	3,056	0	0	0	80	05/01/2026	1
3128PV-A4-2	FHLMC Pool J15427 MBS 4.500% 05/01/26		08/01/2012	Paydown		2,881	2,881	3,063	3,059	0	(178)	0	(178)	0	2,881	0	0	0	86	05/01/2026	1
3128PV-A4-2	FHLMC Pool J15427 MBS 4.500% 05/01/26		09/01/2012	Paydown		2,892	2,892	3,076	3,071	0	(179)	0	(179)	0	2,892	0	0	0	98	05/01/2026	1
3128PV-F3-9	FHLMC Pool J15586 MBS 4.500% 06/01/26		07/01/2012	Paydown		4,559	4,559	4,847	4,840	0	(281)	0	(281)	0	4,559	0	0	0	120	06/01/2026	1
3128PV-F3-9	FHLMC Pool J15586 MBS 4.500% 06/01/26		08/01/2012	Paydown		3,749	3,749	3,986	3,981	0	(231)	0	(231)	0	3,749	0	0	0	112	06/01/2026	1
3128PV-F3-9	FHLMC Pool J15586 MBS 4.500% 06/01/26		09/01/2012	Paydown		4,195	4,195	4,460	4,454	0	(259)	0	(259)	0	4,195	0	0	0	142	06/01/2026	1
3128PV-HG-8	FHLMC Pool J15631 MBS 4.000% 06/01/26		07/01/2012	Paydown		653	653	682	682	0	(29)	0	(29)	0	653	0	0	0	15	06/01/2026	1
3128PV-HG-8	FHLMC Pool J15631 MBS 4.000% 06/01/26		08/01/2012	Paydown		8,159	8,159	8,525	8,519	0	(360)	0	(360)	0	8,159	0	0	0	218	06/01/2026	1
3128PV-HG-8	FHLMC Pool J15631 MBS 4.000% 06/01/26		09/01/2012	Paydown		16,445	16,445	17,182	17,170	0	(725)	0	(725)	0	16,445	0	0	0	493	06/01/2026	1
3128PV-LY-4	FHLMC Pool J15743 MBS 3.500% 07/01/26		07/01/2012	Paydown		3,118	3,118	3,286	3,283	0	(165)	0	(165)	0	3,118	0	0	0	64	07/01/2026	1
3128PV-LY-4	FHLMC Pool J15743 MBS 3.500% 07/01/26		08/01/2012	Paydown		12,012	12,012	12,659	12,647	0	(635)	0	(635)	0	12,012	0	0	0	280	07/01/2026	1
3128PV-LY-4	FHLMC Pool J15743 MBS 3.500% 07/01/26		09/01/2012	Paydown		1,871	1,871	1,972	1,970	0	(99)	0	(99)	0	1,871	0	0	0	49	07/01/2026	1
3128PV-Q0-6	FHLMC Pool J15863 MBS 4.000% 06/01/26		07/01/2012	Paydown		15,436	15,436	16,229	16,212	0	(776)	0	(776)	0	15,436	0	0	0	360	06/01/2026	1
3128PV-Q0-6	FHLMC Pool J15863 MBS 4.000% 06/01/26		08/01/2012	Paydown		10,233	10,233	10,759	10,748	0	(514)	0	(514)	0	10,233	0	0	0	273	06/01/2026	1
3128PV-Q0-6	FHLMC Pool J15863 MBS 4.000% 06/01/26		09/01/2012	Paydown		6,925	6,925	7,281	7,273	0	(348)	0	(348)	0	6,925	0	0	0	208	06/01/2026	1
3128PW-E2-0	FHLMC Pool J16453 MBS 3.500% 09/01/26		07/01/2012	Paydown		341	341	360	360	0	(18)	0	(18)	0	341	0	0	0	7	09/01/2026	1
3128PW-E2-0	FHLMC Pool J16453 MBS 3.500% 09/01/26		08/01/2012	Paydown		342	342	361	361	0	(18)	0	(18)	0	342	0	0	0	8	09/01/2026	1
3128PW-E2-0	FHLMC Pool J16453 MBS 3.500% 09/01/26		09/01/2012	Paydown		7,739	7,739	8,161	8,154	0	(415)	0	(415)	0	7,739	0	0	0	203	09/01/2026	1
3128PY-WH-3	FHLMC Pool J18748 MBS 3.000% 04/01/27		07/01/2012	Paydown		7,886	7,886	8,284	0	0	(398)	0	(398)	0	7,886	0	0	0	39	04/01/2027	1
3128PY-WH-3	FHLMC Pool J18748 MBS 3.000% 04/01/27		08/01/2012	Paydown		8,418	8,418	8,843	0	0	(425)	0	(425)	0	8,418	0	0	0	63	04/01/2027	1
3128PY-WH-3	FHLMC Pool J18748 MBS 3.000% 04/01/27		09/01/2012	Paydown		8,542	8,542	8,973	0	0	(431)	0	(431)	0	8,542	0	0	0	85	04/01/2027	1
312906-FZ-8	FHLMC FHR 1105 CIs EZ CMO 7.950% 07/01/21		07/01/2012	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	0	07/01/2021	1
312906-FZ-8	FHLMC FHR 1105 CIs EZ CMO 7.950% 07/01/21		08/01/2012	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	07/01/2021	1
312906-FZ-8	FHLMC FHR 1105 CIs EZ CMO 7.950% 07/01/21		09/01/2012	Paydown		10	10	10	10	0	0	0	0	0	10	0	0	0	0	07/01/2021	1
312926-2P-2	FHLMC Pool A80782 MBS 6.000% 08/01/38		07/01/2012	Paydown		61,496	61,496	62,629	62,612	0	(1,116)	0	(1,116)	0	61,496	0	0	0	2,152	08/01/2038	1
312926-2P-2	FHLMC Pool A80782 MBS 6.000% 08/01/38		08/01/2012	Paydown		26,564	26,564	27,054	27,046	0	(482)	0	(482)	0	26,564	0	0	0	1,063	08/01/2038	1
312926-2P-2	FHLMC Pool A80782 MBS 6.000% 08/01/38		09/01/2012	Paydown		109,272	109,272	111,287	111,256	0	(1,984)	0	(1,984)	0	109,272	0	0	0	4,917	08/01/2038	1
