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QUARTERLY STATEMENT

As of March 31, 2013

of the Condition and Affairs of the

Great-West Life & Annuity Insurance Company

NAIC Group Code........769, 769 (Current Period) (Prior Period) NAIC Company Code..... 68322 Employer's ID Number..... 84-0467907

Organized under the Laws of Colorado State of Domicile or Port of Entry Colorado Country of Domicile United States

Incorporated/Organized..... March 28, 1907 Commenced Business..... April 24, 1907

Statutory Home Office	8515 East Orchard Road..... Greenwood Village ..... CO ..... United States ..... 80111 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	8515 East Orchard Road..... Greenwood Village ..... CO ..... United States ..... 80111 *(Street and Number) (City or Town, State, Country and Zip Code)*	303-737-3000 *(Area Code) (Telephone Number)*
Mail Address	8515 East Orchard Road..... Greenwood Village ..... CO ..... United States ..... 80111 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	8515 East Orchard Road..... Greenwood Village ..... CO ..... United States ..... 80111 *(Street and Number) (City or Town, State, Country and Zip Code)*	303-737-3000 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.greatwest.com	
Statutory Statement Contact	Robert Leif Onstad *(Name)*	303-737-3000 *(Area Code) (Telephone Number) (Extension)*
	gwlcomments@gwl.com *(E-Mail Address)*	303-737-5376 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Mitchell Thomas Grenfell Graye	President & C.E.O.	2. Seguard Mark Corbett	Executive Vice President & C.I.O.
3. James Henry Van Harmelen	Senior Vice President & Corporate Controller	4. Charles Patrick Nelson	President, Great-West Retirement Services

VICE PRESIDENTS

Christopher Harrington Cumming	Miles Randall Edwards	Ronald John Laeyendecker	Scot Arthur Miller
Robert Kenneth Shaw	Richard George Schultz		

DIRECTORS

John Lincoln Bernbach	André Roger Desmarais	Paul Guy Desmarais, Jr.	Mitchell Thomas Grenfell Graye
Alain Louvel	Raymond Smalley Lindsay McFeetors	Jerry Edgar Alan Nickerson	Robert Jeffrey Orr
Michel Plessis-Bélair	Brian Edward Walsh	Henri-Paul Rousseau	Raymond Royer
Thomas Timothy Ryan, Jr.	Jerome John Selitto	Gregory Dennis Tretiak	

State of........ COLORADO
County of..... ARAPAHOE

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

(Signature)	(Signature)	(Signature)
Mitchell Thomas Grenfell Graye	Seguard Mark Corbett	James Henry Van Harmelen
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President & C.E.O.	Executive Vice President & C.I.O.	Senior Vice President & Corporate Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 10th day of May, 2013

NOTARY NOTARY PUBLIC (Seal)

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

KARA P KERR
NOTARY PUBLIC, STATE OF COLORADO
My Comm. Expires 10/03/2015

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	16,219,530,713		16,219,530,713	15,968,203,088
2. Stocks:				
2.1 Preferred stocks			0	
2.2 Common stocks	197,964,515	7,013,539	190,950,976	180,229,249
3. Mortgage loans on real estate:				
3.1 First liens	2,783,912,313		2,783,912,313	2,764,328,464
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)	43,965,634		43,965,634	45,276,216
4.2 Properties held for the production of income (less $..........0 encumbrances)	3,420,902		3,420,902	3,448,705
4.3 Properties held for sale (less $..........0 encumbrances)	750,000		750,000	750,000
5. Cash ($.....(23,827,858)), cash equivalents ($.....1,622,361,522) and short-term investments ($.....242,489,245)	1,841,022,908		1,841,022,908	127,332,285
6. Contract loans (including $..........0 premium notes)	4,160,763,735		4,160,763,735	4,244,698,700
7. Derivatives	9,706,461		9,706,461	4,752,876
8. Other invested assets	184,095,312	4,810,194	179,285,118	189,161,650
9. Receivables for securities	72,171,489	552,124	71,619,365	9,235,387
10. Securities lending reinvested collateral assets	45,812,885		45,812,885	131,787,891
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	25,563,116,867	12,375,857	25,550,741,010	23,669,204,511
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	276,708,851		276,708,851	242,229,142
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	2,591,526	559,178	2,032,348	3,901,481
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	9,630,211		9,630,211	9,766,483
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,351,545		1,351,545	2,463,587
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	6,026,487	473,725	5,552,762	5,978,891
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	54,230,801		54,230,801	104,381,254
18.2 Net deferred tax asset	406,621,089	176,968,903	229,652,186	224,931,002
19. Guaranty funds receivable or on deposit	1,855,825		1,855,825	2,234,308
20. Electronic data processing equipment and software	6,363,265		6,363,265	6,629,738
21. Furniture and equipment, including health care delivery assets ($..........0)	822,750	822,750	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	83,359,561	18,377,287	64,982,274	11,483,685
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	422,407,174	33,003,593	389,403,581	379,975,226
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	26,835,085,952	242,581,293	26,592,504,659	24,663,179,308
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	25,383,323,980		25,383,323,980	24,366,283,037
28. Total (Lines 26 and 27)	52,218,409,932	242,581,293	51,975,828,639	49,029,462,345

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Cash value of company owned life insurance	228,431,465		228,431,465	226,565,201
2502. Goodwill	56,330,978		56,330,978	60,941,944
2503. Other receivables	93,874,515	409,217	93,465,298	81,648,189
2598. Summary of remaining write-ins for Line 25 from overflow page	43,770,216	32,594,376	11,175,840	10,819,892
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	422,407,174	33,003,593	389,403,581	379,975,226

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....21,582,817,252 less $..........0 included in Line 6.3 (including $.....6,082,241,950 Modco Reserve)	21,582,817,252	21,498,427,088
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	202,398,763	216,741,010
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	337,309,664	346,584,918
4. Contract claims:		
4.1 Life	77,512,142	72,489,621
4.2 Accident and health	21,728,160	21,688,770
5. Policyholders' dividends $..........0 and coupons $..........0 due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $..........0 Modco)	61,230,400	61,102,400
6.2 Dividends not yet apportioned (including $..........0 Modco)		
6.3 Coupons and similar benefits (including $..........0 Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $..........0 accident and health premiums	4,581,303	13,679,803
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $.....37,714,622 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act	36,774,154	133,798,492
9.3 Other amounts payable on reinsurance, including $.....1,027,512 assumed and $.....1,915,602 ceded	2,943,113	8,794,308
9.4 Interest Maintenance Reserve	198,500,433	190,280,739
10. Commissions to agents due or accrued - life and annuity contracts $.....18,908,920, accident and health $..........0 and deposit-type contract funds $..........0	18,908,920	17,877,171
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	64,267,274	61,779,719
13. Transfers to Separate Accounts due or accrued (net) (including $.....96,786,494 accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,744,978)	(1,512,857)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	4,337,954	9,865,530
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	2,360,611	649,009
17. Amounts withheld or retained by company as agent or trustee	64,405,481	29,907,628
18. Amounts held for agents' account, including $..........0 agents' credit balances		
19. Remittances and items not allocated	6,541,034	6,915,660
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	2,180,386	2,181,755
22. Borrowed money $.....96,786,494 and interest thereon $..........0	96,786,494	97,986,550
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	215,574,649	230,535,400
24.02 Reinsurance in unauthorized and certified ($..........0) companies	19,036	18,830
24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	62,628,466	31,991,003
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	83,840,917	69,965,930
24.09 Payable for securities	48,893,258	69,019,962
24.10 Payable for securities lending	45,812,885	131,787,892
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	2,221,377,867	231,150,086
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	25,461,985,638	23,553,706,417
27. From Separate Accounts statement	25,383,296,251	24,366,257,980
28. Total liabilities (Lines 26 and 27)	50,845,281,889	47,919,964,397
29. Common capital stock	7,032,000	7,032,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	527,797,178	527,790,207
33. Gross paid in and contributed surplus	529,662,997	529,530,712
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	66,054,575	45,145,029
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $..........0)		
36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	1,123,514,750	1,102,465,948
38. Totals of Lines 29, 30 and 37	1,130,546,750	1,109,497,948
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	51,975,828,639	49,029,462,345

DETAILS OF WRITE-INS

2501. Dollar repurchase agreement	1,909,615,547	
2502. Other contract deposit funds	224,813,651	142,578,146
2503. Additional pension liability		49,560,597
2598. Summary of remaining write-ins for Line 25 from overflow page	86,948,669	39,011,343
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	2,221,377,867	231,150,086
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401. Change in surplus resulting from application of SSAP 10R paragraph 10e		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,279,409,811	1,322,665,942	5,497,998,414
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	277,568,435	294,887,972	1,124,484,644
4. Amortization of Interest Maintenance Reserve (IMR)	6,971,581	5,851,075	21,061,403
5. Separate Accounts net gain from operations excluding unrealized gains or losses	30,839	26,659	124,447
6. Commissions and expense allowances on reinsurance ceded	991,366	1,314,517	5,444,504
7. Reserve adjustments on reinsurance ceded	(63,495,046)	(107,746,254)	(273,188,355)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	31,403,296	31,479,479	125,365,251
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	21,902,884	11,920,624	51,080,323
9. Totals (Lines 1 to 8.3)	1,554,783,166	1,560,400,014	6,552,370,631
10. Death benefits	67,455,992	55,805,202	223,985,571
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	58,222,961	56,597,323	221,393,104
13. Disability benefits and benefits under accident and health contracts	8,241,034	7,962,413	34,983,357
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	966,307,793	1,069,264,958	3,271,043,108
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	3,645,457	3,520,502	16,908,682
18. Payments on supplementary contracts with life contingencies	530,383	546,519	2,203,519
19. Increase in aggregate reserves for life and accident and health contracts	70,047,917	171,265,045	1,456,233,692
20. Totals (Lines 10 to 19)	1,174,451,537	1,364,961,962	5,226,751,033
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	33,547,000	35,258,296	142,213,802
22. Commissions and expense allowances on reinsurance assumed	601,138	478,582	1,715,305
23. General insurance expenses	67,381,132	52,918,371	237,546,728
24. Insurance taxes, licenses and fees, excluding federal income taxes	9,449,361	11,634,544	40,181,329
25. Increase in loading on deferred and uncollected premiums	(63,160)	31,934	(5,785)
26. Net transfers to or (from) Separate Accounts net of reinsurance	197,973,954	19,445,402	684,244,537
27. Aggregate write-ins for deductions	(14,514,775)	3,176,744	(6,012,544)
28. Totals (Lines 20 to 27)	1,468,826,187	1,487,905,835	6,326,634,405
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	85,956,979	72,494,179	225,736,226
30. Dividends to policyholders	20,094,134	20,606,403	62,745,693
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	65,862,845	51,887,776	162,990,533
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	16,200,841	10,458,260	15,180,667
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	49,662,004	41,429,516	147,809,866
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....282,785 (excluding taxes of $.....11,453,890 transferred to the IMR)	525,169	(3,900,960)	(69,046)
35. Net income (Line 33 plus Line 34)	50,187,173	37,528,556	147,740,820
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,109,497,948	1,069,452,380	1,069,452,380
37. Net income (Line 35)	50,187,173	37,528,556	147,740,820
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(277,159)	9,131,577	8,872,442	45,120,593
39. Change in net unrealized foreign exchange capital gain (loss)	(254)		204,677
40. Change in net deferred income tax	(2,015,528)	13,259,943	9,597,549
41. Change in nonadmitted assets	5,176,852	(4,791,928)	23,370,989
42. Change in liability for reinsurance in unauthorized and certified companies	(206)	609,800	635,565
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	1,285,068	5,471,450	(42,312,102)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	292,838	(636,000)	(401,706)
47. Other changes in surplus in Separate Accounts Statement	(28,167)	613,613	213,464
48. Change in surplus notes	6,971	6,970	27,883
49. Cumulative effect of changes in accounting principles	(12,360,986)		(4,233,019)
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	132,285		479,921
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders	(44,434,505)	(51,600,113)	(198,222,273)
53. Aggregate write-ins for gains and losses in surplus	13,675,684	0	57,823,207
54. Net change in capital and surplus (Lines 37 through 53)	21,048,802	9,334,733	40,045,568
55. Capital and surplus as of statement date (Lines 36 + 54)	1,130,546,750	1,078,787,113	1,109,497,948

DETAILS OF WRITE-INS

08.301.	Other income	20,177,507	10,621,402	45,253,064
08.302.	Interest on intercompany loan	1,725,377	1,299,222	5,827,259
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	21,902,884	11,920,624	51,080,323
2701.	Change in provision for experience refunds	(14,514,775)	3,083,311	(6,380,832)
2702.	Interest on funds withheld ceded		93,433	368,288
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(14,514,775)	3,176,744	(6,012,544)
5301.	Change in minimum pension liability, net of income taxes			(39,930,744)
5302.	Change in pension plan sponsor, net of income taxes			100,793,504
5303.	Prior Year Adjustment to Surplus	13,675,684		(3,039,553)
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	13,675,684	0	57,823,207

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	1,174,883,249	1,235,593,305	5,498,048,686
2.	Net investment income	272,327,080	241,068,739	1,046,345,994
3.	Miscellaneous income	(7,962,764)	(63,031,634)	(92,533,013)
4.	Total (Lines 1 through 3)	1,439,247,565	1,413,630,410	6,451,861,667
5.	Benefit and loss related payments	1,119,623,113	1,210,999,568	3,760,770,849
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	198,206,075	18,683,520	683,685,231
7.	Commissions, expenses paid and aggregate write-ins for deductions	15,823,417	39,539,464	413,605,371
8.	Dividends paid to policyholders	19,966,134	20,799,403	64,753,693
9.	Federal and foreign income taxes paid (recovered) net of $.....282,785 tax on capital gains (losses)	(23,211,388)	(51,776,210)	3,398,760
10.	Total (Lines 5 through 9)	1,330,407,351	1,238,245,745	4,926,213,904
11.	Net cash from operations (Line 4 minus Line 10)	108,840,214	175,384,665	1,525,647,763
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	10,044,161,964	3,964,943,941	20,508,439,271
	12.2 Stocks	(8,261)	143,729	8,997,823
	12.3 Mortgage loans	20,820,544	20,735,700	162,726,412
	12.4 Real estate		161,748	161,748
	12.5 Other invested assets	11,845,100	12,172,166	57,041,870
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			369,983
	12.7 Miscellaneous proceeds	1,909,615,547	833,568,147	52,986,507
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	11,986,434,894	4,831,725,430	20,790,723,613
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	10,290,811,765	4,220,726,736	21,620,110,125
	13.2 Stocks	1,903,941	1,512,529	5,304,159
	13.3 Mortgage loans	39,877,000	52,690,825	509,839,987
	13.4 Real estate	97,870	561,074	2,384,127
	13.5 Other invested assets	558,362	390,780	8,158,187
	13.6 Miscellaneous applications	82,892,051	165,444,080	
	13.7 Total investments acquired (Lines 13.1 to 13.6)	10,416,140,989	4,441,326,024	22,145,796,585
14.	Net increase (decrease) in contract loans and premium notes	(83,934,965)	(57,786,816)	39,682,661
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	1,654,228,870	448,186,222	(1,394,755,633)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	6,971	6,970	27,883
	16.2 Capital and paid in surplus, less treasury stock	132,285		479,921
	16.3 Borrowed funds	(1,200,056)	(1,023,845)	450,227
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(9,275,254)	(2,960,894)	(41,669,631)
	16.5 Dividends to stockholders	44,434,505	51,600,113	184,400,839
	16.6 Other cash provided (applied)	5,392,098	(83,117,926)	(32,382,461)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(49,378,461)	(138,695,808)	(257,494,900)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	1,713,690,623	484,875,079	(126,602,770)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	127,332,277	253,935,047	253,935,047
	19.2 End of period (Line 18 plus Line 19.1)	1,841,022,900	738,810,127	127,332,277

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

20.0001			

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	179,445,121	239,770,964	1,071,854,145
3. Ordinary individual annuities	27,237,597	14,731,571	71,862,891
4. Credit life (group and individual)			
5. Group life insurance	31,564,195	24,287,596	53,447,138
6. Group annuities	1,032,958,023	1,059,060,642	4,305,793,329
7. A&H - group	6,670,873	4,077,221	39,504,269
8. A&H - credit (group and individual)			
9. A&H - other			
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	1,277,875,809	1,341,927,994	5,542,461,772
12. Deposit-type contracts	6,062,837	4,219,558	14,538,921
13. Total	1,283,938,646	1,346,147,552	5,557,000,693

DETAILS OF WRITE-INS

1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. ***Accounting Practices***
The Company is an insurance company domiciled in the State of Colorado, and is subject to regulation by the Colorado Division of Insurance. The Company is authorized to engage in the sale of life insurance, accident and health insurance and annuities. It is qualified to do business in all states in the United States except New York, and in the District of Columbia, Puerto Rico, Guam, and the U.S. Virgin Islands. The Company is also a licensed reinsurer in the State of New York.

The accompanying financial statements of the Company have been prepared in conformity with accounting practices prescribed or permitted by the Colorado Division of Insurance. The Colorado Division of Insurance requires that insurance companies domiciled in the State of Colorado prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' Accounting Practices and Procedures Manual ("NAIC SAP"), subject to any deviations prescribed or permitted by the State of Colorado insurance commissioner. The State of Colorado has not adopted any prescribed accounting practices that have an impact on the Company's financial statements as compared to NAIC SAP.

Note 2 - Accounting Changes and Corrections of Errors

A. ***Correction of Errors***
During the current year's financial statement preparation, the Company discovered an error in the calculation of the asset valuation reserve for the prior year which understated the 2012 annual statement page 3, line 24.01 by $13,675,684. Aggregate write-ins for gains and losses in surplus (page 4, line 53) has been adjusted in the 2013 financial statement for the increase to surplus to correct for this error.

B. ***Change in Accounting Principle***
In March 2012, the NAIC issued SSAP No. 92, *Accounting for Postretirement Benefits Other Than Pensions, A Replacement of SSAP No. 14 ("SSAP No. 92")*. SSAP No. 92 provides financial accounting and reporting standards for employers' postretirement plans other than pensions. SSAP No. 92 was effective January 1, 2013 with early adoption permitted. The Company adopted SSAP No. 92 for its fiscal year beginning January 1, 2013. The provisions of SSAP No. 92 reduced capital and surplus by $1,900,185, net of income taxes.

In March 2012, the NAIC issued SSAP No. 102, *Accounting for Pensions, A Replacement of SSAP No. 89 ("SSAP No. 102")*. SSAP No. 102 provides the financial accounting and reporting standards for employers' pension obligations. SSAP No. 102 requires employers to recognize in its statement of financial position a liability that equals the unfunded projected benefit obligation when the projected benefit obligation (vested and nonvested participants) exceeds the fair value of plan assets. SSAP No. 102 was effective January 1, 2013 with early adoption permitted. The Company adopted SSAP No. 102 for its fiscal year beginning January 1, 2013. The provisions of SSAP No. 102 reduced capital and surplus by $10,460,801, net of income taxes, which was partially offset by an increase in capital and surplus of $4,999,512 from the decrease in non-admitted intangible pension assets.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

5D – Loan-Based Securities

(1) Prepayment assumptions are obtained from broker/dealer survey values. Significant changes in estimated cash flows from the original purchase assumptions are accounted for using the retrospective method.

(2) The following table summarizes all securities within the scope of this statement with a recognized other-than-temporary impairment:

	1 Amortized Cost Basis Before Other-Than-Temporary Impairment	2 Other-Than-Temporary Impairment Recognized in Loss	3 Fair Value
OTTI recognized 1st Quarter			
a. Intent to sell	$ -	$ -	$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	41,475,579	1,004,652	40,902,460
c. Total 1st Quarter	$ 41,475,579	$ 1,004,652	$ 40,902,460
OTTI recognized 2nd Quarter			
d. Intent to sell			
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
f. Total 2nd Quarter	-	-	-
OTTI recognized 3rd Quarter			
g. Intent to sell			
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
i. Total 3rd Quarter	-	-	-
OTTI recognized 4th Quarter			
j. Intent to sell			
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
l. Total 4th Quarter	-	-	-
m. Annual Aggregate Total	$ 41,475,579	$ 1,004,652	$ 40,902,460

(3) The following table lists the loan-backed and structured securities currently held with a recognized other-than-temporary impairment to date, due to the present value of cash flows expected to be collected being less than the amortized cost basis of the securities as of March 31, 2013:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost before Current Period OTTI	3 Present Value of Projected Cash flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost after Other-Than-Temporary Impairment	6 Fair Value at Time of Other-Than-Temporary Impairment [1]	7 Date of Financial Statement Where Reported
00080#AB5	$ 83,987	$ -	$ 83,987	$ -	$ -	03/31/09
00080#AA7	125,007	55,003	70,004	55,003	63,337	12/31/09
126683AC5	12,447,821	4,113,584	8,334,237	4,113,584	3,947,593	12/31/09
126683AF8	37,008,189	16,042,954	20,965,235	16,042,954	13,985,214	12/31/09
126685DZ6	11,758,641	5,686,390	6,072,251	5,686,390	5,688,960	12/31/09
23242MAD3	6,020,521	1,670,565	4,349,956	1,670,565	1,897,164	12/31/09
23242MAE1	5,468,392	2,572,506	2,895,886	2,572,506	2,234,984	12/31/09
36186LAC7	17,388,607	13,260,494	4,128,113	13,260,494	10,953,339	12/31/09
36186LAE3	14,417,778	11,014,316	3,403,462	11,014,316	9,208,525	12/31/09
38012TAE2	28,822,186	22,160,621	6,661,565	22,160,621	18,730,417	12/31/09
437185AD3	48,428,089	31,258,250	17,169,839	31,258,250	28,547,100	12/31/09
43718VAD6	23,807,531	13,839,680	9,967,851	13,839,680	13,288,240	12/31/09
00080#AA7	53,516	19,460	34,056	19,460	17,839	03/31/10
12666TAF3	15,780,097	11,191,545	4,588,552	11,191,545	9,258,605	03/31/10
126670PA0	7,775,098	6,395,768	1,379,330	6,395,768	3,924,131	03/31/10
126684AC3	16,200,523	10,790,911	5,409,612	10,790,911	11,854,981	03/31/10
126684AF6	31,854,605	21,717,864	10,136,741	21,717,864	24,202,252	03/31/10
23242EAF6	7,191,576	5,202,553	1,989,023	5,202,553	3,743,241	03/31/10
23243NAJ7	33,904,729	21,760,073	12,144,656	21,760,073	26,624,609	03/31/10
12666TAF3	11,152,933	9,201,015	1,951,918	9,201,015	7,704,580	06/30/10
126670PA0	6,350,522	5,425,609	924,912	5,425,609	4,503,861	06/30/10
126684AC3	10,505,333	7,857,581	2,647,753	7,857,581	9,592,431	06/30/10
126684AF6	20,829,006	15,844,329	4,984,677	15,844,329	20,767,708	06/30/10
23242EAF6	5,149,476	4,192,445	957,031	4,192,445	3,862,663	06/30/10
23243NAJ7	20,834,273	14,621,880	6,212,393	14,621,880	21,437,644	06/30/10
152314DT4	812,402	166,593	645,809	166,593	163,081	09/30/10
36186LAC7	10,512,394	9,433,800	1,078,594	9,433,800	10,239,984	12/31/10
36186LAE3	8,785,158	7,797,340	987,818	7,797,340	8,645,508	12/31/10
38012TAE2	17,236,045	16,176,900	1,059,145	16,176,900	17,594,955	12/31/10
437185AD3	30,824,281	27,116,072	3,708,209	27,116,072	32,689,000	12/31/10
43718VAD6	13,578,030	12,243,594	1,334,436	12,243,594	11,882,800	12/31/10
46629QAG1	9,929,093	7,563,676	2,365,417	7,563,676	7,029,403	12/31/10
749581AP9	14,434,280	13,919,901	514,379	13,919,901	13,417,035	12/31/10
46630LAF1	39,497,875	34,549,412	4,948,463	34,549,412	26,813,943	09/30/11
17312HAE9	30,992,112	27,746,965	3,245,147	27,746,965	27,087,384	12/31/12
17309NAF8	32,811,668	31,976,655	835,011	31,976,655	31,976,658	03/31/13
749581AP9	8,663,909	8,494,269	169,642	8,494,269	8,925,802	03/31/13
Total	$ 611,435,683	$ 453,080,573	$ 158,355,110	$ 453,080,573	$ 452,504,971	

[1] Fair Value is at time of writedown

(4) The following summarizes unrealized investment losses at March 31, 2013. The Company considers these investments to be only temporarily impaired.

a. The aggregate amount of unrealized losses:
   1. Less than 12 Months $ 1,262,457
   2. 12 Months or Longer $ 37,599,774

b. The aggregate related fair value of securities with unrealized losses:
   1. Less than 12 Months $ 447,718,461
   2. 12 Months or Longer $ 505,033,017

(5) The underlying collateral on the securities within the portfolio along with credit enhancement and/or guarantees is sufficient to expect full repayment of the principal. At March 31, 2013, the Company does not have the intent to sell the securities before the recovery of the cost of the securities and the Company has the intent and ability to hold the securities for a period of time sufficient to recover the amortized cost. Therefore, the Company does not consider these investments to be other-than-temporarily impaired.

5E – Repurchase Agreements and/or Securities Lending Transactions

(1) Collateral Received

a. Fair value of the collateral and of the portion of the collateral that has been sold or repledged:

Collateral received at March 31, 2013:
Reverse repurchase agreements – N/A
Dollar repurchase agreements – $1,930,344,938
Securities lending – $45,812,885

Collateral received at December 31, 2012:

Reverse repurchase agreements – N/A
Dollar repurchase agreements – N/A
Securities lending – 131,787,891

Reinvested collateral at March 31, 2013:
Reverse repurchase agreements – N/A
Dollar repurchase agreements – $1,926,889,939
Securities lending – $45,812,885

Reinvested collateral at December 31, 2012:
Reverse repurchase agreements – N/A
Dollar repurchase agreements – N/A
Securities lending – $131,787,891

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant change.

Note 11 - Debt

No significant change.

Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

Net periodic cost (benefit) of the Post-Retirement Medical and Supplemental Executive Retirement plans included in general insurance expenses in the Summary of Operations for the periods ended March 31, 2013 and 2012 includes the following components:

	Post-Retirement Medical Plan		Supplemental Executive Retirement Plan	
	2013	2012	2013	2012
Components of net periodic cost (benefit):				
Service cost	$ 232,425	$ 120,102	$ 250,594	$ 247,786
Interest cost	122,895	53,148	636,854	727,945
Expected return on plan assets	-	-	-	-
Amortization of transition obligation	-	-	-	-
Amortization of loss from earlier periods	(17,924)	(31,667)	324,895	159,363
Amortization of unrecognized prior service cost	(11,579)	(230,950)	233,183	233,459
Net periodic cost (benefit)	$ 325,818	$ (89,367)	$ 1,445,526	$ 1,368,553

Note 13 - Capital and Surplus, Shareholders’ Dividend Restrictions and Quasi-Reorganizations

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No significant change.

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

C. None.

Note 18 - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

Note 19 - Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change.

Note 20 - Fair Value

A. Fair Value Disclosures

(1) Fair Value Measurements at Reporting Date

The following tables present information about the Company's financial assets and liabilities carried at fair value on a recurring basis and indicates the fair value hierarchy of the valuation techniques utilized by the Company to determine such fair value:

Fair Value Measurements at Reporting Date
March 31, 2013

Assets:	(Level 1)	(Level 2)	(Level 3)	Total (All Levels)
Bonds				
Industrial and miscellaneous	$ -	$ 344,581	$ 37,199,179	$ 37,543,760
Common Stock				
Parent, Subsidiaries and Affiliates	-	-	2,902,773	2,902,773
Industrial and miscellaneous	1,788,462	-	-	1,788,462
Derivatives				
Interest rate swaps	-	462,593	-	462,593
Interest rate swaptions	-	517,717	-	517,717
Separate Account Assets	12,800,028,415	12,583,295,565		25,383,323,980
Total Assets:	$ 12,801,816,877	$ 12,584,620,456	$ 40,101,952	$ 25,426,539,285
Liabilities:				
Derivatives				
Interest rate swaps	$ -	$ 672,616	$ -	672,616
Separate Account Liabilities[1]	20,083	8,994		29,077
Total Liabilities:	$ 20,083	$ 681,610	$ -	$ 701,693

[1] Includes only separate account instruments which are carried at the fair value of the underlying invested assets owned by the separate accounts.

Fair Value Measurements at Reporting Date
December 31, 2012

Assets:	(Level 1)	(Level 2)	(Level 3)	Total (All Levels)
Bonds				
Industrial and miscellaneous	$ -	$ 319,433	$ 37,488,302	$ 37,807,735
Common Stock				
Industrial and miscellaneous	-	-	2,902,773	2,902,773
Derivatives				
Interest rate swaps	-	1,062,100	-	1,062,100
Interest rate swaptions	-	341,569	-	341,569
Separate Account Assets	12,012,076,064	12,354,206,973	-	24,366,283,037
Total Assets:	$ 12,012,076,064	$ 12,355,930,075	$ 40,391,075	$ 24,408,397,214
Liabilities:				
Derivatives				
Interest rate swaps	$ -	$ 757,303	$ -	$ 757,303
Separate Account Liabilities[1]	14,345	11,761	-	26,106
Total Liabilities:	$ 14,345	$ 769,064	$ -	$ 783,409

[1] Includes only separate account instruments which are carried at the fair value of the underlying invested assets owned by the separate accounts.

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

The following tables present additional information about assets and liabilities carried at fair value and for which the Company has utilized Level 3 inputs to determine fair value:

Fair Value Measurements in (Level 3) of the Fair Value Hierarchy
March 31, 2013

Assets:	Balance at January 1, 2013	Transfers into Level 3	Transfer out of Level 3	Gains (losses) included in net income	Gains (losses) included in surplus	Purchases	Sales	Settlements	Balance at March 31, 2013
LBaSS	$ 28,666,809	$ -	$ -	$ -	$ 589,458	$ -	$ -	$ (265,551)	$ 28,990,716
RMBS	8,821,493	-	-	-	61,146	-	-	(674,176)	8,208,463
Parent, Subsidiaries and Affiliates	2,902,773	-	-	-	-	-	-	-	2,902,773
Separate Accounts	-	-	-	-	-	-	-	-	-
Total Assets	$ 40,391,075	$ -	$ -	$ -	$ 650,604	$ -	$ -	$ (939,727)	$ 40,101,952

Fair Value Measurements in (Level 3) of the Fair Value Hierarchy
December 31, 2012

Assets:	Balance at January 1, 2012	Transfers into Level 3	Transfer out of Level 3	Gains (losses) included in net income	Gains (losses) included in surplus	Purchases	Sales	Settlements	Balance at December 31, 2012
LBaSS	$ 824,047	$ 40,550,174	$ -	$ (254,128)	$ (10,518,235)	$ -	$ (692,043)	$ (1,243,006)	$ 28,666,809
RMBS	-	11,637,526	-	-	(181,236)	-	-	(2,634,797)	8,821,493
Private Equities	-	3,542,290	-	(484,169)	-	692,043	(847,391)	-	2,902,773
Separate Accounts	2,118,923	-	-	(3,692,473)	3,603,292	-	(1,997,187)	(32,555)	-
Total Assets	$ 2,942,970	$ 55,729,990	$ -	$ (4,430,770)	$ (7,096,179)	$ 692,043	$ (3,536,621)	$ (3,910,358)	$ 40,391,075

As of March 31, 2013, there were not any transfers into Level 3. At December 31, 2012, transfers into Level 3 were due primarily to assets being carried at fair value.

As of March 31, 2013, the reported fair value of the Company's investments in Level 3 home improvement loans in residential mortgage-backed securities was $37,199,179. These securities are valued using an internal pricing model. The significant unobservable inputs used in the fair value measurement are prepayment speed assumptions, constant default rate assumptions and the ABX Index spread adjusted by an internally calculated liquidity premium with the primary inputs being the constant default rate assumption and the adjusted ABX Index spread assumption. As the constant default rate assumption or the adjusted ABX Index spread assumption increases, the price and therefore, the fair value, of the securities decreases. As of March 31, 2013, the weighted averages of the inputs were as follows: prepayment speed assumption was 5, constant default rate assumption was 3 and adjusted ABX Index spread assumption was 826 (including an internally calculated liquidity premium adjustment of 217). After adjusting the ABX Index spread assumption by the liquidity premium, the overall discount rate ranged from 623 to 883 basis points. The constant default rate assumption ranged from 2.1 to 4.6.

(3) Policies for Determining When Transfers between Levels are Recognized

Overall, transfers between levels are attributable to a change in the observability of inputs. Assets and liabilities are transferred to a lower level in the hierarchy when a significant input cannot be corroborated with market observable data. This may occur when market activity decreases and underlying inputs cannot be observed, current prices are not available, and/or when there are significant variances in quoted prices, thereby affecting transparency. Assets and liabilities are transferred to a higher level in the hierarchy when circumstances change such that a significant input can be corroborated with market observable data. This may be due to a significant increase in market activity including recent trades, a specific event, or one or more significant input(s) becoming observable. All transfers between levels are recognized at the beginning of the reporting period in which the transfer occurred.

(4) Valuation Techniques and Inputs in Fair Value Measurements

Certain assets and liabilities are recorded at fair value on the Company's Statements of Admitted Assets, Liabilities, Surplus and Other Funds. The Company defines fair value as the price that would be received to sell an asset or paid to transfer a liability in the principal or most advantageous market for the asset or liability in an orderly transaction between market participants on the measurement date. The Company categorizes its assets and liabilities measured at fair value into a three-level hierarchy, based on the priority of the inputs to the respective valuation technique. The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3).

The Company's assets and liabilities have been categorized based upon the following fair value hierarchy:

- Level 1 inputs, which are utilized for general account assets and liabilities, utilize observable, quoted prices (unadjusted) in active markets for identical assets or liabilities that the Company has the ability to access. Financial assets and liabilities utilizing Level 1 inputs include actively exchange-traded equity securities and certain money market funds.

- Level 2 inputs utilize other than quoted prices included in Level 1 that are observable for the asset or liability, either directly or indirectly. Level 2 inputs, which are utilized for general account assets and liabilities, include quoted prices for similar assets and liabilities in active markets, and inputs other than quoted prices that are observable for the asset or liability, such as interest rates and yield curves that are observable at commonly quoted intervals. The fair values for some Level 2 securities were obtained from pricing services. The inputs used by the pricing services are reviewed at least quarterly or when the pricing vendor issues updates to its pricing methodology. For bond and separate account assets and liabilities, inputs include benchmark yields, reported trades, broker/dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, evaluated bids, offers and reference data including market research publications. Additional inputs utilized for assets and liabilities classified as Level 2 are:

- Asset-backed, residential mortgage-backed, commercial mortgage-backed securities and collateralized debt obligations – new issue data, monthly payment information, collateral performance and third party real estate analysis.
- U.S. states and their subdivisions – material event notices.
- Mortgage loans – based on discounted cash flows.
- Cash equivalents, short-term investments, contract loans, receivable and payable for securities, repurchase agreements and commercial paper – valued at amortized cost, which approximates fair value.
- Real estate - the estimated fair value for real estate is based on the unadjusted annual appraised value which includes factors such as comparable property sales, property income analysis, and capitalization rates.
- Derivatives - reported trades, swap curves, credit spreads, recovery rates, restructuring, currency volatility, net present value of cash flows and news sources.
- Separate account assets and liabilities - exchange rates, various index data and news sources, amortized cost (which approximates fair value), reported trades, swap curves, credit spreads, recovery rates, restructuring, currency volatility, net present value of cash flows and quoted prices in markets that are not active or for which all significant inputs are observable, either directly or indirectly.

- Level 3 inputs are unobservable and include situations where there is little, if any, market activity for the asset or liability. In general, the prices of Level 3 securities, which include both general account assets and liabilities, were obtained from single broker quotes and internal pricing models. If the broker's inputs are largely unobservable, the valuation is classified as a Level 3. Broker quotes are validated through an internal analyst review process, which includes validation through known market conditions and other relevant data. Internal models are usually cash flow based utilizing characteristics of the underlying collateral of the security such as default rate and other relevant data. Inputs utilized for securities classified as Level 3 are as follows:

    - Corporate debt securities – single broker quotes which may be in an illiquid market or otherwise deemed unobservable.
    - Asset-backed/residential mortgage backed securities - internal models utilizing asset-backed securities index spreads.
    - Separate account assets - single broker quotes which may be in an illiquid market or otherwise deemed unobservable or net asset value per share of the underlying investments.
    - Limited partnership interests – determined by using the partnership financial statement reported capital account or an adjusted net asset value.
    - Low-income housing tax credits - valued at amortized cost, which approximates fair value.

In certain cases, the inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, the level in the fair value hierarchy within which the fair value measurement in its entirety falls has been determined based on the lowest level input that is significant to the fair value measurement in its entirety. The Company's assessment of the significance of a particular input to the fair value measurement in its entirety requires judgment and considers factors specific to the asset or liability. Changes in the value of separate account assets for realized and unrealized gains (losses) accrue directly to the policyholders and are not included in net income.

The policies and procedures utilized to review, account for and report on the value and level of the Company's securities were determined and implemented by the Finance division. The Investments division is responsible for the processes related to security purchases and sales and provides valuation and leveling input to the Finance division when necessary. Both divisions within the Company have worked in conjunction to establish thorough pricing, review, approval, accounting and reporting policies and procedures around the securities valuation process.

In some instances, securities are priced using external broker quotes. In most cases, when broker quotes are used as pricing inputs, more than one broker quote is obtained. External broker quotes are reviewed internally by comparing the quotes to similar securities in the public market and/or to vendor pricing, if available.

Additionally, external broker quotes are compared to market reported trade activity to ascertain whether the price is reasonable, reflective of the current market prices and takes into account the characteristics of the Company's securities.

Bonds and common stocks

The fair values for bonds and common stocks, other than stock of subsidiaries, are based on quoted market prices or estimates from independent pricing services. However, in cases where quoted market prices are not readily available, such as for private bond investments, fair values are estimated. To determine estimated fair value for these instruments, the Company generally utilizes discounted cash flows calculated at current market rates on investments of similar quality and term. Fair value estimates are made at a specific point in time, based on available market information and judgments about financial instruments, including estimates of the timing and amounts of expected future cash flows and the credit standing of the issuer or counterparty.

Mortgage loans

Mortgage loan fair value estimates are generally based on discounted cash flows. A discount rate matrix is incorporated whereby the discount rate used in valuing a specific mortgage generally corresponds to that mortgage's remaining term and credit quality. Management believes the discount rate used is commensurate with the credit, interest rate, term, servicing costs and risks of loans similar to the portfolio loans that the Company would make today given its internal pricing strategy.

Real estate

The estimated fair value for real estate is based on the unadjusted annual appraised value which includes factors such as comparable property sales, property income analysis, and capitalization rates.

Cash equivalents, short-term investments, securities lending collateral, receivable and payable for securities, repurchase agreements and commercial paper

The amortized cost of cash equivalents, short-term investments, collateral and payable under securities lending agreements, receivable and payable for securities, repurchase agreements and commercial paper is a reasonable estimate of fair value due to their short-term nature and the high credit quality of the issuers, counterparties and obligor.

Contract loans

Contract loans accrue interest at variable rates which approximate current market rates. Additionally, contract loans are fully collateralized by the cash surrender value of the underlying insurance policy. Given the absence of borrower credit risk and the short-term period between interest rate resets, carrying value approximates fair value.

Other long-term invested assets

The fair values of other long-term invested assets are based on the specific asset type. Other invested assets that are held as bonds, such as surplus notes, are primarily valued the same as bonds. For low-income housing tax credits amortized cost approximates fair value.

Limited partnership interests represent the Company's minor ownership interests in pooled investment funds. These funds employ varying investment strategies that principally make private equity investments across diverse industries and geographical focuses. The estimated fair value was determined by using the partnership financial statement reported capital account or net asset value adjusted for other financial information or other relevant variables which may impact the exit value of the investments. Distributions by these investments are generated from investment gains, from operating income generated by the underlying investments of the funds and from liquidation of the underlying assets of the funds. It is estimated that the underlying assets of the funds will be liquidated over the next one to ten years.

Derivative collateral

The carrying value of the collateral is a reasonable estimate of fair value.

Derivatives

The estimated fair values of OTC derivatives, primarily consisting of interest rate swaps and interest rate swaptions which are held for other than trading purposes, is the estimated amount the Company would receive or pay to terminate the agreement at each period end, taking into consideration current interest rates and other relevant factors.

Assets from separate accounts

Assets from separate accounts include investments in mutual funds, bonds and short-term securities. Mutual funds are recorded at net asset value, which approximates fair value, on a daily basis. The bonds and short-term investments are valued in the same manner, and using the same pricing sources and inputs as the bonds and short-term investments of the Company.

Deposit-type contracts

Fair values for liabilities under deposit-type insurance contracts are estimated using discounted liability calculations, adjusted to approximate the effect of current market interest rates for the assets supporting the liabilities.

B. Fair Value Reporting Under Other Accounting Pronouncements – NONE

C. Aggregate Fair Value for All Financial Instruments

The following tables summarizes the fair value hierarchy for all financial instruments:

Type of financial instrument			Fair Value Measurements at Reporting Date March 31, 2013			
Assets:	Admitted Assets	Aggregate Fair Value	(Level 1)	(Level 2)	(Level 3)	Total (All Levels)
Bonds	$ 16,219,530,711	$ 17,590,117,121	$ -	$ 17,277,922,872	$ 312,194,249	$ 17,590,117,121
Common stock	1,788,462	4,691,235	1,788,462	-	2,902,773	4,691,235
Mortgage loans	2,783,912,313	3,018,829,103	-	3,018,829,103	-	3,018,829,103
Real Estate	48,136,536	135,678,400	-	135,678,400	-	135,678,400
Cash equivalents and short-term						-
investments	1,864,850,766	1,864,850,766	240,369,689	1,624,481,077	-	1,864,850,766
Contract loans	4,160,763,735	4,160,763,735	-	4,160,763,735	-	4,160,763,735
Other invested assets	176,220,888	200,550,295	-	87,391,811	113,158,484	200,550,295
Securities lending reinvested						-
collateral assets	45,812,885	45,812,885	45,812,885	-	-	45,812,885
Derivative collateral	74,780,000	74,780,000	74,780,000	-	-	74,780,000
Receivable for securities	71,619,365	71,619,365	-	71,619,365	-	71,619,365
Derivatives	9,706,461	34,820,154	-	34,820,154	-	34,820,154
Assets from separate accounts	25,383,323,980	25,383,323,980		25,383,323,980		25,383,323,980
Total Assets:	$ 50,840,446,102	$ 52,585,837,039	$ 362,751,036	$ 51,794,830,497	$ 428,255,506	$ 52,585,837,039
Liabilities:						
Deposit-type contracts	$ 337,309,665	$ 337,309,665	$ -	$ 337,309,665	$ -	$ 337,309,665
Commercial paper	96,786,494	96,786,494	-	96,786,494	-	96,786,494
Payable under securities lending						-
agreements	45,812,885	45,812,885	45,812,885	-	-	45,812,885
Payable for securities	48,893,258	48,893,258	-	48,893,258	-	48,893,258
Derivatives	83,840,917	107,448,254	-	107,448,254	-	107,448,254
Repurchase agreements	1,909,615,547	1,909,615,547	-	1,909,615,547	-	1,909,615,547
Total Liabilities:	$ 2,522,258,766	$ 2,545,866,103	$ 45,812,885	$ 2,500,053,218	$ -	$ 2,545,866,103

Type of financial instrument			Fair Value Measurements at Reporting Date December 31, 2012			
Assets:	Admitted Assets	Aggregate Fair Value	(Level 1)	(Level 2)	(Level 3)	Total (All Levels)
Bonds	$ 15,968,203,087	$ 17,380,870,598	$ -	$ 17,064,388,160	$ 316,482,438	$ 17,380,870,598
Common stock	-	2,902,773	-	-	2,902,773	2,902,773
Mortgage loans	2,764,328,464	3,004,480,201	-	3,004,480,201	-	3,004,480,201
Real Estate	49,474,921	135,708,400	-	135,708,400	-	135,708,400
Cash equivalents and short-term						
investments	136,299,292	136,299,096	17,846,944	118,452,152	-	136,299,096
Contract loans	4,244,698,700	4,244,698,700	-	4,244,698,700	-	4,244,698,700
Other invested assets	185,863,779	210,159,149	-	85,661,872	124,497,277	210,159,149
Securities lending reinvested						
collateral assets	131,787,891	131,787,891	131,787,891	-	-	131,787,891
Derivative collateral	54,400,000	54,400,000	54,400,000	-	-	54,400,000
Receivable for securities	9,235,387	9,235,387	-	9,235,387	-	9,235,387
Derivatives	4,752,876	32,417,738	-	32,417,738	-	32,417,738
Assets from separate accounts	24,366,283,037	24,366,283,037	12,012,076,064	12,354,206,973	-	24,366,283,037
Total Assets:	$ 47,915,327,434	$ 49,709,242,970	$ 12,216,110,899	$ 37,049,249,583	$ 443,882,488	$ 49,709,242,970
Liabilities:						
Deposit-type contracts	$ 346,584,918	$ 346,584,918	$ -	$ 346,584,918	$ -	$ 346,584,918
Commercial paper	97,986,549	97,986,549	-	97,986,549	-	$ 97,986,549
Payable under securities lending						
agreements	131,787,891	131,787,891	131,787,891	-	-	131,787,891
Payable for securities	69,019,962	69,019,962	-	69,019,962	-	69,019,962
Derivatives	69,965,929	88,158,450	-	88,158,450	-	88,158,450
Total Liabilities:	$ 715,345,249	$ 733,537,770	$ 131,787,891	$ 601,749,879	$ -	$ 733,537,770

D. Financial Instruments for which an Estimated Fair Value is Not Practicable - NONE

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2012 were $189.0 million. Reserves remaining for prior years are now $159.5 million. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. Included in this increase (decrease), the Company experienced $0 million of unfavorable (favorable) prior year loss development on retrospectively rated policies. However, the business to which it relates is subject to premium adjustments.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

Note 32 - Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

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

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

3.1 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No [ ]

3.2 If the response to 3.1 is yes, provide a brief description of those changes.
In the ordinary course of business, entity name changes, acquisitions, dispositions, formations, and percentage of entity ownership changes, routinely occur.

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

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [ ] N/A [X]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2010......................

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2010......................

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 2/16/2012........................

6.4 By what department or departments?
State of Colorado Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Advised Asset Group, LLC	Greenwood Village, CO				SEC
Great-West Capital Management, LLC	Greenwood Village, CO				SEC
GWFS Equities, Inc.	Greenwood Village, CO				SEC
Great-West Funds, Inc.	Baltimore, MD				SEC
Putnam Fiduciary Trust Company	Boston, MA				SEC
Putnam Retail Management Limited Partnership	Boston, MA				SEC

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

PART 1 - FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $..................................0

PART 1 - INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $..................................0

13. Amount of real estate and mortgages held in short-term investments: $..................................0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 59,342,456	$ 58,950,673
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 186,692,227	$ 189,162,513
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 0	$ 0
14.26 All Other	$ 0	$ 0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 246,034,683	$ 248,113,186
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

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

16. For the reporting entity's security lending program, state the amount of the following as current statement date:
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $..................45,812,885
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $..................45,812,885
16.3 Total payable for securities lending reporting on the liability page: $..................45,812,885

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

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	1 Wall Street, New York, NY 10286

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

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

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

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

1 Central Registration Depository	2 Name(s)	3 Address

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$
1.12	Residential mortgages	$
1.13	Commercial mortgages	$ 2,783,912,313
1.14	Total mortgages in good standing	$ 2,783,912,313
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$ 0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$ 0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 2,783,912,313
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$ 0

2. Operating Percentages:

2.1	A&H loss percent	(65.1)
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	10.6

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (YES or NO)

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3	Accident and Health Insurance Premiums,		Total	
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Including Policy, Membership and Other Fees	Other Considerations	Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	1,682,129	10,806,182	79,775		12,568,086	68
2. Alaska AK	L	121,768	5,842,971	16,600		5,981,339	263,122
3. Arizona AZ	L	7,201,385	26,557,993	84,130		33,843,508	20,670
4. Arkansas AR	L	2,244,997	1,372,012	50,621		3,667,630	3,696
5. California CA	L	7,069,020	150,095,432	629,871		157,794,323	394,706
6. Colorado CO	L	1,563,158	51,310,332	131,440		53,004,930	314,842
7. Connecticut CT	L	785,115	24,578,081	147,060		25,510,256	15,390
8. Delaware DE	L	19,549,885	5,982,272	39,320		25,571,477	-
9. District of Columbia DC	L	324,911	6,765,803	15,166		7,105,880	22,586
10. Florida FL	L	11,169,046	37,311,158	355,010		48,835,214	129,339
11. Georgia GA	L	6,681,901	19,538,892	160,713		26,381,506	3,478
12. Hawaii HI	L	319,992	2,316,531	84,481		2,721,004	-
13. Idaho ID	L	670,315	19,209,508	24,805		19,904,628	38,537
14. Illinois IL	L	10,467,598	37,644,696	326,822		48,439,116	312,374
15. Indiana IN	L	7,563,065	14,284,144	110,768		21,957,977	220,365
16. Iowa IA	L	479,347	9,569,479	69,331		10,118,157	-
17. Kansas KS	L	628,044	14,851,745	71,302		15,551,091	50,076
18. Kentucky KY	L	2,977,717	2,835,072	71,838		5,884,627	
19. Louisiana LA	L	699,407	45,936,617	73,177		46,709,201	204,668
20. Maine ME	L	385,390	5,230,212	51,348		5,666,950	13,343
21. Maryland MD	L	9,348,376	51,593,003	132,645		61,074,024	90,210
22. Massachusetts MA	L	1,725,561	41,659,553	189,385		43,574,499	97,948
23. Michigan MI	L	6,535,417	29,114,576	221,100		35,871,093	16,017
24. Minnesota MN	L	2,294,314	46,714,982	119,303		49,128,599	1,048
25. Mississippi MS	L	3,915,345	8,233,729	45,604		12,194,678	-
26. Missouri MO	L	9,742,064	24,814,572	107,847		34,664,483	640,217
27. Montana MT	L	170,327	2,418,051	30,181		2,618,559	-
28. Nebraska NE	L	477,508	3,585,409	42,309		4,105,226	31,964
29. Nevada NV	L	430,399	3,069,023	40,104		3,539,526	19,419
30. New Hampshire NH	L	246,153	5,591,465	43,811		5,881,429	1,307
31. New Jersey NJ	L	6,653,899	31,122,494	264,502		38,040,895	175,233
32. New Mexico NM	L	221,886	2,685,033	64,910		2,971,829	-
33. New York NY	Q	4,119,162	3,849,999	570,188		8,539,349	-
34. North Carolina NC	L	5,876,151	17,002,045	201,864		23,080,060	-
35. North Dakota ND	L	318,214	881,166	22,990		1,222,370	400
36. Ohio OH	L	13,741,396	50,945,562	199,737		64,886,695	1,378,175
37. Oklahoma OK	L	496,844	7,013,804	70,763		7,581,411	6,419
38. Oregon OR	L	2,952,015	14,412,660	71,810		17,436,485	69,009
39. Pennsylvania PA	L	15,219,470	36,416,445	320,886		51,956,801	280,695
40. Rhode Island RI	L	178,564	3,374,871	23,976		3,577,411	-
41. South Carolina SC	L	739,978	31,811,870	86,771		32,638,619	608,420
42. South Dakota SD	L	2,128,012	354,273	25,757		2,508,042	44
43. Tennessee TN	L	2,906,069	16,533,204	121,678		19,560,951	156,032
44. Texas TX	L	10,475,004	44,033,848	394,588		54,903,440	20,074
45. Utah UT	L	384,737	2,286,982	48,640		2,720,359	1,004
46. Vermont VT	L	98,744	1,342,494	40,439		1,481,677	11,663
47. Virginia VA	L	4,577,673	20,732,700	206,591		25,516,964	139,496
48. Washington WA	L	2,546,403	25,043,703	140,273		27,730,379	98,870
49. West Virginia WV	L	1,873,360	3,560,669	32,585		5,466,614	140,477
50. Wisconsin WI	L	1,647,338	20,939,233	131,843		22,718,414	17,212
51. Wyoming WY	L	79,382	1,306,388	12,470		1,398,240	54,226
52. American Samoa AS	N					0	
53. Guam GU	L	4,858	(46)	1,771		6,583	
54. Puerto Rico PR	L	70,600	18,034,921	11,980		18,117,501	
55. US Virgin Islands VI	L	20,648		5,164		25,812	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	28,851	6,146,771	(179)		6,175,443	
58. Aggregate Other Alien OT	XXX	(1,541)	(8,468,964)	2,365	0	(8,468,140)	0
59. Subtotal	(a) 53	194,827,371	1,060,195,620	6,640,229	0	1,261,663,220	6,062,839
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	15,150,197				15,150,197	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	1,031,751		30,642		1,062,393	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	211,009,319	1,060,195,620	6,670,871	0	1,277,875,810	6,062,839
96. Plus Reinsurance Assumed	XXX	10,871,912	1,459,136			12,331,048	
97. Totals (All Business)	XXX	221,881,231	1,061,654,756	6,670,871	0	1,290,206,858	6,062,839
98. Less Reinsurance Ceded	XXX	10,698,529	19,339	79,180		10,797,048	
99. Totals (All Business) less Reinsurance Ceded	XXX	211,182,702	1,061,635,417	6,591,691	0	1,279,409,810	6,062,839

DETAILS OF WRITE-INS

58001. Other foreign premiums not included above	XXX	(1,541)	995	2,365		1,819	
58002. U.S. premiums of Canadian affiliate included above	XXX		(8,469,959)			(8,469,959)	
58003.	XXX					0	
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	(1,541)	(8,468,964)	2,365	0	(8,468,140)	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domicilied RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.
(a) Insert the number of L responses except for Canada and Other Alien.

Organizational Chart – March 31, 2013

I. OWNERSHIP OF POWER CORPORATION OF CANADA

The following sets out the ownership, based on votes attached to the outstanding voting shares, of Power Corporation of Canada:

Paul G. Desmarais
- 99.999% - Pansolo Holding Inc.
  - 100% - 3876357 Canada Inc.
  - 100% - 3439496 Canada Inc.
  - 100% - Capucines Investments Corporation
  - 32% - Nordex Inc. (68% also owned directly by Paul G. Desmarais)
    - 94.9% - Gelco Enterprises Ltd. (5.1% also owned directly by Paul G. Desmarais)
      - 53.61% - **Power Corporation of Canada**

The total voting rights of Power Corporation of Canada (PCC) controlled directly and indirectly by Mr. Paul G. Desmarais is as follows. There are issued and outstanding as of March 31, 2013 411,179,778 Subordinate Voting Shares (SVS) of PCC carrying one vote per share and 48,854,772 Participating Preferred Shares (PPS) carrying 10 votes per share; hence the total voting rights are 899,727,498.

Pansolo Holding Inc. owns directly 15,216,033 SVS and 367,692 PPS, entitling Pansolo Holding Inc. directly to an aggregate percentage of voting rights of 18,892,953 or 2.1 % of the total voting rights attached to the shares of PCC. Pansolo Holding Inc. wholly owns 3876357 Canada Inc., 3439496 Canada Inc. and Capucines Investments Corporation which respectively own 40,686,080 SVS, 3,236,279 SVS, 3,125,000 SVS of PCC, representing respectively 4.52 %, 0.36%, 0.35 % of the aggregate voting rights of PCC.

Gelco Entreprises Ltd owns directly 48,235,700 PPS, representing 53.61% of the aggregate voting rights of PCC (PPS (10 votes) and SVS (1 vote)). Hence, the total voting rights of PCC under the direct and indirect control of Mr. Paul G. Desmarais is approximately 61.11%; note that this is not the equity percentage.

Mr. Paul G. Desmarais also owns personally 1,561,750 SVS of PCC.

II. OWNERSHIP BY POWER CORPORATION OF CANADA

Power Corporation of Canada has a 10% or greater voting interest in the following entities:

A. Great-West Life & Annuity Insurance Company Group of Companies *(U.S. insurance)*

Power Corporation of Canada
- 100.0% - 171263 Canada Inc.
  - 65.78% - Power Financial Corporation
    - 68.13% - Great-West Lifeco Inc.
      - 100.0% - Great-West Financial (Canada) Inc.
        - 100.0% - Great-West Financial (Nova Scotia) Co.

100.0% - Great-West Lifeco U.S. Inc.
100.0% - GWL&A Financial Inc.
60.0% - Great-West Life & Annuity Insurance Capital (Nova Scotia) Co.
60.0% - Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. II
60.0% - Great-West Life & Annuity Insurance Capital, LLC
60.0% - Great-West Life & Annuity Insurance Capital, LLC II
100.0% - **Great-West Life & Annuity Insurance Company** *(Fed ID # 84-0467907 - NAIC # 68322, CO)*
100.0% - Great-West Life & Annuity Insurance Company of New York *(Fed ID # 13-2690792 - NAIC # 79359, NY)*
100.0% - Advised Assets Group, LLC
100.0% - GWFS Equities, Inc.
100.0% - Great-West Life & Annuity Insurance Company of South Carolina
100.0% - Emjay Corporation
100.0% - FASCore, LLC
50.0% - Westkin Properties Ltd.
64.33% - Great-West Funds, Inc.
100.0% - Great-West Capital Management, LLC
100.0% - Great-West Trust Company, LLC
100.0% - Lottery Receivables Company One LLC
100.0% - LR Company II, L.L.C.
100.0% - Singer Collateral Trust IV
100.0% - Singer Collateral Trust V
43.87% - 2001 Books Holdings, LLC

B. Putnam Investments Group of Companies *(Mutual Funds)*

Power Corporation of Canada
100.0% - 171263 Canada Inc.
65.78% - Power Financial Corporation
68.13% - Great-West Lifeco Inc.
100.0% - Great-West Financial (Canada) Inc.
100.0% - Great-West Financial (Nova Scotia) Co.
100% - Great-West Lifeco U.S. Inc.
100% - Putnam Investments, LLC
100.0% - Putnam Acquisition Financing Inc.
100.0% - Putnam Acquisition Financing LLC
100.0% - Putnam U.S. Holdings I, LLC
100.0% - Putnam Investment Management, LLC
100.0% - Putnam Fiduciary Trust Company (NH)
100.0% - Putnam Investor Services, Inc.
100.0% - Putnam Retail Management GP, Inc.
99.0% - Putnam Retail Management Limited Partnership (1% owned by Putnam Retail Management GP, Inc.)
80.0% - PanAgora Asset Management, Inc.

100.0% -Putnam GP Inc.
99.0% - TH Lee Putnam Equity Managers LP (1% owned by Putnam GP Inc.)
100.0% - Putnam Investment Holdings, LLC
100.0% - Savings Investments, LLC
100.0% - Putnam Aviation Holdings, LLC
100.0% - Putnam Capital, LLC
100.0% - The Putnam Advisory Company, LLC
100.0% - Putnam Investments Inc.
100.0% - Putnam Investments (Ireland) Limited
100.0% - Putnam Investments Australia Pty Limited
100.0% - Putnam Investments Securities Co., Ltd.
100.0% - Putnam International Distributors, Ltd.
100.0% - Putnam Investments Argentina S.A.
100.0% - Putnam Investments Limited

C. The Great-West Life Assurance Company Group of Companies *(Canadian insurance)*

Power Corporation of Canada
100.0% - 171263 Canada Inc.
65.78% - Power Financial Corporation
68.13% - Great-West Lifeco Inc.
100.0% - 2142540 Ontario Inc.
100.0% - Great-West Lifeco Finance (Delaware) LP
100.0% - Great-West Lifeco Finance (Delaware) LLC
100.0% - 2023308 Ontario Inc.
100.0% - Great-West Life & Annuity Insurance Capital, LP
40.0% - Great-West Life & Annuity Insurance Capital (Nova Scotia) Co.
40.0% - Great-West Life & Annuity Insurance Capital, LLC
100.0% - Great-West Life & Annuity Insurance Capital, LP II
40.0% - Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. II
40.0% - Great-West Life & Annuity Insurance Capital, LLC II
100.0% - 2171866 Ontario Inc
100.0% - Great-West Lifeco Finance (Delaware) LP II
100.0% - Great-West Lifeco Finance (Delaware) LLC II
100.0% - 2023310 Ontario Inc.
100.0% - 2023311 Ontario Inc.
100.0% - 6109756 Canada Inc.
100.0% - 6922023 Canada Inc.
100.0% - **The Great-West Life Assurance Company** *(NAIC #80705, MI)*
71.4% - GWL THL Private Equity I Inc. (28.6% owned by The Canada Life Assurance Company)
100.0% - GWL THL Private Equity II Inc.
100.0% - Great-West Investors Holdco Inc.

100.0% - Great-West Investors LLC
100.0% - Great-West Investors LP Inc.
100.0% - Great-West Investors GP Inc.
100.0% - Great-West Investors LP
100.0% - T.H. Lee Interests
100.0% - GWL Realty Advisors Inc.
100.0% - GWL Realty Advisors U.S., Inc.
100.0% - RA Real Estate Inc.
0.1% RMA Real Estate LP
100.0% - Vertica Resident Services Inc.
100.0% - 2278372 Ontario Inc. (0.0001% interest in NF Real Estate Limited Partnership)
100.0% - GLC Asset Management Group Ltd.
100.0% - 801611 Ontario Limited
100.0% - 118050 Canada Inc.
100.0% - 1213763 Ontario Inc.
99.9% - Riverside II Limited Partnership
70.0% - Kings Cross Shopping Centre Ltd.
100.0% - 681348 Alberta Ltd.
100.0% - The Owner: Condominium Plan No 8510578
50.0% - 3352200 Canada Inc.
100.0% - 1420731 Ontario Limited
100.0% - 1455250 Ontario Limited
100.0% - CGWLL Inc.
65.0% - The Walmer Road Limited Partnership
50.0% - Laurier House Apartments Limited
100.0% - 2024071 Ontario Limited
100.0 % - 431687 Ontario Limited
0.1% - Riverside II Limited Partnership
100.0% - High Park Bayview Inc.
75.0% - High Park Bayview Limited Partnership
5.6% - MAM Holdings Inc. (94.4% owned by The Canada Life Insurance Company of Canada)
100.0% - 647679 B.C. Ltd.
70.0% - TGS North American Real Estate Investment Trust
100.0% - TGS Trust
70.0% - RMA Investment Company (Formerly TGS Investment Company)
100.0% - RMA Property Management Ltd. (Formerly TGS REIT Property Management Ltd.)
100.0% - RMA Property Management 2004 Ltd. (Formerly TGS REIT Property Management 2004 Ltd.)
100.0% - RMA Realty Holdings Corporation Ltd. (Formerly TGS Realty Holdings Corporation Ltd.)
100.0% - RMA (U.S.) Realty LLC (Delaware) [(special shares held by each of 1218023 Alberta Ltd. (50%) and 1214931 Alberta Ltd. (50%)]
100.0% - RMA American Realty Corp.
1% - RMA American Realty Limited Partnership [(99% owned by RMA (U.S.) Realty LLC (Delaware)]
99.0% - RMA American Realty Limited Partnership (1% owned by RMA American Realty Corp.)

100.0% - 1218023 Alberta Ltd.
50% - special shares in RMA (U.S.) Realty LLC (Delaware)
100.0% - 1214931 Alberta Ltd.
50% - special shares in RMA (U.S.) Realty LLC (Delaware)
70.0% - RMA Real Estate LP
100.0% - RMA Properties Ltd. (Formerly TGS REIT Properties Ltd.)
100.0% - S-8025 Holdings Ltd.
100.0% - RMA Properties (Riverside) Ltd. (Formerly TGS REIT Properties (Riverside) Ltd.
70.0% - KS Village (Millstream) Inc.
70.0% - 0726861 B.C. Ltd.
70.0% - Trop Beau Developments Limited
70.0% - Kelowna Central Park Properties Ltd.
70.0% - Kelowna Central Park Phase II Properties Ltd.
40.0% - PVS Preferred Vision Services
12.5% - Vaudreuil Shopping Centres Limited
70.0% - Saskatoon West Shopping Centres Limited
12.5% - 2331777 Ontario Ltd.
12.5% - 2344701 Ontario Ltd. 12.5% - 2356720 Ontario Ltd.
100.0% - London Insurance Group Inc.
100.0% - Trivest Insurance Network Limited
100.0% - London Life Insurance Company *(Fed ID # 52-1548741 – NAIC # 83550, MI)*
100.00% - 1542775 Alberta Ltd.
100.0% - 0813212 B.C. Ltd.
30.0% - Kings Cross Shopping Centre Ltd.
30.0% - 0726861 B.C. Ltd.
30.0% - TGS North American Real Estate Investment Trust
100.0% - TGS Trust
30.0% - RMA Investment Company (Formerly TGS Investment Company)
100.0% - RMA Property Management Ltd. (Formerly TGS REIT Property Management Ltd.)
100.0% - RMAProperty Management 2004 Ltd. (Formerly TGS REIT Property Management 2004 Ltd.)
100.0% - RMA Realty Holdings Corporation Ltd. (Formerly TGS Realty Holdings Corporation Ltd.)
100.0% - RMA (U.S.) Realty LLC (Delaware) [(special shares held by each of 1218023 Alberta Ltd. (50%) and 1214931 Alberta Ltd. 50%)]
100.0% - RMA American Realty Corp.
1% - RMA American Realty Limited Partnership [(99% owned by RMA (U.S.) Realty LLC (Delaware)]
99.0% - RMA American Realty Limited Partnership (1% owned by RMA American Realty Corp.)
100.0% - 1218023 Alberta Ltd.
50% - special shares in RMA (U.S.) Realty LLC (Delaware)
100.0% - 1214931 Alberta Ltd.
50% - special shares in RMA (U.S.) Realty LLC (Delaware)
30.0% - RMA Real Estate LP
100.0% - RMA Properties Ltd. (Formerly TGS REIT Properties Ltd.)
100.0% - S-8025 Holdings Ltd.

100.0% - RMA Properties (Riverside) Ltd. (Formerly TGS REIT Properties (Riverside) Ltd.
100.0% - 1319399 Ontario Inc.
100.0% - 3853071 Canada Limited
50.0% - Laurier House Apartments Limited
30.0% - Kelowna Central Park Properties Ltd.
30.0% - Kelowna Central Park Phase II Properties Ltd.
30.0% - Trop Beau Developments Limited
100.0% - 4298098 Canada Inc.
100.0% - GWLC Holdings Inc.
100% - GLC Reinsurance Corporation
100.0% - 389288 B.C. Ltd.
100.0% - Quadrus Investment Services Ltd.
35.0% - The Walmer Road Limited Partnership
100.0% - 177545 Canada Limited
100.0% - Lonlife Financial Services Limited
88.0% - Neighborhood Dental Services Ltd.
100.0% - Quadrus Distribution Services Ltd.
100.0% - Toronto College Park Ltd.
25.0% - High Park Bayview Limited Partnership
30.0% - KS Village (Millstream) Inc.
100.0% - London Life Financial Corporation
89.4% - London Reinsurance Group, Inc. (10.6% owned by London Life Insurance Company)
100.0% - London Life & General Reinsurance Co. Ltd. (1 share held by London Life & Casualty Reinsurance Corporation and 20,099,999 shares held by London Reinsurance Group Inc.)
100.0% - London Life & Casualty Reinsurance Corporation
100.0% - Trabaja Reinsurance Company Ltd.
100.0% - London Life and Casualty (Barbados) Corporation
100.0% - LRG (US), Inc.
100.0% - London Life International Reinsurance Corporation
100.0% - London Life Reinsurance Company *(Fed ID # 23-2044256 – NAIC # 76694, PA)*
75.0% - Vaudreuil Shopping Centres Limited
30.0% - Saskatoon West Shopping Centres Limited
75.0% - 2331777 Ontario Ltd.
75.0% - 2344701 Ontario Ltd.
75.0% - 2356720 Ontario Ltd.
15.2% - 2001 Books Holdings, LLC (43.87% owned by GWL&A and 2.4% owned by The Canada Life Assurance Company)
100.0% - Canada Life Financial Corporation
100.0% - **The Canada Life Assurance Company** *(Fed ID # 38-0397420, NAIC # 80659, MI)*
100.0% - Canada Life Brasil LTDA
100.0% - Canada Life Capital Corporation, Inc.
100.0% - Canada Life International Holdings, Limited
100.0% - Canada Life International Services Limited
100.0% - Canada Life International, Limited

100.0% - CLI Institutional Limited
100.0% - Canada Life Irish Holding Company, Limited
100.0% - Lifescape Limited
100.0% - Setanta Asset Management Limited
50.0% - Setanta Asset Management Funds Public Limited Company
100.0% - Canada Life Group Services Limited
100.0% - Canada Life Europe Investment Limited
78.67% - Canada Life Assurance Europe Limited
100.0% - Canada Life Europe Management Services, Limited
21.33% - Canada Life Assurance Europe Limited
100.0% - Canada Life Assurance (Ireland), Limited
50.0% - Setanta Asset Management Funds Public Limited Company
100.0% - F.S.D. Investments, Limited
100.0% - Canada Life International Re, Limited
100.0% - Canada Life Reinsurance International, Ltd.
100.0% - Canada Life Reinsurance, Ltd.
100.0% - The Canada Life Group (U.K.), Limited
100.0% - Canada Life Pension Managers & Trustees, Limited
100.0% - Canada Life Asset Management Limited
100.0% - Canada Life European Real Estate Limited
100% - Hotel Operations (Walsall) Limited
100.0% - Canada Life Trustee Services (U.K.), Limited
100.0% - CLFIS (U.K.), Limited
100.0% - Canada Life, Limited
100.0% - Canada Life (U.K.), Limited
100.0% - Albany Life Assurance Company, Limited
100.0% - Canada Life Management (U.K.), Limited
100.0% - Canada Life Services (U.K.), Limited
100.0% - Canada Life Fund Managers (U.K.), Limited
100.0% - Canada Life Group Services (U.K.), Limited
100.0% - Canada Life Holdings (U.K.), Limited
100.0% - Canada Life Irish Operations, Limited
100.0% - Canada Life Ireland Holdings, Limited.
100.0% - Canada Life Group Holdings Limited
100.0% - 4073649 Canada, Inc. (1 common share owned by 587443 Ontario, Inc.)
100.0% - Canada Life Finance (U.K.), Limited
100.0% - CL Luxembourg Capital Management S.á.r.l.
100.0% - The Canada Life Insurance Company of Canada
94.4% - MAM Holdings Inc. (5.6% owned by GWL)
100.0% - Mountain Asset Management LLC
12.5% - 2331777 Ontario Ltd.
12.5% - 2344701 Ontario Ltd.

12.5% - Vaudreuil Shopping Centres Limited
12.5% - 2356720 Ontario Ltd.
100.0% - CL Capital Management (Canada), Inc.
100.0% - GRS Securities, Inc.
100.0% - 587443 Ontario, Inc.
100.0% - Canada Life Mortgage Services, Ltd.
100.0% - Adason Properties, Limited
100.0% - Adason Realty, Ltd.
2.4% - 2001 Books Holdings, LLC (43.87% owned by GWL&A and 15.2% owned by The Great-West Life Assurance Company)

D. IGM Financial Inc. Group of Companies *(Canadian mutual funds)*

Power Corporation of Canada
100.0% - 171263 Canada Inc.
65.78% - Power Financial Corporation
58.73% **- IGM Financial Inc.**
100.0% - Investors Group Inc.
100.0% - Investors Group Financial Services Inc.
100.0% - I.G. International Management Limited
100.0% - I.G. Investment Management (Hong Kong) Limited
100.0% - Investors Group Trust Co. Ltd.
100.0% - 391102 B.C. Ltd.
100.0% - I.G. Insurance Services Inc.
100.0% - Investors Syndicate Limited
100.0% - Investors Group Securities Inc.
100.0% - 6460675 Manitoba Ltd.
100.0% - I.G. Investment Management, Ltd.
100% - Investors Group Corporate Class Inc.
100.0% - Investors Syndicate Property Corp.
100.0% - 0965311 B.C. Ltd.
19.63% - I.G. (Rockies) Corp.
100.0% - I.G. Investment Corp.
80.37% - I.G. (Rockies) Corp. (19.63% owned by I.G. Investment Management, Ltd.)
100.0% - Mackenzie Inc.
100.0% - Mackenzie Financial Corporation
100.0% - Mackenzie Financial Charitable Foundation
14.28% - Strategic Charitable Giving Foundation
100.0% - Mackenzie Cundill Investment Management (Bermuda) Ltd.
100.0% - Mackenzie Financial Capital Corporation
100.0% - Multi-Class Investment Corp.
100.0% - MMLP GP Inc.
100.0% - Mackenzie Investment Corporation

100.0% - Mackenzie Investments PTE. Ltd.
97.82% - Investment Planning Counsel Inc. (and 2.18% owned by Management of IPC management)
100.0% - IPC Investment Corporation
100.0% - 9132-2115 Quebec Inc.
100.0% - IPC Save Inc.
100.0% - IPC Estate Services Inc.
100.0% - IPC Securities Corporation
89.23% - IPC Portfolio Services Inc. (and 10.77% owned by advisors of IPC Investment Corporation and IPC Securities Corporation)
100.0% - Counsel Portfolio Services Inc.
100.0% - Counsel Portfolio Corporation

E. Pargesa Holding SA Group of Companies *(European investments)*

Power Corporation of Canada
100.0% - 171263 Canada Inc.
65.78% - Power Financial Corporation
100.0% - Power Financial Europe B.V.
50.0% - Parjointco N.V.
75.4% - **Pargesa Holding SA** (55.6% capital)
100.0% - Pargesa Netherlands B.V.
52.0% - Groupe Bruxelles Lambert (50.0% in capital)
Capital
7.2% - Suez Environment Company (of which 0.3% in trading)
27.4% - Lafarge (21.0% in capital)
6.9% - Pernod Ricard (7.5% in capital)
0.2% - Iberdrola
100.0% - Belgian Securities B.V.
Capital
66.6% - Imerys (56.7% in capital)
100.0% - Brussels Securities B.V.
Capital
100.0% - Sagerpar
3.9% - Groupe Bruxelles Lambert
100.0% - GBL Overseas Finance N.V.
100.0% - GBL Treasury Center
Capital
100.0% - GBL Energy S.á.r.l.
Capital
3.7% - Total (4.0% in capital)
100.0% - GBL Verwaltung GmbH
100.0% - Immobilière Rue de Namur S.á.r.l.
100.0% - GBL Verwaltung SA

Capital
100.0% - GBL Investments Limited
100.0% - GBL R
5.1% - GDF SUEZ (of which 0.2% in trading)
43.0% - ECP 1
42.4% - ECP 2
100.0% - ECP3
100.0% - Pargesa Netherlands B.V.
100.0% - SFPG

F. Square Victoria Communications Group Inc. Group of Companies *(Canadian communications)*

Power Corporation of Canada
100.0% - Square Victoria Communications Group Inc.
100.0% - Gesca Ltée
100.0% - La Presse, ltée
100.0% 7991347 Canada inc.
100.0% - Gesca Ventes Média Ltée
100.0% - Gesca Numérique Ltée
100.0% - 3855082 Canada Inc.
100.0% - Cyberpresse inc.
100.0% - 6645119 Canada Inc.
100.0% - Les Éditions La Presse II Inc.
100.0% - 3819787 Canada Inc.
100.0% - 3834310 Canada Inc.
100.0% - Square Victoria Digital Properties inc.
100.0% - 4400046 Canada Inc.
81.73% - 9059-2114 Québec Inc.
98.36% - DuProprio Inc.
100.0% - VR Estates Inc.
100% - 0757075 B.C. Ltd.
0.1% - Lower Mainland Comfree LP
99.9% - Lower Mainland Comfree LP
100% - Comfree Commission Free Realty Inc.
100% - CF Real Estate First Inc.
100% - CF Real Estate Max Inc.
100% - CF Real Estate Ontario Inc.
100% - CF Real Estate Maritimes Inc.
100% - DP Immobilier Québec Inc.
100.0% - Groupe LP8 Média inc.
100.0% - LP8 Média inc.
100.0% - LP8 Média II inc.

100.0% - LP8 Média III inc.
100.0% - LP8 Média IV inc.
100.0% - Les Éditions Gesca Ltée
100.0% - Groupe Espaces Inc.
100.0% - Les Éditions La Presse Ltée
100.0% - (W.illi.am) 6657443 Canada Inc.
3.81% - Acquisio Inc.
50.0% - Workopolis Canada
23.61% - Tuango Inc.
25.0% - Olive Média
100.0% - Attitude Digitale Inc.
100.0% - Square Victoria C.P. Holding Inc.
33.3% - Canadian Press Enterprises Inc.
100.0% - Broadcast News Limited
100.0% - Press News Limited
100.0% - Pagemasters North America Inc.
100.0% - 7575343 Canada Inc.

G. Power Corporation (International) Limited Group of Companies (*Asian investments)*

Power Corporation of Canada
100.0% - **Power Corporation (International) Limited**
99.9% - Power Pacific Corporation Limited
25.0% - Barrick Power Gold Corporation of China Limited
100.0% - Power Pacific Mauritius Limited
9.5% - Vimicro International Corporation
0.1% - Power Pacific Equities Limited
99.9% - Power Pacific Equities Limited
4.3% - CITIC Pacific Limited
5.8% - Yaolan Limited
100.0% - **Power Communications Inc.**
0.1% - Power Pacific Corporation Limited
10.0% - China Asset Management Limited

H. Other PCC Companies

Power Corporation of Canada
100.0% - 152245 Canada Inc.
100.0% - Power Tek, LLC
100% - 3540529 Canada Inc.
100.0% - Gelprim Inc.
100.0% - 3121011 Canada Inc.

100.0% - 171263 Canada Inc.
100.0% - Victoria Square Ventures Inc.
    22.1% - Bellus Health Inc.
    25.0% Les Remparts de Québec
    100.0% - Power Energy Corporation
        58.6% - Potentia Solar Inc.
        21.1% - LAMP Lighting Asset Management Partnership Inc.
100.0% - Power Communications Inc.
    100.0% - Brazeau River Resources Investments Inc.
100.0% - PCC Industrial (1993) Corporation
100.0% - Power Corporation International
100.0% - 3249531 Canada Inc.
    100.0% - Sagard Capital Partners GP, Inc.
        99.7.0% - Sagard Capital Partners, L.P.
100.0% - Power Corporation of Canada Inc.
100.0% - Square Victoria Real Estate Inc.
100.0% - PL S.A.
100.0% - 4190297 Canada Inc.
    100% Sagard Capital Partners Management Corp.
100.0% - Sagard S.A.S.
100.0% - Marquette Communications (1997) Corporation
3.6% - Mitel Networks Corporation
100.0% - 4507037 Canada Inc.
100.0% - 4524781 Canada Inc.
100.0% - 4524799 Canada Inc.
100.0% - 4524802 Canada Inc.

I. Other PFC Companies

Power Financial Corporation
100.0% - 4400003 Canada Inc.
100.0% - 3411893 Canada Inc.
100.0% - 3439453 Canada Inc.
100.0% - 4507045 Canada Inc.
100.0% - Power Financial Capital Corporation
100.0% - 7973594 Canada Inc.
100.0% - 7973683 Canada Inc.
100.0% - 7974019 Canada Inc.

Sch. Y-Pt. 1A
NONE

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 Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO

Explanations:

1.
2.
3.
4.
5.
6.
7.

Bar Code:

* 6 8 3 2 2 2 0 1 3 4 9 0 0 0 0 0 1 *

* 6 8 3 2 2 2 0 1 3 3 6 5 0 0 0 0 1 *

* 6 8 3 2 2 2 0 1 3 4 4 5 0 0 0 0 1 *

* 6 8 3 2 2 2 0 1 3 4 4 6 0 0 0 0 1 *

* 6 8 3 2 2 2 0 1 3 4 4 7 0 0 0 0 1 *

* 6 8 3 2 2 2 0 1 3 4 4 8 0 0 0 0 1 *

* 6 8 3 2 2 2 0 1 3 4 4 9 0 0 0 0 1 *

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Other prepaid assets	11,570,804	11,570,804	0	
2505. State tax recoverable	10,912,180		10,912,180	10,819,892
2506. Leasehold improvements	837,043	837,043	0	
2507. Transfers from Separate Accounts due or accrued (net)			0	
2508. Capitalized internal use software	20,186,529	20,186,529	0	
2509. Premium tax refunds	263,660		263,660	
2597. Summary of remaining write-ins for Line 25	43,770,216	32,594,376	11,175,840	10,819,892

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Liability for Plan Benefits - Transition Liability	61,170,064	
2505. Miscellaneous liabilities	19,602,846	16,804,252
2506. Interest payable	109,890	119,184
2507. Annuity surrenders in process	6,065,869	22,087,907
2597. Summary of remaining write-ins for Line 25	86,948,669	39,011,343

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	49,474,922	53,012,924
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		750,000
2.2 Additional investment made after acquisition	97,870	1,634,127
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		(26,254)
5. Deduct amounts received on disposals		161,748
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	1,436,256	5,734,128
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	48,136,536	49,474,922
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	48,136,536	49,474,922

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	2,767,122,821	2,416,422,099
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	39,877,000	509,839,987
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount	29,550	124,921
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	518,608	4,599,938
7. Deduct amounts received on disposals	20,820,544	162,726,412
8. Deduct amortization of premium and mortgage interest points and commitment fees	45,123	145,353
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		992,360
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,786,682,313	2,767,122,821
12. Total valuation allowance	(2,770,000)	(2,770,000)
13. Subtotal (Line 11 plus Line 12)	2,783,912,313	2,764,352,821
14. Deduct total nonadmitted amounts		24,357
15. Statement value at end of current period (Line 13 minus Line 14)	2,783,912,313	2,764,328,464

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	194,062,031	234,804,030
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		5,117,708
2.2 Additional investment made after acquisition	558,362	3,040,479
3. Capitalized deferred interest and other	1,460,976	8,927,768
4. Accrual of discount	553	2,577
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	11,845,100	57,041,870
8. Deduct amortization of premium and depreciation	162,383	788,661
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized	(20,871)	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	184,095,310	194,062,031
12. Deduct total nonadmitted amounts	4,810,194	4,900,384
13. Statement value at end of current period (Line 11 minus Line 12)	179,285,116	189,161,647

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	16,154,895,306	14,874,605,733
2. Cost of bonds and stocks acquired	10,292,715,704	21,625,414,284
3. Accrual of discount	27,909,520	94,010,077
4. Unrealized valuation increase (decrease)	10,035,437	21,605,838
5. Total gain (loss) on disposals	32,737,425	103,016,973
6. Deduct consideration for bonds and stocks disposed of	10,044,153,697	20,517,437,094
7. Deduct amortization of premium	21,832,874	50,462,010
8. Total foreign exchange change in book/adjusted carrying value	(33,806,941)	8,156,458
9. Deduct current year's other than temporary impairment recognized	1,004,653	4,014,953
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	16,417,495,227	16,154,895,306
11. Deduct total nonadmitted amounts	7,013,539	6,462,978
12. Statement value at end of current period (Line 10 minus Line 11)	16,410,481,688	16,148,432,328

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)	10,563,519,789	25,320,749,914	24,078,151,278	151,774,090	11,957,892,515			10,563,519,789
2. Class 2 (a)	4,984,700,869	235,485,281	216,106,110	(153,591,126)	4,850,488,914			4,984,700,869
3. Class 3 (a)	279,301,770	4,031,970	1,294,810	(5,225,697)	276,813,233			279,301,770
4. Class 4 (a)	113,013,386	598	2,104,281	(10,145,715)	100,763,988			113,013,386
5. Class 5 (a)	141,347,231	-	3,718,577	(10,904,650)	126,724,004			141,347,231
6. Class 6 (a)	22,619,334	336	1,071,019	150,172	21,698,823			22,619,334
7. Total Bonds	16,104,502,379	25,560,268,099	24,302,446,075	(27,942,926)	17,334,381,477	0	0	16,104,502,379
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3	1				1			1
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock	1	0	0	0	1	0	0	1
15. Total Bonds and Preferred Stock	16,104,502,380	25,560,268,099	24,302,446,075	(27,942,926)	17,334,381,478	0	0	16,104,502,380

(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 $..........0; NAIC 2 $..........0; 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	242,489,244	XXX	242,489,113	940	

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	20,487,325	74,705,421
2. Cost of short-term investments acquired	2,007,255,756	3,544,570,281
3. Accrual of discount	692	10,541
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		360,434
6. Deduct consideration received on disposals	1,785,254,528	3,599,154,352
7. Deduct amortization of premium		5,000
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	242,489,245	20,487,325
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	242,489,245	20,487,325

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	(65,213,052)
2.	Cost paid/(consideration received) on additions	(43,365,928)
3.	Unrealized valuation increase (decrease)	175,671
4.	Total gain (loss) on termination recognized	(404,152)
5.	Considerations received (paid) on terminations	220,495
6.	Amortization	1,086,815
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	33,806,688
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	(74,134,453)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(74,134,453)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				3,894,461
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(1,774,903)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus				
3.12	Section 1, Column 15, prior year		0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	(859,199)			
3.14	Section 1, Column 18, prior year	497,537	(1,356,736)	(1,356,736)	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	(859,196)			
3.24	Section 1, Column 19, prior year	497,535	(1,356,731)	(1,356,731)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(5)
4.1	Cumulative variation margin on terminated contracts during the year		1,238,445		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	1,238,445	1,238,445		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				2,119,553
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				2,119,553

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

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

	Book/Adjusted Carrying Value Check	
1. Part A, Section 1, Column 14	(74,134,455)	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	2,119,556	
3. Total (Line 1 plus Line 2)		(72,014,899)
4. Part D, Section 1, Column 5	11,826,016	
5. Part D, Section 1, Column 6	(83,840,918)	
6. Total (Line 3 minus Line 4 minus Line 5)		3
	Fair Value Check	
7. Part A, Section 1, Column 16	(72,628,097)	
8. Part B, Section 1, Column 13	(859,198)	
9. Total (Line 7 plus Line 8)		(73,487,295)
10. Part D, Section 1, Column 8	34,892,629	
11. Part D, Section 1, Column 9	(108,379,925)	
12. Total (Line 9 minus Line 10 minus Line 11)		1
	Potential Exposure Check	
13. Part A, Section 1, Column 21	15,817,028	
14. Part B, Section 1, Column 20	(673,275)	
15. Part D, Section 1, Column 11	15,143,753	
16. Total (Line 13 plus Line 14 minus Line 15)		0

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	115,811,967	180,999,652
2. Cost of cash equivalents acquired	16,091,987,581	96,129,045,258
3. Accrual of discount	115,974	156,343
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		9,549
6. Deduct consideration received on disposals	14,585,554,000	96,194,395,551
7. Deduct amortization of premium		3,284
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,622,361,522	115,811,967
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,622,361,522	115,811,967

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location 2	3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
GWLA TOWERS	GREENWOOD VILLAGE	CO	03/01/2013	CAPITAL IMPROVEMENTS				97,870
0199999. Totals					0	0	0	97,870
0399999. Totals					0	0	0	97,870