312972-LE-0	FHLMC Pool B19325 MBS 5.000% 05/01/20		07/01/2012	Paydown		22,930	22,930	22,468	22,545	0	385	0	385	0	22,930	0	0	0	669	05/01/2020	1
312972-LE-0	FHLMC Pool B19325 MBS 5.000% 05/01/20		08/01/2012	Paydown		2,296	2,296	2,250	2,257	0	39	0	39	0	2,296	0	0	0	77	05/01/2020	1
312972-LE-0	FHLMC Pool B19325 MBS 5.000% 05/01/20		09/01/2012	Paydown		2,300	2,300	2,253	2,261	0	39	0	39	0	2,300	0	0	0	86	05/01/2020	1
3132GR-LZ-2	FHLMC Pool Q06344 MBS 4.000% 02/01/42		07/01/2012	Paydown		3,892	3,892	4,101	0	0	(209)	0	(209)	0	3,892	0	0	0	52	02/01/2042	1
3132GR-LZ-2	FHLMC Pool Q06344 MBS 4.000% 02/01/42		08/01/2012	Paydown		40,606	40,606	42,785	0	0	(2,179)	0	(2,179)	0	40,606	0	0	0	677	02/01/2042	1
3132GR-LZ-2	FHLMC Pool Q06344 MBS 4.000% 02/01/42		09/01/2012	Paydown		56,847	56,847	59,899	0	0	(3,051)	0	(3,051)	0	56,847	0	0	0	1,137	02/01/2042	1
31385X-EW-3	FNMA Pool 555549 MBS 5.000% 06/01/18		07/01/2012	Paydown		47,579	47,579	49,304	48,957	0	(1,378)	0	(1,378)	0	47,579	0	0	0	1,388	06/01/2018	1
31385X-EW-3	FNMA Pool 555549 MBS 5.000% 06/01/18		08/01/2012	Paydown		51,814	51,814	53,692	53,315	0	(1,501)	0	(1,501)	0	51,814	0	0	0	1,727	06/01/2018	1
31385X-EW-3	FNMA Pool 555549 MBS 5.000% 06/01/18		09/01/2012	Paydown		52,635	52,635	54,543	54,159	0	(1,525)	0	(1,525)	0	52,635	0	0	0	1,974	06/01/2018	1
3138A3-5Y-9	FNMA Pool AH2662 MBS 3.500% 01/01/26		07/01/2012	Paydown		3,080	3,080	3,232	3,229	0	(148)	0	(148)	0	3,080	0	0	0	63	01/01/2026	1
3138A3-5Y-9	FNMA Pool AH2662 MBS 3.500% 01/01/26		08/01/2012	Paydown		3,073	3,073	3,224	3,221	0	(148)	0	(148)	0	3,073	0	0	0	72	01/01/2026	1
3138A3-5Y-9	FNMA Pool AH2662 MBS 3.500% 01/01/26		09/01/2012	Paydown		3,232	3,232	3,390	3,387	0	(156)	0	(156)	0	3,232	0	0	0	85	01/01/2026	1
3138AB-20-1	FNMA Pool AH9782 MBS 4.000% 03/01/26		07/01/2012	Paydown		876	876	915	915	0	(39)	0	(39)	0	876	0	0	0	20	03/01/2026	1
3138AB-20-1	FNMA Pool AH9782 MBS 4.000% 03/01/26		08/01/2012	Paydown		859	859	898	897	0	(38)	0	(38)	0	859	0	0	0	23	03/01/2026	1
3138AB-20-1	FNMA Pool AH9782 MBS 4.000% 03/01/26		09/01/2012	Paydown		893	893	934	933	0	(40)	0	(40)	0	893	0	0	0	27	03/01/2026	1
3138AB-TT-6	FNMA Pool AH9561 MBS 3.500% 08/01/26		07/01/2012	Paydown		4,075	4,075	4,288	4,284	0	(209)	0	(209)	0	4,075	0	0	0	83	08/01/2026	1
3138AB-TT-6	FNMA Pool AH9561 MBS 3.500% 08/01/26		08/01/2012	Paydown		4,378	4,378	4,606	4,602	0	(225)	0	(225)	0	4,378	0	0	0	102	08/01/2026	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138AB-TT-6	FNMA Pool AH9561 MBS 3.500% 08/01/26		09/01/2012	Paydown		18,011	18,011	18,951	18,935	0	(924)	0	(924)	0	18,011	0	0	0	473	08/01/2026	1
3138AD-FA-8	FNMA Pool AI0160 MBS 4.000% 04/01/26		07/01/2012	Paydown		3,593	3,593	3,765	3,761	0	(168)	0	(168)	0	3,593	0	0	0	84	04/01/2026	1
3138AD-FA-8	FNMA Pool AI0160 MBS 4.000% 04/01/26		08/01/2012	Paydown		3,461	3,461	3,627	3,623	0	(162)	0	(162)	0	3,461	0	0	0	92	04/01/2026	1
3138AD-FA-8	FNMA Pool AI0160 MBS 4.000% 04/01/26		09/01/2012	Paydown		3,568	3,568	3,739	3,735	0	(167)	0	(167)	0	3,568	0	0	0	107	04/01/2026	1
3138AE-ZT-3	FNMA Pool AI1653 MBS 4.500% 04/01/26		07/01/2012	Paydown		2,777	2,777	2,951	2,947	0	(170)	0	(170)	0	2,777	0	0	0	73	04/01/2026	1
3138AE-ZT-3	FNMA Pool AI1653 MBS 4.500% 04/01/26		08/01/2012	Paydown		35,027	35,027	37,222	37,170	0	(2,143)	0	(2,143)	0	35,027	0	0	0	1,051	04/01/2026	1
3138AE-ZT-3	FNMA Pool AI1653 MBS 4.500% 04/01/26		09/01/2012	Paydown		2,272	2,272	2,414	2,411	0	(139)	0	(139)	0	2,272	0	0	0	77	04/01/2026	1
3138AF-GA-2	FNMA Pool AI1992 MBS 4.000% 05/01/26		07/01/2012	Paydown		36,325	36,325	37,875	37,837	0	(1,512)	0	(1,512)	0	36,325	0	0	0	848	05/01/2026	1