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3				Actual	Additional	
						Cost	Investment	Value of
			Loan	Date	Rate of	at Time	Made After	Land and
Loan Number	City	State	Type	Acquired	Interest	of Acquisition	Acquisition	Buildings
Mortgages in Good Standing								
Commercial Mortgages - All Other								
153810	AUBURN	WA		01/10/2013	4.000	6,500,000		19,600,000
153822	RIVERSIDE	CA		01/30/2013	3.850	3,000,000		7,700,000
153834	LA MESA	CA		02/21/2013	3.630	6,627,000		16,250,000
153835	BELL GARDENS	CA		02/21/2013	3.780	3,750,000		8,700,000
153842	BETHESDA	MD		03/19/2013	3.500	20,000,000		30,700,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	39,877,000	0	82,950,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	39,877,000	0	82,950,000
3399999. Total Mortgages				XXX	XXX	39,877,000	0	82,950,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
153441	COLORADO SPRINGS	CO		04/03/2003	03/25/2013	42,361		-			0	-	10,670	10,670			0
106132	CARSON	CA		06/05/1997	03/07/2013	1,420,912		-			0		1,355,607	1,596,140		240,532	240,532
106203	MESA	AZ		10/11/2001	02/08/2013	1,350,236		-			0		1,330,793	1,571,284		240,491	240,491
153099	ATLANTA	GA		12/15/1998	02/27/2013	397,159		(13,353)			(13,353)		365,209	402,794		37,585	37,585
0199999. Total - Mortgages Closed by Repayment						3,210,667	0	(13,353)	0	0	(13,353)	0	3,062,279	3,580,888	0	518,608	518,608
Mortgages With Partial Repayments																	
50143	OAKLAND	CA		09/01/1972		15,744		-			0			5,817			0
64632	TORRANCE	CA		07/01/1985		5,254,527		-			0			50,874			0
66503	CHATSWORTH	CA		03/01/1984		2,530,964		-			0			37,140			0
66686	WESTLAND	MI		10/08/1985		12,402,266		-			0			270,904			0
66779	SCOTTSDALE	AZ		02/25/1986		1,549,109		-			0			16,146			0
66826	AGOURA HILLS	CA		05/01/1986		4,728,074		-			0			58,842			0
70032	GRAND RAPIDS	MI		04/16/1987		1,564,862		-			0			52,904			0
70219	SANTA BARBARA	CA		07/01/1988		2,588,500		-			0			28,106			0
70342	CLAYTON	MO		11/30/1989		10,150,952		-			0			44,811			0
70351	TUKWILA	WA		11/09/1989		2,847,948		-			0			37,328			0
70365	FARMINGTON HILLS	MI		01/22/1990		5,745,076		-			0			197,182			0
70384	GRAND RAPIDS	MI		06/01/1992		938,961		-			0			178,894			0
70393	BATAVIA	OH		11/23/1993		8,050,844		-			0			212,147			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
102106	SANTA ANA	CA		10/23/1978		458,194		-			0			8,925			0
102220	RICHMOND	VA		12/29/1994		1,993,862		-			0			53,343			0
105209	DUBLIN	CA		02/03/1987		1,270,110		-			0			6,344			0
105217	MOUNT PROSPECT	IL		07/02/1987		331,923		-			0			21,535			0
105240	VAN NUYS	CA		04/14/1988		1,208,767		-			0			9,015			0
105241	VAN NUYS	CA		04/14/1988		1,150,931		-			0			8,473			0
105250	GRANDVILLE	MI		07/29/1988		116,228		-			0			42,641			0
105251	LOS ANGELES	CA		10/05/1988		229,223		(75)			(75)			66,593			0
105252	POUGHKEEPSIE	NY		11/23/1988		166,927		(258)			(258)			39,895			0
105326	GRAND RAPIDS	MI		01/12/1989		642,685		-			0			13,421			0
105328	CATHEDRAL CITY	CA		02/28/1989		161,374		-			0			30,571			0
105357	AMHERST	NY		08/08/1989		3,286,208		-			0			79,457			0
105381	ORANGE	CA		08/30/1989		5,773,714		-			0			49,779			0
105386	AMHERST	NY		09/12/1989		418,545		-			0			52,676			0
105396	BUFFALO	NY		10/30/1989		179,197		-			0			20,497			0
105397	ST. PAUL	MN		10/10/1989		1,863,140		-			0			74,583			0
105399	LAS VEGAS	NV		10/26/1989		2,011,013		-			0			14,661			0
105432	ROYAL OAKS	MI		12/04/1989		1,882,668		-			0			21,637			0
105434	HUNT VALLEY	MD		12/14/1989		4,513,333		6,017			6,017			114,817			0
105455	LAS VEGAS	NV		11/05/1990		4,890,696		3,573			3,573			104,255			0
105468	SAN JOSE	CA		02/07/1990		394,007		-			0			39,547			0
105475	CHANTILLY	VA		05/02/1989		2,378,899		-			0			15,993			0
105496	WYOMING	MI		05/09/1990		457,387		-			0			52,141			0
105543	LAS VEGAS	NV		08/30/1990		2,254,975		-			0			16,387			0
105544	LAS VEGAS	NV		08/30/1990		2,254,975		-			0			16,387			0
105589	LOS ALAMITOS	CA		02/26/1991		503,710		-			0			41,626			0
105597	LAS VEGAS	NV		03/18/1991		2,320,452		-			0			16,844			0
105603	CLEVELAND	OH		04/16/1991		1,144,883		-			0			59,500			0
105623	GREENFIELD	WI		07/02/1991		4,518,521		-			0			82,869			0
105645	PORTLAND	OR		09/12/1991		1,134,428		-			0			19,789			0
105648	TUALATIN	OR		08/08/1991		1,651,241		-			0			29,404			0
105671	LYNDHURST	OH		11/27/1991		476,343		(777)			(777)			24,110			0
105676	LAS VEGAS	NV		02/13/1992		2,953,183		-			0			63,056			0
105698	LOS ANGELES	CA		06/09/1992		195,593		-			0			16,806			0
105708	LAS VEGAS	NV		06/04/1992		3,445,082		-			0			24,954			0
105732	BEDFORD	OH		04/30/1993		2,512,259		-			0			89,196			0
105742	LIVONIA	MI		11/19/1992		418,931		-			0			16,523			0
105746	JACKSON	WY		11/24/1992		2,711,504		-			0			70,393			0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
105765	GREENFIELD	WI		12/17/1992		1,547,760		-			0			60,372			0
105802	HILTON HEAD ISLAND	SC		07/15/1994		1,498,967		-			0			210,817			0
105804	SOUTH MILWAUKEE	WI		04/22/1993		3,406,442		(3,642)			(3,642)			121,382			0
105820	BENSALEM	PA		01/19/1990		680,622		(629)			(629)			65,810			0
105827	LOS ANGELES	CA		02/29/1988		1,878,512		-			0			25,972			0
105902	MILLERSVILLE	PA		06/28/1990		1,683,198		-			0			62,059			0
105932	DORAVILLE	GA		04/15/1994		103,751		-			0			17,364			0
105950	HENDERSON	NV		09/28/1994		3,170,451		-			0			59,144			0
105958	NEW CITY	NY		05/10/1989		285,500		-			0			42,284			0
105981	CITY OF INDUSTRY	CA		12/14/1989		2,231,615		-			0			55,953			0
105982	LA PUENTE	CA		12/14/1989		1,994,436		-			0			50,006			0
105983	FOUNTAIN VALLEY	CA		01/01/1995		1,590,155		-			0			39,870			0
106001	PORTLAND	OR		03/15/1993		378,799		(557)			(557)			13,557			0
106005	SANTA ANA	CA		06/13/1990		556,975		-			0			52,038			0
106015	CREVE COEUR	MO		11/15/1989		256,273		(267)			(267)			37,915			0
106016	MANCHESTER	MO		11/15/1989		139,281		-			0			20,681			0
106018	CLEVELAND	OH		05/23/1990		1,918,603		-			0			78,677			0
106024	WILLIAMSVILLE	NY		09/27/1995		2,232,676		-			0			51,281			0
106042	CINCINNATI	OH		07/31/1995		245,125		-			0			20,831			0
106046	BOISE	ID		07/26/1995		408,538		-			0			34,718			0
106076	WARREN	MI		01/31/1996		1,785,261		(817)			(817)			125,454			0
106105	BLOOMINGTON	MN		09/17/1996		489,788		-			0			27,172			0
106110	BAXTER	MN		09/26/1996		1,779,356		-			0			36,695			0
106126	CARLSBAD	CA		04/15/1997		169,825		-			0			8,055			0
106130	CHEEKTOWAGA	NY		07/03/1997		540,720		-			0			24,352			0
106132	CARSON	CA		06/05/1997		1,420,912		-			0			65,305			0
106134	NORTHBROOK	IL		06/19/1997		825,836		-			0			14,026			0
106138	NAUGATUCK	CT		07/07/1997		561,447		-			0			24,756			0
106141	ALPHARETTA	GA		07/17/1997		1,083,883		-			0			49,296			0
106142	VERNON	CA		07/11/1997		3,496,241		-			0			15,021			0
106146	LAKEWOOD	NJ		09/19/1997		571,200		-			0			45,100			0
106167	DUNCANVILLE	TX		06/25/1998		374,831		-			0			13,631			0
106168	LAS VEGAS	NV		09/02/1998		1,947,224		-			0			29,920			0
106174	SOUTH MILWAUKEE	WI		03/08/1999		2,826,708		-			0			40,248			0
106177	OSHKOSH	WI		08/19/1999		5,323,850		-			0			69,706			0
106178	WESTFORD	MA		09/20/1999		656,251		-			0			18,300			0
106179	LAS VEGAS	NV		11/29/1999		4,530,937		-			0			45,257			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
106180	ROME	NY		10/07/1999		1,327,712		-			0			73,137			0
106181	LOS ALAMITOS	CA		09/22/1999		1,241,623		-			0			6,071			0
106182	HUNTINGTON BEACH	CA		10/19/1999		957,361		-			0			26,194			0
106189	BRUNSWICK	OH		01/31/2000		764,265		-			0			19,971			0
106190	INDIANAPOLIS	IN		03/15/2000		750,830		-			0			19,005			0
106191	SMITHTOWN	NY		05/10/2000		1,821,910		-			0			20,635			0
106194	STERLING HEIGHTS	MI		08/14/2000		880,441		-			0			20,408			0
106197	BROOKFIELD	WI		03/27/2001		549,121		-			0			5,842			0
106199	SHERMAN OAKS	CA		05/16/2001		3,080,978		-			0			33,335			0
106200	LOS ANGELES	CA		09/13/2001		723,657		-			0			9,612			0
106201	STATEN ISLAND	NY		08/31/2001		265,186		-			0			15,404			0
106202	GLENDALE	AZ		10/11/2001		1,236,971		-			0			26,781			0
106203	MESA	AZ		10/11/2001		1,350,236		-			0			19,443			0
106205	RIVERSIDE	CA		01/16/2002		316,336		-			0			6,153			0
106212	SPRINGFIELD	OH		05/02/2002		2,005,492		-			0			19,047			0
106214	HOLLAND	MI		07/12/2002		2,045,101		-			0			19,418			0
106216	RIVERSIDE	CA		10/31/2002		329,717		-			0			5,878			0
106217	SPOKANE	WA		01/02/2003		719,384		-			0			7,308			0
130024	ORCHARD PARK	NY		02/15/1990		7,407,873		-			0			64,021			0
130076	SAN DIEGO	CA		09/14/1995		3,502,979		-			0			28,669			0
130160	SEATTLE	WA		08/21/1997		456,226		860			860			8,134			0
130300	CLINTON TOWNSHIP	MI		03/10/2011		29,259,628		-			0			401,454			0
130301	LANSING	MI		03/10/2011		15,470,208		-			0			212,258			0
130302	KALAMAZOO	MI		03/10/2011		5,156,736		-			0			70,753			0
130303	PORTAGE	MI		03/10/2011		9,005,640		-			0			123,561			0
130304	MUSKEGON	MI		03/10/2011		5,833,029		-			0			80,032			0
130305	LA VISTA	NE		03/10/2011		7,941,473		-			0			108,960			0
130306	ELKHORN	NE		03/10/2011		10,915,174		-			0			149,761			0
130307	PEORIA	IL		03/10/2011		8,364,156		-			0			114,760			0
130308	LONG ISLAND CITY	NY		10/26/2011		53,063,964		-			0			459,556			0
130311	SANTA MONICA	CA		10/10/2012		49,785,814		-			0			646,153			0
151678	PALO ALTO	CA		05/14/1987		603,837		-			0			11,114			0
151681	TROY	MI		06/10/1987		473,342		-			0			17,651			0
151877	MAYWOOD	NJ		06/22/1988		618,971		(3,182)			(3,182)			38,552			0
151893	LAWRENCE TWP	NJ		06/27/1988		1,160,879		-			0			28,360			0
152003	STERLING PARK	VA		01/05/1989		142,165		(1,186)			(1,186)			31,158			0
152358	ST. CLAIR SHORES	MI		02/07/1990		210,237		-			0			24,505			0
152464	TINTON FALLS	NJ		08/30/1990		3,343,579		-			0			36,126			0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
152748	PORTLAND	OR		02/27/1987		446,105		-			0			22,573			0
152750	PORTLAND	OR		02/26/1987		984,544		-			0			49,819			0
152817	DREXEL HILL	PA		10/29/1985		170,011		-			0			25,438			0
152980	JESSUP	MD		08/26/1996		719,645		-			0			42,842			0
153005	MENOMONIE	WI		01/16/1997		1,779,356		-			0			36,695			0
153052	LANCASTER	NY		10/08/1997		613,850		(2,694)			(2,694)			24,617			0
153063	WESTLAND	MI		12/15/1997		1,916,394		-			0			34,936			0
153072	BELLINGHAM	WA		03/27/1998		851,676		-			0			13,946			0
153099	ATLANTA	GA		12/15/1998		397,159					0			18,597			0
153109	BALTIMORE	MD		03/02/1999		733,512		-			0			22,758			0
153116	DEPEW	NY		03/15/1999		1,491,089		-			0			78,177			0
153138	SAN DIEGO	CA		10/05/1999		838,807		-			0			4,102			0
153144	FISHERS	IN		12/07/1999		7,324,110		-			0			70,355			0
153145	DAYTON	OH		12/07/1999		5,513,203		-			0			52,959			0
153146	GREENWOOD	IN		12/07/1999		3,259,630		-			0			31,312			0
153156	SAN DIEGO	CA		12/07/1999		1,637,192		-			0			28,870			0
153160	FAYETTEVILLE	NC		12/21/1999		6,097,440		-			0			114,971			0
153166	AMSTERDAM	NY		03/16/2000		498,617		-			0			48,833			0
153167	SAN DIEGO	CA		03/27/2000		1,199,895		-			0			5,834			0
153189	ROCKVILLE	MD		06/27/2000		3,671,824		-			0			42,676			0
153194	OAKDALE	MN		06/29/2000		945,244		-			0			11,033			0
153199	NORTHGLENN	CO		06/13/2000		949,095		-			0			4,800			0
153201	NATIONAL CITY	CA		08/10/2000		1,787,905		(2,179)			(2,179)			7,169			0
153208	SEATTLE	WA		10/03/2000		592,936		-			0			13,425			0
153242	BURLINGTON	KY		01/12/2001		3,152,086		-			0			27,597			0
153260	PHILADELPHIA	PA		03/27/2001		457,165		-			0			10,996			0
153280	PHILADELPHIA	PA		05/30/2001		2,951,946		-			0			19,500			0
153284	LAS VEGAS	NV		06/27/2001		2,035,281		-			0			22,174			0
153293	OSHKOSH	WI		06/27/2001		1,797,930		-			0			19,579			0
153294	LIVONIA	MI		07/26/2001		717,593		-			0			14,892			0
153303	VENTURA	CA		05/21/2002		2,267,309		-			0			21,986			0
153326	THORNTON	CO		10/04/2001		369,605		-			0			21,011			0
153327	PORTLAND	OR		11/05/2001		1,077,693		-			0			12,650			0
153329	MAHTOMEDI	MN		11/20/2001		1,363,490		-			0			27,563			0
153335	OAKDALE	MN		11/20/2001		801,302		-			0			19,925			0
153336	MAPLEWOOD	MN		11/20/2001		626,108		-			0			12,657			0
153337	SAN DIEGO	CA		12/10/2001		1,098,029		-			0			21,761			0
153338	CANTON	OH		11/15/2001		6,291,632		(8,907)			(8,907)			54,636			0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
153340	COLUMBIA HEIGHTS	MN		12/19/2001		1,520,324		-			0			18,780			0
153341	MIDDLETOWN	NY		12/14/2001		1,865,954		-			0			37,410			0
153344	LAS VEGAS	NV		12/19/2001		3,204,395		-			0			26,584			0
153364	ELMHURST	IL		07/02/2002		4,884,211		-			0			67,853			0
153365	EL CERRITO	CA		05/10/2002		669,886		-			0			12,179			0
153366	PROSPECT PARK	PA		05/16/2002		1,938,272		-			0			26,597			0
153369	CHICAGO	IL		01/08/2003		747,910		-			0			8,502			0
153370	MCHENRY	IL		01/08/2003		1,159,262		-			0			13,178			0
153373	VISTA	CA		07/11/2002		3,089,500		-			0			33,545			0
153377	MANKATO	MN		11/25/2002		2,061,498		-			0			19,124			0
153384	PALOS PARK	IL		11/14/2002		1,613,864		-			0			22,037			0
153389	JACKSONVILLE	FL		01/14/2003		921,080		-			0			9,430			0
153390	MORGANTOWN	WV		11/07/2002		4,122,293		-			0			47,531			0
153391	BRIDGEPORT	WV		11/07/2002		1,649,767		-			0			19,022			0
153392	FAIRMONT	WV		12/03/2002		2,335,421		-			0			26,928			0
153394	ST. PAUL	MN		12/23/2002		766,833		-			0			7,863			0
153400	VANCOUVER	WA		01/15/2003		294,501		(382)			(382)			20,965			0
153402	GARDENA	CA		01/28/2003		769,660		-			0			7,820			0
153405	PITTSBURGH	PA		01/08/2003		1,255,056		-			0			22,184			0
153406	WESTWOOD	NJ		01/13/2003		852,764		9,447			9,447			40,211			0
153410	LOUISVILLE	CO		01/16/2003		509,719		2,795			2,795			22,470			0
153414	LAS VEGAS	NV		05/15/2003		1,625,769		-			0			13,081			0
153415	SALT LAKE CITY	UT		12/23/2002		638,245		-			0			11,557			0
153416	SALT LAKE CITY	UT		12/23/2002		504,670		904			904			9,434			0
153418	SALT LAKE CITY	UT		12/23/2002		351,043		398			398			6,486			0
153419	NAPERVILLE	IL		01/29/2003		756,802		-			0			13,458			0
153420	COMMERCE	CA		01/23/2003		658,763		-			0			11,695			0
153422	DULUTH	GA		02/18/2003		475,808		-			0			11,187			0
153423	SEATTLE	WA		02/05/2003		1,121,697		-			0			11,232			0
153426	LAKEWOOD	OH		04/03/2003		1,195,060		-			0			10,609			0
153427	COLUMBUS	OH		04/03/2003		1,195,062		-			0			10,609			0
153431	HENRIETTA	NY		03/04/2003		841,345		-			0			33,415			0
153436	DENVER	CO		03/13/2003		1,639,357		-			0			28,281			0
153438	ROCKFORD	IL		04/30/2003		2,225,812		-			0			21,750			0
153439	ONTARIO	CA		04/03/2003		368,927		1,912			1,912			15,726			0
153440	BOTHELL	WA		04/10/2003		1,204,846		-			0			11,924			0
153441	COLORADO SPRINGS	CO		04/03/2003		42,361		-			0			31,690			0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
153443	COMMERCE	CA		05/02/2003		1,532,429		-			0			26,592			0
153444	SAN DIEGO	CA		04/30/2003		731,181		-			0			12,738			0
153445	MILFORD	MI		04/30/2003		1,430,483		-			0			19,626			0
153446	ROCKVILLE	md		06/19/2003		677,799		-			0			11,506			0
153447	CAROL STREAM	IL		08/13/2003		543,378		-			0			9,088			0
153448	ONTARIO	CA		04/03/2003		485,511		3,645			3,645			21,276			0
153450	CLEVELAND	OH		05/30/2003		813,909		-			0			13,683			0
153452	PARMA	OH		01/31/1989		1,154,965		-			0			25,613			0
153453	PARMA	OH		11/22/1989		441,959		-			0			34,103			0
153455	ELK GROVE VILLAGE	IL		05/30/2003		983,212		-			0			38,656			0
153457	SIGNAL HILL	CA		07/07/2003		1,415,204		-			0			24,016			0
153458	CERRITOS	CA		06/09/2003		830,169		-			0			11,167			0
153459	LA CANADA	CA		06/09/2003		1,460,444		-			0			19,685			0
153460	RICHMOND	VA		08/08/2003		1,032,012		-			0			26,778			0
153464	WINCHESTER	VA		08/26/2003		846,434		-			0			33,263			0
153472	CAMARILLO	CA		08/28/2003		1,233,555		-			0			21,308			0
153474	EUGENE	OR		07/22/2003		1,151,827		-			0			42,049			0
153477	MOUNT WASHINGTON	PA		10/02/2003		634,524		-			0			22,350			0
153481	LAS VEGAS	NV		04/23/2004		2,608,200		-			0			22,594			0
153482	MANASSAS	VA		02/14/2005		2,625,527		-			0			49,676			0
153484	DULUTH	MN		06/18/2004		881,565		-			0			28,441			0
153489	PORTLAND	OR		11/01/2004		1,449,042		-			0			42,296			0
153490	YORBA LINDA	CA		07/30/2004		4,007,886		-			0			77,845			0
153492	WEST CHESTER	OH		08/27/2004		3,224,337		-			0			46,283			0
153494	IRWINDALE	CA		08/24/2004		734,160		-			0			6,416			0
153495	DRAPER	UT		08/10/2004		1,823,904		-			0			26,452			0
153496	CITY OF INDUSTRY	CA		07/22/2004		1,045,878		-			0			10,465			0
153497	FREDRICK	MD		08/31/2004		1,330,335		-			0			19,331			0
153498	SANTA ANA	CA		10/06/2004		6,317,290		-			0			54,345			0
153502	MAPLEWOOD	MN		12/23/2004		4,956,444		-			0			40,277			0
153507	NORCROSS	GA		11/23/2004		584,046		-			0			8,478			0
153508	NORCROSS	GA		11/23/2004		657,052		-			0			9,538			0
153510	SAN RAMON	CA		12/27/2004		2,001,971		-			0			17,630			0
153511	HILLSBORO	OR		12/30/2004		3,892,155		-			0			34,043			0
153512	MILWAUKIE	OR		12/30/2004		2,326,049		-			0			34,221			0
153516	LAS VEGAS	NV		02/18/2005		1,791,709		-			0			13,565			0
153517	GLENDALE	CA		04/21/2005		594,251		-			0			16,405			0
153521	ST PAUL	MN		06/23/2005		1,089,118		-			0			29,265			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
153523	LAKEWOOD	CO		06/30/2005		1,432,546		-			0			12,108			0
153525	FREDERICKSBURG	VA		07/18/2005		918,341		-			0			7,620			0
153527	SAN DIEGO	CA		09/14/2005		3,495,720		-			0			29,703			0
153531	DENVER	CO		08/26/2005		2,247,755		-			0			31,315			0
153533	TEMPE	AZ		11/08/2005		4,082,344		-			0			55,029			0
153536	PORTLAND	OR		01/17/2006		3,246,741		-			0			17,749			0
153538	PHOENIX	AZ		01/11/2006		14,425,345		-			0			54,031			0
153540	FOLSOM	CA		12/06/2005		2,861,074		-			0			23,500			0
153541	LOS GATOS	CA		11/15/2005		2,230,871		-			0			11,754			0
153542	OMAHA	NE		12/07/2005		4,543,076		-			0			37,353			0
153544	PHOENIX	AZ		04/28/2006		4,587,864		-			0			19,748			0
153545	SCOTTSDALE	AZ		04/28/2006		1,117,263		-			0			22,860			0
153546	PHOENIX	AZ		04/28/2006		1,031,454		-			0			3,572			0
153547	PHOENIX	AZ		04/28/2006		2,516,243		-			0			8,580			0
153549	LAS VEGAS	NV		05/08/2006		2,154,003		-			0			16,149			0
153553	SMYRNA	GA		03/30/2006		1,099,587		-			0			13,649			0
153557	SAN MARCOS	CA		02/27/2006		4,180,551		-			0			54,292			0
153558	NAPERVILLE	IL		05/15/2006		1,945,251		-			0			23,603			0
153559	WESTMINSTER	CA		05/17/2006		6,458,279		-			0			48,574			0
153561	ROCKVILLE	MD		05/02/2006		1,902,742		-			0			13,961			0
153563	MANKATO	MN		12/01/2006		5,570,568		-			0			60,032			0
153566	BEDFORD PARK	IL		05/08/2006		2,718,879		-			0			32,182			0
153571	HUNTINGTON BEACH	CA		09/29/2006		3,620,113		-			0			18,323			0
153574	COLTON	CA		06/29/2006		1,470,093		-			0			10,385			0
153575	EDGEWOOD	MD		11/14/2006		4,843,198		-			0			33,157			0
153576	ST. MICHAEL	MN		03/07/2007		1,918,859		-			0			12,332			0
153579	CINCINNATI	OH		01/04/2007		5,977,335		-			0			67,780			0
153580	HILLSBORO	OR		11/21/2006		3,599,972		-			0			25,117			0
153585	EXTON	PA		09/29/2006		3,049,935		-			0			65,964			0
153586	BURBANK	CA		12/01/2006		6,721,507		-			0			25,508			0
153588	INDEPENDENCE	KY		01/04/2007		1,172,748		-			0			8,370			0
153589	BROADVIEW HEIGHTS	OH		12/15/2006		5,343,283		-			0			42,724			0
153590	MILL CREEK	WA		02/05/2007		1,495,583		-			0			16,974			0
153592	MORGANTOWN	WV		02/22/2007		1,066,173		-			0			12,062			0
153596	SACRAMENTO	CA		03/06/2007		4,040,901		-			0			13,132			0
153597	PHOENIX	AZ		04/04/2007		3,971,707		-			0			18,383			0
153599	APPLE VALLEY	CA		04/24/2007		3,718,456		-			0			25,548			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
153601	GARDENA	CA		05/18/2007		2,008,149		-			0			13,997			0
153602	CRANBURY	NJ		06/08/2007		7,055,148		-			0			50,247			0
153603	EDISON	NJ		07/12/2007		4,212,692		-			0			29,384			0
153604	GRAND RAPIDS	MI		05/23/2007		3,581,774		-			0			21,295			0
153606	GRAND RAPIDS	MI		07/31/2008		2,008,531		-			0			11,317			0
153607	SALEM	OR		05/08/2007		8,937,282		-			0			40,905			0
153608	BELLEVUE	PA		05/31/2007		2,649,176		-			0			18,698			0
153610	ROSSVILLE	MD		07/26/2007		4,095,232		-			0			26,655			0
153612	ROCKFORD	IL		05/30/2007		1,352,600		-			0			13,333			0
153620	CENTER TOWNSHIP (MONACA)	PA		03/17/2008		2,829,661		-			0			16,916			0
153622	MAHTOMEDI	MN		09/28/2007		1,399,858		-			0			3,779			0
153623	BUFFALO GROVE	IL		09/05/2007		5,464,870		-			0			30,266			0
153625	NEWBURY PARK	CA		10/02/2007		2,703,372		-			0			17,172			0
153626	MIDDLETOWN	NJ		12/21/2007		1,877,512		-			0			19,122			0
153630	LAGUNA WOODS	CA		11/30/2007		10,225,806		-			0			45,037			0
153631	VAN NUYS	CA		12/12/2007		7,052,584		-			0			129,438			0
153632	BURBANK	CA		11/20/2007		12,750,000		-			0			39,077			0
153636	BREMERTON	WA		11/30/2007		1,784,457		-			0			12,137			0
153640	LA CRESCENTA	CA		01/04/2008		10,987,018		(4,216)			(4,216)			65,052			0
153641	SOUTH BRUNSWICK	NJ		02/01/2008		7,440,307		-			0			38,248			0
153642	PITTSBURGH	PA		01/25/2008		1,007,546		-			0			51,967			0
153646	RANCHO CUCAMONGA	CA		02/15/2008		7,865,258		-			0			37,939			0
153647	IRVINE	CA		03/12/2008		2,361,110		-			0			10,122			0
153648	IRVINE	CA		03/12/2008		1,304,455		-			0			5,592			0
153649	IRVINE	CA		03/12/2008		1,926,292		-			0			8,258			0
153650	IRVINE	CA		03/12/2008		2,001,099		-			0			8,579			0
153651	IRVINE	CA		03/12/2008		1,411,990		-			0			6,053			0
153652	IRVINE	CA		03/12/2008		1,332,508		-			0			5,712			0
153653	FORT MYERS	FL		01/29/2008		5,616,171		-			0			25,766			0
153655	IRVINE	CA		03/13/2008		2,562,155		-			0			10,984			0
153656	IRVINE	CA		03/12/2008		2,384,487		-			0			10,222			0
153657	LAKE FOREST	CA		03/12/2008		1,366,149		-			0			6,601			0
153658	LAKE FOREST	CA		03/12/2008		2,936,064		-			0			14,186			0
153660	TEMPE	AZ		05/15/2008		3,040,950		-			0			10,358			0
153661	VAN NUYS	CA		04/29/2008		850,532		-			0			6,045			0
153663	ITASCA	IL		06/26/2008		2,781,912		-			0			17,379			0
153664	PITTSBURGH	PA		06/20/2008		1,692,655		-			0			10,257			0
153665	ATLANTA	GA		06/17/2008		3,198,365		-			0			19,619			0

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1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
153666	VAN NUYS	CA		06/02/2008		2,817,744		-			0			11,815			0
153667	CARLSBAD	CA		06/27/2008		3,700,506		(2,004)			(2,004)			22,545			0
153668	SECAUCUS	NJ		06/26/2008		2,995,232		-			0			13,183			0
153669	SECAUCUS	NJ		06/26/2008		2,714,429		-			0			11,947			0
153670	MOONACHIE	NJ		08/18/2008		6,159,220		-			0			56,971			0
153671	MOONACHIE	NJ		08/18/2008		2,639,666		-			0			24,416			0
153672	ONTARIO	CA		06/27/2008		8,457,820		-			0			35,187			0
153673	SEATTLE	WA		08/29/2008		2,453,149		-			0			13,465			0
153674	SEATTLE	WA		08/29/2008		1,388,575		-			0			7,621			0
153675	MISSION VIEJO	CA		09/18/2008		1,395,830		-			0			5,743			0
153676	LAKE FOREST	CA		09/18/2008		1,872,110		-			0			7,702			0
153677	TUSTIN	CA		09/18/2008		1,933,413		-			0			7,955			0
153678	ANAHEIM	CA		09/18/2008		1,612,749		-			0			6,635			0
153679	CHATSWORTH	CA		09/29/2008		4,064,170		-			0			16,163			0
153680	LAS VEGAS	NV		10/21/2008		946,276		-			0			1,243			0
153681	LAS VEGAS	NV		10/21/2008		2,838,829		-			0			3,728			0
153682	DURHAM	NC		10/29/2008		2,630,921		-			0			25,518			0
153684	E. BRUNSWICK	NJ		01/14/2009		3,248,161		-			0			18,609			0
153685	VENTURA	CA		03/16/2009		933,362		-			0			13,235			0
153686	SAVANNAH	GA		05/14/2009		2,061,863		-			0			11,118			0
153687	SAVANNAH	GA		05/14/2009		5,904,426		-			0			31,839			0
153688	HARRISBURG	PA		04/03/2009		4,603,203		-			0			97,789			0
153689	WILSONVILLE	OR		06/01/2009		2,556,302		-			0			36,669			0
153691	LOS ANGELES	CA		12/16/2008		28,774,665		-			0			989,178			0
153692	VERNON	CA		05/05/2009		3,045,934		-			0			16,425			0
153694	LA HABRA	CA		08/28/2009		4,812,855		-			0			16,163			0
153695	DENVER	CO		09/30/2009		3,077,443		-			0			15,292			0
153696	SHARON HILL	PA		10/01/2009		2,469,188		-			0			20,732			0
153697	GRAND RAPIDS	MI		11/10/2009		6,431,978		-			0			127,961			0
153700	SANTA ANA	CA		12/21/2009		1,408,136		-			0			4,909			0
153703	CITY OF INDUSTRY	CA		02/24/2010		15,884,890		-			0			51,692			0
153704	INVER GROVE HEIGHTS	MN		02/01/2010		8,401,494		-			0			116,268			0
153705	CARLSBAD	CA		02/11/2010		1,808,590		-			0			9,147			0
153706	HARLEYSVILLE	PA		03/01/2010		1,941,715		-			0			25,901			0
153707	ROCKVILLE	MD		05/05/2010		1,489,400		-			0			12,014			0
153708	VERNON	CA		06/14/2010		17,882,273		-			0			68,775			0
153709	BRIDGEPORT	NJ		06/30/2010		5,167,630		-			0			26,114			0

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1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
153710	WHITEHALL	MI		06/25/2010		3,042,749		-			0			40,122			0
153711	GRAND HAVEN	MI		06/25/2010		2,237,316		-			0			29,502			0
153713	SALT LAKE CITY	UT		11/01/2010		5,121,914		-			0			29,081			0
153715	SEATTLE	WA		08/02/2010		2,808,504		-			0			10,877			0
153716	WASHINGTON	MD		08/24/2010		19,928,402		-			0			72,507			0
153718	SPRING VALLEY	CA		09/29/2010		3,677,059		-			0			15,078			0
153719	REDONDO BEACH	CA		09/01/2010		4,493,007		-			0			63,465			0
153720	LOS ANGELES	CA		09/01/2010		2,277,767		-			0			32,174			0
153724	COMMERCE CITY	CO		10/18/2010		7,965,583		-			0			42,834			0
153725	TUKWILA	WA		09/27/2007		9,466,842		-			0			38,962			0
153726	CHARLOTTE	NC		11/29/2010		5,383,511		-			0			22,016			0
153727	ATLANTA	GA		01/02/2001		11,471,227		-			0			68,220			0
153728	ORANGE	CA		02/01/2011		3,884,558		-			0			16,534			0
153729	HUNTINGTON BEACH	CA		02/01/2011		1,456,709		-			0			6,200			0
153733	OSHKOSH	WI		02/04/2011		4,533,173		-			0			25,106			0
153734	SANTA FE SPRINGS	CA		02/25/2011		4,323,041		-			0			26,440			0
153735	FINDLAY	OH		08/15/2011		1,048,784		-			0			11,460			0
153736	ANAHEIM	CA		03/08/2011		5,012,291		-			0			29,463			0
153737	CARLSBAD	CA		03/10/2011		3,182,866		-			0			17,627			0
153740	ANDOVER	MA		05/06/2011		12,747,333		-			0			44,281			0
153743	SANTEE	CA		05/04/2011		8,497,028		-			0			22,331			0
153745	SAN JOSE	CA		05/26/2011		4,182,551		-			0			16,120			0
153746	CHULA VISTA	CA		05/26/2011		3,076,987		-			0			11,859			0
153747	HUNTINGTON BEACH	CA		05/26/2011		3,341,148		-			0			12,877			0
153748	EL MONTE	CA		05/26/2011		2,012,516		-			0			7,756			0
153749	CONCORD	CA		08/31/2011		3,164,107		-			0			12,034			0
153750	FULLERTON	CA		08/31/2011		3,790,643		-			0			14,417			0
153752	SAN DIEGO	CA		10/31/2011		3,803,197		-			0			14,053			0
153753	SAN DIEGO	CA		10/31/2011		2,720,930		-			0			10,054			0
153754	SAN DIEGO	CA		10/31/2011		2,594,879		-			0			9,588			0
153755	SOUTH HACKENSACK	NJ		06/13/2011		11,500,608		-			0			92,040			0
153756	SCOTTSDALE	AZ		06/30/2011		2,328,499		-			0			8,304			0
153757	CHARLOTTE	NC		07/01/2011		12,980,021		-			0			96,386			0
153758	FREMONT	CA		06/29/2011		11,678,140		-			0			49,830			0
153759	MILPITAS	CA		06/29/2011		10,945,202		-			0			46,702			0
153760	BLOOMINGTON	MN		08/31/2011		8,774,499		-			0			46,896			0
153761	ADDISON	IL		09/07/2011		5,657,864		-			0			31,527			0
153762	ADDISON	IL		09/07/2011		6,048,062		-			0			33,701			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
153771	MIDLAND COUNTY	MI		12/19/2011		4,777,120		-			0			62,305			0
153772	BOULDER	CO		02/01/2012		1,884,158		-			0			15,855			0
153773	WIXOM	MI		05/01/2012		3,304,237		-			0			41,773			0
153774	SOUTH BRUNSWICK	NJ		10/31/2011		16,385,251		-			0			145,682			0
153782	BROOKLYN PARK	MN		12/28/2011		7,063,445		-			0			122,341			0
153783	OAKDALE	MN		12/28/2011		7,063,445		-			0			122,341			0
153784	VAN NUYS	CA		12/29/2011		3,051,757		-			0			13,482			0
153785	NORTHRIDGE	CA		12/29/2011		1,944,264		-			0			8,589			0
153790	SALT LAKE CITY	UT		02/22/2012		1,723,107		-			0			9,190			0
153795	SAN DIEGO	CA		07/01/2012		9,485,393		-			0			81,333			0
153796	SAN DIEGO	CA		07/01/2012		6,124,189		-			0			32,322			0
153799	GOLETA	CA		09/04/2012		3,968,225		-			0			48,091			0
153800	SAN DIEGO	CA		06/29/2012		14,897,595		-			0			62,336			0
153801	HUNTINGDON VALLEY	PA		08/01/2012		4,814,721		-			0			26,808			0
153802	PHILADELPHIA	PA		08/01/2012		5,906,719		-			0			32,889			0
153803	ELKINS PARK	PA		08/01/2012		4,864,357		-			0			27,085			0
153806	SECAUCUS	NJ		07/31/2012		3,396,349		-			0			16,039			0
153807	LINDEN	NJ		07/31/2012		8,531,907		-			0			40,292			0
153809	SECAUCUS	NJ		07/31/2012		6,493,625		-			0			30,666			0
153810	AUBURN	WA		01/10/2013				-			0			9,365			0
153811	SAN FRANCISCO	CA		11/29/2012		5,000,000		-			0			102,208			0
153812	ANAHEIM	CA		11/29/2012		4,000,000		-			0			81,766			0
153813	CHINO	CA		11/08/2012		16,500,000		-			0			71,559			0
153820	FARMINGTON	MI		08/29/2012		4,099,034		-			0			51,471			0
153821	CHULA VISTA	CA		09/13/2012		5,478,321		-			0			32,785			0
153822	RIVERSIDE	CA		01/30/2013				-			0			4,439			0
153828	SECAUCUS	NJ		10/31/2012		7,687,776		-			0			36,884			0
153831	IRVINE	CA		12/21/2012		47,000,000		-			0			398,403			0
153833	AUSTIN	TX		12/21/2012		22,262,500		-			0			71,407			0
0299999. Total - Mortgages With Partial Repayments						1,486,384,427	0	(2,219)	0	0	(2,219)	0	0	17,239,656	0	0	0
0599999. Total Mortgages						1,489,595,094	0	(15,572)	0	0	(15,572)	0	3,062,279	20,820,544	0	518,608	518,608

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	 4 State	5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Affiliated												
000000 00 0	SINGER COLLATERAL TRUST IV LIMITED PART.		DE	Basis Adjustment	1	11/09/2006			24,921			100.0
0899999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Affiliated								0	24,921	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	TPG PARTNERS VI LP LIMITED PARTNERSHIP	Dallas	TX	Capital Contribution	1	05/16/2008			425,629			0.1
000000 00 0	TPG PARTNERS VI LP LIMITED PARTNERSHIP	Dallas	TX	Capital Contribution	1	05/16/2008			107,812			0.1
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	533,441	0	0	XXX
3999999. Subtotal - Unaffiliated								0	533,441	0	0	XXX
4099999. Subtotal - Affiliated								0	24,921	0	0	XXX
4199999. Totals								0	558,362	0	0	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (Decrease)	 10 Current Year's (Depreciation) or (Amortization)/ Accretion	 11 Current Year's Other Than Temporary Impairment Recognized	 12 Capitalized Deferred Interest and Other	 13 Total Change in B./A.C.V (9+10-11+12)	 14 Total Foreign Exchange Change in B./A.C.V.	15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Affiliated																			
000000 00 0	SINGER COLLATERAL TRUST IV LIMITED PART.		DE	Capital Distribution	11/09/2006	03/28/2013	84,933	-	-	-	-	0	-	84,933	84,933	-	-	0	-
000000 00 0	SINGER COLLATERAL TRUST V LIMITED PARTN.		DE	Capital Distribution	11/09/2006	03/28/2013	194,500	-	-	-	-	0	-	194,500	194,500	-	-	0	-
0899999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Affiliated							279,433	0	0	0	0	0	0	279,433	279,433	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
000000 00 0	THL CREDIT PRTNRS BDC HLDG LP LIMITED P.	BOSTON	MA	Capital Distribution	04/20/2010	03/07/2013	1,613,718	-	-	-	-	0	-	1,613,718	1,613,718	-	-	0	-
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							1,613,718	0	0	0	0	0	0	1,613,718	1,613,718	0	0	0	0
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
000000 00 0	GMAC GTD TAX CREDIT FUND 30 TCE GTD LLC.		DE	Redemption 100.0000	08/29/2007	03/31/2013	256,787	-	-	-	-	0	-	256,787	256,787	-	-	0	-
000000 00 0	GMAC GTD TAX CREDIT FUND III TCE GTD LL.		DE	Redemption 100.0000	09/15/2003	03/31/2013	1,116,935	-	-	-	-	0	-	1,116,935	1,116,935	-	-	0	-
36184@ AA 8	GMAC GTD TAX CREDIT FUND VII TCE GTD LL.		DE	Redemption 100.0000	12/31/2003	03/31/2013	220,341	-	-	-	-	0	-	220,341	220,341	-	-	0	-
02313# AB 0	MMA FINCL AMBAC AFFORD HSNG V TCE GTD L.		NY	Redemption 100.0000	06/19/2003	03/31/2013	1,169,337	-	-	-	-	0	-	1,169,337	1,169,337	-	-	0	-
000000 00 0	MS GTD TAX CREDIT FUND XII LLC TCE GTD		NY	Redemption 100.0000	12/02/2004	03/31/2013	388,430	-	-	-	-	0	-	388,430	388,430	-	-	0	-
000000 00 0	NATIONWIDE LIFE TAX CR 2003-A TCE GTD L.			Redemption 100.0000	08/12/2003	03/31/2013	356,724	-	-	-	-	0	-	356,724	356,724	-	-	0	-
000000 00 0	NATIONWIDE LIFE TAX CR 2004-E TCE GTD L.			Redemption 100.0000	11/12/2004	03/31/2013	876,763	-	-	-	-	0	-	876,763	876,763	-	-	0	-
000000 00 0	PARAMOUNT GTD TAX CR FUND II TCE GTD LL.			Redemption 100.0000	11/12/2004	03/31/2013	1,053,566	-	-	-	-	0	-	1,053,566	1,053,566	-	-	0	-
000000 00 0	RELATED CAP GTD PRTNR II LP TCE GTD LIM.			Redemption 100.0000	10/30/2003	03/31/2013	1,645,811	-	-	-	-	0	-	1,645,811	1,645,811	-	-	0	-
86705# AA 1	SUNAMERICA AFFORD HSNG PRT 112 TCE GTD .			Redemption 100.0000	12/31/2003	03/31/2013	140,050	-	-	-	-	0	-	140,050	140,050	-	-	0	-
86705@ AA 3	SUNAMERICA AFFORD HSNG PRT 120 TCE GTD .			Redemption 100.0000	03/12/2003	03/31/2013	1,040,570	-	-	-	-	0	-	1,040,570	1,040,570	-	-	0	-
000000 00 0	TCF GW/F LLC TCE GTD LLC MEMBER WAC.		NC	Redemption 100.0000	07/30/2003	03/31/2013	427,008	-	-	-	-	0	-	427,008	427,008	-	-	0	-
000000 00 0	TCF GW/GA LLC TCE GTD LLC MEMBER WAC.		NC	Redemption 100.0000	05/03/2004	03/31/2013	116,394	-	-	-	-	0	-	116,394	116,394	-	-	0	-
000000 00 0	TCF GW-2 LLC TCE GTD LLC MEMBER WAC.		NC	Redemption 100.0000	04/30/2004	03/31/2013	1,143,233	-	-	-	-	0	-	1,143,233	1,143,233	-	-	0	-