3138AF-GA-2	FNMA Pool AI1992 MBS 4.000% 05/01/26		08/01/2012	Paydown		15,623	15,623	16,290	16,274	0	(650)	0	(650)	0	15,623	0	0	0	417	05/01/2026	1
3138AF-GA-2	FNMA Pool AI1992 MBS 4.000% 05/01/26		09/01/2012	Paydown		40,105	40,105	41,816	41,775	0	(1,669)	0	(1,669)	0	40,105	0	0	0	1,203	05/01/2026	1
3138AG-XV-5	FNMA Pool AI3391 MBS 4.000% 06/01/26		07/01/2012	Paydown		3,164	3,164	3,319	3,316	0	(152)	0	(152)	0	3,164	0	0	0	74	06/01/2026	1
3138AG-XV-5	FNMA Pool AI3391 MBS 4.000% 06/01/26		08/01/2012	Paydown		3,186	3,186	3,342	3,339	0	(154)	0	(154)	0	3,186	0	0	0	85	06/01/2026	1
3138AG-XV-5	FNMA Pool AI3391 MBS 4.000% 06/01/26		09/01/2012	Paydown		39,934	39,934	41,897	41,859	0	(1,925)	0	(1,925)	0	39,934	0	0	0	1,198	06/01/2026	1
3138AH-ZC-3	FNMA Pool AI4338 MBS 4.000% 06/01/26		07/01/2012	Paydown		7,447	7,447	7,839	7,831	0	(384)	0	(384)	0	7,447	0	0	0	174	06/01/2026	1
3138AH-ZC-3	FNMA Pool AI4338 MBS 4.000% 06/01/26		08/01/2012	Paydown		7,265	7,265	7,647	7,639	0	(374)	0	(374)	0	7,265	0	0	0	194	06/01/2026	1
3138AH-ZC-3	FNMA Pool AI4338 MBS 4.000% 06/01/26		09/01/2012	Paydown		19,048	19,048	20,049	20,029	0	(981)	0	(981)	0	19,048	0	0	0	571	06/01/2026	1
3138AK-L5-6	FNMA Pool AI5747 MBS 4.000% 06/01/26		07/01/2012	Paydown		6,804	6,804	7,149	7,142	0	(338)	0	(338)	0	6,804	0	0	0	159	06/01/2026	1
3138AK-L5-6	FNMA Pool AI5747 MBS 4.000% 06/01/26		08/01/2012	Paydown		5,533	5,533	5,813	5,808	0	(275)	0	(275)	0	5,533	0	0	0	148	06/01/2026	1
3138AK-L5-6	FNMA Pool AI5747 MBS 4.000% 06/01/26		09/01/2012	Paydown		31,008	31,008	32,580	32,548	0	(1,540)	0	(1,540)	0	31,008	0	0	0	930	06/01/2026	1
3138AM-3T-0	FNMA Pool AI8009 MBS 3.500% 08/01/26		07/01/2012	Paydown		2,467	2,467	2,600	2,597	0	(130)	0	(130)	0	2,467	0	0	0	50	08/01/2026	1
3138AM-3T-0	FNMA Pool AI8009 MBS 3.500% 08/01/26		08/01/2012	Paydown		2,400	2,400	2,530	2,527	0	(127)	0	(127)	0	2,400	0	0	0	56	08/01/2026	1
3138AM-3T-0	FNMA Pool AI8009 MBS 3.500% 08/01/26		09/01/2012	Paydown		2,520	2,520	2,656	2,653	0	(133)	0	(133)	0	2,520	0	0	0	66	08/01/2026	1
3138AN-5W-1	FNMA Pool AI8060 MBS 3.500% 10/01/26		07/01/2012	Paydown		10,858	10,858	11,361	11,355	0	(498)	0	(498)	0	10,858	0	0	0	222	10/01/2026	1
3138AN-5W-1	FNMA Pool AI8060 MBS 3.500% 10/01/26		08/01/2012	Paydown		10,668	10,668	11,163	11,157	0	(489)	0	(489)	0	10,668	0	0	0	249	10/01/2026	1
3138AN-5W-1	FNMA Pool AI8060 MBS 3.500% 10/01/26		09/01/2012	Paydown		10,974	10,974	11,483	11,477	0	(503)	0	(503)	0	10,974	0	0	0	288	10/01/2026	1
3138AN-6M-0	FNMA Pool AI8975 MBS 3.500% 09/01/26		07/01/2012	Paydown		6,290	6,290	6,617	6,611	0	(321)	0	(321)	0	6,290	0	0	0	128	09/01/2026	1
3138AN-6M-0	FNMA Pool AI8975 MBS 3.500% 09/01/26		08/01/2012	Paydown		6,525	6,525	6,864	6,858	0	(333)	0	(333)	0	6,525	0	0	0	152	09/01/2026	1
3138AN-6M-0	FNMA Pool AI8975 MBS 3.500% 09/01/26		09/01/2012	Paydown		6,293	6,293	6,620	6,613	0	(321)	0	(321)	0	6,293	0	0	0	165	09/01/2026	1
3138AP-DP-0	FNMA Pool AI9109 MBS 4.000% 05/01/42		07/01/2012	Paydown		7,138	7,138	7,703	0	0	(565)	0	(565)	0	7,138	0	0	0	48	05/01/2042	1
3138AP-DP-0	FNMA Pool AI9109 MBS 4.000% 05/01/42		08/01/2012	Paydown		7,164	7,164	7,731	0	0	(568)	0	(568)	0	7,164	0	0	0	72	05/01/2042	1
3138AP-DP-0	FNMA Pool AI9109 MBS 4.000% 05/01/42		09/01/2012	Paydown		7,190	7,190	7,760	0	0	(570)	0	(570)	0	7,190	0	0	0	96	05/01/2042	1
3138AU-YJ-0	FNMA Pool AJ3412 MBS 3.500% 11/01/26		07/01/2012	Paydown		19,376	19,376	20,294	20,283	0	(907)	0	(907)	0	19,376	0	0	0	396	11/01/2026	1
3138AU-YJ-0	FNMA Pool AJ3412 MBS 3.500% 11/01/26		08/01/2012	Paydown		21,684	21,684	22,711	22,699	0	(1,015)	0	(1,015)	0	21,684	0	0	0	506	11/01/2026	1
3138AU-YJ-0	FNMA Pool AJ3412 MBS 3.500% 11/01/26		09/01/2012	Paydown		36,270	36,270	37,987	37,967	0	(1,697)	0	(1,697)	0	36,270	0	0	0	952	11/01/2026	1
3138E9-YH-7	FNMA Pool AK5211 MBS 3.000% 04/01/27		07/01/2012	Paydown		70,674	70,674	74,329	0	0	(3,655)	0	(3,655)	0	70,674	0	0	0	353	04/01/2027	1
3138E9-YH-7	FNMA Pool AK5211 MBS 3.000% 04/01/27		08/01/2012	Paydown		16,750	16,750	17,616	0	0	(866)	0	(866)	0	16,750	0	0	0	126	04/01/2027	1
3138E9-YH-7	FNMA Pool AK5211 MBS 3.000% 04/01/27		09/01/2012	Paydown		16,330	16,330	17,175	0	0	(845)	0	(845)	0	16,330	0	0	0	163	04/01/2027	1
3138EA-SG-3	FNMA Pool AK5918 MBS 4.000% 03/01/42		07/01/2012	Paydown		72,849	72,849	77,072	0	0	(4,223)	0	(4,223)	0	72,849	0	0	0	728	03/01/2042	1
3138EA-SG-3	FNMA Pool AK5918 MBS 4.000% 03/01/42		08/01/2012	Paydown		3,880	3,880	4,105	0	0	(225)	0	(225)	0	3,880	0	0	0	52	03/01/2042	1
3138EA-SG-3	FNMA Pool AK5918 MBS 4.000% 03/01/42		09/01/2012	Paydown		79,882	79,882	84,513	0	0	(4,631)	0	(4,631)	0	79,882	0	0	0	1,331	03/01/2042	1
31402Q-R6-0	FNMA Pool 735009 MBS 5.000% 05/01/19		07/01/2012	Paydown		8,841	8,841	8,687	8,716	0	126	0	126	0	8,841	0	0	0	258	05/01/2019	1
31402Q-R6-0	FNMA Pool 735009 MBS 5.000% 05/01/19		08/01/2012	Paydown		7,449	7,449	7,318	7,343	0	106	0	106	0	7,449	0	0	0	248	05/01/2019	1
31402Q-R6-0	FNMA Pool 735009 MBS 5.000% 05/01/19		09/01/2012	Paydown		8,805	8,805	8,651	8,680	0	125	0	125	0	8,805	0	0	0	330	05/01/2019	1
31402R-JE-0	FNMA Pool 735661 MBS 5.500% 12/01/17		07/01/2012	Paydown		73,520	73,520	79,942	79,151	0	(5,630)	0	(5,630)	0	73,520	0	0	0	2,359	12/01/2017	1
31402R-JE-0	FNMA Pool 735661 MBS 5.500% 12/01/17		08/01/2012	Paydown		76,865	76,865	83,579	82,752	0	(5,887)	0	(5,887)	0	76,865	0	0	0	2,818	12/01/2017	1
31402R-JE-0	FNMA Pool 735661 MBS 5.500% 12/01/17		09/01/2012	Paydown		65,416	65,416	71,129	70,425	0	(5,010)	0	(5,010)	0	65,416	0	0	0	2,698	12/01/2017	1
31407N-FK-4	FNMA Pool 835470 MBS 5.000% 09/01/20		07/01/2012	Paydown		7,681	7,681	7,525	7,551	0	130	0	130	0	7,681	0	0	0	224	09/01/2020	1
31407N-FK-4	FNMA Pool 835470 MBS 5.000% 09/01/20		08/01/2012	Paydown		3,535	3,535	3,463	3,475	0	60	0	60	0	3,535	0	0	0	118	09/01/2020	1
31407N-FK-4	FNMA Pool 835470 MBS 5.000% 09/01/20		09/01/2012	Paydown		9,322	9,322	9,133	9,164	0	158	0	158	0	9,322	0	0	0	350	09/01/2020	1
31407S-GA-4	FNMA Pool 839093 MBS 5.000% 10/01/20		07/01/2012	Paydown		8,802	8,802	8,630	8,658	0	144	0	144	0	8,802	0	0	0	257	10/01/2020	1
31407S-GA-4	FNMA Pool 839093 MBS 5.000% 10/01/20		08/01/2012	Paydown		9,234	9,234	9,053	9,083	0	151	0	151	0	9,234	0	0	0	308	10/01/2020	1
31407S-GA-4	FNMA Pool 839093 MBS 5.000% 10/01/20		09/01/2012	Paydown		6,524	6,524	6,397	6,417	0	107	0	107	0	6,524	0	0	0	245	10/01/2020	1
31410X-VR-4	FNMA Pool 900724 MBS 5.500% 08/01/21		07/01/2012	Paydown		2,939	2,939	2,939	2,937	0	2	0	2	0	2,939	0	0	0	94	08/01/2021	1
31410X-VR-4	FNMA Pool 900724 MBS 5.500% 08/01/21		08/01/2012	Paydown		1,906	1,906	1,906	1,905	0	1	0	1	0	1,906	0	0	0	70	08/01/2021	1
31410X-VR-4	FNMA Pool 900724 MBS 5.500% 08/01/21		09/01/2012	Paydown		5,926	5,926	5,927	5,923	0	4	0	4	0	5,926	0	0	0	244	08/01/2021	1
31412U-MN-7	FNMA Pool 935165 MBS 5.000% 05/01/24		07/01/2012	Paydown		8,849	8,849	9,092	9,073	0	(224)	0	(224)	0	8,849	0	0	0	258	05/01/2024	1
31412U-MN-7	FNMA Pool 935165 MBS 5.000% 05/01/24		08/01/2012	Paydown		8,883	8,883	9,127	9,108	0	(225)	0	(225)	0	8,883	0	0	0	296	05/01/2024	1
31412U-MN-7	FNMA Pool 935165 MBS 5.000% 05/01/24		09/01/2012	Paydown		8,677	8,677	8,916	8,897	0	(220)	0	(220)	0	8,677	0	0	0	325	05/01/2024	1
31412V-AG-3	FNMA Pool 935707 MBS 5.000% 11/01/24		07/01/2012	Paydown		5,006	5,006	5,332	5,311	0	(304)	0	(304)	0	5,006	0	0	0	146	11/01/2024	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31412V-AG-3	FNMA Pool 935707 MBS 5.000% 11/01/24		08/01/2012	Paydown		3,650	3,650	3,888	3,872	0	(222)	0	(222)	0	3,650	0	0	0	122	11/01/2024	1