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	Changes 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 Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
2999999. Total - Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							9,951,949	0	0	0	0	0	0	9,951,949	9,951,949	0	0	0	0
3999999. Subtotal - Unaffiliated							11,565,667	0	0	0	0	0	0	11,565,667	11,565,667	0	0	0	0
4099999. Subtotal - Affiliated							279,433	0	0	0	0	0	0	279,433	279,433	0	0	0	0
4199999. Totals							11,845,100	0	0	0	0	0	0	11,845,100	11,845,100	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)
Bonds - U.S. Government									
912828 TY 6	UNITED STATES OF AMERIC 1.625% 11/15/22		01/29/2013	Various		53,654,005	55,000,000	135,836	1
912828 UN 8	UNITED STATES OF AMERIC 2.000% 02/15/23		03/08/2013	J P MORGAN SECURITIES INC		2,489,073	2,500,000	3,315	1
912828 UQ 1	UNITED STATES OF AMERIC 1.250% 02/29/20		03/11/2013	BARCLAYS BANK INTL LTD		12,457,316	12,600,000	5,136	1
000000 00 0	GNMA DOLLAR ROLLS APRIL 3.500% 07/15/42		03/28/2013	Various		328,130,664	305,000,000	504,097	1
000000 00 0	GNMA DOLLAR ROLLS MAY 3.500% 07/15/42		03/28/2013	Various		262,743,555	245,000,000	476,389	1
0599999.	Total - Bonds - U.S. Government					659,474,613	620,100,000	1,124,773	XXX
Bonds - U.S. States, Territories and Possessions									
47770V AY 6	JOBSOHIO BEVERAGE SYS S 3.985% 01/01/29		01/30/2013	J P MORGAN SECURITIES INC		22,000,000	22,000,000		1FE
47770V AZ 3	JOBSOHIO BEVERAGE SYS S 4.532% 01/01/35		01/30/2013	J P MORGAN SECURITIES INC		25,000,000	25,000,000		1FE
000000 00 0	MASSACHUSETTS LOTTERY 0.000% 12/22/25		02/19/2013	NORTHEASTERN CAPITAL FUNDING L		311,213	500,000		1FE
000000 00 0	MASSACHUSETTS LOTTERY 0.000% 09/11/22		03/01/2013	STONE STREET CAPITAL		332,390	500,000		1FE
000000 00 0	MASSACHUSETTS LOTTERY 0.000% 08/27/28		03/15/2013	PEACHTREE		534,615	800,000		1FE
68608U SF 4	OREGON STATE TXBL GEN O 3.027% 08/01/26		01/17/2013	MERRILL LYNCH PFS		1,250,000	1,250,000		1FE
68608U SM 9	OREGON STATE TXBL GEN O 4.012% 08/01/35		01/17/2013	MERRILL LYNCH PFS		985,000	985,000		1FE
68608U TD 8	OREGON STATE TXBL GEN O 4.012% 08/01/35		01/17/2013	MERRILL LYNCH PFS		500,000	500,000		1FE
88275@ LW 9	TEXAS LOTTERY -Johnson 0.000% 04/01/23		01/04/2013	ENCORE FUNDING LLC		318,165	451,000		1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					51,231,383	51,986,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
181004 DE 9	CLARK COUNTY NV INDL DE 4.850% 10/01/35		03/08/2013	J P MORGAN SECURITIES INC		9,125,800	8,860,000	172,806	1FE
432347 LT 7	HILLSBOROUGH CNTY FLA U 5.500% 08/01/34		02/14/2013	CITIGROUP GLOBAL MKTS/SALOMON		3,975,475	3,500,000	10,160	1FE
773038 DQ 4	ROCKDALE CNTY GA WTR & 3.210% 07/01/25		03/12/2013	BAIRD (ROBERT W) & CO INC		1,000,000	1,000,000		1FE
773038 DR 2	ROCKDALE CNTY GA WTR & 3.310% 07/01/26		03/12/2013	BAIRD (ROBERT W) & CO INC		5,540,000	5,540,000		1FE
773038 DS 0	ROCKDALE CNTY GA WTR & 3.410% 07/01/27		03/12/2013	BAIRD (ROBERT W) & CO INC		4,290,000	4,290,000		1FE
773038 DT 8	ROCKDALE CNTY GA WTR & 3.560% 07/01/28		03/12/2013	BAIRD (ROBERT W) & CO INC		5,305,000	5,305,000		1FE
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					29,236,275	28,495,000	182,966	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3128MD L8 4	FHLMC GOLD POOL #G14651 2.500% 11/01/22		01/09/2013	WELLS FARGO		3,632,055	3,466,838	3,852	1
3128MM QF 3	FHLMC GOLD POOL #G18453 2.500% 02/01/28		01/14/2013	DEUTSCHE BANK SECURITIES INC		64,557,500	62,000,000	55,972	1
3128MM QH 9	FHLMC GOLD POOL #G18455 2.500% 01/01/28		01/14/2013	MORGAN STANLEY & CO INC		72,969,532	70,000,000	77,778	1
3128MM QM 8	FHLMC GOLD POOL #G18459 2.500% 03/01/28		02/11/2013	Various		61,902,162	59,999,900	54,167	1
3128Q0 R6 6	FHLMC GOLD POOL #J19509 2.500% 06/01/27		01/14/2013	ROYAL BANK SCOTLAND (FED)		32,179,919	30,870,341	34,300	1
31292S A6 7	FHLMC GOLD POOL #C09029 3.000% 02/01/43		01/07/2013	BNY CAPITAL MARKETS		15,562,500	15,000,000	13,750	1
31292S AG 5	FHLMC GOLD POOL #C09007 3.500% 08/01/42		01/08/2013	J P MORGAN SECURITIES INC		38,515,750	36,400,000	38,928	1
31292S BC 3	FHLMC GOLD POOL #C09035 3.000% 03/01/43		02/07/2013	BNY CAPITAL MARKETS		6,168,750	6,000,000	5,500	1
31294U A2 9	FHLMC GOLD POOL #E09025 2.500% 02/01/28		02/01/2013	ROYAL BANK OF CANADA (FED)		134,127,082	128,800,000	116,278	1
31294U A7 8	FHLMC GOLD POOL #E09030 2.500% 03/01/28		02/11/2013	Various		121,044,438	117,300,000	105,896	1
31294U AW 3	FHLMC GOLD POOL #E09021 2.500% 01/01/28		01/08/2013	Various		164,632,344	158,000,000	175,556	1
31306Y 6T 3	FHLMC GOLD POOL #J21782 2.500% 01/01/28		01/14/2013	ROYAL BANK SCOTLAND (FED)		10,424,219	10,000,000	11,111	1
31307A BJ 0	FHLMC GOLD POOL #J21841 2.500% 01/01/28		01/14/2013	ROYAL BANK SCOTLAND (FED)		9,516,956	9,129,659	10,144	1

Statement as of March 31, 2013 of the **Great-West Life & Annuity Insurance Company**

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)
31307A JX 1	FHLMC GOLD POOL #J22078 2.500% 01/01/28		01/08/2013	ROYAL BANK SCOTLAND (FED)		14,579,688	14,000,000	15,556	1
31307A U9 1	FHLMC GOLD POOL #J22408 2.500% 02/01/28		01/10/2013	DEUTSCHE BANK SECURITIES INC		20,782,813	20,000,000	18,056	1
31307A VH 2	FHLMC GOLD POOL #J22416 2.500% 02/01/28		01/10/2013	DEUTSCHE BANK SECURITIES INC		14,547,969	14,000,000	12,639	1
31307A XA 5	FHLMC GOLD POOL #J22473 2.500% 02/01/28		01/10/2013	DEUTSCHE BANK SECURITIES INC		20,782,813	20,000,000	18,056	1
31307B C3 2	FHLMC GOLD POOL #J22790 2.500% 03/01/28		02/06/2013	CITIGROUP GLOBAL MKTS/SALOMON		8,716,948	8,443,842	7,623	1
31307B CJ 7	FHLMC GOLD POOL #J22773 2.500% 03/01/28		02/11/2013	NOMURA SECURITIES INT'L INC		11,351,875	11,000,000	9,931	1
31307B HP 8	FHLMC GOLD POOL #J22938 2.500% 03/01/28		02/06/2013	CITIGROUP GLOBAL MKTS/SALOMON		84,193,990	81,556,158	73,627	1
3132GT S8 1	FHLMC GOLD POOL #Q08343 3.500% 05/01/42		02/06/2013	WELLS FARGO		10,503,125	10,000,000	10,694	1
3132HN SB 6	FHLMC GOLD POOL #Q12314 3.500% 11/01/42		02/06/2013	WELLS FARGO		48,982,961	46,636,559	49,875	1
3132J6 ZJ 6	FHLMC GOLD POOL #Q15744 3.500% 02/01/43		02/06/2013	WELLS FARGO		3,532,664	3,363,441	3,597	1
3135G0 SB 0	FNMA UNSECURED GLOBAL N 0.375% 12/21/15		01/29/2013	CITIGROUP GLOBAL MKTS/SALOMON		2,991,000	3,000,000	1,219	1
3137AW DH 5	FHLMC CMO SER.4136 CL.A 3.000% 08/15/31		02/14/2013	FIRST TENNESEE SECURITIES		1,842,000	1,842,000	2,917	1
3137EA DN 6	FHLMC UNSECURED GLOBAL 0.750% 01/12/18		01/07/2013	BNP SECURITIES		8,917,560	9,000,000	8,813	1
3138MP CZ 6	FNMA POOL #AQ7287 2.500% 12/01/27		12/27/2012	BNP SECURITIES		(198,710)	(189,954)	(211)	1
3138NX G3 5	FNMA POOL #AR1117 3.000% 02/01/43		01/04/2013	J P MORGAN SECURITIES INC		77,835,938	75,000,000	68,750	1
3138NY 4U 6	FNMA POOL #AR2634 3.000% 02/01/43		01/04/2013	MERRILL LYNCH PFS		51,878,906	50,000,000	45,833	1
3138W2 ZL 2	FNMA POOL #AR5246 3.000% 02/01/43		01/10/2013	BNY CAPITAL MARKETS		32,259,376	31,000,001	28,417	1
3138W3 WT 6	FNMA POOL #AR6057 3.000% 04/01/43		01/23/2013	GOLDMAN SACHS & CO		78,000,000	75,000,000	68,750	1
31417E VK 4	FNMA POOL #AB7817 3.000% 02/01/43		01/11/2013	CITIGROUP GLOBAL MKTS/SALOMON		52,050,782	50,000,001	45,833	1
31417E VL 2	FNMA POOL #AB7818 3.000% 02/01/43		01/09/2013	CITIGROUP GLOBAL MKTS/SALOMON		41,720,312	40,000,000	36,667	1
31417F L8 9	FNMA POOL #AB8450 2.500% 02/01/28		01/14/2013	CITIGROUP GLOBAL MKTS/SALOMON		57,354,687	55,000,000	49,653	1
31418A P3 6	FNMA POOL #MA1341 2.500% 02/01/23		01/09/2013	CANTOR FITZGERALD & CO		3,673,906	3,500,000	3,889	1
000000 00 0	FHLMC DOLLAR ROLLS JANU 3.000% 12/15/42		01/07/2013	BNY CAPITAL MARKETS		110,518,781	106,300,000	115,158	1
000000 00 0	FHLMC DOLLAR ROLLS FEBR 3.000% 01/15/43		01/07/2013	BNY CAPITAL MARKETS		110,467,813	106,300,000	97,442	1
000000 00 0	FHLMC DOLLAR ROLLS MARC 3.000% 01/15/43		02/07/2013	BNY CAPITAL MARKETS		24,024,688	23,300,000	21,358	1
000000 00 0	FHLMC DOLLAR ROLLS APRI 3.000% 01/15/43		03/04/2013	BNY CAPITAL MARKETS		17,797,375	17,300,000	14,417	1
000000 00 0	FHLMC DOLLAR ROLLS FEBR 3.500% 06/15/42		01/09/2013	Various		186,632,938	176,400,000	188,650	1
000000 00 0	FHLMC DOLLAR ROLLS MARC 3.500% 08/15/41		02/06/2013	Various		164,268,875	156,400,000	167,261	1
000000 00 0	FHLMC DOLLAR ROLLS APRI 3.500% 08/15/41		02/26/2013	Various		164,171,125	156,400,000	152,056	1
000000 00 0	FHLMC DOLLAR ROLLS JANU 2.500% 12/15/27		01/14/2013	Various		750,459,768	720,000,000	800,000	1
000000 00 0	FHLMC DOLLAR ROLLS FEBR 2.500% 01/15/28		02/11/2013	Various		772,617,786	742,300,000	670,132	1
000000 00 0	FHLMC DOLLAR ROLLS MARC 2.500% 02/15/28		02/11/2013	Various		724,760,766	702,300,000	634,021	1
000000 00 0	FHLMC DOLLAR ROLLS APRI 2.500% 02/15/28		03/11/2013	Various		724,043,235	702,300,000	731,562	1
000000 00 0	FHLMC DOLLAR ROLLS MAY 2.500% 02/15/28		03/22/2013	Various		526,663,828	510,000,000	531,250	1
000000 00 0	FNMA DOLLAR ROLLS JANUA 3.000% 12/25/42		01/11/2013	Various		430,586,758	413,000,000	463,417	1
000000 00 0	FNMA DOLLAR ROLLS FEBRU 3.000% 01/25/43		01/11/2013	Various		429,596,719	413,000,000	378,583	1
000000 00 0	FNMA DOLLAR ROLLS MARCH 3.000% 02/25/43		02/05/2013	Various		338,911,875	327,000,000	299,750	1
000000 00 0	FNMA DOLLAR ROLLS APRIL 3.000% 01/25/43		03/06/2013	Various		336,740,664	327,000,000	272,500	1
000000 00 0	FNMA DOLLAR ROLLS JANUA 3.500% 06/25/42		01/08/2013	Various		253,828,731	238,700,000	301,690	1
000000 00 0	FNMA DOLLAR ROLLS FEBRU 3.500% 07/25/42		01/09/2013	Various		253,374,195	238,700,000	255,276	1

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)
000000 00 0	FNMA DOLLAR ROLLS MARCH 3.500% 08/25/42		02/07/2013	Various		251,382,773	238,700,000	255,276	1
000000 00 0	FNMA DOLLAR ROLLS APRIL 3.500% 09/25/42		03/08/2013	Various		243,227,813	231,300,000	224,875	1
000000 00 0	FNMA DOLLAR ROLLS JANUA 2.500% 12/25/27		01/04/2013	Various		113,761,875	109,000,000	121,111	1
000000 00 0	FNMA DOLLAR ROLLS FEBRU 2.500% 02/01/28		01/14/2013	Various		113,615,938	109,000,000	98,403	1
000000 00 0	FNMA DOLLAR ROLLS MARCH 2.500% 02/25/28		02/07/2013	Various		112,930,547	109,000,000	98,403	1
000000 00 0	FNMA DOLLAR ROLLS APRIL 2.500% 03/25/28		03/11/2013	Various		112,693,125	109,000,000	113,542	1
000000 00 0	FHLMC DOLLAR ROLLS JANU 3.500% 05/15/42		01/08/2013	Various		186,892,875	176,400,000	222,950	1
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					8,835,504,676	8,488,218,786	8,512,499	XXX
Bonds - Industrial and Miscellaneous									
00080# AA 7	ABSF II LLC ABS CBO 7.190% 12/31/13		02/25/2013	Interest Capitalization		336	336		6
00101J AD 8	ADT CORP SR UNSECURED N 4.125% 06/15/23		01/07/2013	Various		8,097,720	8,000,000		2FE
0010EQ A# 3	AEP TEXAS NORTH COMPANY 3.090% 02/28/23		01/18/2013	U.S. BANCORP PIPER JAFFRAY		7,000,000	7,000,000		2Z
00287Y AC 3	ABBVIE INC SR UNSECURED 2.900% 11/06/22		01/25/2013	GOLDMAN SACHS & CO		1,993,360	2,000,000	13,211	2FE
00846U AH 4	AGILENT TECHNOLOGIES IN 3.200% 10/01/22		01/15/2013	MORGAN STANLEY & CO INC		7,394,704	7,395,000	81,722	2FE
02361D AD 2	AMEREN ILLINOIS CO SR 6.250% 06/15/16		10/04/2010	Tax Free Exchange		1,193,202			1FE
02361D AH 3	AMEREN ILLINOIS CO SR 6.200% 06/15/16		10/04/2010	Tax Free Exchange		1,141,634			1FE
02361D AK 6	AMEREN ILLINOIS CO SR 8.875% 12/15/13		10/04/2010	Tax Free Exchange		2,105,861			1FE
03027W AJ 1	AMERICAN TOWER TRUST I 3.070% 03/15/23		03/06/2013	BARCLAYS BANK INTL LTD		11,000,000	11,000,000		1FE
03063N AD 9	AMERICOLD LLC TRUST ABS 4.954% 01/14/29		02/21/2013	MERRILL LYNCH PFS		7,583,555	6,600,000	13,624	1FM
039483 AT 9	ARCHER DANIELS MIDLAND 5.935% 10/01/32		02/07/2013	Various		23,464,954	19,012,000	392,740	1FE
05237* AC 8	AUSTIN POWDER HOLDINGS 4.450% 01/16/23		11/02/2012	U.S. BANCORP PIPER JAFFRAY		2,000,000	2,000,000		2Z
05237* AE 4	AUSTIN POWDER HOLDINGS 4.600% 01/15/25		11/02/2012	U.S. BANCORP PIPER JAFFRAY		3,000,000	3,000,000		2Z
072732 AC 4	BAYER CORP SR UNSECURED 6.650% 02/15/28		01/11/2013	MORGAN STANLEY & CO INC		4,031,970	3,000,000	83,679	1FE
12189T AD 6	BNSF RAILWAY COMPANY LL 7.290% 06/01/36		01/08/2013	MORGAN STANLEY & CO INC		10,439,025	7,500,000	60,750	2FE
125634 AG 0	CLI FUNDING LLC ABS 2.830% 03/18/28		03/06/2013	DEUTSCHE BANK SECURITIES INC		16,997,494	17,000,000		1AM
12656* AG 7	CSLB HOLDINGS INC GTD 3.200% 03/26/23		03/05/2013	CITIGROUP GLOBAL MKTS/SALOMON		3,000,000	3,000,000		1Z
12656* AH 5	CSLB HOLDINGS INC GTD 3.320% 03/26/25		03/05/2013	CITIGROUP GLOBAL MKTS/SALOMON		2,000,000	2,000,000		1Z
14170T AG 6	CAREFUSION CORP SR 3.300% 03/01/23		03/06/2013	J P MORGAN SECURITIES INC		6,993,560	7,000,000		2FE
209111 EH 2	CONSOLIDATED EDISON CO 5.300% 03/01/35		01/16/2013	SUSQUEHANNA FIN'L GROUP		12,099,500	10,000,000	207,583	1FE
209111 EL 3	CONSOLIDATED EDISON CO 5.850% 03/15/36		01/18/2013	SUSQUEHANNA FIN'L GROUP		3,869,970	3,000,000	62,888	1FE
232820 AJ 9	CYTEC INDUSTRIES INC SE 3.500% 04/01/23		02/26/2013	Various		8,979,170	9,000,000		2FE
244199 AZ 8	DEERE & CO SR UNSEC NOT 8.100% 05/15/30		03/12/2013	STERNE AGEE & LEACH INC		17,700,529	11,725,000	316,575	1FE
260543 BJ 1	DOW CHEMICAL CO UNSECUR 7.375% 11/01/29		03/22/2013	MORGAN STANLEY & CO INC		10,710,000	8,000,000	239,278	2FE
341081 EU 7	FLORIDA POWER & LIGHT C 5.400% 09/01/35		01/10/2013	J P MORGAN SECURITIES INC		9,065,186	7,278,000	146,288	1FE
341081 EV 5	FLORIDA POWER & LIGHT C 5.650% 02/01/37		01/10/2013	J P MORGAN SECURITIES INC		6,360,800	5,000,000	128,694	1FE
341099 CL 1	FLORIDA POWER CORP GLOB 6.400% 06/15/38		02/21/2013	Various		7,804,296	5,890,000	70,126	1FE
35671D BE 4	FREEPORT-MCMORAN C & G 2.375% 03/15/18		02/28/2013	MERRILL LYNCH PFS		4,999,500	5,000,000		2FE
35671D BF 1	FREEPORT-MCMORAN C & G 3.100% 03/15/20		03/01/2013	CITIGROUP GLOBAL MKTS/SALOMON		5,045,650	5,000,000		2FE
372917 AQ 7	GENZYME CORP GLOBAL NOT 3.625% 06/15/15		10/27/2010	Tax Free Exchange		1,093,528			1FE
37636# AJ 9	GIVAUDAN 2.740% 02/06/20		11/06/2012	ROYAL BANK SCOTLAND (FED)		22,000,000	22,000,000		2Z

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)
40407* AA 3	HANNON ARMSTRONG 2006 T 6.176% 07/01/26		03/01/2013	Interest Capitalization		71,845	71,845		1
40431F AJ 0	HOUSEHOLD HOME EQUITY L 0.563% 03/20/36		02/21/2013	GUGGENHEIM SECURITIES LLC		7,705,000	8,000,000	748	1FM
41068@ AA 9	HANNON ARMSTRONG 2006 T 5.634% 12/10/26		03/10/2013	Interest Capitalization		111,614	111,614		1
478045 AA 5	JOHN SEVIER COMB CYCLE 4.626% 01/15/42		02/20/2013	MORGAN STANLEY & CO INC		30,588,437	27,400,405	274,680	1FE
491674 BC 0	KENTUCKY UTILITIES CO F 1.625% 11/01/15		07/07/2011	Tax Free Exchange		(138,739)			1FE
505588 A@ 2	LACLEDE GAS COMPANY FIR 3.400% 03/15/28		07/20/2012	U.S. BANCORP PIPER JAFFRAY		12,000,000	12,000,000		1Z
524901 AP 0	LEGG MASON INC SENIOR 5.500% 05/21/19		02/25/2013	Tax Free Exchange		17,558,672	16,000,000	229,778	2FE
546676 AS 6	LOUISVILLE GAS & ELECTR 1.625% 11/15/15		07/07/2011	Tax Free Exchange		(157,390)			1FE
56585A AD 4	MARATHON PETROLEUM CORP 5.125% 03/01/21		01/22/2013	DEUTSCHE BANK SECURITIES INC		5,294,295	4,535,000	92,968	2FE
582839 AE 6	MEAD JOHNSON NUTRITION 4.900% 11/01/19		07/07/2010	Tax Free Exchange		608,201			2FE
591894 BY 5	METROPOLITAN EDISON SR 3.500% 03/15/23		03/12/2013	MITSUBISHI UFJ SEC USA		4,992,900	5,000,000		2FE
695114 CJ 5	PACIFICORP SECURED 1ST 6.350% 07/15/38		01/11/2013	SUSQUEHANNA FIN'L GROUP		16,176,803	11,860,000	2,092	1FE
718546 AC 8	PHILLIPS 66 UNSECURED 4.300% 04/01/22		01/29/2013	Tax Free Exchange		17,470,528	16,000,000	225,511	2FE
740189 AG 0	PRECISION CASTPARTS COR 2.500% 01/15/23		01/30/2013	WELLS FARGO		4,504,592	4,620,000	14,117	1FE
74273@ AA 1	PRIT CORE REALTY HOLDIN 3.250% 02/14/20		01/18/2013	J P MORGAN SECURITIES INC		7,000,000	7,000,000		1Z
74273@ AB 9	PRIT CORE REALTY HOLDIN 3.850% 02/14/23		01/18/2013	J P MORGAN SECURITIES INC		6,000,000	6,000,000		1Z
74273@ AC 7	PRIT CORE REALTY HOLDIN 4.000% 02/14/25		01/18/2013	J P MORGAN SECURITIES INC		6,000,000	6,000,000		1Z
758202 AH 8	REED ELSEVIER CAPITAL I 3.125% 10/15/22		11/07/2012	Tax Free Exchange		2,446,509			2FE
760985 V4 0	RESIDENTIAL ASSET MTG 4.282% 03/25/34		02/01/2013	Interest Capitalization					1
760985 V4 0	RESIDENTIAL ASSET MTG 4.282% 03/25/34		02/01/2013	Interest Capitalization		5	5		1FM
76110W PC 4	RESIDENTIAL ASSET SEC C 6.150% 12/25/39		01/01/2013	Interest Capitalization		2	2		4
76110W PC 4	RESIDENTIAL ASSET SEC C 6.150% 12/25/39		01/01/2013	Interest Capitalization		596	596		4FM
790849 AJ 2	ST JUDE MEDICAL INC SR 3.250% 04/15/23		03/22/2013	MERRILL LYNCH PFS		14,928,600	15,000,000		1FE
81744W AC 4	SEQUOIA MORTGAGE TRUST 1.855% 02/25/43		01/11/2013	BARCLAYS BANK INTL LTD		9,658,132	9,658,132	6,967	1AM
81744W AC 4	SEQUOIA MORTGAGE TRUST 1.855% 02/25/43		01/11/2013	BARCLAYS BANK INTL LTD		841,868	841,868	607	1FE
833034 AH 4	SNAP ON INC SENIOR 6.125% 09/01/21		01/24/2013	JEFFERIES & CO INC		8,013,330	6,500,000	163,674	1FE
87407P AA 8	TAL ADVANTAGE LLC ABS 2.830% 02/22/38		02/20/2013	MERRILL LYNCH PFS		3,966,084	3,966,667		1AM
87407P AA 8	TAL ADVANTAGE LLC ABS 2.830% 02/22/38		02/20/2013	MERRILL LYNCH PFS		33,328	33,333		1FE
880451 AU 3	TENNESSEE GAS PIPELINE 7.625% 04/01/37		01/25/2013	J P MORGAN SECURITIES INC		14,358,000	10,000,000	252,049	2FE
927804 FL 3	VIRGINIA ELECTRIC & POW 4.000% 01/15/43		01/03/2013	GOLDMAN SACHS & CO		9,960,000	10,000,000		1FE
98419M AA 8	XYLEM INC SR UNSECURED 3.550% 09/20/16		07/26/2012	Tax Free Exchange		793,614			2FE
98978V AA 1	ZOETIS INC SR UNSECURED 3.250% 02/01/23		01/17/2013	MERRILL LYNCH PFS		10,100,400	10,000,000		2FE
EC2160 04 1	PROCTER & GAMBLE CO SEN 6.250% 01/31/30	O	01/28/2013	Various		51,208,576	38,425,430	6,671	1FE
EC3170 64 3	WAL MART STORES INC SR 5.750% 12/19/30	O	01/30/2013	Various		62,100,928	49,242,750	349,238	1FE
EH8462 57 2	PFIZER INC SENIOR UNSEC 6.500% 06/03/38	O	01/28/2013	CITIGROUP GLOBAL MKTS/SALOMON		26,675,519	19,593,750	847,899	1FE
13645R AR 5	CANADIAN PACIFIC RAILWA 5.570% 12/24/24	A	03/26/2013	Tax Free Exchange		10,621,525	9,267,871	131,923	2Z
13805Q AG 7	CANPOTEX LIMITED SENIOR 3.679% 02/13/23	A	02/06/2013	SCOTIA CAPITAL INC		15,000,000	15,000,000		1Z
15135U AD 1	CENOVUS ENERGY INC SR 5.700% 10/15/19	A	07/08/2010	Various		1,450,809			2FE
73755L AD 9	POTASH CORP SASKATCHEWA 5.875% 12/01/36	A	03/18/2013	MORGAN STANLEY & CO INC		2,177,462	1,825,000	32,761	2FE
775109 AW 1	ROGERS COMMUNICATIONS I 3.000% 03/15/23	A	02/28/2013	J P MORGAN SECURITIES INC		4,992,250	5,000,000		2FE

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)
03523T AV 0	ANHEUSER-BUSCH INBEV 5.000% 04/15/20	F	09/03/2010	Various		865,262			1FE
000000 00 0	BROOKFIELD UTIL ISSUER 4.100% 04/17/23	D	03/13/2013	CITIGROUP GLOBAL MKTS/SALOMON		7,459,000	7,459,000		2Z
767201 AD 8	RIO TINTO FINANCE USA L 7.125% 07/15/28	F	03/19/2013	MORGAN STANLEY & CO INC		6,098,355	4,500,000	59,672	1FE
EC1137 45 3	PACIFIC LIFE FUNDING LL 4.700% 03/12/19	D	02/26/2013	CREDIT SWISS		8,866,439	8,094,720	368,827	1FE
EC4529 23 5	PRINCIPAL FIN GLOBAL FU 0.825% 01/10/31	F	03/18/2013	DEUTSCHE BANK SECURITIES INC		8,122,500	9,500,000	15,240	1FE
EC7876 54 2	UNITED UTILITIES WATER 5.625% 12/20/27	D	03/13/2013	DEUTSCHE BANK SECURITIES INC		18,911,017	15,847,000	217,354	1FE
ED2426 31 7	VODAFONE GROUP PLC SR 5.625% 12/04/25	D	01/11/2013	DEUTSCHE BANK SECURITIES INC		12,058,650	9,833,200	66,677	1FE
EH7469 18 0	STATOIL ASA SENIOR UNSE 6.875% 03/11/31	D	02/11/2013	CITIGROUP GLOBAL MKTS/SALOMON		20,713,820	14,886,500	956,152	1FE
EJ3700 04 8	ANHEUSER-BUSCH INBEV 2.875% 09/25/24	D	02/27/2013	SOCIETE GENERALE		12,196,214	11,776,500	149,344	1FE
EJ3722 56 2	BHP BILLITON FINANCE US 3.250% 09/25/24	D	02/14/2013	BARCLAYS BANK INTL LTD		5,793,762	5,971,350	79,223	1FE
3899999.	Total - Bonds - Industrial & Miscellaneous					715,364,818	614,222,874	6,361,330	XXX
8399997.	Total - Bonds - Part 3					10,290,811,765	9,803,022,660	16,181,568	XXX
8399999.	Total - Bonds					10,290,811,765	9,803,022,660	16,181,568	XXX
Common Stocks - Industrial and Miscellaneous									
872438 10 6	THL CREDIT INC COMMON S		03/07/2013	DIRECT PLACEMENT	121,790.000	1,865,823	XXX		L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					1,865,823	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
36241@ 10 6	GWFS EQUITIES		03/31/2013	CAPITAL CONTRIBUTION	4,000.000	38,118	XXX		J
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					38,118	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					1,903,941	XXX	0	XXX
9799999.	Total - Common Stocks					1,903,941	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					1,903,941	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					10,292,715,706	XXX	16,181,568	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:..............0.

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
20261# AA 6	COMMODITY CREDIT CORP T 0.000% 01/15/14		01/15/2013	Redemption 100.0000		2,841,738	2,841,738	2,242,536	2,757,737		84,000		84,000		2,841,738			0		01/15/2014	1
20261# AB 4	COMMODITY CREDIT CORP T 0.000% 01/15/14		01/15/2013	Redemption 100.0000		1,134,065	1,134,065	894,819	1,100,553		33,512		33,512		1,134,065			0		01/15/2014	1
36176R S5 2	GNMA POOL #773940 4.000% 11/15/41		01/30/2013	WELLS FARGO		5,536,763	5,101,171	5,248,626	5,246,402		477		477		5,246,879		289,884	289,884	27,206	11/15/2041	1
36176R S5 2	GNMA POOL #773940 4.000% 11/15/41		02/01/2013	Paydown		181,675	181,675	186,927	186,847		(5,172)		(5,172)		181,675			0	17,941	11/15/2041	1
36202A PD 3	GNMA II POOL #000420 10.000% 10/20/15		03/01/2013	Paydown		62	62	64	62				0		62			0	1	10/20/2015	1
36202B 4H 5	GNMA II POOL #001724 10.000% 11/20/21		03/01/2013	Paydown		44	44	45	45		(1)		(1)		44			0	1	11/20/2021	1
36202B HP 3	GNMA II POOL #001138 10.000% 02/20/19		03/01/2013	Paydown		64	64	65	64		(1)		(1)		64			0	1	02/20/2019	1
36202B KP 9	GNMA II POOL #001202 10.000% 06/20/19		03/01/2013	Paydown		8	8	8	8				0		8			0		06/20/2019	1
36202B P7 4	GNMA II POOL #001346 10.000% 02/20/20		03/01/2013	Paydown		126	126	138	132		(6)		(6)		126			0	2	02/20/2020	1
36202D KL 4	GNMA II POOL #002999 7.500% 11/20/30		03/01/2013	Paydown		264	264	264	264				0		264			0	4	11/20/2030	1
36202E PA 1	GNMA II POOL #004017 6.000% 08/20/37		03/01/2013	Paydown		547	547	555	555		(8)		(8)		547			0	5	08/20/2037	1
36202K MC 6	GNMA POOL #008455 1.750% 07/20/24		03/01/2013	Paydown		530	530	548	542		(12)		(12)		530			0	2	07/20/2024	1
3620C3 EX 6	GNMA POOL #747250 4.000% 09/15/40		01/30/2013	DAIWA CAP MKTS AMERICA		4,121,402	3,794,702	4,071,596	4,067,876		2,013		2,013		4,069,890		51,512	51,512	20,238	09/15/2040	1
3620C3 EX 6	GNMA POOL #747250 4.000% 09/15/40		02/01/2013	Paydown		136,564	136,564	146,529	146,395		(9,831)		(9,831)		136,564			0	13,378	09/15/2040	1
36216R 3E 2	GNMA POOL #172797 9.500% 09/15/16		03/01/2013	Paydown		161	161	161	161				0		161			0	3	09/15/2016	1
36219K ZT 6	GNMA POOL #251954 10.000% 11/15/18		03/01/2013	Paydown		470	470	520	492		(22)		(22)		470			0	8	11/15/2018	1
36219S M3 0	GNMA POOL #257878 10.000% 05/15/19		03/01/2013	Paydown		43	43	48	45		(2)		(2)		43			0	1	05/15/2019	1
36220B CL 5	GNMA POOL #272875 10.000% 04/15/19		03/01/2013	Paydown		1,482	1,482	1,641	1,554		(72)		(72)		1,482			0	25	04/15/2019	1
36225C B6 2	GNMA CMT POOL #G280060 1.750% 04/20/27		03/01/2013	Paydown		3,587	3,587	3,564	3,570		18		18		3,587			0	10	04/20/2027	1
36230M EN 3	GNMA POOL #752841 3.750% 10/15/26		03/01/2013	Paydown		134,660	134,660	134,660	134,660				0		134,660			0	843	10/15/2026	1
38373Q AH 4	GNMA CMO SER.2003-28 CL 5.500% 04/20/32		03/01/2013	Paydown		1,337,974	1,337,974	1,327,110	1,333,235		4,738		4,738		1,337,974			0	11,897	04/20/2032	1
38373Y VX 9	GNMA CMO SER.2003-8 CL. 5.500% 04/16/25		03/01/2013	Paydown		59,889	59,889	60,067	59,862		27		27		59,889			0	550	04/16/2025	1
38374H UU 2	GNMA CMO SER.2004-62 CL 5.500% 09/20/22		03/01/2013	Paydown		505,438	505,438	509,643	505,250		187		187		505,438			0	5,921	09/20/2022	1
38375J RJ 6	GNMA CMO FLOAT SER.2007 0.328% 06/20/35		03/20/2013	Paydown		855,158	855,158	855,158	855,158				0		855,158			0	522	06/20/2035	1
83162C QK 2	SMALL BUSINESS 6.070% 07/01/26		01/01/2013	Paydown		1,427,069	1,427,069	1,427,069	1,427,069				0		1,427,069			0	44,772	07/01/2026	1
83162C QL 0	SMALL BUSINESS 5.700% 08/01/26		02/01/2013	Paydown		765,730	765,730	765,730	765,730				0		765,730			0	22,765	08/01/2026	1
83162C QN 6	SMALL BUSINESS 5.540% 09/01/26		03/01/2013	Paydown		678,931	678,931	678,931	678,931				0		678,931			0	19,537	09/01/2026	1
911760 GH 3	VENDEE MORTGAGE TRUST C 7.500% 06/15/25.		03/01/2013	Paydown		126,409	126,409	133,521	132,505		(6,096)		(6,096)		126,409			0	1,622	06/15/2025	1
911760 LT 1	VENDEE MORTGAGE TRUST C 6.543% 10/15/27.		03/01/2013	Paydown		5,950	5,950	5,928	5,930		20		20		5,950			0	65	10/15/2027	1
911760 LY 0	VENDEE MORTGAGE TRUST C 6.500% 03/15/29.		03/01/2013	Paydown		53,663	53,663	54,544	54,113		(450)		(450)		53,663			0	685	03/15/2029	1
911760 RE 8	VENDEE MORTGAGE TRUST C 6.000% 10/15/31.		03/01/2013	Paydown		54,737	54,737	55,412	55,662		(925)		(925)		54,737			0	478	10/15/2031	1
912828 TY 6	UNITED STATES OF AMERIC 1.625% 11/15/22		03/19/2013	Various		177,097,635	181,400,000	179,066,925	125,413,461		8,817		8,817		179,076,283		(1,978,649)	(1,978,649)	541,798	11/15/2022	1
92261U AA 2	VENDEE MORTGAGE TRUST C 5.250% 01/15/32.		03/01/2013	Paydown		815,191	815,191	817,707	816,859		(1,668)		(1,668)		815,191			0	7,719	01/15/2032	1
92261X AA 6	VENDEE MORTGAGE TRUST C 4.250% 02/15/35.		03/01/2013	Paydown		545,272	545,272	555,198	553,760		(8,488)		(8,488)		545,272			0	4,007	02/15/2035	1
000000 00 0	GNMA DOLLAR ROLLS APRIL 3.500% 07/15/42		03/28/2013	Various		263,604,883	245,000,000	263,604,883					0		263,604,883			0	1,266,258	07/15/2042	1

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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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
0599999.	Total - Bonds - U.S. Government					462,028,184	446,963,374	462,851,140	146,305,489	0	101,055	0	101,055	0	463,665,436	0	(1,637,253)	(1,637,253)	2,008,265	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
13067# A2 5	CALIFORNIA LOTTERY -Yba 0.000% 01/05/14		01/05/2013	Redemption 100.0000		350,000	350,000	179,363	336,504		13,496		13,496		350,000			0		01/05/2014	1FE
13067# B6 5	CALIFORNIA LOTTERY -Hay 0.000% 01/07/14		01/07/2013	Redemption 100.0000		37,400	37,400	21,706	35,970		1,430		1,430		37,400			0		01/07/2014	1FE
13067# D4 8	CALIFORNIA LOTTERY -Wel 0.000% 03/20/13		03/20/2013	Redemption 100.0000		538,000	538,000	326,025	529,323		8,677		8,677		538,000			0		03/20/2013	1FE
13067# F3 8	CALIFORNIA LOTTERY -Dav 0.000% 01/05/15		01/05/2013	Redemption 100.0000		77,944	77,944	45,872	72,514		5,431		5,431		77,944			0		01/05/2015	1FE
13067# G2 9	CALIFORNIA LOTTERY 0.000% 01/05/21		01/05/2013	Redemption 100.0000		133,500	133,500	64,812	99,802		33,698		33,698		133,500			0		01/05/2021	1FE
13067# K4 0	CALIFORNIA LOTTERY -Itt 0.000% 02/19/13		02/19/2013	Redemption 100.0000		333,500	333,500	203,284	330,412		3,088		3,088		333,500			0		02/19/2013	1FE
13067# M6 3	CALIFORNIA LOTTERY 0.000% 01/08/16		01/08/2013	Redemption 100.0000		50,000	50,000	30,770	45,039		4,961		4,961		50,000			0		01/08/2016	1FE
13067# M7 1	CALIFORNIA LOTTERY -Hay 0.000% 01/07/14		01/07/2013	Redemption 100.0000		28,770	28,770	18,431	27,759		1,011		1,011		28,770			0		01/07/2014	1FE
13067# N7 0	CALIFORNIA LOTTERY 0.000% 01/20/23		01/20/2013	Redemption 100.0000		380,000	380,000	174,959	262,815		117,185		117,185		380,000			0		01/20/2023	1FE
13067# S5 9	CALIFORNIA LOTTERY -Hay 0.000% 01/07/14		01/07/2013	Redemption 100.0000		49,450	49,450	35,527	48,044		1,406		1,406		49,450			0		01/07/2014	1FE
13067# UQ 0	CALIFORNIA LOTTERY 0.000% 02/01/13		02/01/2013	Redemption 100.0000		60,000	60,000	38,586	59,667		333		333		60,000			0		02/01/2013	1FE
13067# UW 7	CALIFORNIA LOTTERY -Hay 0.000% 01/07/14		01/07/2013	Redemption 100.0000		298,796	298,796	198,390	289,963		8,833		8,833		298,796			0		01/07/2014	1FE
13067# VJ 5	CALIFORNIA LOTTERY -Ree 0.000% 01/08/13		01/08/2013	Redemption 100.0000		150,000	150,000	101,264	149,820		180		180		150,000			0		01/08/2013	1FE
13067# VP 1	CALIFORNIA LOTTERY -Str 0.000% 03/18/14		03/18/2013	Redemption 100.0000		50,000	50,000	31,446	47,671		2,329		2,329		50,000			0		03/18/2014	1FE
13067# W7 0	CALIFORNIA LOTTERY 0.000% 02/19/13		02/19/2013	Redemption 100.0000		166,750	166,750	108,020	165,459		1,291		1,291		166,750			0		02/19/2013	1FE
13067# Y4 5	CALIFORNIA LOTTERY -Hay 0.000% 01/07/14		01/07/2013	Redemption 100.0000		218,000	218,000	146,137	211,478		6,522		6,522		218,000			0		01/07/2014	1FE
13067# YU 7	CALIFORNIA LOTTERY -Coo 0.000% 01/12/15		01/12/2013	Redemption 100.0000		156,000	156,000	85,130	143,676		12,324		12,324		156,000			0		01/12/2015	1FE
13067# ZC 6	CALIFORNIA LOTTERY 0.000% 03/20/15		03/20/2013	Redemption 100.0000		25,000	25,000	14,598	22,652		2,348		2,348		25,000			0		03/20/2015	1FE
13067* AS 2	CALIFORNIA LOTTERY 0.000% 02/28/14		02/28/2013	Redemption 100.0000		24,480	24,480	18,675	23,609		871		871		24,480			0		02/28/2014	1FE
13067* AZ 6	CALIFORNIA LOTTERY -Hay 0.000% 01/05/14		01/05/2013	Redemption 100.0000		100,516	100,516	84,102	98,203		2,313		2,313		100,516			0		01/05/2014	1FE
13067* BA 0	CALIFORNIA LOTTERY 0.000% 02/20/20		02/20/2013	Redemption 100.0000		50,000	50,000	31,354	40,051		9,949		9,949		50,000			0		02/20/2020	1FE
13067* BT 9	CALIFORNIA LOTTERY -Dav 0.000% 01/05/21		01/05/2013	Redemption 100.0000		55,556	55,556	30,348	41,521		14,035		14,035		55,556			0		01/05/2021	1FE
13067* CP 6	CALIFORNIA LOTTERY 0.000% 02/20/14		02/20/2013	Redemption 100.0000		150,520	150,520	113,167	144,705		5,815		5,815		150,520			0		02/20/2014	1FE
13067* DB 6	CALIFORNIA LOTTERY -How 0.000% 02/20/14		02/20/2013	Redemption 100.0000		200,000	200,000	143,010	192,638		7,362		7,362		200,000			0		02/20/2014	1FE
13067* DE 0	CALIFORNIA LOTTERY -Tre 0.000% 01/20/13		01/20/2013	Redemption 100.0000		38,857	38,857	33,638	38,746		111		111		38,857			0		01/20/2013	1FE
13067* DG 5	CALIFORNIA LOTTERY 0.000% 02/05/13		02/05/2013	Redemption 100.0000		83,375	83,375	74,253	83,008		367		367		83,375			0		02/05/2013	1FE
13067* DJ 9	CALIFORNIA LOTTERY 0.000% 01/20/14		01/20/2013	Redemption 100.0000		300,000	300,000	240,250	291,856		8,144		8,144		300,000			0		01/20/2014	1FE
13067* DK 6	CALIFORNIA LOTTERY 0.000% 01/20/14		01/20/2013	Redemption 100.0000		300,000	300,000	233,320	291,749		8,251		8,251		300,000			0		01/20/2014	1FE
13067* DM 2	CALIFORNIA LOTTERY 0.000% 03/05/18		03/05/2013	Redemption 100.0000		20,000	20,000	15,304	17,508		2,492		2,492		20,000			0		03/05/2018	1FE
13067* DU 4	CALIFORNIA LOTTERY -Tre 0.000% 01/20/13		01/20/2013	Redemption 100.0000		142,809	142,809	119,323	142,360		449		449		142,809			0		01/20/2013	1FE
13067* EB 5	CALIFORNIA LOTTERY 0.000% 01/20/18		01/20/2013	Redemption 100.0000		149,000	149,000	113,970	129,709		19,291		19,291		149,000			0		01/20/2018	1FE
13067* EC 3	CALIFORNIA LOTTERY -Tre 0.000% 01/20/13		01/20/2013	Redemption 100.0000		92,255	92,255	81,104	91,984		271		271		92,255			0		01/20/2013	1FE
13067* EF 6	CALIFORNIA LOTTERY -Fra 0.000% 02/05/13		02/05/2013	Redemption 100.0000		59,444	59,444	49,774	58,998		446		446		59,444			0		02/05/2013	1FE
13067* EJ 8	CALIFORNIA LOTTERY -Rom 0.000% 01/05/16		01/05/2013	Redemption 100.0000		320,000	320,000	236,415	286,640		33,360		33,360		320,000			0		01/05/2016	1FE