31412V-AG-3	FNMA Pool 935707 MBS 5.000% 11/01/24		09/01/2012	Paydown		34,142	34,142	36,366	36,218	0	(2,076)	0	(2,076)	0	34,142	0	0	0	1,280	11/01/2024	1
31414F-K9-1	FNMA Pool 964820 MBS 5.000% 08/01/23		07/01/2012	Paydown		36,011	36,011	36,349	36,303	0	(291)	0	(291)	0	36,011	0	0	0	1,050	08/01/2023	1
31414F-K9-1	FNMA Pool 964820 MBS 5.000% 08/01/23		08/01/2012	Paydown		32,163	32,163	32,464	32,423	0	(260)	0	(260)	0	32,163	0	0	0	1,072	08/01/2023	1
31414F-K9-1	FNMA Pool 964820 MBS 5.000% 08/01/23		09/01/2012	Paydown		32,864	32,864	33,172	33,130	0	(266)	0	(266)	0	32,864	0	0	0	1,232	08/01/2023	1
31415L-3X-3	FNMA Pool 983814 MBS 4.000% 11/01/24		07/01/2012	Paydown		6,991	6,991	7,079	7,074	0	(82)	0	(82)	0	6,991	0	0	0	163	11/01/2024	1
31415L-3X-3	FNMA Pool 983814 MBS 4.000% 11/01/24		08/01/2012	Paydown		7,940	7,940	8,040	8,033	0	(93)	0	(93)	0	7,940	0	0	0	212	11/01/2024	1
31415L-3X-3	FNMA Pool 983814 MBS 4.000% 11/01/24		09/01/2012	Paydown		7,070	7,070	7,159	7,153	0	(83)	0	(83)	0	7,070	0	0	0	212	11/01/2024	1
31415Y-WZ-8	FNMA Pool 993564 MBS 4.500% 04/01/24		07/01/2012	Paydown		15,830	15,830	16,325	16,282	0	(452)	0	(452)	0	15,830	0	0	0	416	04/01/2024	1
31415Y-WZ-8	FNMA Pool 993564 MBS 4.500% 04/01/24		08/01/2012	Paydown		16,671	16,671	17,192	17,147	0	(476)	0	(476)	0	16,671	0	0	0	500	04/01/2024	1
31415Y-WZ-8	FNMA Pool 993564 MBS 4.500% 04/01/24		09/01/2012	Paydown		17,002	17,002	17,533	17,487	0	(485)	0	(485)	0	17,002	0	0	0	574	04/01/2024	1
31416B-RB-6	FNMA Pool 995182 MBS 5.500% 06/01/20		07/01/2012	Paydown		24,353	24,353	26,628	26,458	0	(2,106)	0	(2,106)	0	24,353	0	0	0	781	06/01/2020	1
31416B-RB-6	FNMA Pool 995182 MBS 5.500% 06/01/20		08/01/2012	Paydown		26,186	26,186	28,633	28,450	0	(2,264)	0	(2,264)	0	26,186	0	0	0	960	06/01/2020	1
31416B-RB-6	FNMA Pool 995182 MBS 5.500% 06/01/20		09/01/2012	Paydown		27,844	27,844	30,446	30,251	0	(2,408)	0	(2,408)	0	27,844	0	0	0	1,149	06/01/2020	1
31416L-MF-0	FNMA Pool AA3057 MBS 4.500% 05/01/24		07/01/2012	Paydown		105,907	105,907	109,862	109,596	0	(3,688)	0	(3,688)	0	105,907	0	0	0	2,780	05/01/2024	1
31416L-MF-0	FNMA Pool AA3057 MBS 4.500% 05/01/24		08/01/2012	Paydown		93,100	93,100	96,577	96,342	0	(3,242)	0	(3,242)	0	93,100	0	0	0	2,793	05/01/2024	1
31416L-MF-0	FNMA Pool AA3057 MBS 4.500% 05/01/24		09/01/2012	Paydown		30,949	30,949	32,105	32,027	0	(1,078)	0	(1,078)	0	30,949	0	0	0	1,045	05/01/2024	1
31416L-QY-5	FNMA Pool AA3170 MBS 4.500% 04/01/24		07/01/2012	Paydown		18,277	18,277	18,928	18,865	0	(588)	0	(588)	0	18,277	0	0	0	480	04/01/2024	1
31416L-QY-5	FNMA Pool AA3170 MBS 4.500% 04/01/24		08/01/2012	Paydown		36,518	36,518	37,819	37,692	0	(1,174)	0	(1,174)	0	36,518	0	0	0	1,096	04/01/2024	1
31416L-QY-5	FNMA Pool AA3170 MBS 4.500% 04/01/24		09/01/2012	Paydown		34,866	34,866	36,108	35,987	0	(1,121)	0	(1,121)	0	34,866	0	0	0	1,177	04/01/2024	1
31416S-M2-4	FNMA Pool AA8476 MBS 5.000% 06/01/24		07/01/2012	Paydown		11,160	11,160	11,607	11,571	0	(410)	0	(410)	0	11,160	0	0	0	326	06/01/2024	1
31416S-M2-4	FNMA Pool AA8476 MBS 5.000% 06/01/24		08/01/2012	Paydown		11,269	11,269	11,720	11,684	0	(414)	0	(414)	0	11,269	0	0	0	376	06/01/2024	1
31416S-M2-4	FNMA Pool AA8476 MBS 5.000% 06/01/24		09/01/2012	Paydown		11,210	11,210	11,658	11,622	0	(412)	0	(412)	0	11,210	0	0	0	420	06/01/2024	1
31416S-QC-8	FNMA Pool AA8550 MBS 4.500% 07/01/24		07/01/2012	Paydown		25,791	25,791	26,476	26,424	0	(632)	0	(632)	0	25,791	0	0	0	677	07/01/2024	1
31416S-QC-8	FNMA Pool AA8550 MBS 4.500% 07/01/24		08/01/2012	Paydown		21,791	21,791	22,370	22,325	0	(534)	0	(534)	0	21,791	0	0	0	654	07/01/2024	1