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
13067* EL 3	CALIFORNIA LOTTERY -Rom 0.000% 01/05/23		01/05/2013	Redemption 100.0000		200,000	200,000	101,284	125,387		74,613		74,613		200,000			0		01/05/2023	1FE
13067* ES 8	CALIFORNIA LOTTERY -Rom 0.000% 01/05/23		01/05/2013	Redemption 100.0000		194,428	194,428	124,914	139,839		54,589		54,589		194,428			0		01/05/2023	1FE
13067* EU 3	CALIFORNIA LOTTERY -Fra 0.000% 02/05/13		02/05/2013	Redemption 100.0000		66,735	66,735	56,539	66,204		531		531		66,735			0		02/05/2013	1FE
13067* EV 1	CALIFORNIA LOTTERY 0.000% 01/20/13		01/20/2013	Redemption 100.0000		55,000	55,000	47,145	54,740		260		260		55,000			0		01/20/2013	1FE
13067* EW 9	CALIFORNIA LOTTERY 0.000% 02/05/13		02/05/2013	Redemption 100.0000		83,375	83,375	71,775	82,707		668		668		83,375			0		02/05/2013	1FE
13067* EX 7	CALIFORNIA LOTTERY -Hya 0.000% 02/20/25		02/20/2013	Redemption 100.0000		20,000	20,000	10,714	12,523		7,477		7,477		20,000			0		02/20/2025	1FE
13067* FE 8	CALIFORNIA LOTTERY -Rom 0.000% 01/05/23		01/05/2013	Redemption 100.0000		175,000	175,000	114,584	126,921		48,079		48,079		175,000			0		01/05/2023	1FE
13067* FH 1	CALIFORNIA LOTTERY 0.000% 01/05/24		01/05/2013	Redemption 100.0000		20,000	20,000	12,188	13,475		6,525		6,525		20,000			0		01/05/2024	1FE
13067* FJ 7	CALIFORNIA LOTTERY 0.000% 03/05/23		03/05/2013	Redemption 100.0000		40,000	40,000	24,371	27,092		12,908		12,908		40,000			0		03/05/2023	1FE
13067* FL 2	CALIFORNIA LOTTERY 0.000% 01/20/26		01/20/2013	Redemption 100.0000		20,000	20,000	10,978	11,578		8,422		8,422		20,000			0		01/20/2026	1FE
13067* FN 8	CALIFORNIA LOTTERY 0.000% 02/20/29		02/20/2013	Redemption 100.0000		25,000	25,000	13,269	14,644		10,356		10,356		25,000			0		02/20/2029	1FE
13067* FX 6	CALIFORNIA LOTTERY -Tre 0.000% 01/20/13		01/20/2013	Redemption 100.0000		854,352	854,352	794,688	850,313		4,039		4,039		854,352			0		01/20/2013	1FE
13067* GD 9	CALIFORNIA LOTTERY -Ung 0.000% 01/20/19		01/20/2013	Redemption 100.0000		100,000	100,000	79,277	84,187		15,813		15,813		100,000			0		01/20/2019	1FE
13067* GE 7	CALIFORNIA LOTTERY -Rom 0.000% 01/05/23		01/05/2013	Redemption 100.0000		250,208	250,208	181,615	190,962		59,246		59,246		250,208			0		01/05/2023	1FE
13067* GJ 6	CALIFORNIA LOTTERY -Mon 0.000% 03/05/27		03/05/2013	Redemption 100.0000		41,487	41,487	26,621	27,544		13,942		13,942		41,487			0		03/05/2027	1FE
13067* GL 1	CALIFORNIA LOTTERY -Rom 0.000% 01/05/23		01/05/2013	Redemption 100.0000		204,000	204,000	153,315	155,695		48,305		48,305		204,000			0		01/05/2023	1FE
19676# DT 3	COLORADO LOTTERY -Rupin 0.000% 01/10/24		01/10/2013	Redemption 100.0000		841,938	841,938	454,643	598,737		243,201		243,201		841,938			0		01/10/2024	1FE
20775* AH 4	CONNECTICUT LOTTERY 0.000% 03/07/13		03/07/2013	Redemption 100.0000		24,109	24,109	15,283	23,813		297		297		24,109			0		03/07/2013	1FE
20775* AQ 4	CONNECTICUT LOTTERY -Ro 0.000% 02/24/14		02/24/2013	Redemption 100.0000		38,516	38,516	17,422	36,878		1,638		1,638		38,516			0		02/24/2014	1FE
20775* AT 8	CONNECTICUT LOTTERY -Ha 0.000% 02/24/14		02/24/2013	Redemption 100.0000		38,516	38,516	24,380	36,946		1,570		1,570		38,516			0		02/24/2014	1FE
34282* BA 5	FLORIDA LOTTERY -Ingrah 0.000% 02/13/28		02/13/2013	Redemption 100.0000		58,000	58,000	23,578	34,000		24,000		24,000		58,000			0		02/13/2028	1FE
34282* BH 0	FLORIDA LOTTERY -Long 0.000% 02/15/13		02/15/2013	Redemption 100.0000		125,000	125,000	79,927	123,845		1,155		1,155		125,000			0		02/15/2013	1FE
34282* BJ 6	FLORIDA LOTTERY -Pannel 0.000% 02/15/13		02/15/2013	Redemption 100.0000		62,500	62,500	39,757	61,915		585		585		62,500			0		02/15/2013	1FE
34282* BY 3	FLORIDA LOTTERY -Mulkey 0.000% 02/17/14		02/17/2013	Redemption 100.0000		68,320	68,320	43,635	65,618		2,702		2,702		68,320			0		02/17/2014	1FE
34282* BZ 0	FLORIDA LOTTERY -Fisher 0.000% 02/15/16		02/15/2013	Redemption 100.0000		141,666	141,666	84,016	127,563		14,103		14,103		141,666			0		02/15/2016	1FE
34282* CB 2	FLORIDA LOTTERY 0.000% 02/25/14		02/25/2013	Redemption 100.0000		141,286	141,286	89,710	135,478		5,808		5,808		141,286			0		02/25/2014	1FE
34282* CF 3	FLORIDA LOTTERY -Eubank 0.000% 02/17/14		02/17/2013	Redemption 100.0000		126,880	126,880	81,522	121,933		4,947		4,947		126,880			0		02/17/2014	1FE
34282* CL 0	FLORIDA LOTTERY -Thomas 0.000% 02/15/14		02/15/2013	Redemption 100.0000		393,000	393,000	240,086	376,072		16,928		16,928		393,000			0		02/15/2014	1FE
34282* DY 1	FLORIDA LOTTERY -Windha 0.000% 02/15/15		02/15/2013	Redemption 100.0000		174,000	174,000	102,667	160,143		13,857		13,857		174,000			0		02/15/2015	1FE
34282* EQ 7	FLORIDA LOTTERY -Barnes 0.000% 02/15/17		02/15/2013	Redemption 100.0000		711,000	711,000	386,661	604,820		106,180		106,180		711,000			0		02/15/2017	1FE
34282* EW 4	FLORIDA LOTTERY -Dorr 0.000% 02/15/14		02/15/2013	Redemption 100.0000		141,286	141,286	78,378	134,425		6,860		6,860		141,286			0		02/15/2014	1FE
34282* GA 0	FLORIDA LOTTERY -Croft 0.000% 02/15/14		02/15/2013	Redemption 100.0000		248,500	248,500	152,196	236,996		11,504		11,504		248,500			0		02/15/2014	1FE
34282* GH 5	FLORIDA LOTTERY -Vergel 0.000% 02/15/17		02/15/2013	Redemption 100.0000		428,667	428,667	192,849	365,789		62,878		62,878		428,667			0		02/15/2017	1FE
34282* GJ 1	FLORIDA LOTTERY -Hubbar 0.000% 02/15/17		02/15/2013	Redemption 100.0000		167,000	167,000	95,552	142,558		24,442		24,442		167,000			0		02/15/2017	1FE
34282* GK 8	FLORIDA LOTTERY -Lotter 0.000% 02/15/17		02/15/2013	Redemption 100.0000		134,571	134,571	78,306	115,290		19,281		19,281		134,571			0		02/15/2017	1FE
34282* HA 9	FLORIDA LOTTERY -Adler 0.000% 02/15/16		02/15/2013	Redemption 100.0000		522,333	522,333	316,230	467,927		54,406		54,406		522,333			0		02/15/2016	1FE

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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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
34282* HP 6	FLORIDA LOTTERY -Thomas 0.000% 02/15/14		02/15/2013	Redemption 100.0000		100,000	100,000	43,301	95,470		4,530		4,530		100,000			0		02/15/2014	1FE
34282* HQ 4	FLORIDA LOTTERY -Eight 0.000% 02/15/17		02/15/2013	Redemption 100.0000		12,000	12,000	6,858	10,271		1,729		1,729		12,000			0		02/15/2017	1FE
34282* HW 1	FLORIDA LOTTERY -Jackso 0.000% 02/15/16		02/15/2013	Redemption 100.0000		25,000	25,000	15,980	22,520		2,480		2,480		25,000			0		02/15/2016	1FE
34282* HZ 4	FLORIDA LOTTERY -McNab(0.000% 02/15/16		02/15/2013	Redemption 100.0000		205,000	205,000	107,395	184,194		20,806		20,806		205,000			0		02/15/2016	1FE
34282* JB 5	FLORIDA LOTTERY -Wilgis 0.000% 02/15/14		02/15/2013	Redemption 100.0000		62,750	62,750	43,155	60,354		2,396		2,396		62,750			0		02/15/2014	1FE
34282* JM 1	FLORIDA LOTTERY -Eight 0.000% 02/15/17		02/15/2013	Redemption 100.0000		20,000	20,000	12,513	17,308		2,692		2,692		20,000			0		02/15/2017	1FE
34282* JU 3	FLORIDA LOTTERY -Taylor 0.000% 02/15/13		02/15/2013	Redemption 100.0000		397,000	397,000	262,980	393,623		3,377		3,377		397,000			0		02/15/2013	1FE
34282* KC 1	FLORIDA LOTTERY -GLDV I 0.000% 02/15/16		02/15/2013	Redemption 100.0000		130,583	130,583	86,917	118,438		12,145		12,145		130,583			0		02/15/2016	1FE
34282* KP 2	FLORIDA LOTTERY -Jackso 0.000% 02/15/16		02/15/2013	Redemption 100.0000		213,209	213,209	146,084	194,135		19,074		19,074		213,209			0		02/15/2016	1FE
34282* LW 6	FLORIDA LOTTERY 0.000% 02/15/15		02/15/2013	Redemption 100.0000		47,633	47,633	35,057	44,571		3,062		3,062		47,633			0		02/15/2015	1FE
34282* LZ 9	FLORIDA LOTTERY -Haagen 0.000% 02/15/16		02/15/2013	Redemption 100.0000		336,000	336,000	245,185	308,443		27,557		27,557		336,000			0		02/15/2016	1FE
34282* MJ 4	FLORIDA LOTTERY -Womack 0.000% 02/15/14		02/15/2013	Redemption 100.0000		150,000	150,000	116,321	145,186		4,814		4,814		150,000			0		02/15/2014	1FE
34282* MM 7	FLORIDA LOTTERY -Webste 0.000% 02/15/13		02/15/2013	Redemption 100.0000		622,000	622,000	387,096	617,464		4,536		4,536		622,000			0		02/15/2013	1FE
34282* NM 6	FLORIDA LOTTERY -Kroll 0.000% 02/15/28		02/15/2013	Redemption 100.0000		18,000	18,000	7,152	10,624		7,376		7,376		18,000			0		02/15/2028	1FE
34282* NN 4	FLORIDA LOTTERY -Murrra 0.000% 02/15/14		02/15/2013	Redemption 100.0000		493,000	493,000	385,122	476,414		16,586		16,586		493,000			0		02/15/2014	1FE
34282* NW 4	FLORIDA LOTTERY -Dempse 0.000% 02/15/13		02/15/2013	Redemption 100.0000		100,000	100,000	78,389	99,239		761		761		100,000			0		02/15/2013	1FE
34282* PF 9	FLORIDA LOTTERY -McBrid 0.000% 02/15/16		02/15/2013	Redemption 100.0000		20,477	20,477	16,330	18,648		1,829		1,829		20,477			0		02/15/2016	1FE
34282* PH 5	FLORIDA LOTTERY -McBrid 0.000% 02/15/16		02/15/2013	Redemption 100.0000		47,562	47,562	38,293	42,920		4,642		4,642		47,562			0		02/15/2016	1FE
34282* PM 4	FLORIDA LOTTERY -BS&L T 0.000% 02/15/16		02/15/2013	Redemption 100.0000		340,000	340,000	270,738	306,129		33,871		33,871		340,000			0		02/15/2016	1FE
34282* PP 7	FLORIDA LOTTERY -Gesto 0.000% 02/15/16		02/15/2013	Redemption 100.0000		64,000	64,000	51,596	57,624		6,376		6,376		64,000			0		02/15/2016	1FE
34282* PR 3	FLORIDA LOTTERY -Strate 0.000% 02/15/15		02/15/2013	Redemption 100.0000		52,000	52,000	41,854	48,338		3,662		3,662		52,000			0		02/15/2015	1FE
34282* PT 9	FLORIDA LOTTERY -McBrid 0.000% 02/15/16		02/15/2013	Redemption 100.0000		165,000	165,000	136,861	149,676		15,324		15,324		165,000			0		02/15/2016	1FE
45222# BF 9	ILLINOIS LOTTERY -Goudy 0.000% 02/22/13		02/22/2013	Redemption 100.0000		50,000	50,000	40,004	49,589		411		411		50,000			0		02/22/2013	1FE
45222# BV 4	ILLINOIS LOTTERY 0.000% 02/22/14		02/22/2013	Redemption 100.0000		200,000	200,000	155,386	192,517		7,483		7,483		200,000			0		02/22/2014	1FE
45222# BW 2	ILLINOIS LOTTERY 0.000% 02/22/14		02/22/2013	Redemption 100.0000		65,116	65,116	50,011	62,565		2,551		2,551		65,116			0		02/22/2014	1FE
45222# CM 3	ILLINOIS LOTTERY -Elstn 0.000% 02/22/14		02/22/2013	Redemption 100.0000		69,767	69,767	59,756	67,553		2,214		2,214		69,767			0		02/22/2014	1FE
45222# DH 3	ILLINOIS LOTTERY -Ibist 0.000% 02/22/20		02/22/2013	Redemption 100.0000		40,000	40,000	28,591	31,681		8,319		8,319		40,000			0		02/22/2020	1FE
45222# DJ 9	ILLINOIS LOTTERY -Nemce 0.000% 02/22/21		02/22/2013	Redemption 100.0000		40,000	40,000	27,168	30,737		9,263		9,263		40,000			0		02/22/2021	1FE
45222# DL 4	ILLINOIS LOTTERY -Studt 0.000% 02/22/20		02/22/2013	Redemption 100.0000		70,259	70,259	50,185	55,648		14,611		14,611		70,259			0		02/22/2020	1FE
45222# DV 2	ILLINOIS LOTTERY 0.000% 05/22/28		02/22/2013	Redemption 100.0000		7,900	7,900	4,500	4,692		3,208		3,208		7,900			0		05/22/2028	1FE
54641@ AG 5	LOUISIANA LOTTERY -Woot 0.000% 02/15/17		02/15/2013	Redemption 100.0000		52,000	52,000	27,638	44,073		7,927		7,927		52,000			0		02/15/2017	1FE
54641@ AM 2	LOUISIANA LOTTERY -Masc 0.000% 02/14/15		02/14/2013	Redemption 100.0000		231,833	231,833	193,885	218,329		13,505		13,505		231,833			0		02/14/2015	1FE
54641@ AN 0	LOUISIANA LOTTERY -Pooh 0.000% 01/15/13		01/15/2013	Redemption 100.0000		300,000	300,000	265,111	298,049		1,951		1,951		300,000			0		01/15/2013	1FE
54641@ AQ 3	LOUISIANA LOTTERY -Masc 0.000% 02/15/15		02/15/2013	Redemption 100.0000		463,667	463,667	379,863	428,638		35,029		35,029		463,667			0		02/15/2015	1FE
57422# AG 1	MARYLAND LOTTERY -Robin 0.000% 02/15/14		02/15/2013	Redemption 100.0000		31,875	31,875	26,442	30,753		1,122		1,122		31,875			0		02/15/2014	1FE
57585* AJ 2	MASSACHUSETTS LOTTERY 0.000% 01/03/30		01/03/2013	Redemption 100.0000		50,000	50,000	27,444	28,622		21,378		21,378		50,000			0		01/03/2030	1FE

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
57585* AX 1	MASSACHUSETTS LOTTERY 0.000% 03/29/29		03/29/2013	Redemption 100.0000		25,000	25,000	14,817	15,190		9,810		9,810		25,000			0		03/29/2029	1FE
57585* AZ 6	MASSACHUSETTS LOTTERY 0.000% 03/21/21		03/21/2013	Redemption 100.0000		50,000	50,000	38,550	39,374		10,626		10,626		50,000			0		03/21/2021	1FE
57585* BD 4	MASSACHUSETTS LOTTERY 0.000% 03/19/28		03/19/2013	Redemption 100.0000		25,000	25,000	14,833	15,642		9,358		9,358		25,000			0		03/19/2028	1FE
57585* BE 2	MASSACHUSETTS LOTTERY 0.000% 01/03/22		01/03/2013	Redemption 100.0000		250,000	250,000	186,327	195,362		54,638		54,638		250,000			0		01/03/2022	1FE
57585@ B4 2	MASSACHUSETTS LOTTERY 0.000% 01/03/27		01/03/2013	Redemption 100.0000		15,000	15,000	8,703	9,843		5,157		5,157		15,000			0		01/03/2027	1FE
57585@ B7 5	MASSACHUSETTS LOTTERY 0.000% 03/05/26		03/05/2013	Redemption 100.0000		27,463	27,463	14,272	16,194		11,269		11,269		27,463			0		03/05/2026	1FE
57585@ B9 1	MASSACHUSETTS LOTTERY 0.000% 02/06/27		02/06/2013	Redemption 100.0000		50,000	50,000	26,390	30,654		19,346		19,346		50,000			0		02/06/2027	1FE
57585@ BV 2	MASSACHUSETTS LOTTERY 0.000% 01/31/16		01/31/2013	Redemption 100.0000		50,000	50,000	28,940	44,386		5,614		5,614		50,000			0		01/31/2016	1FE
57585@ BX 8	MASSACHUSETTS LOTTERY 0.000% 03/22/15		03/22/2013	Redemption 100.0000		50,000	50,000	32,288	46,101		3,899		3,899		50,000			0		03/22/2015	1FE
57585@ BY 6	MASSACHUSETTS LOTTERY 0.000% 01/16/17		01/16/2013	Redemption 100.0000		830,000	830,000	512,915	723,107		106,893		106,893		830,000			0		01/16/2017	1FE
57585@ C5 8	MASSACHUSETTS LOTTERY 0.000% 03/25/18		03/25/2013	Redemption 100.0000		30,000	30,000	22,064	24,975		5,025		5,025		30,000			0		03/25/2018	1FE
57585@ D2 4	MASSACHUSETTS LOTTERY 0.000% 03/14/15		03/14/2013	Redemption 100.0000		50,000	50,000	40,784	46,167		3,833		3,833		50,000			0		03/14/2015	1FE
57585@ D8 1	MASSACHUSETTS LOTTERY 0.000% 01/08/27		01/08/2013	Redemption 100.0000		24,899	24,899	13,388	15,354		9,544		9,544		24,899			0		01/08/2027	1FE
57585@ DU 2	MASSACHUSETTS LOTTERY 0.000% 03/14/16		03/14/2013	Redemption 100.0000		50,000	50,000	32,236	45,142		4,858		4,858		50,000			0		03/14/2016	1FE
57585@ DY 4	MASSACHUSETTS LOTTERY 0.000% 02/08/20		02/08/2013	Redemption 100.0000		50,000	50,000	32,591	40,233		9,767		9,767		50,000			0		02/08/2020	1FE
57585@ DZ 1	MASSACHUSETTS LOTTERY 0.000% 01/02/15		01/02/2013	Redemption 100.0000		44,659	44,659	33,744	42,121		2,538		2,538		44,659			0		01/02/2015	1FE
57585@ E2 3	MASSACHUSETTS LOTTERY 0.000% 03/06/16		03/06/2013	Redemption 100.0000		50,000	50,000	39,486	44,880		5,120		5,120		50,000			0		03/06/2016	1FE
57585@ EJ 6	MASSACHUSETTS LOTTERY 0.000% 03/04/22		03/04/2013	Redemption 100.0000		25,000	25,000	14,950	18,619		6,381		6,381		25,000			0		03/04/2022	1FE
57585@ EM 9	MASSACHUSETTS LOTTERY 0.000% 01/20/23		01/20/2013	Redemption 100.0000		40,000	40,000	21,621	29,033		10,967		10,967		40,000			0		01/20/2023	1FE
57585@ EN 7	MASSACHUSETTS LOTTERY 0.000% 01/20/23		01/20/2013	Redemption 100.0000		10,000	10,000	6,893	7,401		2,599		2,599		10,000			0		01/20/2023	1FE
57585@ EQ 0	MASSACHUSETTS LOTTERY 0.000% 02/11/17		02/11/2013	Redemption 100.0000		200,000	200,000	142,245	177,440		22,560		22,560		200,000			0		02/11/2017	1FE
57585@ ER 8	MASSACHUSETTS LOTTERY 0.000% 03/04/18		03/04/2013	Redemption 100.0000		50,000	50,000	33,997	42,502		7,498		7,498		50,000			0		03/04/2018	1FE
57585@ ES 6	MASSACHUSETTS LOTTERY 0.000% 01/09/14		01/09/2013	Redemption 100.0000		50,000	50,000	38,839	48,504		1,496		1,496		50,000			0		01/09/2014	1FE
57585@ ET 4	MASSACHUSETTS LOTTERY 0.000% 03/24/14		03/24/2013	Redemption 100.0000		50,000	50,000	38,126	47,696		2,304		2,304		50,000			0		03/24/2014	1FE
57585@ EY 3	MASSACHUSETTS LOTTERY 0.000% 03/22/23		03/22/2013	Redemption 100.0000		50,000	50,000	29,170	36,196		13,804		13,804		50,000			0		03/22/2023	1FE
57585@ F2 2	MASSACHUSETTS LOTTERY 0.000% 01/19/26		01/19/2013	Redemption 100.0000		50,000	50,000	27,200	31,740		18,260		18,260		50,000			0		01/19/2026	1FE
57585@ F3 0	MASSACHUSETTS LOTTERY 0.000% 01/05/26		01/05/2013	Redemption 100.0000		31,000	31,000	17,385	19,734		11,266		11,266		31,000			0		01/05/2026	1FE
57585@ F5 5	MASSACHUSETTS LOTTERY 0.000% 03/31/25		03/31/2013	Redemption 100.0000		112,301	112,301	56,789	70,694		41,607		41,607		112,301			0		03/31/2025	1FE
57585@ FD 8	MASSACHUSETTS LOTTERY 0.000% 02/02/17		02/02/2013	Redemption 100.0000		100,000	100,000	70,456	87,772		12,228		12,228		100,000			0		02/02/2017	1FE
57585@ FJ 5	MASSACHUSETTS LOTTERY 0.000% 02/23/23		02/23/2013	Redemption 100.0000		50,000	50,000	29,074	36,277		13,723		13,723		50,000			0		02/23/2023	1FE
57585@ FM 8	MASSACHUSETTS LOTTERY 0.000% 02/08/21		02/08/2013	Redemption 100.0000		50,000	50,000	31,320	38,872		11,128		11,128		50,000			0		02/08/2021	1FE
57585@ FX 4	MASSACHUSETTS LOTTERY 0.000% 02/20/21		02/20/2013	Redemption 100.0000		50,000	50,000	31,935	39,141		10,859		10,859		50,000			0		02/20/2021	1FE
57585@ G4 7	MASSACHUSETTS LOTTERY 0.000% 01/02/27		01/02/2013	Redemption 100.0000		33,000	33,000	18,211	20,373		12,627		12,627		33,000			0		01/02/2027	1FE
57585@ G8 8	MASSACHUSETTS LOTTERY 0.000% 03/27/21		03/27/2013	Redemption 100.0000		50,000	50,000	33,930	37,846		12,154		12,154		50,000			0		03/27/2021	1FE
57585@ GE 5	MASSACHUSETTS LOTTERY 0.000% 02/28/17		02/28/2013	Redemption 100.0000		50,000	50,000	35,728	43,942		6,058		6,058		50,000			0		02/28/2017	1FE
57585@ GQ 8	MASSACHUSETTS LOTTERY 0.000% 02/24/22		02/24/2013	Redemption 100.0000		50,000	50,000	29,950	37,306		12,694		12,694		50,000			0		02/24/2022	1FE

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
57585@ GR 6	MASSACHUSETTS LOTTERY - 0.000% 01/26/14		01/26/2013	Redemption 100.0000		40,000	40,000	31,488	38,765		1,235		1,235		40,000			0		01/26/2014	1FE
57585@ GS 4	MASSACHUSETTS LOTTERY 0.000% 02/19/22		02/19/2013	Redemption 100.0000		25,000	25,000	14,233	18,408		6,592		6,592		25,000			0		02/19/2022	1FE
57585@ GV 7	MASSACHUSETTS LOTTERY 0.000% 03/31/14		03/31/2013	Redemption 100.0000		50,000	50,000	39,217	47,961		2,039		2,039		50,000			0		03/31/2014	1FE
57585@ H6 1	MASSACHUSETTS LOTTERY 0.000% 02/22/21		02/22/2013	Redemption 100.0000		14,000	14,000	8,296	9,661		4,339		4,339		14,000			0		02/22/2021	1FE
57585@ H8 7	MASSACHUSETTS LOTTERY 0.000% 02/19/15		02/19/2013	Redemption 100.0000		50,000	50,000	40,136	46,390		3,610		3,610		50,000			0		02/19/2015	1FE
57585@ HB 0	MASSACHUSETTS LOTTERY 0.000% 01/30/15		01/30/2013	Redemption 100.0000		50,000	50,000	38,673	47,013		2,987		2,987		50,000			0		01/30/2015	1FE
57585@ HF 1	MASSACHUSETTS LOTTERY 0.000% 03/20/17		03/20/2013	Redemption 100.0000		37,500	37,500	25,408	32,637		4,863		4,863		37,500			0		03/20/2017	1FE
57585@ HH 7	MASSACHUSETTS LOTTERY 0.000% 03/07/17		03/07/2013	Redemption 100.0000		25,000	25,000	16,791	21,391		3,609		3,609		25,000			0		03/07/2017	1FE
57585@ HV 6	MASSACHUSETTS LOTTERY 0.000% 02/28/19		02/28/2013	Redemption 100.0000		50,000	50,000	33,105	41,351		8,649		8,649		50,000			0		02/28/2019	1FE
57585@ J4 4	MASSACHUSETTS LOTTERY 0.000% 03/19/28		03/19/2013	Redemption 100.0000		50,000	50,000	34,840	36,804		13,196		13,196		50,000			0		03/19/2028	1FE
57585@ JA 0	MASSACHUSETTS LOTTERY 0.000% 03/09/20		03/09/2013	Redemption 100.0000		50,000	50,000	32,724	40,173		9,827		9,827		50,000			0		03/09/2020	1FE
57585@ JD 4	MASSACHUSETTS LOTTERY - 0.000% 02/11/16		02/11/2013	Redemption 100.0000		50,000	50,000	37,469	45,553		4,447		4,447		50,000			0		02/11/2016	1FE
57585@ JF 9	MASSACHUSETTS LOTTERY 0.000% 01/18/21		01/18/2013	Redemption 100.0000		200,000	200,000	125,854	156,766		43,234		43,234		200,000			0		01/18/2021	1FE
57585@ JH 5	MASSACHUSETTS LOTTERY 0.000% 02/21/20		02/21/2013	Redemption 100.0000		50,000	50,000	31,981	39,974		10,026		10,026		50,000			0		02/21/2020	1FE
57585@ JJ 1	MASSACHUSETTS LOTTERY 0.000% 03/06/22		03/06/2013	Redemption 100.0000		50,000	50,000	30,181	37,480		12,520		12,520		50,000			0		03/06/2022	1FE
57585@ JM 4	MASSACHUSETTS LOTTERY 0.000% 02/25/17		02/25/2013	Redemption 100.0000		50,000	50,000	35,554	43,984		6,016		6,016		50,000			0		02/25/2017	1FE
57585@ JQ 5	MASSACHUSETTS LOTTERY 0.000% 03/06/13		03/06/2013	Redemption 100.0000		50,000	50,000	40,426	49,487		513		513		50,000			0		03/06/2013	1FE
57585@ JU 6	MASSACHUSETTS LOTTERY - 0.000% 01/29/21		01/29/2013	Redemption 100.0000		50,000	50,000	31,229	38,878		11,122		11,122		50,000			0		01/29/2021	1FE
57585@ JX 0	MASSACHUSETTS LOTTERY 0.000% 02/28/22		02/28/2013	Redemption 100.0000		50,000	50,000	30,410	37,517		12,483		12,483		50,000			0		02/28/2022	1FE
57585@ K2 6	MASSACHUSETTS LOTTERY 0.000% 03/24/22		03/24/2013	Redemption 100.0000		24,000	24,000	15,538	17,106		6,894		6,894		24,000			0		03/24/2022	1FE
57585@ K4 2	MASSACHUSETTS LOTTERY 0.000% 01/02/18		01/02/2013	Redemption 100.0000		33,000	33,000	22,948	27,002		5,998		5,998		33,000			0		01/02/2018	1FE
57585@ K7 5	MASSACHUSETTS LOTTERY 0.000% 03/09/19		03/09/2013	Redemption 100.0000		50,000	50,000	36,329	40,906		9,094		9,094		50,000			0		03/09/2019	1FE
57585@ KK 6	MASSACHUSETTS LOTTERY 0.000% 01/23/23		01/23/2013	Redemption 100.0000		50,000	50,000	30,044	36,793		13,207		13,207		50,000			0		01/23/2023	1FE
57585@ KL 4	MASSACHUSETTS LOTTERY 0.000% 01/02/20		01/02/2013	Redemption 100.0000		5,341	5,341	2,610	3,912		1,429		1,429		5,341			0		01/02/2020	1FE
57585@ KM 2	MASSACHUSETTS LOTTERY 0.000% 02/29/24		02/28/2013	Redemption 100.0000		200,000	200,000	117,020	144,659		55,341		55,341		200,000			0		02/29/2024	1FE
57585@ KU 4	MASSACHUSETTS LOTTERY 0.000% 03/21/13		03/21/2013	Redemption 100.0000		50,000	50,000	39,945	49,353		647		647		50,000			0		03/21/2013	1FE
57585@ L2 5	MASSACHUSETTS LOTTERY 0.000% 03/25/20		03/25/2013	Redemption 100.0000		50,000	50,000	35,120	39,584		10,416		10,416		50,000			0		03/25/2020	1FE
57585@ L3 3	MASSACHUSETTS LOTTERY 0.000% 03/20/20		03/20/2013	Redemption 100.0000		30,000	30,000	20,633	23,356		6,644		6,644		30,000			0		03/20/2020	1FE
57585@ LC 3	MASSACHUSETTS LOTTERY 0.000% 02/28/23		02/28/2013	Redemption 100.0000		50,000	50,000	29,149	36,484		13,516		13,516		50,000			0		02/28/2023	1FE
57585@ LE 9	MASSACHUSETTS LOTTERY 0.000% 02/22/14		02/22/2013	Redemption 100.0000		17,857	17,857	14,160	17,398		459		459		17,857			0		02/22/2014	1FE
57585@ LG 4	MASSACHUSETTS LOTTERY 0.000% 02/10/16		02/10/2013	Redemption 100.0000		50,000	50,000	37,138	45,561		4,439		4,439		50,000			0		02/10/2016	1FE
57585@ LJ 8	MASSACHUSETTS LOTTERY 0.000% 01/13/17		01/13/2013	Redemption 100.0000		50,000	50,000	35,951	44,492		5,508		5,508		50,000			0		01/13/2017	1FE
57585@ LR 0	MASSACHUSETTS LOTTERY 0.000% 03/07/14		03/07/2013	Redemption 100.0000		25,000	25,000	19,582	24,048		952		952		25,000			0		03/07/2014	1FE
57585@ LT 6	MASSACHUSETTS LOTTERY 0.000% 02/28/22		02/28/2013	Redemption 100.0000		50,000	50,000	30,295	37,442		12,558		12,558		50,000			0		02/28/2022	1FE
57585@ LV 1	MASSACHUSETTS LOTTERY - 0.000% 02/09/19		02/09/2013	Redemption 100.0000		100,000	100,000	60,501	82,483		17,517		17,517		100,000			0		02/09/2019	1FE

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
57585@ LW 9	MASSACHUSETTS LOTTERY - 0.000% 02/09/19		02/09/2013	Redemption 100.0000		67,500	67,500	40,933	55,613		11,887		11,887		67,500			0		02/09/2019	1FE
57585@ M5 7	MASSACHUSETTS LOTTERY 0.000% 03/23/28		03/23/2013	Redemption 100.0000		40,000	40,000	21,193	23,898		16,102		16,102		40,000			0		03/23/2028	1FE
57585@ M8 1	MASSACHUSETTS LOTTERY 0.000% 02/24/19		02/24/2013	Redemption 100.0000		42,000	42,000	31,156	34,450		7,550		7,550		42,000			0		02/24/2019	1FE
57585@ MJ 7	MASSACHUSETTS LOTTERY 0.000% 01/28/22		01/28/2013	Redemption 100.0000		19,500	19,500	11,872	14,477		5,023		5,023		19,500			0		01/28/2022	1FE
57585@ MK 4	MASSACHUSETTS LOTTERY 0.000% 01/14/22		01/14/2013	Redemption 100.0000		15,000	15,000	9,077	11,369		3,631		3,631		15,000			0		01/14/2022	1FE
57585@ MS 7	MASSACHUSETTS LOTTERY 0.000% 02/01/20		02/01/2013	Redemption 100.0000		50,000	50,000	32,137	40,105		9,895		9,895		50,000			0		02/01/2020	1FE
57585@ MT 5	MASSACHUSETTS LOTTERY 0.000% 03/04/22		03/04/2013	Redemption 100.0000		50,000	50,000	30,042	37,664		12,336		12,336		50,000			0		03/04/2022	1FE
57585@ MW 8	MASSACHUSETTS LOTTERY 0.000% 02/24/18		02/24/2013	Redemption 100.0000		50,000	50,000	33,839	42,402		7,598		7,598		50,000			0		02/24/2018	1FE
57585@ N2 3	MASSACHUSETTS LOTTERY 0.000% 02/23/21		02/23/2013	Redemption 100.0000		35,000	35,000	24,541	27,053		7,947		7,947		35,000			0		02/23/2021	1FE
57585@ N7 2	MASSACHUSETTS LOTTERY 0.000% 02/11/27		02/11/2013	Redemption 100.0000		50,000	50,000	27,889	31,045		18,955		18,955		50,000			0		02/11/2027	1FE
57585@ NC 1	MASSACHUSETTS LOTTERY 0.000% 01/07/21		01/07/2013	Redemption 100.0000		50,000	50,000	30,829	38,681		11,319		11,319		50,000			0		01/07/2021	1FE
57585@ ND 9	MASSACHUSETTS LOTTERY 0.000% 02/16/24		02/16/2013	Redemption 100.0000		50,000	50,000	28,252	35,270		14,730		14,730		50,000			0		02/16/2024	1FE
57585@ NF 4	MASSACHUSETTS LOTTERY 0.000% 01/08/22		01/08/2013	Redemption 100.0000		50,000	50,000	30,687	37,935		12,065		12,065		50,000			0		01/08/2022	1FE
57585@ NR 8	MASSACHUSETTS LOTTERY 0.000% 02/03/19		02/03/2013	Redemption 100.0000		50,000	50,000	33,386	41,398		8,602		8,602		50,000			0		02/03/2019	1FE
57585@ NT 4	MASSACHUSETTS LOTTERY 0.000% 03/11/18		03/11/2013	Redemption 100.0000		15,000	15,000	10,152	12,695		2,305		2,305		15,000			0		03/11/2018	1FE
57585@ P6 2	MASSACHUSETTS LOTTERY 0.000% 01/08/19		01/08/2013	Redemption 100.0000		50,000	50,000	39,734	43,305		6,695		6,695		50,000			0		01/08/2019	1FE
57585@ P7 0	MASSACHUSETTS LOTTERY 0.000% 01/28/22		01/28/2013	Redemption 100.0000		30,500	30,500	20,336	22,642		7,858		7,858		30,500			0		01/28/2022	1FE
57585@ PB 1	MASSACHUSETTS LOTTERY 0.000% 02/19/15		02/19/2013	Redemption 100.0000		50,000	50,000	32,451	46,612		3,388		3,388		50,000			0		02/19/2015	1FE
57585@ PH 8	MASSACHUSETTS LOTTERY 0.000% 02/04/14		02/04/2013	Redemption 100.0000		50,000	50,000	38,723	48,298		1,702		1,702		50,000			0		02/04/2014	1FE
57585@ PK 1	MASSACHUSETTS LOTTERY 0.000% 02/28/18		02/28/2013	Redemption 100.0000		50,000	50,000	34,678	42,710		7,290		7,290		50,000			0		02/28/2018	1FE
57585@ PS 4	MASSACHUSETTS LOTTERY 0.000% 01/27/14		01/27/2013	Redemption 100.0000		25,000	25,000	19,434	24,134		866		866		25,000			0		01/27/2014	1FE
57585@ PZ 8	MASSACHUSETTS LOTTERY 0.000% 03/05/13		03/05/2013	Redemption 100.0000		136,000	136,000	109,487	134,570		1,430		1,430		136,000			0		03/05/2013	1FE
57585@ Q2 0	MASSACHUSETTS LOTTERY - 0.000% 01/02/22		01/02/2013	Redemption 100.0000		50,000	50,000	33,800	37,301		12,699		12,699		50,000			0		01/02/2022	1FE
57585@ Q7 9	MASSACHUSETTS LOTTERY 0.000% 01/09/25		01/09/2013	Redemption 100.0000		15,000	15,000	7,767	9,374		5,626		5,626		15,000			0		01/09/2025	1FE
57585@ Q8 7	MASSACHUSETTS LOTTERY 0.000% 02/24/23		02/24/2013	Redemption 100.0000		35,000	35,000	22,460	25,081		9,919		9,919		35,000			0		02/24/2023	1FE
57585@ QS 3	MASSACHUSETTS LOTTERY 0.000% 02/21/15		02/21/2013	Redemption 100.0000		100,000	100,000	56,689	92,516		7,484		7,484		100,000			0		02/21/2015	1FE
57585@ R4 5	MASSACHUSETTS LOTTERY 0.000% 01/08/27		01/08/2013	Redemption 100.0000		25,101	25,101	13,610	15,695		9,406		9,406		25,101			0		01/08/2027	1FE
57585@ R5 2	MASSACHUSETTS LOTTERY 0.000% 03/31/25		03/31/2013	Redemption 100.0000		62,000	62,000	35,135	40,522		21,478		21,478		62,000			0		03/31/2025	1FE
57585@ R9 4	MASSACHUSETTS LOTTERY 0.000% 03/19/28		03/19/2013	Redemption 100.0000		50,000	50,000	27,457	29,890		20,110		20,110		50,000			0		03/19/2028	1FE
57585@ RB 9	MASSACHUSETTS LOTTERY 0.000% 02/01/24		02/01/2013	Redemption 100.0000		25,000	25,000	12,854	16,645		8,356		8,356		25,000			0		02/01/2024	1FE
57585@ RE 3	MASSACHUSETTS LOTTERY 0.000% 01/25/20		01/25/2013	Redemption 100.0000		50,000	50,000	32,773	40,713		9,287		9,287		50,000			0		01/25/2020	1FE
57585@ RJ 2	MASSACHUSETTS LOTTERY 0.000% 01/21/22		01/21/2013	Redemption 100.0000		50,000	50,000	29,869	37,553		12,447		12,447		50,000			0		01/21/2022	1FE
57585@ RV 5	MASSACHUSETTS LOTTERY 0.000% 03/15/24		03/15/2013	Redemption 100.0000		50,000	50,000	28,412	34,313		15,687		15,687		50,000			0		03/15/2024	1FE
57585@ S4 4	MASSACHUSETTS LOTTERY 0.000% 02/10/25		02/10/2013	Redemption 100.0000		50,000	50,000	30,886	33,589		16,411		16,411		50,000			0		02/10/2025	1FE
57585@ S7 7	MASSACHUSETTS LOTTERY 0.000% 01/12/29		01/12/2013	Redemption 100.0000		50,000	50,000	26,035	29,428		20,572		20,572		50,000			0		01/12/2029	1FE
57585@ SC 6	MASSACHUSETTS LOTTERY 0.000% 01/03/25		01/03/2013	Redemption 100.0000		50,000	50,000	26,759	33,657		16,343		16,343		50,000			0		01/03/2025	1FE

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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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
57585@ SE 2	MASSACHUSETTS LOTTERY 0.000% 03/04/14		03/04/2013	Redemption 100.0000		506,437	506,437	398,487	485,240		21,197		21,197		506,437			0		03/04/2014	1FE
57585@ SW 2	MASSACHUSETTS LOTTERY 0.000% 01/23/21		01/23/2013	Redemption 100.0000		97,235	97,235	58,484	73,538		23,697		23,697		97,235			0		01/23/2021	1FE
57585@ SZ 5	MASSACHUSETTS LOTTERY 0.000% 01/30/20		01/30/2013	Redemption 100.0000		200,000	200,000	111,750	157,361		42,639		42,639		200,000			0		01/30/2020	1FE
57585@ T6 8	MASSACHUSETTS LOTTERY 0.000% 03/01/27		03/01/2013	Redemption 100.0000		37,989	37,989	20,771	23,494		14,495		14,495		37,989			0		03/01/2027	1FE
57585@ TF 8	MASSACHUSETTS LOTTERY 0.000% 01/23/25		01/23/2013	Redemption 100.0000		7,445	7,445	4,016	4,959		2,486		2,486		7,445			0		01/23/2025	1FE
57585@ TL 5	MASSACHUSETTS LOTTERY 0.000% 02/21/21		02/21/2013	Redemption 100.0000		50,000	50,000	31,626	38,484		11,516		11,516		50,000			0		02/21/2021	1FE
57585@ TR 2	MASSACHUSETTS LOTTERY 0.000% 01/05/16		01/05/2013	Redemption 100.0000		25,000	25,000	18,660	22,726		2,274		2,274		25,000			0		01/05/2016	1FE
57585@ TU 5	MASSACHUSETTS LOTTERY 0.000% 02/12/22		02/12/2013	Redemption 100.0000		50,000	50,000	26,372	37,306		12,694		12,694		50,000			0		02/12/2022	1FE
57585@ TZ 4	MASSACHUSETTS LOTTERY 0.000% 03/17/16		03/17/2013	Redemption 100.0000		50,000	50,000	37,229	44,977		5,023		5,023		50,000			0		03/17/2016	1FE
57585@ U5 8	MASSACHUSETTS LOTTERY 0.000% 03/27/28		03/27/2013	Redemption 100.0000		25,000	25,000	13,912	14,919		10,081		10,081		25,000			0		03/27/2028	1FE
57585@ U6 6	MASSACHUSETTS LOTTERY 0.000% 02/20/28		02/20/2013	Redemption 100.0000		24,765	24,765	13,347	14,896		9,869		9,869		24,765			0		02/20/2028	1FE
57585@ U7 4	MASSACHUSETTS LOTTERY 0.000% 03/13/27		03/13/2013	Redemption 100.0000		32,000	32,000	18,545	19,733		12,267		12,267		32,000			0		03/13/2027	1FE
57585@ UT 6	MASSACHUSETTS LOTTERY 0.000% 01/20/18		01/20/2013	Redemption 100.0000		75,000	75,000	51,716	63,632		11,368		11,368		75,000			0		01/20/2018	1FE
57585@ UX 7	MASSACHUSETTS LOTTERY 0.000% 02/28/16		02/28/2013	Redemption 100.0000		25,000	25,000	18,818	22,467		2,533		2,533		25,000			0		02/28/2016	1FE
57585@ UZ 2	MASSACHUSETTS LOTTERY 0.000% 02/12/26		02/12/2013	Redemption 100.0000		31,200	31,200	17,999	21,270		9,930		9,930		31,200			0		02/12/2026	1FE
57585@ V2 4	MASSACHUSETTS LOTTERY 0.000% 01/30/27		01/30/2013	Redemption 100.0000		87,579	87,579	43,622	48,078		39,501		39,501		87,579			0		01/30/2027	1FE
57585@ VB 4	MASSACHUSETTS LOTTERY 0.000% 03/15/26		03/15/2013	Redemption 100.0000		50,000	50,000	28,675	33,893		16,107		16,107		50,000			0		03/15/2026	1FE
57585@ VD 0	MASSACHUSETTS LOTTERY 0.000% 02/23/24		02/23/2013	Redemption 100.0000		50,000	50,000	29,703	35,324		14,676		14,676		50,000			0		02/23/2024	1FE
57585@ VE 8	MASSACHUSETTS LOTTERY 0.000% 03/16/25		03/16/2013	Redemption 100.0000		35,000	35,000	18,444	23,789		11,211		11,211		35,000			0		03/16/2025	1FE
57585@ VH 1	MASSACHUSETTS LOTTERY - 0.000% 01/12/26		01/12/2013	Redemption 100.0000		50,000	50,000	28,390	33,393		16,607		16,607		50,000			0		01/12/2026	1FE
57585@ VL 2	MASSACHUSETTS LOTTERY - 0.000% 01/30/26		01/30/2013	Redemption 100.0000		50,000	50,000	30,049	34,625		15,375		15,375		50,000			0		01/30/2026	1FE
57585@ VN 8	MASSACHUSETTS LOTTERY 0.000% 01/22/26		01/22/2013	Redemption 100.0000		50,000	50,000	29,780	34,332		15,668		15,668		50,000			0		01/22/2026	1FE
57585@ VQ 1	MASSACHUSETTS LOTTERY 0.000% 02/12/26		02/12/2013	Redemption 100.0000		18,800	18,800	11,366	12,971		5,829		5,829		18,800			0		02/12/2026	1FE
57585@ VS 7	MASSACHUSETTS LOTTERY 0.000% 02/15/13		02/15/2013	Redemption 100.0000		50,000	50,000	44,019	49,706		294		294		50,000			0		02/15/2013	1FE
57585@ VU 2	MASSACHUSETTS LOTTERY 0.000% 01/14/22		01/14/2013	Redemption 100.0000		35,000	35,000	23,484	27,057		7,943		7,943		35,000			0		01/14/2022	1FE
57585@ W4 9	MASSACHUSETTS LOTTERY 0.000% 01/23/23		01/23/2013	Redemption 100.0000		50,000	50,000	33,504	35,803		14,197		14,197		50,000			0		01/23/2023	1FE
57585@ WB 3	MASSACHUSETTS LOTTERY 0.000% 03/05/20		03/05/2013	Redemption 100.0000		17,337	17,337	12,493	14,210		3,127		3,127		17,337			0		03/05/2020	1FE
57585@ WD 9	MASSACHUSETTS LOTTERY 0.000% 01/10/21		01/10/2013	Redemption 100.0000		50,000	50,000	35,301	40,122		9,878		9,878		50,000			0		01/10/2021	1FE
57585@ WJ 6	MASSACHUSETTS LOTTERY 0.000% 02/16/26		02/16/2013	Redemption 100.0000		50,000	50,000	29,955	34,113		15,887		15,887		50,000			0		02/16/2026	1FE
57585@ WM 9	MASSACHUSETTS LOTTERY 0.000% 01/06/25		01/06/2013	Redemption 100.0000		50,000	50,000	31,287	36,269		13,731		13,731		50,000			0		01/06/2025	1FE
57585@ WN 7	MASSACHUSETTS LOTTERY 0.000% 01/31/24		01/31/2013	Redemption 100.0000		3,000	3,000	1,444	1,961		1,039		1,039		3,000			0		01/31/2024	1FE
57585@ WU 1	MASSACHUSETTS LOTTERY 0.000% 03/16/25		03/16/2013	Redemption 100.0000		65,000	65,000	39,382	46,043		18,957		18,957		65,000			0		03/16/2025	1FE
57585@ WV 9	MASSACHUSETTS LOTTERY 0.000% 01/02/16		01/02/2013	Redemption 100.0000		15,750	15,750	11,722	13,985		1,765		1,765		15,750			0		01/02/2016	1FE
57585@ WY 3	MASSACHUSETTS LOTTERY 0.000% 03/28/22		03/28/2013	Redemption 100.0000		25,000	25,000	14,988	18,817		6,183		6,183		25,000			0		03/28/2022	1FE
57585@ X3 0	MASSACHUSETTS LOTTERY 0.000% 01/14/17		01/14/2013	Redemption 100.0000		50,000	50,000	41,431	43,975		6,025		6,025		50,000			0		01/14/2017	1FE
57585@ X5 5	MASSACHUSETTS LOTTERY 0.000% 03/02/30		03/02/2013	Redemption 100.0000		25,000	25,000	13,321	14,141		10,859		10,859		25,000			0		03/02/2030	1FE

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
57585@ XA 4	MASSACHUSETTS LOTTERY 0.000% 03/05/26		03/05/2013	Redemption 100.0000		17,800	17,800	11,244	12,511		5,289		5,289		17,800			0		03/05/2026	1FE
57585@ XB 2	MASSACHUSETTS LOTTERY 0.000% 03/15/15		03/15/2013	Redemption 100.0000		47,000	47,000	39,396	44,548		2,452		2,452		47,000			0		03/15/2015	1FE
57585@ XJ 5	MASSACHUSETTS LOTTERY 0.000% 01/16/22		01/16/2013	Redemption 100.0000		17,087	17,087	11,666	13,450		3,636		3,636		17,087			0		01/16/2022	1FE
57585@ XP 1	MASSACHUSETTS LOTTERY 0.000% 01/02/27		01/02/2013	Redemption 100.0000		50,000	50,000	28,341	32,670		17,330		17,330		50,000			0		01/02/2027	1FE
57585@ XS 5	MASSACHUSETTS LOTTERY 0.000% 03/02/26		03/02/2013	Redemption 100.0000		25,000	25,000	12,851	15,476		9,524		9,524		25,000			0		03/02/2026	1FE
57585@ XY 2	MASSACHUSETTS LOTTERY 0.000% 01/04/14		01/04/2013	Redemption 100.0000		50,000	50,000	41,869	48,501		1,499		1,499		50,000			0		01/04/2014	1FE
57585@ YA 3	MASSACHUSETTS LOTTERY 0.000% 01/09/25		01/09/2013	Redemption 100.0000		35,000	35,000	19,758	26,449		8,551		8,551		35,000			0		01/09/2025	1FE
57585@ YC 9	MASSACHUSETTS LOTTERY 0.000% 02/05/23		02/05/2013	Redemption 100.0000		15,000	15,000	9,681	11,118		3,882		3,882		15,000			0		02/05/2023	1FE
57585@ YG 0	MASSACHUSETTS LOTTERY 0.000% 01/23/25		01/23/2013	Redemption 100.0000		35,055	35,055	20,807	23,979		11,076		11,076		35,055			0		01/23/2025	1FE
57585@ YK 1	MASSACHUSETTS LOTTERY 0.000% 02/28/27		02/28/2013	Redemption 100.0000		50,000	50,000	28,524	32,520		17,480		17,480		50,000			0		02/28/2027	1FE
57585@ YP 0	MASSACHUSETTS LOTTERY - 0.000% 02/25/27		02/25/2013	Redemption 100.0000		50,000	50,000	28,064	32,221		17,779		17,779		50,000			0		02/25/2027	1FE
57585@ YZ 8	MASSACHUSETTS LOTTERY 0.000% 01/13/24		01/13/2013	Redemption 100.0000		35,000	35,000	22,065	25,121		9,879		9,879		35,000			0		01/13/2024	1FE
57585@ ZA 2	MASSACHUSETTS LOTTERY 0.000% 02/13/25		02/13/2013	Redemption 100.0000		50,000	50,000	28,180	34,615		15,385		15,385		50,000			0		02/13/2025	1FE
57585@ ZC 8	MASSACHUSETTS LOTTERY 0.000% 02/04/27		02/04/2013	Redemption 100.0000		50,000	50,000	28,910	32,737		17,263		17,263		50,000			0		02/04/2027	1FE
57585@ ZD 6	MASSACHUSETTS LOTTERY - 0.000% 02/28/27		02/28/2013	Redemption 100.0000		50,000	50,000	28,763	32,576		17,424		17,424		50,000			0		02/28/2027	1FE
57585@ ZG 9	MASSACHUSETTS LOTTERY 0.000% 03/29/26		03/29/2013	Redemption 100.0000		50,000	50,000	29,646	33,615		16,385		16,385		50,000			0		03/29/2026	1FE
57585@ ZJ 3	MASSACHUSETTS LOTTERY 0.000% 02/11/17		02/11/2013	Redemption 100.0000		50,000	50,000	35,608	44,388		5,612		5,612		50,000			0		02/11/2017	1FE
57585@ ZN 4	MASSACHUSETTS LOTTERY 0.000% 01/09/25		01/09/2013	Redemption 100.0000		50,000	50,000	27,836	35,230		14,770		14,770		50,000			0		01/09/2025	1FE
57585@ ZR 5	MASSACHUSETTS LOTTERY 0.000% 03/11/14		03/11/2013	Redemption 100.0000		50,000	50,000	41,476	48,181		1,819		1,819		50,000			0		03/11/2014	1FE
57585@ ZY 0	MASSACHUSETTS LOTTERY 0.000% 02/09/20		02/09/2013	Redemption 100.0000		50,000	50,000	36,150	40,920		9,080		9,080		50,000			0		02/09/2020	1FE
59464@ DL 4	MICHIGAN LOTTERY -Dwigh 0.000% 02/15/16		02/15/2013	Redemption 100.0000		134,117	134,117	79,537	120,924		13,193		13,193		134,117			0		02/15/2016	1FE
59464@ EQ 2	MICHIGAN LOTTERY -Allen 0.000% 01/15/16		01/15/2013	Redemption 100.0000		133,200	133,200	74,391	118,206		14,994		14,994		133,200			0		01/15/2016	1FE
59464@ FM 0	MICHIGAN LOTTERY -David 0.000% 02/15/13		02/15/2013	Redemption 100.0000		51,183	51,183	36,636	50,788		395		395		51,183			0		02/15/2013	1FE
59464@ GA 5	MICHIGAN LOTTERY -David 0.000% 02/15/13		02/15/2013	Redemption 100.0000		51,183	51,183	38,118	50,817		366		366		51,183			0		02/15/2013	1FE
59464@ GE 7	MICHIGAN LOTTERY 0.000% 02/15/13		02/15/2013	Redemption 100.0000		51,183	51,183	34,654	50,796		388		388		51,183			0		02/15/2013	1FE
59464@ GV 9	MICHIGAN LOTTERY -Reed 0.000% 01/15/28		01/15/2013	Redemption 100.0000		25,000	25,000	13,126	14,974		10,026		10,026		25,000			0		01/15/2028	1FE
59464@ GX 5	MICHIGAN LOTTERY -Reed 0.000% 01/15/28		01/15/2013	Redemption 100.0000		25,000	25,000	13,377	15,061		9,939		9,939		25,000			0		01/15/2028	1FE
64605* LF 0	NEW JERSEY LOTTERY 0.000% 12/20/13		03/20/2013	Redemption 100.0000		13,000	13,000	7,724	12,397		603		603		13,000			0		12/20/2013	1FE
64605* LL 7	NEW JERSEY LOTTERY -Zab 0.000% 02/21/15		02/21/2013	Redemption 100.0000		13,000	13,000	7,103	11,929		1,071		1,071		13,000			0		02/21/2015	1FE
64605* LU 7	NEW JERSEY LOTTERY 0.000% 12/04/15		03/04/2013	Redemption 100.0000		13,000	13,000	7,494	11,560		1,440		1,440		13,000			0		12/04/2015	1FE
64605* MY 8	NEW JERSEY LOTTERY 0.000% 04/20/16		01/20/2013	Redemption 100.0000		13,000	13,000	4,468	11,349		1,651		1,651		13,000			0		04/20/2016	1FE
64605* NZ 4	NEW JERSEY LOTTERY -Sin 0.000% 07/19/13		01/19/2013	Redemption 100.0000		8,138	8,138	5,231	7,959		179		179		8,138			0		07/19/2013	1FE
64605* PE 9	NEW JERSEY LOTTERY 0.000% 02/21/13		02/21/2013	Redemption 100.0000		5,207	5,207	3,403	5,153		54		54		5,207			0		02/21/2013	1FE
64605* PH 2	NEW JERSEY LOTTERY -Fah 0.000% 12/08/14		03/08/2013	Redemption 100.0000		13,000	13,000	8,023	12,039		961		961		13,000			0		12/08/2014	1FE
64605* PJ 8	NEW JERSEY LOTTERY 0.000% 03/14/13		03/14/2013	Redemption 100.0000		13,000	13,000	7,136	12,798		202		202		13,000			0		03/14/2013	1FE
64605* PX 7	NEW JERSEY LOTTERY -Coa 0.000% 10/06/16		01/06/2013	Redemption 100.0000		13,000	13,000	6,485	11,408		1,592		1,592		13,000			0		10/06/2016	1FE

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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	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
64605* QU 2	NEW JERSEY LOTTERY -Rei 0.000% 10/28/16		01/28/2013	Redemption 100.0000		13,000	13,000	7,649	11,450		1,550		1,550		13,000			0		10/28/2016	1FE
64605* RJ 6	NEW JERSEY LOTTERY -Clo 0.000% 11/05/17		02/05/2013	Redemption 100.0000		2,600	2,600	1,585	2,196		404		404		2,600			0		11/05/2017	1FE
64605* RR 8	NEW JERSEY LOTTERY 0.000% 04/03/13		01/03/2013	Redemption 100.0000		8,000	8,000	5,643	7,929		71		71		8,000			0		04/03/2013	1FE
64605* RS 6	NEW JERSEY LOTTERY -Clo 0.000% 01/25/18		01/25/2013	Redemption 100.0000		2,600	2,600	1,763	2,267		333		333		2,600			0		01/25/2018	1FE
64605* RZ 0	NEW JERSEY LOTTERY 0.000% 02/21/13		02/21/2013	Redemption 100.0000		3,897	3,897	3,068	3,870		26		26		3,897			0		02/21/2013	1FE
64605* SC 0	NEW JERSEY LOTTERY 0.000% 03/24/15		03/24/2013	Redemption 100.0000		15,000	15,000	9,763	13,796		1,204		1,204		15,000			0		03/24/2015	1FE
64605* SD 8	NEW JERSEY LOTTERY 0.000% 03/24/15		03/24/2013	Redemption 100.0000		60,500	60,500	40,913	56,003		4,497		4,497		60,500			0		03/24/2015	1FE
64605* SE 6	NEW JERSEY LOTTERY 0.000% 03/24/15		03/24/2013	Redemption 100.0000		60,500	60,500	41,853	56,269		4,231		4,231		60,500			0		03/24/2015	1FE
64605* SU 0	NEW JERSEY LOTTERY -Clo 0.000% 01/25/18		01/25/2013	Redemption 100.0000		5,200	5,200	3,442	4,458		742		742		5,200			0		01/25/2018	1FE
64605* SV 8	NEW JERSEY LOTTERY 0.000% 01/10/18		01/10/2013	Redemption 100.0000		5,500	5,500	3,675	4,763		737		737		5,500			0		01/10/2018	1FE
64605* SZ 9	NEW JERSEY LOTTERY -Ker 0.000% 07/23/19		01/23/2013	Redemption 100.0000		13,000	13,000	8,433	10,768		2,232		2,232		13,000			0		07/23/2019	1FE
64605* TW 5	NEW JERSEY LOTTERY 0.000% 07/03/13		01/03/2013	Redemption 100.0000		5,000	5,000	3,979	4,936		64		64		5,000			0		07/03/2013	1FE
64605* TY 1	NEW JERSEY LOTTERY -Clo 0.000% 01/25/18		01/25/2013	Redemption 100.0000		2,600	2,600	1,790	2,243		357		357		2,600			0		01/25/2018	1FE
64605* UF 0	NEW JERSEY LOTTERY 0.000% 02/21/13		02/21/2013	Redemption 100.0000		3,897	3,897	3,101	3,868		28		28		3,897			0		02/21/2013	1FE
64605* UJ 2	NEW JERSEY LOTTERY -Wal 0.000% 04/23/19		01/23/2013	Redemption 100.0000		11,500	11,500	7,246	9,348		2,152		2,152		11,500			0		04/23/2019	1FE
64605* UK 9	NEW JERSEY LOTTERY -Wol 0.000% 01/29/14		01/29/2013	Redemption 100.0000		31,250	31,250	23,352	30,178		1,072		1,072		31,250			0		01/29/2014	1FE
64605* UV 5	NEW JERSEY LOTTERY 0.000% 03/28/21		03/28/2013	Redemption 100.0000		13,000	13,000	8,090	10,051		2,949		2,949		13,000			0		03/28/2021	1FE
64605* UX 1	NEW JERSEY LOTTERY -Mab 0.000% 11/04/16		02/04/2013	Redemption 100.0000		13,000	13,000	8,952	11,589		1,411		1,411		13,000			0		11/04/2016	1FE
64605* VB 8	NEW JERSEY LOTTERY 0.000% 01/14/15		01/14/2013	Redemption 100.0000		6,500	6,500	4,889	6,112		388		388		6,500			0		01/14/2015	1FE
64605* VC 6	NEW JERSEY LOTTERY 0.000% 01/14/16		01/14/2013	Redemption 100.0000		5,500	5,500	3,979	4,934		566		566		5,500			0		01/14/2016	1FE
64605* VD 4	NEW JERSEY LOTTERY -Wol 0.000% 01/29/14		01/29/2013	Redemption 100.0000		31,185	31,185	24,235	30,212		973		973		31,185			0		01/29/2014	1FE
64605* VE 2	NEW JERSEY LOTTERY -Orz 0.000% 07/21/15		01/21/2013	Redemption 100.0000		6,500	6,500	4,815	5,999		501		501		6,500			0		07/21/2015	1FE
64605* VK 8	NEW JERSEY LOTTERY -Tra 0.000% 03/30/17		03/30/2013	Redemption 100.0000		9,250	9,250	5,379	7,971		1,279		1,279		9,250			0		03/30/2017	1FE
64605* VS 1	NEW JERSEY LOTTERY -Sie 0.000% 04/18/15		01/18/2013	Redemption 100.0000		13,000	13,000	10,092	12,090		910		910		13,000			0		04/18/2015	1FE
64605* VT 9	NEW JERSEY LOTTERY -Hea 0.000% 02/23/20		02/23/2013	Redemption 100.0000		21,361	21,361	15,439	17,555		3,806		3,806		21,361			0		02/23/2020	1FE
64605* VV 4	NEW JERSEY LOTTERY -Tay 0.000% 10/15/20		01/15/2013	Redemption 100.0000		2,492	2,492	1,554	1,851		641		641		2,492			0		10/15/2020	1FE
64605* VW 2	NEW JERSEY LOTTERY 0.000% 01/03/16		01/03/2013	Redemption 100.0000		50,000	50,000	48,599	48,962		1,038		1,038		50,000			0		01/03/2016	1FE
64605* VX 0	NEW JERSEY LOTTERY -Haa 0.000% 03/05/15		03/05/2013	Redemption 100.0000		3,478	3,478	2,754	3,188		290		290		3,478			0		03/05/2015	1FE
64605* VY 8	NEW JERSEY LOTTERY -Lan 0.000% 12/10/24		03/10/2013	Redemption 100.0000		13,000	13,000	8,268	9,277		3,723		3,723		13,000			0		12/10/2024	1FE
64605* WA 9	NEW JERSEY LOTTERY -Ros 0.000% 12/07/21		03/07/2013	Redemption 100.0000		10,718	10,718	7,298	8,276		2,443		2,443		10,718			0		12/07/2021	1FE
64605* WB 7	NEW JERSEY LOTTERY -Wat 0.000% 05/02/25		02/02/2013	Redemption 100.0000		13,000	13,000	8,063	9,058		3,942		3,942		13,000			0		05/02/2025	1FE
64605* WE 1	NEW JERSEY LOTTERY -Haa 0.000% 09/12/17		03/12/2013	Redemption 100.0000		4,650	4,650	3,303	3,859		791		791		4,650			0		09/12/2017	1FE
64605* WG 6	NEW JERSEY LOTTERY 0.000% 02/06/15		02/06/2013	Redemption 100.0000		26,000	26,000	21,348	24,223		1,777		1,777		26,000			0		02/06/2015	1FE
64605* WH 4	NEW JERSEY LOTTERY -Por 0.000% 11/24/19		02/24/2013	Redemption 100.0000		13,000	13,000	9,211	10,348		2,652		2,652		13,000			0		11/24/2019	1FE
64605* WJ 0	NEW JERSEY LOTTERY -Foy 0.000% 10/02/24		01/02/2013	Redemption 100.0000		6,500	6,500	4,102	4,494		2,006		2,006		6,500			0		10/02/2024	1FE
64605* WK 7	NEW JERSEY LOTTERY -Foy 0.000% 01/02/26		01/02/2013	Redemption 100.0000		6,100	6,100	3,457	3,831		2,269		2,269		6,100			0		01/02/2026	1FE

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
64605* WL 5	NEW JERSEY LOTTERY -Mee 0.000% 11/03/20		02/03/2013	Redemption 100.0000		8,200	8,200	5,734	6,439		1,761		1,761		8,200			0		11/03/2020	1FE
64605* WM 3	NEW JERSEY LOTTERY 0.000% 12/22/21		03/22/2013	Redemption 100.0000		8,000	8,000	5,441	5,959		2,041		2,041		8,000			0		12/22/2021	1FE
64605* WN 1	NEW JERSEY LOTTERY -Glo 0.000% 03/05/26		03/05/2013	Redemption 100.0000		5,449	5,449	2,951	3,245		2,204		2,204		5,449			0		03/05/2026	1FE
64605* WP 6	NEW JERSEY LOTTERY 0.000% 03/22/24		03/22/2013	Redemption 100.0000		5,000	5,000	2,672	2,994		2,006		2,006		5,000			0		03/22/2024	1FE
64605* WQ 4	NEW JERSEY LOTTERY -Orz 0.000% 07/21/21		01/21/2013	Redemption 100.0000		6,500	6,500	4,188	4,740		1,760		1,760		6,500			0		07/21/2021	1FE
64605* WS 0	NEW JERSEY LOTTERY -Sag 0.000% 10/05/26		01/05/2013	Redemption 100.0000		13,000	13,000	8,569	8,809		4,191		4,191		13,000			0		10/05/2026	1FE
64982* AF 5	NEW YORK LOTTERY -Owens 0.000% 05/15/26		02/15/2013	Redemption 100.0000		12,127	12,127	6,710	7,642		4,485		4,485		12,127			0		05/15/2026	1FE
64982* AG 3	NEW YORK LOTTERY 0.000% 02/15/27		02/15/2013	Redemption 100.0000		26,163	26,163	13,662	15,978		10,185		10,185		26,163			0		02/15/2027	1FE
64982* AJ 7	NEW YORK LOTTERY -Fabia 0.000% 03/15/26		03/15/2013	Redemption 100.0000		25,997	25,997	15,008	16,486		9,511		9,511		25,997			0		03/15/2026	1FE
64982* AM 0	NEW YORK LOTTERY -Zheng 0.000% 03/15/28		03/15/2013	Redemption 100.0000		50,000	50,000	26,552	29,405		20,595		20,595		50,000			0		03/15/2028	1FE
64982* AN 8	NEW YORK LOTTERY -David 0.000% 01/15/26		01/15/2013	Redemption 100.0000		35,000	35,000	19,673	22,481		12,519		12,519		35,000			0		01/15/2026	1FE
64982* AS 7	NEW YORK LOTTERY -Sheri 0.000% 02/15/15		02/15/2013	Redemption 100.0000		95,231	95,231	78,539	88,815		6,416		6,416		95,231			0		02/15/2015	1FE
64982* AT 5	NEW YORK LOTTERY 0.000% 02/15/27		02/15/2013	Redemption 100.0000		23,837	23,837	13,509	14,752		9,085		9,085		23,837			0		02/15/2027	1FE
64982* AW 8	NEW YORK LOTTERY -Genti 0.000% 02/15/19		02/15/2013	Redemption 100.0000		50,000	50,000	37,681	41,003		8,997		8,997		50,000			0		02/15/2019	1FE
64982* BE 7	NEW YORK LOTTERY 0.000% 03/15/20		03/15/2013	Redemption 100.0000		40,000	40,000	26,416	31,275		8,725		8,725		40,000			0		03/15/2020	1FE
64982* BK 3	NEW YORK LOTTERY -Zhang 0.000% 03/15/28		03/15/2013	Redemption 100.0000		50,000	50,000	27,501	29,844		20,156		20,156		50,000			0		03/15/2028	1FE
64982* DG 0	NEW YORK LOTTERY -Leona 0.000% 02/15/30		02/15/2013	Redemption 100.0000		50,000	50,000	28,888	29,752		20,248		20,248		50,000			0		02/15/2030	1FE
64982@ A6 3	NEW YORK LOTTERY 0.000% 05/15/14		02/15/2013	Redemption 100.0000		13,000	13,000	9,707	12,426		574		574		13,000			0		05/15/2014	1FE
64982@ A7 1	NEW YORK LOTTERY -Roner 0.000% 01/15/13		01/15/2013	Redemption 100.0000		33,763	33,763	26,112	33,683		80		80		33,763			0		01/15/2013	1FE
64982@ A8 9	NEW YORK LOTTERY -Ross 0.000% 01/15/25		01/15/2013	Redemption 100.0000		54,600	54,600	28,359	37,197		17,403		17,403		54,600			0		01/15/2025	1FE
64982@ A9 7	NEW YORK LOTTERY -Sacke 0.000% 01/15/21		01/15/2013	Redemption 100.0000		99,000	99,000	51,280	73,774		25,226		25,226		99,000			0		01/15/2021	1FE
64982@ B2 1	NEW YORK LOTTERY -Seque 0.000% 11/15/18		02/15/2013	Redemption 100.0000		10,000	10,000	6,624	8,408		1,592		1,592		10,000			0		11/15/2018	1FE
64982@ B4 7	NEW YORK LOTTERY -Varga 0.000% 11/15/13		02/15/2013	Redemption 100.0000		6,892	6,892	5,268	6,716		176		176		6,892			0		11/15/2013	1FE
64982@ B5 4	NEW YORK LOTTERY -Wagne 0.000% 01/15/16		01/15/2013	Redemption 100.0000		71,500	71,500	49,259	65,156		6,344		6,344		71,500			0		01/15/2016	1FE
64982@ D6 0	NEW YORK LOTTERY -Sacke 0.000% 01/15/18		01/15/2013	Redemption 100.0000		86,923	86,923	57,712	74,593		12,330		12,330		86,923			0		01/15/2018	1FE
64982@ D7 8	NEW YORK LOTTERY -Segui 0.000% 08/15/14		02/15/2013	Redemption 100.0000		13,000	13,000	10,040	12,366		634		634		13,000			0		08/15/2014	1FE
64982@ F6 8	NEW YORK LOTTERY -Hartl 0.000% 02/15/22		02/15/2013	Redemption 100.0000		13,000	13,000	8,110	9,883		3,117		3,117		13,000			0		02/15/2022	1FE
64982@ F7 6	NEW YORK LOTTERY -Leary 0.000% 02/15/14		02/15/2013	Redemption 100.0000		10,000	10,000	7,853	9,664		336		336		10,000			0		02/15/2014	1FE
64982@ G2 6	NEW YORK LOTTERY -McKay 0.000% 11/15/14		02/15/2013	Redemption 100.0000		4,333	4,333	3,277	4,079		254		254		4,333			0		11/15/2014	1FE
64982@ G3 4	NEW YORK LOTTERY 0.000% 02/15/23		02/15/2013	Redemption 100.0000		13,000	13,000	7,830	9,555		3,445		3,445		13,000			0		02/15/2023	1FE
64982@ G5 9	NEW YORK LOTTERY -Varga 0.000% 05/15/22		02/15/2013	Redemption 100.0000		4,107	4,107	2,215	3,036		1,071		1,071		4,107			0		05/15/2022	1FE
64982@ G6 7	NEW YORK LOTTERY -Colli 0.000% 03/15/24		03/15/2013	Redemption 100.0000		14,476	14,476	8,034	10,064		4,412		4,412		14,476			0		03/15/2024	1FE
64982@ G7 5	NEW YORK LOTTERY -Colli 0.000% 03/15/24		03/15/2013	Redemption 100.0000		45,524	45,524	25,745	31,877		13,647		13,647		45,524			0		03/15/2024	1FE
64982@ G9 1	NEW YORK LOTTERY -Monte 0.000% 03/15/24		03/15/2013	Redemption 100.0000		50,000	50,000	28,250	35,079		14,921		14,921		50,000			0		03/15/2024	1FE
64982@ H9 0	NEW YORK LOTTERY -Ruvin 0.000% 02/15/23		02/15/2013	Redemption 100.0000		100,000	100,000	58,528	72,176		27,824		27,824		100,000			0		02/15/2023	1FE
64982@ HZ 2	NEW YORK LOTTERY -Mata 0.000% 02/15/15		02/15/2013	Redemption 100.0000		142,860	142,860	77,342	131,492		11,368		11,368		142,860			0		02/15/2015	1FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
64982@ J5 6	NEW YORK LOTTERY -Cohn 0.000% 02/15/17		02/15/2013	Redemption 100.0000		32,500	32,500	23,447	28,753		3,747		3,747		32,500			0		02/15/2017	1FE
64982@ J6 4	NEW YORK LOTTERY -Colli 0.000% 03/15/24		03/15/2013	Redemption 100.0000		40,000	40,000	22,676	27,738		12,262		12,262		40,000			0		03/15/2024	1FE
64982@ J8 0	NEW YORK LOTTERY -Bell 0.000% 01/15/16		01/15/2013	Redemption 100.0000		22,000	22,000	15,622	19,943		2,057		2,057		22,000			0		01/15/2016	1FE
64982@ JD 9	NEW YORK LOTTERY -Brown 0.000% 03/15/21		03/15/2013	Redemption 100.0000		100,000	100,000	44,134	73,044		26,956		26,956		100,000			0		03/15/2021	1FE
64982@ K6 2	NEW YORK LOTTERY -Bridg 0.000% 01/15/16		01/15/2013	Redemption 100.0000		320,000	320,000	232,520	290,520		29,480		29,480		320,000			0		01/15/2016	1FE
64982@ LT 1	NEW YORK LOTTERY -Palmy 0.000% 03/15/15		03/15/2013	Redemption 100.0000		250,001	250,001	131,342	228,005		21,996		21,996		250,001			0		03/15/2015	1FE
64982@ LU 8	NEW YORK LOTTERY -OConn 0.000% 01/15/16		01/15/2013	Redemption 100.0000		285,715	285,715	143,257	252,857		32,858		32,858		285,715			0		01/15/2016	1FE
64982@ LV 6	NEW YORK LOTTERY -Smith 0.000% 02/15/16		02/15/2013	Redemption 100.0000		6,500	6,500	3,449	5,745		755		755		6,500			0		02/15/2016	1FE
64982@ M2 9	NEW YORK LOTTERY -Schmi 0.000% 11/15/18		02/15/2013	Redemption 100.0000		7,266	7,266	4,575	6,113		1,153		1,153		7,266			0		11/15/2018	1FE
64982@ M5 2	NEW YORK LOTTERY -Carbo 0.000% 11/15/17		02/15/2013	Redemption 100.0000		16,250	16,250	12,775	14,341		1,909		1,909		16,250			0		11/15/2017	1FE
64982@ M6 0	NEW YORK LOTTERY -Frazi 0.000% 03/15/25		03/15/2013	Redemption 100.0000		17,000	17,000	9,455	11,100		5,900		5,900		17,000			0		03/15/2025	1FE
64982@ M8 6	NEW YORK LOTTERY 0.000% 03/15/17		03/15/2013	Redemption 100.0000		50,000	50,000	39,898	44,801		5,199		5,199		50,000			0		03/15/2017	1FE
64982@ M9 4	NEW YORK LOTTERY -Thorp 0.000% 02/15/26		02/15/2013	Redemption 100.0000		13,000	13,000	8,073	9,061		3,939		3,939		13,000			0		02/15/2026	1FE
64982@ ME 3	NEW YORK LOTTERY -Ploof 0.000% 11/15/14		02/15/2013	Redemption 100.0000		7,500	7,500	4,410	7,013		487		487		7,500			0		11/15/2014	1FE
64982@ MM 5	NEW YORK LOTTERY 0.000% 05/15/15		02/15/2013	Redemption 100.0000		4,333	4,333	2,537	3,984		349		349		4,333			0		05/15/2015	1FE
64982@ N2 8	NEW YORK LOTTERY -Thorp 0.000% 02/15/26		02/15/2013	Redemption 100.0000		13,000	13,000	8,073	9,061		3,939		3,939		13,000			0		02/15/2026	1FE
64982@ N6 9	NEW YORK LOTTERY 0.000% 11/15/22		02/15/2013	Redemption 100.0000		8,960	8,960	6,176	6,932		2,028		2,028		8,960			0		11/15/2022	1FE
64982@ N7 7	NEW YORK LOTTERY -Singh 0.000% 01/15/18		01/15/2013	Redemption 100.0000		29,694	29,694	22,925	26,151		3,543		3,543		29,694			0		01/15/2018	1FE
64982@ NC 6	NEW YORK LOTTERY -Conte 0.000% 02/15/13		02/15/2013	Redemption 100.0000		82,000	82,000	48,321	81,307		693		693		82,000			0		02/15/2013	1FE
64982@ ND 4	NEW YORK LOTTERY -Conte 0.000% 02/15/13		02/15/2013	Redemption 100.0000		82,000	82,000	48,321	81,307		693		693		82,000			0		02/15/2013	1FE
64982@ NE 2	NEW YORK LOTTERY -Conte 0.000% 02/15/13		02/15/2013	Redemption 100.0000		164,000	164,000	97,313	162,633		1,367		1,367		164,000			0		02/15/2013	1FE
64982@ NK 8	NEW YORK LOTTERY -DeSim 0.000% 08/15/16		02/15/2013	Redemption 100.0000		6,500	6,500	2,632	5,739		761		761		6,500			0		08/15/2016	1FE
64982@ NL 6	NEW YORK LOTTERY -Smith 0.000% 02/15/15		02/15/2013	Redemption 100.0000		6,500	6,500	3,850	6,026		474		474		6,500			0		02/15/2015	1FE
64982@ NT 9	NEW YORK LOTTERY 0.000% 03/15/22		03/15/2013	Redemption 100.0000		315,000	315,000	105,551	231,507		83,493		83,493		315,000			0		03/15/2022	1FE
64982@ NU 6	NEW YORK LOTTERY 0.000% 03/15/22		03/15/2013	Redemption 100.0000		315,000	315,000	105,551	231,507		83,493		83,493		315,000			0		03/15/2022	1FE
64982@ P4 2	NEW YORK LOTTERY -Torre 0.000% 01/15/18		01/15/2013	Redemption 100.0000		50,000	50,000	38,344	43,744		6,256		6,256		50,000			0		01/15/2018	1FE
64982@ P6 7	NEW YORK LOTTERY -McBri 0.000% 01/15/17		01/15/2013	Redemption 100.0000		50,000	50,000	32,864	44,020		5,980		5,980		50,000			0		01/15/2017	1FE
64982@ P9 1	NEW YORK LOTTERY 0.000% 08/15/16		02/15/2013	Redemption 100.0000		15,000	15,000	11,593	13,374		1,626		1,626		15,000			0		08/15/2016	1FE
64982@ PG 5	NEW YORK LOTTERY -Bhuiy 0.000% 01/15/15		01/15/2013	Redemption 100.0000		95,240	95,240	49,221	88,578		6,662		6,662		95,240			0		01/15/2015	1FE
64982@ PQ 3	NEW YORK LOTTERY -Lucky 0.000% 02/15/14		02/15/2013	Redemption 100.0000		845,000	845,000	517,929	807,333		37,667		37,667		845,000			0		02/15/2014	1FE
64982@ Q3 3	NEW YORK LOTTERY -Acost 0.000% 03/15/14		03/15/2013	Redemption 100.0000		25,555	25,555	21,191	24,498		1,057		1,057		25,555			0		03/15/2014	1FE
64982@ Q4 1	NEW YORK LOTTERY -Gilbe 0.000% 03/15/27		03/15/2013	Redemption 100.0000		24,000	24,000	12,646	14,935		9,065		9,065		24,000			0		03/15/2027	1FE
64982@ Q6 6	NEW YORK LOTTERY -Haner 0.000% 08/15/25		02/15/2013	Redemption 100.0000		27,500	27,500	16,546	16,613		10,887		10,887		27,500			0		08/15/2025	1FE
64982@ Q7 4	NEW YORK LOTTERY -McCab 0.000% 02/15/18		02/15/2013	Redemption 100.0000		10,000	10,000	7,358	8,511		1,489		1,489		10,000			0		02/15/2018	1FE
64982@ Q8 2	NEW YORK LOTTERY -Mitch 0.000% 03/15/27		03/15/2013	Redemption 100.0000		150,000	150,000	84,742	97,266		52,734		52,734		150,000			0		03/15/2027	1FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
64982@ QF 6	NEW YORK LOTTERY -Goldm 0.000% 05/15/17		02/15/2013	Redemption 100.0000		5,200	5,200	2,930	4,420		780		780		5,200			0		05/15/2017	1FE
64982@ R4 0	NEW YORK LOTTERY -Crosb 0.000% 05/15/18		02/15/2013	Redemption 100.0000		6,500	6,500	4,835	5,483		1,017		1,017		6,500			0		05/15/2018	1FE
64982@ RF 5	NEW YORK LOTTERY -Jarre 0.000% 08/15/13		02/15/2013	Redemption 100.0000		13,000	13,000	5,715	12,625		375		375		13,000			0		08/15/2013	1FE
64982@ RS 7	NEW YORK LOTTERY 0.000% 03/15/22		03/15/2013	Redemption 100.0000		472,500	472,500	188,713	328,791		143,709		143,709		472,500			0		03/15/2022	1FE
64982@ SG 2	NEW YORK LOTTERY -Frech 0.000% 02/15/14		02/15/2013	Redemption 100.0000		13,000	13,000	7,693	12,470		530		530		13,000			0		02/15/2014	1FE
64982@ SX 5	NEW YORK LOTTERY -Savoi 0.000% 03/15/15		03/15/2013	Redemption 100.0000		190,480	190,480	117,301	174,480		16,000		16,000		190,480			0		03/15/2015	1FE
64982@ SY 3	NEW YORK LOTTERY -Solla 0.000% 11/15/18		02/15/2013	Redemption 100.0000		13,000	13,000	6,394	10,464		2,536		2,536		13,000			0		11/15/2018	1FE
64982@ TC 0	NEW YORK LOTTERY -Marti 0.000% 05/15/19		02/15/2013	Redemption 100.0000		13,000	13,000	5,970	10,353		2,647		2,647		13,000			0		05/15/2019	1FE
64982@ TE 6	NEW YORK LOTTERY -Golub 0.000% 02/15/18		02/15/2013	Redemption 100.0000		6,500	6,500	3,251	5,408		1,092		1,092		6,500			0		02/15/2018	1FE
64982@ UH 7	NEW YORK LOTTERY -Golub 0.000% 05/15/18		02/15/2013	Redemption 100.0000		6,500	6,500	3,361	5,417		1,083		1,083		6,500			0		05/15/2018	1FE
64982@ UL 8	NEW YORK LOTTERY -Patri 0.000% 01/15/15		01/15/2013	Redemption 100.0000		35,715	35,715	24,089	33,448		2,267		2,267		35,715			0		01/15/2015	1FE
64982@ VD 5	NEW YORK LOTTERY -Bell 0.000% 01/06/16		01/06/2013	Redemption 100.0000		13,500	13,500	8,725	12,313		1,187		1,187		13,500			0		01/06/2016	1FE
64982@ VH 6	NEW YORK LOTTERY -River 0.000% 02/15/15		02/15/2013	Redemption 100.0000		523,810	523,810	347,968	486,513		37,297		37,297		523,810			0		02/15/2015	1FE
64982@ VN 3	NEW YORK LOTTERY -Harri 0.000% 02/15/13		02/15/2013	Redemption 100.0000		71,430	71,430	51,561	70,840		590		590		71,430			0		02/15/2013	1FE
64982@ VW 3	NEW YORK LOTTERY -Diaz 0.000% 03/15/21		03/15/2013	Redemption 100.0000		12,500	12,500	11,274	11,407		1,093		1,093		12,500			0		03/15/2021	1FE
64982@ VX 1	NEW YORK LOTTERY -Diaz 0.000% 03/15/21		03/15/2013	Redemption 100.0000		12,500	12,500	7,562	9,851		2,649		2,649		12,500			0		03/15/2021	1FE
64982@ W6 9	NEW YORK LOTTERY -Galle 0.000% 11/15/18		02/15/2013	Redemption 100.0000		26,000	26,000	19,234	21,336		4,664		4,664		26,000			0		11/15/2018	1FE
64982@ W9 3	NEW YORK LOTTERY -LeBla 0.000% 08/15/26		02/15/2013	Redemption 100.0000		5,750	5,750	3,220	3,595		2,155		2,155		5,750			0		08/15/2026	1FE
64982@ WB 8	NEW YORK LOTTERY -Lenno 0.000% 03/15/15		03/15/2013	Redemption 100.0000		35,715	35,715	34,909	35,154		561		561		35,715			0		03/15/2015	1FE
64982@ WC 6	NEW YORK LOTTERY -Olibr 0.000% 02/15/21		02/15/2013	Redemption 100.0000		50,000	50,000	30,073	39,501		10,499		10,499		50,000			0		02/15/2021	1FE
64982@ WF 9	NEW YORK LOTTERY -Taylo 0.000% 11/15/16		02/15/2013	Redemption 100.0000		13,000	13,000	7,890	11,595		1,405		1,405		13,000			0		11/15/2016	1FE
64982@ WG 7	NEW YORK LOTTERY -Win 0.000% 03/15/21		03/15/2013	Redemption 100.0000		25,000	25,000	14,582	19,358		5,642		5,642		25,000			0		03/15/2021	1FE
64982@ X2 7	NEW YORK LOTTERY -Cobb 0.000% 11/15/24		02/15/2013	Redemption 100.0000		7,425	7,425	4,509	5,009		2,416		2,416		7,425			0		11/15/2024	1FE
64982@ X5 0	NEW YORK LOTTERY -DeCle 0.000% 03/15/28		03/15/2013	Redemption 100.0000		50,000	50,000	26,019	29,411		20,589		20,589		50,000			0		03/15/2028	1FE
64982@ X6 8	NEW YORK LOTTERY -Diaz 0.000% 02/15/28		02/15/2013	Redemption 100.0000		25,000	25,000	12,847	14,541		10,459		10,459		25,000			0		02/15/2028	1FE
64982@ X7 6	NEW YORK LOTTERY -Kisac 0.000% 01/15/28		01/15/2013	Redemption 100.0000		50,000	50,000	26,262	29,788		20,212		20,212		50,000			0		01/15/2028	1FE
64982@ XJ 0	NEW YORK LOTTERY -Cabre 0.000% 03/15/20		03/15/2013	Redemption 100.0000		50,000	50,000	28,165	39,897		10,103		10,103		50,000			0		03/15/2020	1FE
64982@ XQ 4	NEW YORK LOTTERY 0.000% 01/15/22		01/15/2013	Redemption 100.0000		15,000	15,000	8,609	11,337		3,663		3,663		15,000			0		01/15/2022	1FE
64982@ XS 0	NEW YORK LOTTERY -Wagne 0.000% 01/15/26		01/15/2013	Redemption 100.0000		199,000	199,000	97,792	134,019		64,981		64,981		199,000			0		01/15/2026	1FE
64982@ XT 8	NEW YORK LOTTERY -Wagne 0.000% 01/15/26		01/15/2013	Redemption 100.0000		71,500	71,500	25,037	42,725		28,775		28,775		71,500			0		01/15/2026	1FE
64982@ XX 9	NEW YORK LOTTERY -Cabre 0.000% 03/15/20		03/15/2013	Redemption 100.0000		50,000	50,000	26,489	39,477		10,523		10,523		50,000			0		03/15/2020	1FE
64982@ XY 7	NEW YORK LOTTERY -Corte 0.000% 05/15/13		02/15/2013	Redemption 100.0000		13,000	13,000	10,387	12,846		154		154		13,000			0		05/15/2013	1FE
64982@ XZ 4	NEW YORK LOTTERY -Feble 0.000% 05/15/21		02/15/2013	Redemption 100.0000		32,500	32,500	17,182	25,121		7,379		7,379		32,500			0		05/15/2021	1FE
64982@ Y6 7	NEW YORK LOTTERY -Segun 0.000% 01/15/19		01/15/2013	Redemption 100.0000		50,000	50,000	36,251	40,794		9,206		9,206		50,000			0		01/15/2019	1FE
64982@ Y7 5	NEW YORK LOTTERY -Singh 0.000% 01/15/25		01/15/2013	Redemption 100.0000		44,800	44,800	22,398	27,789		17,011		17,011		44,800			0		01/15/2025	1FE
64982@ Y8 3	NEW YORK LOTTERY -Stewa 0.000% 02/15/20		02/15/2013	Redemption 100.0000		7,000	7,000	4,864	5,463		1,537		1,537		7,000			0		02/15/2020	1FE