31416S-QC-8	FNMA Pool AA8550 MBS 4.500% 07/01/24		09/01/2012	Paydown		20,457	20,457	21,000	20,958	0	(501)	0	(501)	0	20,457	0	0	0	690	07/01/2024	1
31416T-2S-7	FNMA Pool AA9784 MBS 5.000% 07/01/24		07/01/2012	Paydown		92,884	92,884	96,454	96,201	0	(3,317)	0	(3,317)	0	92,884	0	0	0	2,709	07/01/2024	1
31416T-2S-7	FNMA Pool AA9784 MBS 5.000% 07/01/24		08/01/2012	Paydown		9,071	9,071	9,420	9,395	0	(324)	0	(324)	0	9,071	0	0	0	302	07/01/2024	1
31416T-2S-7	FNMA Pool AA9784 MBS 5.000% 07/01/24		09/01/2012	Paydown		74,376	74,376	77,234	77,032	0	(2,656)	0	(2,656)	0	74,376	0	0	0	2,789	07/01/2024	1
31416X-6D-9	FNMA Pool AB2666 MBS 4.500% 04/01/26		07/01/2012	Paydown		9,531	9,531	10,154	10,139	0	(607)	0	(607)	0	9,531	0	0	0	250	04/01/2026	1
31416X-6D-9	FNMA Pool AB2666 MBS 4.500% 04/01/26		08/01/2012	Paydown		9,604	9,604	10,232	10,216	0	(612)	0	(612)	0	9,604	0	0	0	288	04/01/2026	1
31416X-6D-9	FNMA Pool AB2666 MBS 4.500% 04/01/26		09/01/2012	Paydown		10,482	10,482	11,167	11,151	0	(668)	0	(668)	0	10,482	0	0	0	354	04/01/2026	1
31417N-6B-2	FNMA Pool AC4465 MBS 5.000% 11/01/24		07/01/2012	Paydown		3,818	3,818	4,054	4,040	0	(222)	0	(222)	0	3,818	0	0	0	111	11/01/2024	1
31417N-6B-2	FNMA Pool AC4465 MBS 5.000% 11/01/24		08/01/2012	Paydown		3,584	3,584	3,806	3,792	0	(208)	0	(208)	0	3,584	0	0	0	119	11/01/2024	1
31417N-6B-2	FNMA Pool AC4465 MBS 5.000% 11/01/24		09/01/2012	Paydown		3,800	3,800	4,035	4,021	0	(221)	0	(221)	0	3,800	0	0	0	142	11/01/2024	1
31417T-6K-9	FNMA Pool AC7173 MBS 4.000% 11/01/24		07/01/2012	Paydown		14,737	14,737	15,133	15,107	0	(369)	0	(369)	0	14,737	0	0	0	344	11/01/2024	1
31417T-6K-9	FNMA Pool AC7173 MBS 4.000% 11/01/24		08/01/2012	Paydown		15,040	15,040	15,445	15,417	0	(377)	0	(377)	0	15,040	0	0	0	401	11/01/2024	1
31417T-6K-9	FNMA Pool AC7173 MBS 4.000% 11/01/24		09/01/2012	Paydown		14,808	14,808	15,206	15,180	0	(371)	0	(371)	0	14,808	0	0	0	444	11/01/2024	1
31417T-6Z-6	FNMA Pool AC7187 MBS 5.000% 11/01/24		07/01/2012	Paydown		44,852	44,852	47,739	47,530	0	(2,678)	0	(2,678)	0	44,852	0	0	0	1,308	11/01/2024	1
31417T-6Z-6	FNMA Pool AC7187 MBS 5.000% 11/01/24		08/01/2012	Paydown		98,620	98,620	104,968	104,509	0	(5,889)	0	(5,889)	0	98,620	0	0	0	3,287	11/01/2024	1
31417T-6Z-6	FNMA Pool AC7187 MBS 5.000% 11/01/24		09/01/2012	Paydown		5,014	5,014	5,337	5,314	0	(299)	0	(299)	0	5,014	0	0	0	188	11/01/2024	1
31417Y-VY-0	FNMA Pool MA0630 MBS 4.000% 01/01/21		07/01/2012	Paydown		25,286	25,286	26,317	26,304	0	(1,018)	0	(1,018)	0	25,286	0	0	0	590	01/01/2021	1
31417Y-VY-0	FNMA Pool MA0630 MBS 4.000% 01/01/21		08/01/2012	Paydown		15,101	15,101	15,717	15,709	0	(608)	0	(608)	0	15,101	0	0	0	403	01/01/2021	1
31417Y-VY-0	FNMA Pool MA0630 MBS 4.000% 01/01/21		09/01/2012	Paydown		13,596	13,596	14,151	14,144	0	(547)	0	(547)	0	13,596	0	0	0	408	01/01/2021	1
31418T-HR-1	FNMA Pool AD5639 MBS 5.000% 04/01/25		07/01/2012	Paydown		28,134	28,134	29,840	29,750	0	(1,615)	0	(1,615)	0	28,134	0	0	0	821	04/01/2025	1
31418T-HR-1	FNMA Pool AD5639 MBS 5.000% 04/01/25		08/01/2012	Paydown		48,610	48,610	51,557	51,401	0	(2,791)	0	(2,791)	0	48,610	0	0	0	1,620	04/01/2025	1
31418T-HR-1	FNMA Pool AD5639 MBS 5.000% 04/01/25		09/01/2012	Paydown		3,259	3,259	3,457	3,446	0	(187)	0	(187)	0	3,259	0	0	0	122	04/01/2025	1
31418V-VF-6	FNMA Pool AD7813 MBS 4.500% 06/01/25		07/01/2012	Paydown		8,991	8,991	9,514	9,487	0	(496)	0	(496)	0	8,991	0	0	0	236	06/01/2025	1
31418V-VF-6	FNMA Pool AD7813 MBS 4.500% 06/01/25		08/01/2012	Paydown		80,144	80,144	84,803	84,569	0	(4,425)	0	(4,425)	0	80,144	0	0	0	2,404	06/01/2025	1
31418V-VF-6	FNMA Pool AD7813 MBS 4.500% 06/01/25		09/01/2012	Paydown		9,178	9,178	9,712	9,685	0	(507)	0	(507)	0	9,178	0	0	0	310	06/01/2025	1
31418W-4T-4	FNMA Pool AD8933 MBS 4.500% 06/01/25		07/01/2012	Paydown		5,457	5,457	5,770	5,754	0	(297)	0	(297)	0	5,457	0	0	0	143	06/01/2025	1