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
64982@ YB 6	NEW YORK LOTTERY -Fount 0.000% 05/15/17		02/15/2013	Redemption 100.0000		13,000	13,000	7,081	11,267		1,733		1,733		13,000			0		05/15/2017	1FE
64982@ YF 7	NEW YORK LOTTERY -Kuhl 0.000% 01/15/22		01/15/2013	Redemption 100.0000		14,000	14,000	7,883	10,606		3,394		3,394		14,000			0		01/15/2022	1FE
64982@ YK 6	NEW YORK LOTTERY -Prado 0.000% 01/15/22		01/15/2013	Redemption 100.0000		250,000	250,000	153,729	196,285		53,715		53,715		250,000			0		01/15/2022	1FE
64982@ YL 4	NEW YORK LOTTERY -Rog 0.000% 11/15/18		02/15/2013	Redemption 100.0000		13,000	13,000	8,194	10,860		2,140		2,140		13,000			0		11/15/2018	1FE
64982@ YW 0	NEW YORK LOTTERY -Almon 0.000% 01/20/23		01/20/2013	Redemption 100.0000		250,000	250,000	146,760	187,493		62,507		62,507		250,000			0		01/20/2023	1FE
64982@ ZE 9	NEW YORK LOTTERY -Feble 0.000% 05/15/21		02/15/2013	Redemption 100.0000		22,500	22,500	12,148	17,368		5,132		5,132		22,500			0		05/15/2021	1FE
64982@ ZL 3	NEW YORK LOTTERY -Gasto 0.000% 05/15/14		02/15/2013	Redemption 100.0000		9,189	9,189	6,777	8,790		399		399		9,189			0		05/15/2014	1FE
64982@ ZP 4	NEW YORK LOTTERY 0.000% 05/15/22		02/15/2013	Redemption 100.0000		13,000	13,000	7,378	9,439		3,561		3,561		13,000			0		05/15/2022	1FE
64982@ ZQ 2	NEW YORK LOTTERY -Herri 0.000% 11/15/20		02/15/2013	Redemption 100.0000		10,000	10,000	4,157	7,514		2,486		2,486		10,000			0		11/15/2020	1FE
64982@ ZV 1	NEW YORK LOTTERY -Kozem 0.000% 02/15/23		02/15/2013	Redemption 100.0000		100,000	100,000	57,664	73,175		26,825		26,825		100,000			0		02/15/2023	1FE
64982@ ZW 9	NEW YORK LOTTERY -Kuhl 0.000% 01/15/22		01/15/2013	Redemption 100.0000		36,000	36,000	20,814	27,306		8,694		8,694		36,000			0		01/15/2022	1FE
64982@ ZY 5	NEW YORK LOTTERY 0.000% 01/15/23		01/15/2013	Redemption 100.0000		50,000	50,000	27,772	36,226		13,774		13,774		50,000			0		01/15/2023	1FE
67758* AK 9	OHIO LOTTERY -Hammond 0.000% 03/04/20		03/04/2013	Redemption 100.0000		85,470	85,470	53,262	68,644		16,826		16,826		85,470			0		03/04/2020	1FE
67758* AQ 6	OHIO LOTTERY -Seymour 0.000% 01/29/14		01/29/2013	Redemption 100.0000		52,000	52,000	39,158	50,922		1,078		1,078		52,000			0		01/29/2014	1FE
67758* BB 8	OHIO LOTTERY -Harmon O 0.000% 01/13/32		01/13/2013	Redemption 100.0000		31,250	31,250	13,099	16,693		14,557		14,557		31,250			0		01/13/2032	1FE
67758* BH 5	OHIO LOTTERY -Schliecke 0.000% 01/04/32		01/04/2013	Redemption 100.0000		31,250	31,250	13,560	17,327		13,923		13,923		31,250			0		01/04/2032	1FE
67758* BJ 1	OHIO LOTTERY -Sestak 0.000% 03/15/23		03/15/2013	Redemption 100.0000		76,923	76,923	42,636	55,409		21,514		21,514		76,923			0		03/15/2023	1FE
67758* BK 8	OHIO LOTTERY -Slone Ha 0.000% 01/04/32		01/04/2013	Redemption 100.0000		31,250	31,250	13,560	17,327		13,923		13,923		31,250			0		01/04/2032	1FE
67758* BR 3	OHIO LOTTERY -Habian D 0.000% 01/05/17		01/05/2013	Redemption 100.0000		76,923	76,923	54,994	69,097		7,826		7,826		76,923			0		01/05/2017	1FE
67758* BT 9	OHIO LOTTERY -Shriver 0.000% 03/29/20		03/29/2013	Redemption 100.0000		59,172	59,172	37,234	46,923		12,249		12,249		59,172			0		03/29/2020	1FE
67758* BW 2	OHIO LOTTERY -Thorp Le 0.000% 01/15/32		01/15/2013	Redemption 100.0000		31,250	31,250	14,035	17,362		13,888		13,888		31,250			0		01/15/2032	1FE
67758* BZ 5	OHIO LOTTERY -Ishmael 0.000% 01/07/32		01/07/2013	Redemption 100.0000		250,000	250,000	113,285	140,704		109,296		109,296		250,000			0		01/07/2032	1FE
67758* CD 3	OHIO LOTTERY -Akers 0.000% 01/31/19		01/31/2013	Redemption 100.0000		15,000	15,000	10,001	12,317		2,683		2,683		15,000			0		01/31/2019	1FE
67758* CN 1	OHIO LOTTERY -Lantz Ro 0.000% 02/15/16		02/15/2013	Redemption 100.0000		50,000	50,000	40,182	45,790		4,210		4,210		50,000			0		02/15/2016	1FE
67758* CQ 4	OHIO LOTTERY -Thierfeld 0.000% 02/15/22		02/15/2013	Redemption 100.0000		17,542	17,542	11,804	13,476		4,066		4,066		17,542			0		02/15/2022	1FE
67758* CT 8	OHIO LOTTERY -Ottawa Bl 0.000% 01/10/27		01/10/2013	Redemption 100.0000		50,000	50,000	28,323	32,910		17,090		17,090		50,000			0		01/10/2027	1FE
68607# CW 8	OREGON LOTTERY -Houghto 0.000% 01/15/13		01/15/2013	Redemption 100.0000		50,000	50,000	35,330	49,886		114		114		50,000			0		01/15/2013	1FE
68607# DA 5	OREGON LOTTERY -O'Donne 0.000% 02/02/23		02/02/2013	Redemption 100.0000		20,000	20,000	10,774	14,628		5,372		5,372		20,000			0		02/02/2023	1FE
68607# DB 3	OREGON LOTTERY -Yeo Yo 0.000% 03/05/16		03/05/2013	Redemption 100.0000		52,000	52,000	37,034	47,653		4,347		4,347		52,000			0		03/05/2016	1FE
68607# DL 1	OREGON LOTTERY -Garner 0.000% 03/06/15		03/06/2013	Redemption 100.0000		14,870	14,870	11,102	13,749		1,121		1,121		14,870			0		03/06/2015	1FE
68607# DM 9	OREGON LOTTERY -Roarke 0.000% 02/15/17		02/15/2013	Redemption 100.0000		50,000	50,000	36,734	43,916		6,084		6,084		50,000			0		02/15/2017	1FE
68607# DP 2	OREGON LOTTERY -Garner 0.000% 03/06/18		03/06/2013	Redemption 100.0000		110,130	110,130	73,225	92,889		17,241		17,241		110,130			0		03/06/2018	1FE
68607# DT 4	OREGON LOTTERY -Lowry 0.000% 01/08/14		01/08/2013	Redemption 100.0000		67,000	67,000	54,676	64,220		2,780		2,780		67,000			0		01/08/2014	1FE
68607# DV 9	OREGON LOTTERY -Lowry 0.000% 01/08/19		01/08/2013	Redemption 100.0000		42,000	42,000	29,231	33,823		8,177		8,177		42,000			0		01/08/2019	1FE
68607# DX 5	OREGON LOTTERY -Lowry 0.000% 01/08/19		01/08/2013	Redemption 100.0000		141,000	141,000	104,037	115,408		25,592		25,592		141,000			0		01/08/2019	1FE
70920# EN 2	PENNSYLVANIA LOTTERY 0.000% 01/20/13		01/20/2013	Redemption 100.0000		270,174	270,174	162,358	269,013		1,161		1,161		270,174			0		01/20/2013	1FE

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
70920# GA 8	PENNSYLVANIA LOTTERY 0.000% 01/02/16		01/02/2013	Redemption 100.0000		42,970	42,970	16,308	38,246		4,724		4,724		42,970			0		01/02/2016	1FE
70920# HC 3	PENNSYLVANIA LOTTERY 0.000% 03/23/13		03/23/2013	Redemption 100.0000		211,283	211,283	139,940	207,897		3,386		3,386		211,283			0		03/23/2013	1Z
70920# HD 1	PENNSYLVANIA LOTTERY 0.000% 03/23/13		03/23/2013	Redemption 100.0000		20,000	20,000	13,177	19,675		325		325		20,000			0		03/23/2013	1Z
70920# HT 6	PENNSYLVANIA LOTTERY 0.000% 01/02/17		01/02/2013	Redemption 100.0000		32,500	32,500	17,438	27,337		5,163		5,163		32,500			0		01/02/2017	1FE
70920# JC 1	PENNSYLVANIA LOTTERY 0.000% 02/04/13		02/04/2013	Redemption 100.0000		26,000	26,000	18,330	25,840		160		160		26,000			0		02/04/2013	1FE
70920# JF 4	PENNSYLVANIA LOTTERY 0.000% 02/22/14		02/22/2013	Redemption 100.0000		29,524	29,524	20,225	28,276		1,248		1,248		29,524			0		02/22/2014	1FE
70920# JM 9	PENNSYLVANIA LOTTERY 0.000% 01/21/20		01/21/2013	Redemption 100.0000		23,154	23,154	12,964	17,890		5,264		5,264		23,154			0		01/21/2020	1FE
70920# KC 9	PENNSYLVANIA LOTTERY 0.000% 02/16/13		02/16/2013	Redemption 100.0000		115,503	115,503	90,538	114,836		667		667		115,503			0		02/16/2013	1FE
70920# KD 7	PENNSYLVANIA LOTTERY 0.000% 01/02/16		01/02/2013	Redemption 100.0000		52,000	52,000	27,658	47,585		4,415		4,415		52,000			0		01/02/2016	1FE
70920# KF 2	PENNSYLVANIA LOTTERY 0.000% 02/01/22		02/01/2013	Redemption 100.0000		64,280	64,280	37,669	48,932		15,348		15,348		64,280			0		02/01/2022	1FE
70920# KJ 4	PENNSYLVANIA LOTTERY 0.000% 02/22/14		02/22/2013	Redemption 100.0000		30,000	30,000	22,842	29,015		985		985		30,000			0		02/22/2014	1FE
70920# KM 7	PENNSYLVANIA LOTTERY 0.000% 02/01/17		02/01/2013	Redemption 100.0000		101,575	101,575	69,478	90,022		11,554		11,554		101,575			0		02/01/2017	1FE
70920# KX 3	PENNSYLVANIA LOTTERY 0.000% 03/20/16		03/20/2013	Redemption 100.0000		535,477	535,477	373,684	483,002		52,474		52,474		535,477			0		03/20/2016	1FE
70920# KY 1	PENNSYLVANIA LOTTERY 0.000% 02/27/21		02/27/2013	Redemption 100.0000		52,000	52,000	25,754	39,959		12,041		12,041		52,000			0		02/27/2021	1FE
70920# LE 4	PENNSYLVANIA LOTTERY 0.000% 02/22/14		02/22/2013	Redemption 100.0000		50,000	50,000	38,376	48,313		1,687		1,687		50,000			0		02/22/2014	1FE
70920# LK 0	PENNSYLVANIA LOTTERY 0.000% 01/31/17		01/31/2013	Redemption 100.0000		27,076	27,076	26,050	26,256		820		820		27,076			0		01/31/2017	1FE
70920# LT 1	PENNSYLVANIA LOTTERY 0.000% 02/01/19		02/01/2013	Redemption 100.0000		105,001	105,001	71,811	88,557		16,443		16,443		105,001			0		02/01/2019	1FE
70920# LX 2	PENNSYLVANIA LOTTERY 0.000% 03/20/16		03/20/2013	Redemption 100.0000		660,477	660,477	485,804	598,708		61,768		61,768		660,477			0		03/20/2016	1FE
70920# MR 4	PENNSYLVANIA LOTTERY 0.000% 01/31/17		01/31/2013	Redemption 100.0000		27,076	27,076	20,953	24,138		2,939		2,939		27,076			0		01/31/2017	1FE
70920# MS 2	PENNSYLVANIA LOTTERY 0.000% 01/31/17		01/31/2013	Redemption 100.0000		27,076	27,076	20,953	24,138		2,939		2,939		27,076			0		01/31/2017	1FE
70920# NV 4	PENNSYLVANIA LOTTERY 0.000% 03/19/27		03/19/2013	Redemption 100.0000		22,000	22,000	14,363	14,571		7,429		7,429		22,000			0		03/19/2027	1FE
70920# PA 8	PENNSYLVANIA LOTTERY 0.000% 03/19/27		03/19/2013	Redemption 100.0000		22,000	22,000	14,139	14,571		7,429		7,429		22,000			0		03/19/2027	1FE
88275@ AK 7	TEXAS LOTTERY -Delarios 0.000% 03/15/13		03/15/2013	Redemption 100.0000		771,000	771,000	464,341	759,716		11,284		11,284		771,000			0		03/15/2013	1FE
88275@ AU 5	TEXAS LOTTERY -Sampson 0.000% 01/01/15		01/01/2013	Redemption 100.0000		6,500	6,500	3,883	6,031		469		469		6,500			0		01/01/2015	1FE
88275@ AV 3	TEXAS LOTTERY -KYLB Lim 0.000% 10/01/14		01/01/2013	Redemption 100.0000		13,000	13,000	7,822	12,174		826		826		13,000			0		10/01/2014	1FE
88275@ BR 1	TEXAS LOTTERY -Reid Bi 0.000% 07/01/13		03/01/2013	Redemption 100.0000		12,999	12,999	8,060	12,745		254		254		12,999			0		07/01/2013	1FE
88275@ BS 9	TEXAS LOTTERY -Reed De 0.000% 05/01/17		03/01/2013	Redemption 100.0000		12,999	12,999	7,091	10,980		2,019		2,019		12,999			0		05/01/2017	1FE
88275@ DK 4	TEXAS LOTTERY -SAY Ltd 0.000% 03/01/14		03/01/2013	Redemption 100.0000		13,000	13,000	8,588	12,427		573		573		13,000			0		03/01/2014	1FE
88275@ DT 5	TEXAS LOTTERY -Plowman 0.000% 03/15/19		03/15/2013	Redemption 100.0000		160,000	160,000	91,652	127,988		32,012		32,012		160,000			0		03/15/2019	1FE
88275@ EW 7	TEXAS LOTTERY -Campbell 0.000% 03/15/20		03/15/2013	Redemption 100.0000		480,000	480,000	254,228	385,045		94,955		94,955		480,000			0		03/15/2020	1FE
88275@ FT 3	TEXAS LOTTERY -2001 Lot 0.000% 03/15/19		03/15/2013	Redemption 100.0000		234,780	234,780	131,195	186,968		47,812		47,812		234,780			0		03/15/2019	1FE
88275@ FU 0	TEXAS LOTTERY -2001 Lot 0.000% 03/15/19		03/15/2013	Redemption 100.0000		78,260	78,260	43,129	61,493		16,767		16,767		78,260			0		03/15/2019	1FE
88275@ FV 8	TEXAS LOTTERY -2001 Lot 0.000% 03/15/19		03/15/2013	Redemption 100.0000		78,260	78,260	48,950	64,842		13,418		13,418		78,260			0		03/15/2019	1FE
88275@ HV 6	TEXAS LOTTERY -Shannon 0.000% 02/15/13		02/15/2013	Redemption 100.0000		25,000	25,000	19,893	24,825		175		175		25,000			0		02/15/2013	1FE
88275@ HW 4	TEXAS LOTTERY -Sunday 0.000% 07/01/18		01/01/2013	Redemption 100.0000		5,875	5,875	3,834	4,986		889		889		5,875			0		07/01/2018	1FE
88275@ JA 0	TEXAS LOTTERY -Leto 0.000% 02/15/20		02/15/2013	Redemption 100.0000		104,311	104,311	68,944	85,287		19,024		19,024		104,311			0		02/15/2020	1FE

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
88275@ JP 7	TEXAS LOTTERY -Raney Fa 0.000% 03/15/21		03/15/2013	Redemption 100.0000		25,000	25,000	15,653	19,094		5,906		5,906		25,000			0		03/15/2021	1FE
88275@ LB 5	TEXAS LOTTERY -Brown 0.000% 10/01/27		01/01/2013	Redemption 100.0000		7,113	7,113	3,802	4,397		2,716		2,716		7,113			0		10/01/2027	1FE
88275@ LT 6	TEXAS LOTTERY -Littlefi 0.000% 01/15/23		01/15/2013	Redemption 100.0000		159,143	159,143	116,829	120,481		38,662		38,662		159,143			0		01/15/2023	1FE
92812@ AG 8	VIRGINIA LOTTERY -Barne 0.000% 02/15/14		02/15/2013	Redemption 100.0000		90,500	90,500	66,734	87,375		3,125		3,125		90,500			0		02/15/2014	1FE
92812@ AJ 2	VIRGINIA LOTTERY -Ford 0.000% 02/15/13		02/15/2013	Redemption 100.0000		25,000	25,000	19,639	24,836		165		165		25,000			0		02/15/2013	1FE
92812@ AN 3	VIRGINIA LOTTERY -Holla 0.000% 02/15/21		02/15/2013	Redemption 100.0000		32,500	32,500	18,543	24,910		7,590		7,590		32,500			0		02/15/2021	1FE
92812@ AP 8	VIRGINIA LOTTERY -Holla 0.000% 02/15/21		02/15/2013	Redemption 100.0000		30,000	30,000	19,062	23,379		6,621		6,621		30,000			0		02/15/2021	1FE
92812@ BE 2	VIRGINIA LOTTERY -Twigg 0.000% 02/15/15		02/15/2013	Redemption 100.0000		26,557	26,557	19,989	24,886		1,671		1,671		26,557			0		02/15/2015	1FE
92812@ BF 9	VIRGINIA LOTTERY -Blevi 0.000% 02/15/13		02/15/2013	Redemption 100.0000		40,000	40,000	31,693	39,714		286		286		40,000			0		02/15/2013	1FE
92812@ BJ 1	VIRGINIA LOTTERY -Wood 0.000% 02/15/13		02/15/2013	Redemption 100.0000		51,500	51,500	40,670	51,122		378		378		51,500			0		02/15/2013	1FE
92812@ BM 4	VIRGINIA LOTTERY -Eames 0.000% 11/15/14		02/15/2013	Redemption 100.0000		13,000	13,000	10,042	12,151		849		849		13,000			0		11/15/2014	1FE
92812@ BU 6	VIRGINIA LOTTERY -Twigg 0.000% 02/15/15		02/15/2013	Redemption 100.0000		158,000	158,000	115,912	147,017		10,983		10,983		158,000			0		02/15/2015	1FE
93978@ BJ 9	WASHINGTON LOTTERY -Bri 0.000% 03/15/14		03/15/2013	Redemption 100.0000		158,333	158,333	100,242	151,615		6,718		6,718		158,333			0		03/15/2014	1FE
93978@ BP 5	WASHINGTON LOTTERY -Jam 0.000% 01/22/16		01/22/2013	Redemption 100.0000		350,000	350,000	204,872	317,431		32,569		32,569		350,000			0		01/22/2016	1FE
93978@ BU 4	WASHINGTON LOTTERY -Kin 0.000% 03/16/15		03/16/2013	Redemption 100.0000		75,000	75,000	42,984	69,708		5,292		5,292		75,000			0		03/16/2015	1FE
93978@ CH 2	WASHINGTON LOTTERY 0.000% 03/19/16		03/19/2013	Redemption 100.0000		100,000	100,000	55,776	87,168		12,832		12,832		100,000			0		03/19/2016	1FE
93978@ CT 6	WASHINGTON LOTTERY -Hid 0.000% 02/10/23		02/10/2013	Redemption 100.0000		160,000	160,000	42,542	107,136		52,864		52,864		160,000			0		02/10/2023	1FE
93978@ CU 3	WASHINGTON LOTTERY 0.000% 03/31/19		03/31/2013	Redemption 100.0000		80,000	80,000	40,203	62,287		17,713		17,713		80,000			0		03/31/2019	1FE
93978@ CW 9	WASHINGTON LOTTERY -Mos 0.000% 02/10/20		02/10/2013	Redemption 100.0000		60,000	60,000	26,342	45,732		14,268		14,268		60,000			0		02/10/2020	1FE
93978@ CZ 2	WASHINGTON LOTTERY 0.000% 02/05/13		02/05/2013	Redemption 100.0000		800,000	800,000	336,903	793,897		6,103		6,103		800,000			0		02/05/2013	1FE
93978@ DB 4	WASHINGTON LOTTERY -Che 0.000% 02/15/16		02/15/2013	Redemption 100.0000		164,861	164,861	94,471	145,989		18,872		18,872		164,861			0		02/15/2016	1FE
93978@ DR 9	WASHINGTON LOTTERY -Ruc 0.000% 02/11/22		02/11/2013	Redemption 100.0000		60,000	60,000	23,406	43,320		16,680		16,680		60,000			0		02/11/2022	1FE
93978@ DZ 1	WASHINGTON LOTTERY -Mos 0.000% 02/10/23		02/10/2013	Redemption 100.0000		100,000	100,000	51,642	70,441		29,559		29,559		100,000			0		02/10/2023	1FE
93978@ EG 2	WASHINGTON LOTTERY -Ruc 0.000% 02/11/23		02/11/2013	Redemption 100.0000		15,000	15,000	7,235	10,427		4,573		4,573		15,000			0		02/11/2023	1FE
93978@ EZ 0	WASHINGTON LOTTERY -Ruc 0.000% 02/11/14		02/11/2013	Redemption 100.0000		25,000	25,000	16,232	24,125		875		875		25,000			0		02/11/2014	1FE
93978@ FN 6	WASHINGTON LOTTERY -Col 0.000% 01/03/14		01/03/2013	Redemption 100.0000		27,500	27,500	20,705	26,687		813		813		27,500			0		01/03/2014	1FE
93978@ FP 1	WASHINGTON LOTTERY -Col 0.000% 01/03/28		01/03/2013	Redemption 100.0000		12,500	12,500	4,446	6,984		5,516		5,516		12,500			0		01/03/2028	1FE
93978@ FV 8	WASHINGTON LOTTERY -Ruc 0.000% 02/10/23		02/10/2013	Redemption 100.0000		60,000	60,000	30,927	41,984		18,016		18,016		60,000			0		02/10/2023	1FE
93978@ GD 7	WASHINGTON LOTTERY 0.000% 03/03/23		03/03/2013	Redemption 100.0000		55,431	55,431	30,617	39,874		15,558		15,558		55,431			0		03/03/2023	1FE
93978@ GH 8	WASHINGTON LOTTERY 0.000% 03/03/23		03/03/2013	Redemption 100.0000		184,569	184,569	112,267	137,113		47,456		47,456		184,569			0		03/03/2023	1FE
93978@ GP 0	WASHINGTON LOTTERY 0.000% 03/25/14		03/25/2013	Redemption 100.0000		65,399	65,399	50,124	62,356		3,043		3,043		65,399			0		03/25/2014	1FE
93978@ GZ 8	WASHINGTON LOTTERY 0.000% 02/11/14		02/11/2013	Redemption 100.0000		60,000	60,000	48,457	57,073		2,927		2,927		60,000			0		02/11/2014	1FE
93978@ HE 4	WASHINGTON LOTTERY 0.000% 02/11/14		02/11/2013	Redemption 100.0000		140,000	140,000	113,295	133,171		6,829		6,829		140,000			0		02/11/2014	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					44,884,891	44,884,891	28,637,865	38,716,956	0	6,167,937	0	6,167,937	0	44,884,891	0	0	0	0	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
415758 CJ 8	HARRISTOWN PA DEVELOPME 8.890% 02/01/16.		02/01/2013	Various		328,109	328,109	342,144	331,431		(3,322)		(3,322)		328,109			0	14,584	02/01/2016	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
650863 BJ 1	CITY OF NEWBURGH INDL D 8.500% 03/20/18		03/20/2013	Redemption 100.0000		99,238	99,238	99,238	99,238				0		99,238			0	1,409	10/20/2017	1
74489# AA 9	PUEBLO DE ACOMA INDIAN 5.830% 09/30/16		03/30/2013	Redemption 100.0000		18,192	18,192	18,192	18,192				0		18,192			0	177	09/30/2016	1Z
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					445,539	445,539	459,574	448,861	0	(3,322)	0	(3,322)	0	445,539	0	0	0	16,170	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
04249@ AD 3	ARMY AND AIR FORCE EXCH 4.950% 10/15/24		03/15/2013	Redemption 100.0000		158,803	158,803	158,803	158,803				0		158,803			0	1,312	10/15/2024	1
3128H7 4P 4	FHLMC GOLD POOL #E99830 5.000% 10/01/18		03/01/2013	Paydown		7,908	7,908	7,997	7,962		(54)		(54)		7,908			0	46	10/01/2018	1
3128KS F3 1	FHLMC GOLD POOL #A61986 6.000% 06/01/37		03/01/2013	Paydown		110,751	110,751	111,763	111,712		(961)		(961)		110,751			0	1,063	06/01/2037	1
3128M9 LK 6	FHLMC GOLD POOL #G07230 3.000% 12/01/42		01/07/2013	BNY CAPITAL MARKETS		38,900,539	37,415,607	39,524,620	39,513,439		7,103		7,103		39,520,541		(620,002)	(620,002)	134,073	12/01/2042	1
3128M9 LK 6	FHLMC GOLD POOL #G07230 3.000% 12/01/42		01/01/2013	Paydown		84,393	84,393	89,150	89,124		(4,732)		(4,732)		84,393			0	211	12/01/2042	1
3128MD L8 4	FHLMC GOLD POOL #G14651 2.500% 11/01/22		03/01/2013	Paydown		82,937	82,937	86,889			(3,952)		(3,952)		82,937			0	272	11/01/2022	1
3128MM HR 7	FHLMC GOLD POOL #G18239 5.000% 03/01/23		03/01/2013	Paydown		31,865	31,865	32,263	32,207		(342)		(342)		31,865			0	260	03/01/2023	1
3128MM QF 3	FHLMC GOLD POOL #G18453 2.500% 02/01/28		02/06/2013	MERRILL LYNCH PFS		64,557,500	62,000,000	64,557,500					0		64,557,500			0	55,972	02/01/2028	1
3128MM QH 9	FHLMC GOLD POOL #G18455 2.500% 01/01/28		01/15/2013	NOMURA SECURITIES INT'L INC		72,969,532	70,000,000	72,969,532					0		72,969,532			0	77,778	01/01/2028	1
3128MM QM 8	FHLMC GOLD POOL #G18459 2.500% 03/01/28		03/11/2013	Various		61,902,162	59,999,900	61,902,162					0		61,902,162			0	54,167	03/01/2028	1
3128PS U3 9	FHLMC GOLD POOL $J13302 3.500% 10/01/25		03/01/2013	Paydown		764,093	764,093	787,374	786,140		(22,048)		(22,048)		764,093			0	4,309	10/01/2025	1
3128PU J2 9	FHLMC GOLD POOL #J14781 3.500% 03/01/26		03/01/2013	Paydown		29,478	29,478	30,432	30,392		(914)		(914)		29,478			0	170	03/01/2026	1
3128PW AS 7	FHLMC GOLD POOL #J16317 3.500% 08/01/26		03/01/2013	Paydown		130,575	130,575	136,675	136,469		(5,894)		(5,894)		130,575			0	772	08/01/2026	1
3128Q0 R6 6	FHLMC GOLD POOL #J19509 2.500% 06/01/27		01/15/2013	NOMURA SECURITIES INT'L INC		32,179,919	30,870,341	32,179,919					0		32,179,919			0	34,300	06/01/2027	1
312905 ZR 6	FHLMC CMO SER.1080 CL.E 7.000% 05/15/21		03/01/2013	Paydown		9,398	9,398	7,806	9,282		116		116		9,398			0	102	05/15/2021	1
312908 QE 9	FHLMC CMO SER.1210 CL.J 7.500% 01/15/22		03/01/2013	Paydown		23,128	23,128	21,589	22,994		134		134		23,128			0	367	01/15/2022	1
312909 5D 2	FHLMC CMO SER.1281 CL.I 8.000% 05/15/22		03/01/2013	Paydown		7,040	7,040	6,669	6,997		43		43		7,040			0	91	05/15/2022	1
312909 HG 2	FHLMC CMO SER.1239 CL.J 8.000% 04/15/22		03/01/2013	Paydown		9,228	9,228	8,773	9,186		42		42		9,228			0	139	04/15/2022	1
31290K Y7 8	FHLMC POOL #555234 11.500% 05/01/19		03/01/2013	Paydown		37	37	41	39		(2)		(2)		37			0	1	05/01/2019	1
31291Y BF 4	FHLMC CMT ARM POOL #350 2.250% 04/01/22		03/01/2013	Paydown		1,272	1,272	1,263	1,266		7		7		1,272			0	5	04/01/2022	1
31292R 7M 8	FHLMC GOLD POOL #C09000 3.500% 06/01/42		01/08/2013	J P MORGAN SECURITIES INC		6,012,422	5,672,514	5,860,416	5,858,022		2,050		2,050		5,860,073		152,349	152,349	23,714	06/01/2042	1
31292R 7M 8	FHLMC GOLD POOL #C09000 3.500% 06/01/42		01/01/2013	Paydown		227,486	227,486	235,022	234,926		(7,439)		(7,439)		227,486			0	664	06/01/2042	1
31292S A6 7	FHLMC GOLD POOL #C09029 3.000% 02/01/43		02/06/2013	GOLDMAN SACHS & CO		15,562,500	15,000,000	15,562,500					0		15,562,500			0	13,750	02/01/2043	1
31292S AG 5	FHLMC GOLD POOL #C09007 3.500% 08/01/42		02/06/2013	GOLDMAN SACHS & CO		38,515,750	36,400,000	38,515,750					0		38,515,750			0	38,928	08/01/2042	1
31292S BC 3	FHLMC GOLD POOL #C09035 3.000% 03/01/43		02/14/2013	ROYAL BANK OF CANADA (FED)		6,168,750	6,000,000	6,168,750					0		6,168,750			0	5,500	03/01/2043	1
312941 3E 5	FHLMC GOLD POOL #A93497 4.500% 08/01/40		03/01/2013	Paydown		52,337	52,337	54,406	54,365		(2,028)		(2,028)		52,337			0	386	08/01/2040	1
31294K FL 4	FHLMC GOLD POOL #E01071 5.500% 11/01/16		03/01/2013	Paydown		114,886	114,886	114,850	114,759		128		128		114,886			0	1,048	11/01/2016	1
31294K UP 8	FHLMC GOLD POOL #E01490 5.000% 11/01/18		03/01/2013	Paydown		8,386	8,386	8,489	8,446		(60)		(60)		8,386			0	69	11/01/2018	1
31294M CQ 2	FHLMC GOLD POOL #E02779 3.500% 12/01/25		03/01/2013	Paydown		656,240	656,240	673,107	672,287		(16,047)		(16,047)		656,240			0	3,682	12/01/2025	1
31294M HF 1	FHLMC GOLD POOL #E02930 3.500% 07/01/26		02/01/2013	BARCLAYS BANK INTL LTD		1,191,645	1,133,214	1,170,397	1,169,062		564		564		1,169,626		22,019	22,019	8,043	07/01/2026	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31294M HF 1	FHLMC GOLD POOL #E02930 3.500% 07/01/26		02/01/2013	Paydown		124,455	124,455	128,539	128,392		(3,937)		(3,937)		124,455			0	545	07/01/2026	1
31294U A2 9	FHLMC GOLD POOL #E09025 2.500% 02/01/28		02/11/2013	Various		134,127,082	128,800,000	134,127,082					0		134,127,082			0	116,278	02/01/2028	1
31294U A7 8	FHLMC GOLD POOL #E09030 2.500% 03/01/28		03/11/2013	Various		121,044,438	117,300,000	121,044,438					0		121,044,438			0	105,896	03/01/2028	1
31294U AT 0	FHLMC GOLD POOL #E09018 2.500% 12/01/27		01/04/2013	MERRILL LYNCH PFS		106,445,525	102,397,619	105,865,461	105,845,450		6,832		6,832		105,852,282		593,243	593,243	327,103	12/01/2027	1
31294U AT 0	FHLMC GOLD POOL #E09018 2.500% 12/01/27		01/01/2013	Paydown		602,381	602,381	622,782	622,664		(20,283)		(20,283)		602,381			0	1,255	12/01/2027	1
31294U AW 3	FHLMC GOLD POOL #E09021 2.500% 01/01/28		01/14/2013	Various		164,632,344	158,000,000	164,632,344					0		164,632,344			0	175,556	01/01/2028	1
31306Y 6T 3	FHLMC GOLD POOL #J21782 2.500% 01/01/28		01/15/2013	NOMURA SECURITIES INT'L INC		10,424,219	10,000,000	10,424,219					0		10,424,219			0	11,111	01/01/2028	1
31306Y UU 3	FHLMC GOLD POOL #J21495 2.500% 01/01/28		01/04/2013	BARCLAYS BANK INTL LTD		26,933,136	25,897,246	27,046,436	27,041,518		(1,009)		(1,009)		27,040,510		(107,374)	(107,374)	82,727	01/01/2028	1
31306Y UU 3	FHLMC GOLD POOL #J21495 2.500% 01/01/28		01/01/2013	Paydown		102,754	102,754	107,314	107,294		(4,540)		(4,540)		102,754			0	214	01/01/2028	1
31306Y YJ 4	FHLMC GOLD POOL #J21613 2.500% 12/01/27		01/03/2013	WELLS FARGO		128,063,384	122,732,204	127,502,790	127,482,149		(4,021)		(4,021)		127,478,128		585,256	585,256	392,061	12/01/2027	1
31306Y YJ 4	FHLMC GOLD POOL #J21613 2.500% 12/01/27		01/01/2013	Paydown		767,796	767,796	797,640	797,511		(29,715)		(29,715)		767,796			0	1,600	12/01/2027	1
31306Y ZL 8	FHLMC GOLD POOL #J21647 2.500% 12/01/27		01/08/2013	ROYAL BANK OF CANADA (FED)		61,602,321	59,165,222	61,779,298	61,768,003		(2,228)		(2,228)		61,765,774		(163,454)	(163,454)	189,000	12/01/2027	1
31306Y ZL 8	FHLMC GOLD POOL #J21647 2.500% 12/01/27		01/01/2013	Paydown		334,778	334,778	349,569	349,505		(14,727)		(14,727)		334,778			0	697	12/01/2027	1
31307A BJ 0	FHLMC GOLD POOL #J21841 2.500% 01/01/28		01/15/2013	NOMURA SECURITIES INT'L INC		9,516,956	9,129,659	9,516,956					0		9,516,956			0	10,144	01/01/2028	1
31307A JX 1	FHLMC GOLD POOL #J22078 2.500% 01/01/28		01/11/2013	MORGAN STANLEY & CO INC.		14,579,688	14,000,000	14,579,688					0		14,579,688			0	15,556	01/01/2028	1
31307A U9 1	FHLMC GOLD POOL #J22408 2.500% 02/01/28		02/11/2013	NOMURA SECURITIES INT'L INC		20,782,813	20,000,000	20,782,813					0		20,782,813			0	18,056	02/01/2028	1
31307A VH 2	FHLMC GOLD POOL #J22416 2.500% 02/01/28		02/11/2013	NOMURA SECURITIES INT'L INC		14,547,969	14,000,000	14,547,969					0		14,547,969			0	12,639	02/01/2028	1
31307A XA 5	FHLMC GOLD POOL #J22473 2.500% 02/01/28		02/11/2013	NOMURA SECURITIES INT'L INC		20,782,813	20,000,000	20,782,813					0		20,782,813			0	18,056	02/01/2028	1
31307B C3 2	FHLMC GOLD POOL #J22790 2.500% 03/01/28		02/25/2013	CREDIT SWISS		8,716,948	8,443,842	8,716,948					0		8,716,948			0	7,623	03/01/2028	1
31307B CJ 7	FHLMC GOLD POOL #J22773 2.500% 03/01/28		03/11/2013	CITIGROUP GLOBAL MKTS/SALOMON		11,351,875	11,000,000	11,351,875					0		11,351,875			0	9,931	03/01/2028	1
31307B HP 8	FHLMC GOLD POOL #J22938 2.500% 03/01/28		02/25/2013	CREDIT SWISS		84,193,990	81,556,158	84,193,990					0		84,193,990			0	73,627	03/01/2028	1
3132GT S8 1	FHLMC GOLD POOL #Q08343 3.500% 05/01/42		02/26/2013	CREDIT SWISS		10,503,125	10,000,000	10,503,125					0		10,503,125			0	10,694	05/01/2042	1
3132HN SB 6	FHLMC GOLD POOL #Q12314 3.500% 11/01/42		02/26/2013	CREDIT SWISS		48,982,961	46,636,559	48,982,961					0		48,982,961			0	49,875	11/01/2042	1
3132HQ PQ 9	FHLMC GOLD POOL #Q14031 3.000% 12/01/42		01/07/2013	BNY CAPITAL MARKETS		71,300,972	68,579,233	72,436,815	72,416,816		12,535		12,535		72,429,351		(1,128,380)	(1,128,380)	245,742	12/01/2042	1
3132HQ PQ 9	FHLMC GOLD POOL #Q14031 3.000% 12/01/42		01/01/2013	Paydown		220,767	220,767	233,185	233,121		(12,354)		(12,354)		220,767			0	552	12/01/2042	1
3132J6 ZJ 6	FHLMC GOLD POOL #Q15744 3.500% 02/01/43		02/26/2013	CREDIT SWISS		3,532,664	3,363,441	3,532,664					0		3,532,664			0	3,597	02/01/2043	1
313398 VT 3	FHLMC ABS FLOAT SER.T-3 0.484% 09/25/31		03/25/2013	Paydown		6,527	6,527	6,019	6,025		502		502		6,527			0	5	09/25/2031	1
3133T2 TZ 3	FHLMC CMO SER.23 CL.HL 6.000% 11/25/23		03/01/2013	Paydown		42,990	42,990	38,704	41,542		1,448		1,448		42,990			0	429	11/25/2023	1
3133TC AS 7	FHLMC ABS PASS-THRU SER 7.050% 03/25/29		03/01/2013	Paydown		270,095	270,095	273,850	270,954		(859)		(859)		270,095			0	2,711	03/25/2029	1
3133TD 6V 3	FHLMC ABS PASS-THRU SER 6.920% 05/25/29		03/01/2013	Paydown		274,109	274,109	274,109	274,109				0		274,109			0	3,799	05/25/2029	1
3133TG DA 4	FHLMC ABS PASS THRU 6.555% 09/25/29		03/01/2013	Paydown		176,408	176,408	176,391	175,725		683		683		176,408			0	1,945	09/25/2029	1