31418W-4T-4	FNMA Pool AD8933 MBS 4.500% 06/01/25		08/01/2012	Paydown		5,368	5,368	5,676	5,660	0	(292)	0	(292)	0	5,368	0	0	0	161	06/01/2025	1
31418W-4T-4	FNMA Pool AD8933 MBS 4.500% 06/01/25		09/01/2012	Paydown		5,092	5,092	5,384	5,369	0	(277)	0	(277)	0	5,092	0	0	0	172	06/01/2025	1
31419C-L9-2	FNMA Pool AE2151 MBS 4.000% 03/01/26		07/01/2012	Paydown		21,403	21,403	22,022	22,004	0	(601)	0	(601)	0	21,403	0	0	0	499	03/01/2026	1
31419C-L9-2	FNMA Pool AE2151 MBS 4.000% 03/01/26		08/01/2012	Paydown		11,427	11,427	11,758	11,748	0	(321)	0	(321)	0	11,427	0	0	0	305	03/01/2026	1
31419C-L9-2	FNMA Pool AE2151 MBS 4.000% 03/01/26		09/01/2012	Paydown		11,467	11,467	11,798	11,789	0	(322)	0	(322)	0	11,467	0	0	0	344	03/01/2026	1
31419G-SG-0	FNMA Pool AE5918 MBS 4.500% 10/01/25		07/01/2012	Paydown		3,345	3,345	3,554	3,548	0	(203)	0	(203)	0	3,345	0	0	0	88	10/01/2025	1
31419G-SG-0	FNMA Pool AE5918 MBS 4.500% 10/01/25		08/01/2012	Paydown		3,296	3,296	3,501	3,495	0	(200)	0	(200)	0	3,296	0	0	0	99	10/01/2025	1
31419G-SG-0	FNMA Pool AE5918 MBS 4.500% 10/01/25		09/01/2012	Paydown		3,309	3,309	3,515	3,510	0	(201)	0	(201)	0	3,309	0	0	0	112	10/01/2025	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31419H-2F-8	FNMA Pool AE7073 MBS 3.500% 12/01/25		07/01/2012	Paydown		31,462	31,462	31,679	31,666	0	(204)	0	(204)	0	31,462	0	0	0	642	12/01/2025	1
31419H-2F-8	FNMA Pool AE7073 MBS 3.500% 12/01/25		08/01/2012	Paydown		17,490	17,490	17,610	17,603	0	(113)	0	(113)	0	17,490	0	0	0	408	12/01/2025	1
31419H-2F-8	FNMA Pool AE7073 MBS 3.500% 12/01/25		09/01/2012	Paydown		32,912	32,912	33,138	33,125	0	(213)	0	(213)	0	32,912	0	0	0	864	12/01/2025	1
31419M-CH-9	FNMA Pool AE9984 MBS 3.500% 05/01/26		07/01/2012	Paydown		1,219	1,219	1,281	1,280	0	(61)	0	(61)	0	1,219	0	0	0	25	05/01/2026	1
31419M-CH-9	FNMA Pool AE9984 MBS 3.500% 05/01/26		08/01/2012	Paydown		1,223	1,223	1,286	1,285	0	(61)	0	(61)	0	1,223	0	0	0	29	05/01/2026	1
31419M-CH-9	FNMA Pool AE9984 MBS 3.500% 05/01/26		09/01/2012	Paydown		1,228	1,228	1,290	1,289	0	(61)	0	(61)	0	1,228	0	0	0	32	05/01/2026	1
31419M-CZ-2	FNMA Pool AE9987 MBS 3.500% 07/01/26		07/01/2012	Paydown		2,897	2,897	3,043	3,041	0	(144)	0	(144)	0	2,897	0	0	0	59	07/01/2026	1
31419M-CZ-2	FNMA Pool AE9987 MBS 3.500% 07/01/26		08/01/2012	Paydown		2,914	2,914	3,061	3,059	0	(145)	0	(145)	0	2,914	0	0	0	68	07/01/2026	1
31419M-CZ-2	FNMA Pool AE9987 MBS 3.500% 07/01/26		09/01/2012	Paydown		8,646	8,646	9,084	9,076	0	(429)	0	(429)	0	8,646	0	0	0	227	07/01/2026	1
3199999. Subtotal - Bonds - U.S. Special Revenues						6,430,109	6,430,109	6,875,014	6,208,984	0	(209,750)	0	(209,750)	0	6,430,109	0	0	0	237,206	XXX	XXX
03073E-AD-7	Amerisourcebergen Corp Note MW 50BP 5.625% 09/15/12		09/15/2012	Maturity		375,000	375,000	390,983	386,381	0	(11,381)	0	(11,381)	0	375,000	0	0	0	21,094	09/15/2012	1FE
039483-BA-9	Archer Daniels Corp Note Non Call 0.627% 08/13/12		08/13/2012	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	4,843	08/13/2012	1FE
05531F-AC-7	BB&T Corp Note Non Call 3.850% 07/27/12		07/27/2012	Maturity		750,000	750,000	782,798	761,658	0	(11,658)	0	(11,658)	0	750,000	0	0	0	28,875	07/27/2012	1FE
10112R-AB-0	Boston Prop Corp Note Cont Call 6.250% 01/15/13		08/24/2012	Call 102.2452		162,570	159,000	164,230	160,711	0	1,859	0	1,859	0	162,570	0	0	0	11,014	01/15/2013	2FE
141781-AV-6	Cargill Inc Note Cont Call Prv Plc 5.600% 09/15/12		09/15/2012	Maturity		765,000	765,000	812,751	788,613	0	(23,613)	0	(23,613)	0	765,000	0	0	0	42,840	09/15/2012	1FE
172070-CN-2	Cincinnati Gas & Electric Corp Note MW 25BP 5.700% 09/15/12		09/15/2012	Maturity		500,000	500,000	528,849	517,666	0	(17,666)	0	(17,666)	0	500,000	0	0	0	28,500	09/15/2012	2FE
34528X-AF-6	Ford Credit Auto FORDO 2008-C A4A ABS 5.160% 04/15/13		07/15/2012	Paydown		12,434	12,434	12,432	12,433	0	0	0	0	0	12,434	0	0	0	374	04/15/2013	1FE
369620-X5-8	GE Cap Corp Note Non Call 0.573% 08/02/12		08/02/2012	Maturity		600,000	600,000	596,592	598,827	0	1,173	0	1,173	0	600,000	0	0	0	2,780	08/02/2012	1FE
55448Q-AQ-9	Mack Cali Realty Corp Note Call 4.500% 04/18/22		07/30/2012	Montgomery Securities		1,142,672	1,080,000	1,077,851	0	0	46	0	46	0	1,077,897	0	64,776	64,776	13,905	04/18/2022	2FE
57629W-BH-2	Massmutual Glob Note Non Call Prv Plc 3.625% 07/16/12		07/16/2012	Maturity		200,000	200,000	206,410	203,198	0	(3,198)	0	(3,198)	0	200,000	0	0	0	7,250	07/16/2012	1FE
59217E-BZ-6	MetLife Global Corp Note Non Call Prv Plc 2.875% 09/17/12		09/17/2012	Maturity		750,000	750,000	773,220	759,034	0	(9,034)	0	(9,034)	0	750,000	0	0	0	21,563	09/17/2012	1FE
59562V-AV-9	MidAmerican Energy Corp Note MW 30BP 3.150% 07/15/12		07/15/2012	Maturity		1,200,000	1,200,000	1,199,676	1,199,944	0	56	0	56	0	1,200,000	0	0	0	37,800	07/15/2012	2FE
64952W-BA-0	New York Life Corp Note Non Call Prv Plc 0.484% 08/22/12		08/22/2012	Maturity		685,000	685,000	685,049	685,027	0	(27)	0	(27)	0	685,000	0	0	0	2,776	08/22/2012	1FE
665772-BW-8	Northern States Power Corp Note Cont Call 8.000% 08/28/12		08/28/2012	Maturity		300,000	300,000	333,243	305,740	0	(5,740)	0	(5,740)	0	300,000	0	0	0	24,000	08/28/2012	1FE
744320-BH-7	Prudential Financial Corp Note Non Call 3.625% 09/17/12		09/17/2012	Maturity		700,000	700,000	699,881	699,971	0	29	0	29	0	700,000	0	0	0	25,375	09/17/2012	1FE
90331H-NB-6	US Bank Corp Note Non Call 0.668% 10/26/12		09/26/2012	Call 100.0000		850,000	850,000	852,613	851,152	0	(1,152)	0	(1,152)	0	850,000	0	0	0	5,516	10/26/2012	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,992,676	9,926,434	10,116,578	8,930,355	0	(80,306)	0	(80,306)	0	9,927,901	0	64,776	64,776	278,505	XXX	XXX
8399997. Total - Bonds - Part 4						35,953,012	35,886,770	36,950,814	29,251,873	0	(372,363)	0	(372,363)	0	35,888,237	0	64,776	64,776	858,950	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						35,953,012	35,886,770	36,950,814	29,251,873	0	(372,363)	0	(372,363)	0	35,888,237	0	64,776	64,776	858,950	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999 - Totals						35,953,012	XXX	36,950,814	29,251,873	0	(372,363)	0	(372,363)	0	35,888,237	0	64,776	64,776	858,950	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part D - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Northern Trust		0.000	0	0	7,698	61,563	0	XXX
Century South Bank Cert of Deposit Due 07/26/2013		0.480	0	1,260	1,500,000	1,500,000	1,500,000	XXX
JP Morgan Chase New York City, New york					7,574,584	7,110,963	6,118,306	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	0	1,260	9,082,282	8,672,526	7,618,306	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	1,260	9,082,282	8,672,526	7,618,306	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	1,260	9,082,282	8,672,526	7,618,306	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
Apache Corp Disc Comm Paper Disc Comm Paper		09/18/2012	0.450	10/19/2012	999,775	0	150
Goldman Sachs Corp Note Non Call 38144LAC4		08/30/2012	5.450	11/01/2012	1,004,052	22,708	(3,398)
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					2,003,827	22,708	(3,248)
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					2,003,827	22,708	(3,248)
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					2,003,827	22,708	(3,248)
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					2,003,827	22,708	(3,248)
8699999 - Total Cash Equivalents					2,003,827	22,708	(3,248)