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
3133TK PF 1	FHLMC ABS FLOAT SER.T-1 0.554% 06/25/29		03/25/2013	Paydown		1,574	1,574	1,574	1,418		155		155		1,574			0	1	06/25/2029	1
3133TN GH 1	FHLMC ABS PASS THRU 0.484% 05/25/30		03/25/2013	Paydown		5,999	5,999	6,000	5,656		343		343		5,999			0	5	05/25/2030	1
3133TR 7C 3	FHLMC ABS PASS THRU 0.454% 05/25/31		03/25/2013	Paydown		6,991	6,991	6,991	6,991				0		6,991			0	6	05/25/2031	1
3133TS QG 1	FHLMC ABS FLOAT SER.T-3 0.464% 08/25/31		03/25/2013	Paydown		9,951	9,951	9,951	9,951				0		9,951			0	8	08/25/2031	1
31348S QQ 0	FHLMC CMT ARM POOL #785 2.298% 06/01/27		03/01/2013	Paydown		1,694	1,694	1,694	1,693		1		1		1,694			0	6	06/01/2027	1
31354N 2X 3	FHLMC CMT ARM POOL #607 1.875% 05/01/22		03/01/2013	Paydown		3,330	3,330	3,296	3,308		22		22		3,330			0	11	05/01/2022	1
31358H 4T 9	FNMA CMO SER.1991-101 C 9.000% 08/25/21		03/01/2013	Paydown		1,705	1,705	1,660	1,651		54		54		1,705			0	25	08/25/2021	1
31358P HT 7	FNMA CMO SER.G92-35 CL. 7.500% 07/25/22		03/01/2013	Paydown		12,260	12,260	11,325	11,371		889		889		12,260			0	151	07/25/2022	1
31358P QU 4	FNMA CMO SER.1992-136 C 6.000% 08/25/22		03/01/2013	Paydown		6,194	6,194	4,787	5,036		1,158		1,158		6,194			0	48	08/25/2022	1
31359U Y6 6	FNMA ABS SER.1998-65 CL 6.390% 09/16/28		03/16/2013	Paydown		628,551	628,551	617,134	626,860		1,691		1,691		628,551			0	6,698	09/16/2028	1
31359U Y8 2	FNMA ABS SER.1998-65 CL 6.430% 07/02/29		03/02/2013	Paydown		385,183	385,183	385,006	386,377		(1,194)		(1,194)		385,183			0	4,190	07/02/2029	1
31359V YH 0	FNMA CMO SER.1999-T2 CL 7.500% 01/19/39		03/01/2013	Paydown		29,922	29,922	31,147	30,896		(974)		(974)		29,922			0	321	01/19/2039	1
31359X 2L 2	FNMA ABS SER.2000-14 CL 7.350% 05/04/31		03/01/2013	Paydown		222,544	222,544	225,500	224,825		(2,281)		(2,281)		222,544			0	2,784	05/04/2031	1
31359X 2W 8	FNMA ABS SER.2000-14 CL 7.950% 10/18/27		03/15/2013	Paydown		147,841	147,841	155,279	148,152		(311)		(311)		147,841			0	2,000	10/18/2027	1
31359X 2X 6	FNMA ABS SER.2000-14 CL 7.800% 06/18/27		03/15/2013	Paydown		323,763	323,763	316,833	322,575		1,188		1,188		323,763			0	4,529	06/18/2027	1
31359X FC 8	FNMA ABS SER.1999-62 CL 6.285% 07/18/28		03/15/2013	Paydown		224,394	224,394	211,772	221,183		3,212		3,212		224,394			0	2,333	07/18/2028	1
31359X FD 6	FNMA ABS SER.1999-62 CL 6.773% 07/18/28		03/15/2013	Paydown		23,897	23,897	23,953	23,925		(29)		(29)		23,897			0	263	07/18/2028	1
31359X FE 4	FNMA ABS SER.1999-62 CL 7.180% 03/18/28		03/15/2013	Paydown		231,133	231,133	228,641	230,643		490		490		231,133			0	2,869	03/18/2028	1
31359X FF 1	FNMA ABS SER.1999-62 CL 7.510% 06/18/28		03/15/2013	Paydown		287,853	287,853	289,727	288,290		(436)		(436)		287,853			0	3,756	06/18/2028	1
31359X FG 9	FNMA ABS SER.1999-62 CL 6.960% 07/18/28		03/01/2013	Paydown		109,461	109,461	104,184	108,042		1,419		1,419		109,461			0	1,277	07/18/2028	1
3135G0 NV 1	FNMA UNSECURED GLOBAL N 0.500% 09/28/15		02/11/2013	NOMURA SECURITIES INT'L INC		9,025,650	9,000,000	9,013,620	9,012,212		(503)		(503)		9,011,709		13,941	13,941	16,750	09/28/2015	1
3135G0 RT 2	FNMA UNSECURED GLOBAL N 0.875% 12/20/17		01/22/2013	GOLDMAN SACHS & CO.		3,998,924	4,000,000	4,007,960	4,007,946		(108)		(108)		4,007,838		(8,914)	(8,914)	3,403	12/20/2017	1
3135G0 SB 0	FNMA UNSECURED GLOBAL N 0.375% 12/21/15		02/21/2013	Various		7,986,300	8,000,000	7,984,150	4,993,268		478		478		7,984,746		1,554	1,554	4,688	12/21/2015	1
313602 HT 4	FNMA CMO SER.1988-29 CL 9.500% 12/25/18		03/01/2013	Paydown		186	186	190	188		(1)		(1)		186			0	3	12/25/2018	1
313602 UH 5	FNMA CMO SER.1989-31 CL 9.150% 06/25/19		03/01/2013	Paydown		998	998	1,075	1,065		(67)		(67)		998			0	15	06/25/2019	1
313615 TX 4	FNMA POOL #050966 7.000% 01/01/24		03/01/2013	Paydown		16,145	16,145	16,546	16,421		(276)		(276)		16,145			0	169	01/01/2024	1
31362M 2Q 0	FNMA POOL #065583 4.411% 09/01/28		03/01/2013	Paydown		51,515	51,515	52,546	52,264		(749)		(749)		51,515			0	312	09/01/2028	1
31370Q FW 4	FNMA POOL #237881 6.500% 11/01/23		03/01/2013	Paydown		649	649	644	645		4		4		649			0	10	11/01/2023	1
31370Q GW 3	FNMA POOL #237913 6.500% 01/01/24		03/01/2013	Paydown		41	41	40	40				0		41			0		01/01/2024	1
31371B YB 1	FNMA POOL #247406 6.500% 01/01/19		03/01/2013	Paydown		50	50	50	50				0		50			0	1	01/01/2019	1
31371S ZT 4	FNMA POOL #260945 6.500% 01/01/24		03/01/2013	Paydown		607	607	602	603		4		4		607			0	7	01/01/2024	1
31371Y 3J 8	FNMA POOL #266401 6.500% 01/01/24		03/01/2013	Paydown		533	533	529	529		4		4		533			0	6	01/01/2024	1
31371Y 3T 6	FNMA POOL #266410 6.500% 01/01/24		03/01/2013	Paydown		380	380	377	377		3		3		380			0	4	01/01/2024	1
31372B VV 9	FNMA POOL #268028 6.500% 01/01/24		03/01/2013	Paydown		727	727	721	722		5		5		727			0	8	01/01/2024	1
31372B VW 7	FNMA POOL #268029 6.500% 01/01/24		03/01/2013	Paydown		849	849	842	843		6		6		849			0	9	01/01/2024	1

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31372B VZ 0	FNMA POOL #268032 6.500% 01/01/24		03/01/2013	Paydown		83	83	83	83		1		1		83			0	1	01/01/2024	1
31372C J2 5	FNMA POOL #268581 6.500% 01/01/24		03/01/2013	Paydown		548	548	543	544		4		4		548			0	6	01/01/2024	1
31372C RJ 9	FNMA POOL #268789 6.500% 01/01/24		03/01/2013	Paydown		2,764	2,764	2,741	2,745		18		18		2,764			0	31	01/01/2024	1
31372C XT 0	FNMA POOL #268990 6.500% 01/01/24		03/01/2013	Paydown		2,102	2,102	2,085	2,088		14		14		2,102			0	23	01/01/2024	1
31372D BM 7	FNMA POOL #269244 6.500% 01/01/24		03/01/2013	Paydown		157	157	155	156		1		1		157			0	2	01/01/2024	1
31373T 3N 8	FNMA POOL #303305 12.000% 05/01/16		03/01/2013	Paydown		166	166	189	173		(7)		(7)		166			0	3	05/01/2016	1
31373T 5A 4	FNMA POOL #303341 3.054% 02/01/31		03/01/2013	Paydown		6,200	6,200	6,303	6,268		(68)		(68)		6,200			0	31	02/01/2031	1
3137A2 AZ 4	FHLMC ABS SER.K009 CL.A 2.757% 05/25/20		03/01/2013	Paydown		90,750	90,750	91,654	91,336		(585)		(585)		90,750			0	438	05/25/2020	1
3137EA BA 6	FHLMC GLOBAL NOTES 5.125% 11/17/17		02/11/2013	NOMURA SECURITIES INT'L INC		3,593,720	3,000,000	3,635,970	3,589,534		(10,066)		(10,066)		3,579,468		14,252	14,252	31,889	11/17/2017	1
3137EA DJ 5	FHLMC UNSECURED GLOBAL 1.000% 07/28/17		01/08/2013	BNP SECURITIES		5,044,000	5,000,000	5,034,250	5,031,147		(182)		(182)		5,030,965		13,035	13,035	27,222	07/28/2017	1
3137EA DM 8	FHLMC UNSECURED GLOBAL 1.250% 10/02/19		01/29/2013	Various		12,998,718	13,100,000	13,145,008	13,144,644		(376)		(376)		13,144,268		(145,550)	(145,550)	49,993	10/02/2019	1
3137EA DN 6	FHLMC UNSECURED GLOBAL 0.750% 01/12/18		03/06/2013	NOMURA SECURITIES INT'L INC		8,941,920	9,000,000	8,917,560			2,648		2,648		8,920,208		21,712	21,712	20,000	01/12/2018	1
31385X MA 2	FNMA POOL #555753 ARM 2.323% 06/25/33		03/01/2013	Paydown		147,888	147,888	146,594	151,249		(3,361)		(3,361)		147,888			0	399	06/25/2033	1
3138A2 VM 8	FNMA POOL #AH1519 3.500% 12/01/25		03/01/2013	Paydown		478,951	478,951	475,584	475,691		3,261		3,261		478,951			0	2,796	12/01/2025	1
3138A7 FZ 6	FNMA POOL #AH5583 4.500% 02/01/41		03/01/2013	Paydown		68,654	68,654	73,092	73,023		(4,369)		(4,369)		68,654			0	509	02/01/2041	1
3138A8 XB 7	FNMA POOL #AH6973 3.500% 02/01/26		02/01/2013	BARCLAYS BANK INTL LTD		625,514	591,066	617,110	615,998		274		274		616,273		9,241	9,241	4,195	02/01/2026	1
3138A8 XB 7	FNMA POOL #AH6973 3.500% 02/01/26		02/01/2013	Paydown		45,821	45,821	47,840	47,754		(1,933)		(1,933)		45,821			0	211	02/01/2026	1
3138AB YR 4	FNMA POOL #AH9719 4.500% 04/01/41		03/01/2013	Paydown		211,499	211,499	225,213	224,998		(13,499)		(13,499)		211,499			0	1,439	04/01/2041	1
3138AS S7 8	FNMA POOL #AJ1441 3.500% 09/01/26		02/01/2013	BARCLAYS BANK INTL LTD		1,088,522	1,028,575	1,066,022	1,064,625		490		490		1,065,114		23,407	23,407	7,300	09/01/2026	1
3138AS S7 8	FNMA POOL #AJ1441 3.500% 09/01/26		02/01/2013	Paydown		89,844	89,844	93,115	92,993		(3,149)		(3,149)		89,844			0	398	09/01/2026	1
3138AT VJ 6	FNMA POOL #AJ2416 3.000% 11/01/26		02/01/2013	BARCLAYS BANK INTL LTD		475,087	452,262	462,367	462,015		217		217		462,232		12,856	12,856	2,751	11/01/2026	1
3138AT VJ 6	FNMA POOL #AJ2416 3.000% 11/01/26		02/01/2013	Paydown		54,693	54,693	55,915	55,872		(1,179)		(1,179)		54,693			0	164	11/01/2026	1
3138E0 RA 9	FNMA POOL #AJ7680 3.500% 12/01/41		01/07/2013	BNY CAPITAL MARKETS		19,204,003	18,082,999	19,127,009	19,116,220		9,471		9,471		19,125,691		78,312	78,312	75,597	12/01/2041	1
3138E0 RA 9	FNMA POOL #AJ7680 3.500% 12/01/41		01/01/2013	Paydown		708,525	708,525	749,432	749,009		(40,484)		(40,484)		708,525			0	2,067	12/01/2041	1
3138E5 JA 7	FNMA POOL #AK1156 3.500% 02/01/42		01/08/2013	J P MORGAN SECURITIES INC		15,195,283	14,298,288	15,095,865	15,090,832		3,554		3,554		15,094,386		100,897	100,897	59,775	02/01/2042	1
3138E5 JA 7	FNMA POOL #AK1156 3.500% 02/01/42		01/01/2013	Paydown		701,711	701,711	740,854	740,607		(38,895)		(38,895)		701,711			0	2,047	02/01/2042	1
3138EE PX 1	FNMA POOL #AK9437 3.500% 03/01/42		01/08/2013	J P MORGAN SECURITIES INC		38,733,998	36,447,488	39,115,558	39,098,854		11,758		11,758		39,110,613		(376,614)	(376,614)	152,371	03/01/2042	1
3138EE PX 1	FNMA POOL #AK9437 3.500% 03/01/42		01/01/2013	Paydown		1,052,513	1,052,513	1,129,560	1,129,077		(76,565)		(76,565)		1,052,513			0	3,070	03/01/2042	1
3138EE ZH 5	FNMA POOL #AK9743 3.000% 04/01/27		03/01/2013	Paydown		590,561	590,561	624,795	624,423		(33,862)		(33,862)		590,561			0	3,040	04/01/2027	1
3138LT JZ 2	FNMA POOL #AO2979 3.500% 05/01/42		01/07/2013	BNY CAPITAL MARKETS		29,979,163	28,229,174	29,958,211	29,946,504		7,666		7,666		29,954,171		24,992	24,992	118,014	05/01/2042	1
3138LT JZ 2	FNMA POOL #AO2979 3.500% 05/01/42		01/01/2013	Paydown		832,358	832,358	883,340	882,995		(50,637)		(50,637)		832,358			0	2,428	05/01/2042	1
3138LU RR 8	FNMA POOL #AO4095 3.500% 05/01/42		01/04/2013	MERRILL LYNCH PFS		66,663,801	62,869,526	67,287,741	67,258,352		19,450		19,450		67,277,802		(614,001)	(614,001)	262,830	05/01/2042	1
3138LU RR 8	FNMA POOL #AO4095 3.500% 05/01/42		01/01/2013	Paydown		2,265,152	2,265,152	2,424,337	2,423,278		(158,127)		(158,127)		2,265,152			0	6,607	05/01/2042	1
3138LY 2D 8	FNMA POOL #AO7971 2.500% 06/01/27		01/02/2013	CITIGROUP GLOBAL MKTS/SALOMON		54,571,825	52,205,254	54,244,522	54,235,197		(1,742)		(1,742)		54,233,456		338,369	338,369	166,767	06/01/2027	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138LY 2D 8	FNMA POOL #AO7971 2.500% 06/01/27		01/01/2013	Paydown		794,745	794,745	825,790	825,648		(30,903)		(30,903)		794,745			0	1,656	06/01/2027	1
3138M3 AL 8	FNMA POOL #AP0010 3.500% 07/01/42		01/08/2013	NOMURA SECURITIES INT'L INC		7,868,233	7,406,212	7,858,686	7,854,356		3,556		3,556		7,857,912		10,321	10,321	30,962	07/01/2042	1
3138M3 AL 8	FNMA POOL #AP0010 3.500% 07/01/42		01/01/2013	Paydown		93,788	93,788	99,517	99,463		(5,675)		(5,675)		93,788			0	274	07/01/2042	1
3138M9 UR 0	FNMA POOL #AP5991 2.500% 12/01/27		01/02/2013	BNP SECURITIES		51,996,726	49,763,213	51,310,538	51,302,371		1,366		1,366		51,303,738		692,989	692,989	158,966	12/01/2027	1
3138M9 UR 0	FNMA POOL #AP5991 2.500% 12/01/27		01/01/2013	Paydown		236,787	236,787	244,150	244,111		(7,324)		(7,324)		236,787			0	493	12/01/2027	1
3138MA CT 3	FNMA POOL #AP6381 3.500% 09/01/42		01/03/2013	MERRILL LYNCH PFS		68,810,291	64,629,566	68,451,799	68,427,975		16,933		16,933		68,444,909		365,383	365,383	270,187	09/01/2042	1
3138MA CT 3	FNMA POOL #AP6381 3.500% 09/01/42		01/01/2013	Paydown		370,436	370,436	392,344	392,207		(21,771)		(21,771)		370,436			0	1,080	09/01/2042	1
3138MB MB 9	FNMA POOL #AP7553 3.000% 09/01/42		01/04/2013	J P MORGAN SECURITIES INC		51,764,821	49,760,783	52,703,667	52,688,075		9,753		9,753		52,697,828		(933,007)	(933,007)	178,309	09/01/2042	1
3138MB MB 9	FNMA POOL #AP7553 3.000% 09/01/42		01/01/2013	Paydown		239,217	239,217	253,365	253,290		(14,073)		(14,073)		239,217			0	598	09/01/2042	1
3138MD 2V 3	FNMA POOL #AP9787 2.500% 10/01/27		01/08/2013	WELLS FARGO		145,062,733	139,039,498	144,307,792	144,280,026		4,220		4,220		144,284,246		778,487	778,487	444,154	10/01/2027	1
3138MD 2V 3	FNMA POOL #AP9787 2.500% 10/01/27		01/01/2013	Paydown		960,503	960,503	996,897	996,705		(36,202)		(36,202)		960,503			0	2,001	10/01/2027	1
3138MF PX 9	FNMA POOL #AQ0437 2.500% 10/01/27		03/01/2013	Paydown		216,623	216,623	226,574	226,501		(9,878)		(9,878)		216,623			0	800	10/01/2027	1
3138MJ FF 1	FNMA POOL #AQ2865 2.500% 11/01/27		01/14/2013	WELLS FARGO		51,706,419	49,544,647	51,089,046	51,080,900		1,274		1,274		51,082,174		624,245	624,245	158,268	11/01/2027	1
3138MJ FF 1	FNMA POOL #AQ2865 2.500% 11/01/27		01/01/2013	Paydown		455,352	455,352	469,547	469,472		(14,119)		(14,119)		455,352			0	949	11/01/2027	1
3138ML SK 1	FNMA POOL #AQ5021 2.500% 12/01/27		01/08/2013	ROYAL BANK OF CANADA (FED)		46,704,775	44,759,653	46,186,367	46,178,863		1,223		1,223		46,180,086		524,689	524,689	142,982	12/01/2027	1
3138ML SK 1	FNMA POOL #AQ5021 2.500% 12/01/27		01/01/2013	Paydown		240,357	240,357	248,018	247,978		(7,621)		(7,621)		240,357			0	501	12/01/2027	1
3138MM 6P 2	FNMA POOL #AQ6277 2.500% 12/01/27		01/14/2013	WELLS FARGO		44,866,195	42,990,403	44,367,439	44,360,222		1,135		1,135		44,361,357		504,838	504,838	137,330	12/01/2027	1
3138MM 6P 2	FNMA POOL #AQ6277 2.500% 12/01/27		01/01/2013	Paydown		509,597	509,597	525,920	525,834		(16,237)		(16,237)		509,597			0	1,062	12/01/2027	1
3138MM ET 5	FNMA POOL #AQ5545 3.000% 12/01/42		01/04/2013	J P MORGAN SECURITIES INC		25,925,500	24,921,813	26,364,552	26,356,931		4,794		4,794		26,361,725		(436,225)	(436,225)	89,303	12/01/2042	1
3138MM ET 5	FNMA POOL #AQ5545 3.000% 12/01/42		01/01/2013	Paydown		78,187	78,187	82,713	82,689		(4,502)		(4,502)		78,187			0	195	12/01/2042	1
3138MP CZ 6	FNMA POOL #AQ7287 2.500% 12/01/27		01/14/2013	WELLS FARGO		33,719,824	32,310,046	33,799,337					0		33,799,337		(79,513)	(79,513)	35,900	12/01/2027	1
3138MP HN 8	FNMA POOL #AQ7436 3.000% 12/01/42		01/08/2013	NOMURA SECURITIES INT'L INC		62,504,796	59,882,593	63,269,703	63,251,801		11,265		11,265		63,263,066		(758,270)	(758,270)	214,579	12/01/2042	1
3138MP HN 8	FNMA POOL #AQ7436 3.000% 12/01/42		01/01/2013	Paydown		117,407	117,407	124,048	124,013		(6,606)		(6,606)		117,407			0	294	12/01/2042	1
3138MQ G6 4	FNMA POOL #AQ8320 2.500% 12/01/27		03/01/2013	Paydown		59,806	59,806	62,544	62,522		(2,716)		(2,716)		59,806			0	251	12/01/2027	1
3138NW KF 5	FNMA POOL #AR0293 3.000% 01/01/43		01/10/2013	BNY CAPITAL MARKETS		32,351,406	31,000,000	32,518,516	32,518,516				0		32,518,516		(167,109)	(167,109)	33,583	01/01/2043	1
3138NW X7 9	FNMA POOL #AR0701 2.500% 12/01/27		01/02/2013	ROYAL BANK OF CANADA (FED)		135,133,410	129,333,606	134,527,158	134,500,079		4,256		4,256		134,504,335		629,074	629,074	413,149	12/01/2027	1
3138NW X7 9	FNMA POOL #AR0701 2.500% 12/01/27		01/01/2013	Paydown		666,394	666,394	693,154	693,015		(26,620)		(26,620)		666,394			0	1,388	12/01/2027	1
3138NX G3 5	FNMA POOL #AR1117 3.000% 02/01/43		01/23/2013	GOLDMAN SACHS & CO		77,835,938	75,000,000	77,835,938					0		77,835,938			0	68,750	02/01/2043	1
3138NY 4U 6	FNMA POOL #AR2634 3.000% 02/01/43		01/23/2013	ROYAL BANK SCOTLAND (FED)		51,878,906	50,000,000	51,878,906					0		51,878,906			0	45,833	02/01/2043	1
3138W2 ZL 2	FNMA POOL #AR5246 3.000% 02/01/43		01/30/2013	BARCLAYS BANK INTL LTD		32,259,376	31,000,001	32,259,376					0		32,259,376			0	28,417	02/01/2043	1
3138W3 WT 6	FNMA POOL #AR6057 3.000% 04/01/43		02/25/2013	DEUTSCHE BANK SECURITIES INC		78,000,000	75,000,000	78,000,000					0		78,000,000			0	68,750	04/01/2043	1
313920 GQ 7	FNMA CMO SER.2001-29 CL 7.000% 01/25/41		03/01/2013	Paydown		270,472	270,472	272,962	275,295		(4,823)		(4,823)		270,472			0	3,596	01/25/2041	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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
313921 6A 1	FNMA CMO SER.2001-T10 C 7.000% 12/25/41		03/01/2013	Paydown		249,486	249,486	260,168	257,855		(8,369)		(8,369)		249,486			0	3,853	12/25/2041	1
31392A 5E 4	FANNIEMAE GRANTOR TRUST 0.524% 03/25/32		03/25/2013	Paydown		24,778	24,778	24,334	24,348		430		430		24,778			0	20	03/25/2032	1
31392A 5L 8	FNMA CMO SER.2001-T12 C 6.500% 08/25/41		03/01/2013	Paydown		128,593	128,593	130,683	130,424		(1,831)		(1,831)		128,593			0	1,980	08/25/2041	1
31392A 7A 0	FANNIEMAE GRANTOR TRUST 6.500% 11/25/31		03/01/2013	Paydown		259,489	259,489	264,152	264,493		(5,004)		(5,004)		259,489			0	2,380	11/25/2031	1
31392A 7B 8	FNMA CMO SER.2002-T1 CL 7.000% 11/25/31		03/01/2013	Paydown		268,123	268,123	277,758	278,501		(10,378)		(10,378)		268,123			0	4,405	11/25/2031	1
31392A JW 9	FNMA CMO SER.2001-50 CL 7.000% 10/25/41		03/01/2013	Paydown		163,214	163,214	169,195	164,512		(1,298)		(1,298)		163,214			0	1,939	10/25/2041	1
31392B 4K 9	FNMA CMO SER.2002-7 CL. 6.000% 03/25/22		03/01/2013	Paydown		555,205	555,205	543,581	550,383		4,822		4,822		555,205			0	4,861	03/25/2022	1
31392B 6T 8	FANNIEMAE GRANTOR TRUST 6.500% 12/25/41		03/01/2013	Paydown		333,628	333,628	338,216	340,047		(6,419)		(6,419)		333,628			0	4,867	12/25/2041	1
31392C EQ 3	FNMA ABS FLOAT SER.2002 0.464% 06/25/32		03/25/2013	Paydown		561	561	561	529		32		32		561			0		06/25/2032	1
31392D UM 2	FANNIEMAE GRANTOR TRUST 0.444% 06/25/32		03/25/2013	Paydown		78,687	78,687	78,699	70,591		8,096		8,096		78,687			0	61	06/25/2032	1
31392E W6 3	FNMA ABS FLOAT SER.2002 0.544% 11/25/32		03/25/2013	Paydown		1,035	1,035	1,035	910		125		125		1,035			0	1	11/25/2032	1
31392F LX 3	FNMA CMO SER.2002-80 CL 6.500% 11/25/42		03/01/2013	Paydown		17,674	17,674	18,632	18,897		(1,223)		(1,223)		17,674			0	196	11/25/2042	1
31392G FN 0	FNMA CMO SER.2002-T18 C 6.500% 08/25/42		03/01/2013	Paydown		563,622	563,622	592,684	609,168		(45,547)		(45,547)		563,622			0	5,735	08/25/2042	1
31392G VX 0	FNMA CMO SER.2003-W1 CL 6.121% 12/25/42		03/01/2013	Paydown		214,604	214,604	226,310	230,237		(15,634)		(15,634)		214,604			0	2,308	12/25/2042	1
31392M GY 2	FHLMC CMO SER.2002-T42 6.500% 02/25/42		03/01/2013	Paydown		182,554	182,554	181,727	181,760		793		793		182,554			0	1,885	02/25/2042	1
31393A S4 0	FNMA ABS FLOAT SER.2003 0.424% 04/25/33		03/25/2013	Paydown		325,579	325,579	325,150	315,227		10,352		10,352		325,579			0	247	04/25/2033	1
31393B T4 7	FNMA CMO SER.2003-W6 5.398% 10/25/42		03/01/2013	Paydown		432,691	432,691	428,297	428,807		3,885		3,885		432,691			0	5,063	10/25/2042	1
31393D A5 0	FNMA CMO SER.2003-73 CL 5.500% 01/25/17		03/01/2013	Paydown		118,468	118,468	118,967	118,142		326		326		118,468			0	1,178	01/25/2017	1
31393D JG 7	FNMA CMO SER.2003-64 CL 5.500% 12/25/16		03/01/2013	Paydown		972,310	972,310	1,005,598	973,183		(873)		(873)		972,310			0	8,797	12/25/2016	1
31393E 2B 4	FNMA CMO SER.2003-85 CL 5.000% 10/25/24		03/01/2013	Paydown		177,362	177,362	176,676	176,744		617		617		177,362			0	1,480	10/25/2024	1
31393E MH 9	FNMA CMO SER.2003-84 CL 5.000% 08/25/23		03/01/2013	Paydown		191,752	191,752	191,483	191,237		515		515		191,752			0	1,600	08/25/2023	1
31393K SH 9	FHLMC CMO SER.2575 CL.M 5.500% 08/15/24		03/01/2013	Paydown		2,275,025	2,275,025	2,332,967	2,275,505		(480)		(480)		2,275,025			0	21,026	08/15/2024	1
31393U AJ 2	FNMA CMO SER.2003-W17 5.310% 08/25/33		03/01/2013	Paydown		161,761	161,761	169,066	165,751		(3,990)		(3,990)		161,761			0	1,756	08/25/2033	1
31393X FS 1	FNMA CMO SER.2004-T1 CL 6.000% 01/25/44		03/01/2013	Paydown		98,762	98,762	103,237	104,106		(5,343)		(5,343)		98,762			0	1,215	01/25/2044	1
31393X VG 9	FNMA CMO SER.2004-W3 CL 5.500% 05/25/34		03/01/2013	Paydown		947,776	947,776	928,821	940,730		7,046		7,046		947,776			0	8,355	05/25/2034	1
31394B A7 9	FANNIEMAE GRANTOR TRUST 0.344% 04/25/35		03/25/2013	Paydown		301,237	301,237	301,284	295,390		5,847		5,847		301,237			0	169	04/25/2035	1
31394C 6D 9	FNMA CMO SER.2005-30 CL 5.000% 02/25/16		02/01/2013	Paydown		4,895,535	4,895,535	4,934,546	4,882,562		12,973		12,973		4,895,535			0	28,326	02/25/2016	1
31394V PT 1	FNMA CMO SER.2005-W4 CL 6.000% 08/25/35		03/01/2013	Paydown		88,581	88,581	89,826	90,007		(1,426)		(1,426)		88,581			0	988	08/25/2035	1
31395A L8 6	FHLMC CMO SER.2810 CL.V 5.500% 06/15/26		03/01/2013	Paydown		2,432,171	2,432,171	2,437,744	2,427,921		4,250		4,250		2,432,171			0	22,357	06/15/2026	1
31395B AF 0	FNMA CMO SER.2006-9 CL. 5.500% 02/25/17		03/01/2013	Paydown		531,250	531,250	525,938	528,856		2,394		2,394		531,250			0	5,918	02/25/2017	1
31395B J7 9	FNMA CMO SER.2006-26 CL 6.000% 08/25/23		03/01/2013	Paydown		2,102,620	2,102,620	2,091,860	2,093,986		8,634		8,634		2,102,620			0	23,901	08/25/2023	1
31395E 5A 1	FHLMC CMO SER.2837 CL.V 5.500% 03/15/25		01/01/2013	Paydown		144,984	144,984	146,433	144,720		263		263		144,984			0	665	03/15/2025	1
31395E DM 6	FHLMC CMO SER.2845 CL.M 5.000% 12/15/23		03/01/2013	Paydown		2,864,256	2,864,256	2,774,748	2,853,164		11,092		11,092		2,864,256			0	24,131	12/15/2023	1
31395L MK 4	FHLMC CMO SER.2920 CL.V 5.000% 01/15/16		01/01/2013	Paydown		388,325	388,325	388,401	387,600		725		725		388,325			0	1,618	01/15/2016	1
31395T ZK 3	FHLMC CMO SER.2973 CL.P 5.500% 01/15/35		03/01/2013	Paydown		536,962	536,962	535,368	535,573		1,390		1,390		536,962			0	4,864	01/15/2035	1
31396A DA 9	FHLMC CMO SER.3033 CL.L 5.500% 11/15/19		01/01/2013	Paydown		265,411	265,411	268,335	264,892		519		519		265,411			0	1,216	11/15/2019	1

Statement as of March 31, 2013 of the **Great-West Life & Annuity Insurance Company**

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31396A DT 8	FHLMC CMO SER.3033 CL.Q 5.500% 08/15/16		01/01/2013	Paydown		938,823	938,823	954,519	937,238		1,584		1,584		938,823			0	4,303	08/15/2016	1
31396A DU 5	FHLMC CMO SER.3033 CL.Q 5.500% 03/15/24		03/01/2013	Paydown		1,849,514	1,849,514	1,873,789	1,848,792		722		722		1,849,514			0	19,933	03/15/2024	1
31396C 3X 6	FHLMC CMO SER.R003 CL.V 5.500% 08/15/16		02/01/2013	Paydown		1,503,549	1,503,549	1,521,404	1,501,280		2,269		2,269		1,503,549			0	8,236	08/15/2016	1
31396E XK 7	FHLMC CMO SER.3061 CL.V 5.500% 07/15/16		03/01/2013	Paydown		7,784,125	7,784,125	7,719,055	7,763,486		20,639		20,639		7,784,125			0	72,379	07/15/2016	1
31396F QL 0	FHLMC CMO SER.3080 CL.U 5.500% 11/15/16		02/01/2013	Paydown		2,008,325	2,008,325	2,079,558	2,006,411		1,914		1,914		2,008,325			0	11,368	11/15/2016	1
31396T GD 9	FHLMC CMO SER.3169 CL.V 6.000% 11/15/26		03/01/2013	Paydown		7,893,593	7,893,593	7,751,446	7,855,266		38,327		38,327		7,893,593			0	85,130	11/15/2026	1
31396V QW 1	FNMA CMO FLOAT SER.2007 0.434% 04/25/37		03/25/2013	Paydown		586,302	586,302	586,118	565,974		20,327		20,327		586,302			0	412	04/25/2037	1
31396X HN 7	FNMA CMO SER.2007-77 CL 6.000% 08/25/37		03/01/2013	Paydown		1,062,646	1,062,646	1,116,643	1,091,687		(29,040)		(29,040)		1,062,646			0	10,755	08/25/2037	1
31396X WT 7	FNMA ABS FLOAT SER.2007 0.454% 08/25/36		03/25/2013	Paydown		236,737	236,737	236,661	235,692		1,045		1,045		236,737			0	193	08/25/2036	1
31397A PE 7	FHLMC CMO SER.3201 CL.U 5.500% 07/15/17		02/01/2013	Paydown		2,706,363	2,706,363	2,730,466	2,701,669		4,694		4,694		2,706,363			0	14,922	07/15/2017	1
31400T 7M 3	FNMA POOL #697600 SEASO 5.500% 04/01/18		03/01/2013	Paydown		46,427	46,427	46,308	46,288		140		140		46,427			0	426	04/01/2018	1
31403C 3S 8	FNMA POOL #745209 SEASO 5.500% 09/01/19		03/01/2013	Paydown		135,489	135,489	135,161	135,115		374		374		135,489			0	1,209	09/01/2019	1
31403U VU 2	FNMA POOL #758527 100% 5.000% 03/01/34		03/01/2013	Paydown		11,336	11,336	11,294	11,294		42		42		11,336			0	84	03/01/2034	1
31405K 3X 7	FNMA POOL #792014 SEASO 5.500% 09/01/19		03/01/2013	Paydown		158,909	158,909	158,189	158,228		681		681		158,909			0	1,343	09/01/2019	1
31412Q HM 4	FNMA POOL #931836 4.000% 08/01/39		03/01/2013	Paydown		64,815	64,815	67,853	67,787		(2,972)		(2,972)		64,815			0	405	08/01/2039	1
31416W RH 7	FNMA POOL #AB1387 4.500% 08/01/40		03/01/2013	Paydown		111,541	111,541	118,792	118,669		(7,127)		(7,127)		111,541			0	769	08/01/2040	1
31417C DR 3	FNMA POOL #AB5511 3.500% 07/01/42		01/07/2013	CITIGROUP GLOBAL MKTS/SALOMON		124,555,840	117,310,971	125,592,393	125,536,618		36,527		36,527		125,573,145		(1,017,305)	(1,017,305)	490,425	07/01/2042	1
31417C DR 3	FNMA POOL #AB5511 3.500% 07/01/42		01/01/2013	Paydown		4,053,900	4,053,900	4,340,080	4,338,152		(284,253)		(284,253)		4,053,900			0	11,824	07/01/2042	1
31417C F4 2	FNMA POOL #AB5586 3.500% 07/01/42		01/03/2013	CITIGROUP GLOBAL MKTS/SALOMON		60,378,616	56,726,826	60,057,312	60,034,826		14,798		14,798		60,049,624		328,991	328,991	237,150	07/01/2042	1
31417C F4 2	FNMA POOL #AB5586 3.500% 07/01/42		01/01/2013	Paydown		1,741,021	1,741,021	1,843,238	1,842,548		(101,527)		(101,527)		1,741,021			0	5,078	07/01/2042	1
31417C NJ 0	FNMA POOL #AB5792 3.500% 08/01/42		01/03/2013	BNP SECURITIES		56,117,600	52,717,719	55,913,884	55,883,280		25,150		25,150		55,908,430		209,171	209,171	220,389	08/01/2042	1
31417C NJ 0	FNMA POOL #AB5792 3.500% 08/01/42		01/01/2013	Paydown		1,282,283	1,282,283	1,360,025	1,359,280		(76,998)		(76,998)		1,282,283			0	3,740	08/01/2042	1
31417D 4D 2	FNMA POOL #AB7119 2.500% 12/01/27		01/04/2013	BARCLAYS BANK INTL LTD		25,886,737	24,850,025	25,642,120	25,637,958		671		671		25,638,629		248,108	248,108	79,382	12/01/2027	1
31417D 4D 2	FNMA POOL #AB7119 2.500% 12/01/27		01/01/2013	Paydown		149,974	149,974	154,754	154,729		(4,755)		(4,755)		149,974			0	312	12/01/2027	1
31417E VK 4	FNMA POOL #AB7817 3.000% 02/01/43		01/23/2013	GOLDMAN SACHS & CO		52,050,782	50,000,001	52,050,782					0		52,050,782			0	45,833	02/01/2043	1
31417E VL 2	FNMA POOL #AB7818 3.000% 02/01/43		01/30/2013	BNP SECURITIES		41,720,312	40,000,000	41,720,312					0		41,720,312			0	36,667	02/01/2043	1
31417F L8 9	FNMA POOL #AB8450 2.500% 02/01/28		02/07/2013	MORGAN STANLEY & CO INC		57,354,687	55,000,000	57,354,687					0		57,354,687			0	49,653	02/01/2028	1
31418A D9 6	FNMA POOL #MA1027 3.500% 04/01/42		01/07/2013	BNY CAPITAL MARKETS		4,950,152	4,661,194	4,946,692	4,944,753		1,268		1,268		4,946,021		4,130	4,130	19,486	04/01/2042	1
31418A D9 6	FNMA POOL #MA1027 3.500% 04/01/42		01/01/2013	Paydown		175,068	175,068	185,791	185,718		(10,650)		(10,650)		175,068			0	511	04/01/2042	1
31418A GL 6	FNMA POOL #MA1102 3.000% 07/01/27		03/01/2013	Paydown		165,172	165,172	173,302	173,151		(7,979)		(7,979)		165,172			0	831	07/01/2027	1
31418A P3 6	FNMA POOL #MA1341 2.500% 02/01/23		03/01/2013	Paydown		63,713	63,713	66,879			(3,166)		(3,166)		63,713			0	201	02/01/2023	1
31419A G2 7	FNMA POOL #AE0216 4.000% 08/01/40		03/01/2013	Paydown		362,590	362,590	379,983	379,679		(17,090)		(17,090)		362,590			0	2,382	08/01/2040	1
31419L ZX 4	FNMA POOL #AE9757 4.000% 12/01/40		03/01/2013	Paydown		334,639	334,639	350,639	350,380		(15,740)		(15,740)		334,639			0	2,088	12/01/2040	1
628962 AC 6	NIH NEUROSCIENCE CENTER 6.878% 02/15/19		02/15/2013	Redemption 100.0000		228,639	228,639	228,639	228,639				0		228,639			0	7,863	02/15/2019	1

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
628962 AD 4	NIH NEUROSCIENCE CENTER 6.878% 02/15/19		02/15/2013	Redemption 100.0000		228,639	228,639	226,353	227,668		972		972		228,639			0	7,863	02/15/2019	1
000000 00 0	FHLMC DOLLAR ROLLS JANU 3.000% 12/15/42		01/07/2013	BANK of NEW YORK		110,518,781	106,300,000	110,518,781					0		110,518,781			0	347,690	12/15/2042	1
000000 00 0	FHLMC DOLLAR ROLLS FEBR 3.000% 01/15/43		02/07/2013	Various		109,415,859	106,300,000	110,467,813					0		110,467,813		(1,051,953)	(1,051,953)	151,125	01/15/2043	1
000000 00 0	FHLMC DOLLAR ROLLS MARC 3.000% 01/15/43		03/04/2013	Various		23,936,797	23,300,000	24,024,688					0		24,024,688		(87,891)	(87,891)	65,960	01/15/2043	1
000000 00 0	FHLMC DOLLAR ROLLS FEBR 3.500% 06/15/42		02/06/2013	Various		186,415,750	176,400,000	186,632,938					0		186,632,938		(217,188)	(217,188)	542,995	06/15/2042	1
000000 00 0	FHLMC DOLLAR ROLLS MARC 3.500% 08/15/41		02/26/2013	Various		164,268,875	156,400,000	164,268,875					0		164,268,875			0	515,495	08/15/2041	1
000000 00 0	FHLMC DOLLAR ROLLS JANU 2.500% 12/15/27		01/15/2013	Various		750,459,768	720,000,000	750,459,768					0		750,459,768			0	2,063,282	12/15/2027	1
000000 00 0	FHLMC DOLLAR ROLLS FEBR 2.500% 01/15/28		02/11/2013	Various		772,335,442	742,300,000	772,617,786					0		772,617,786		(282,344)	(282,344)	2,062,145	01/15/2028	1
000000 00 0	FHLMC DOLLAR ROLLS MARC 2.500% 02/15/28		03/11/2013	Various		724,760,766	702,300,000	724,760,766					0		724,760,766			0	2,171,955	02/15/2028	1
000000 00 0	FHLMC DOLLAR ROLLS APRI 2.500% 02/15/28		03/22/2013	Various		525,716,563	510,000,000	525,716,563					0		525,716,563			0	1,679,532	02/15/2028	1
000000 00 0	FNMA DOLLAR ROLLS JANUA 3.000% 12/25/42		01/11/2013	Various		430,586,758	413,000,000	430,586,758					0		430,586,758			0	1,519,315	12/25/2042	1
000000 00 0	FNMA DOLLAR ROLLS FEBRU 3.000% 01/25/43		02/05/2013	Various		428,420,118	413,000,000	429,596,719					0		429,596,719		(1,176,602)	(1,176,602)	1,306,553	01/25/2043	1
000000 00 0	FNMA DOLLAR ROLLS MARCH 3.000% 02/25/43		03/06/2013	Various		338,911,875	327,000,000	338,911,875					0		338,911,875			0	1,116,118	02/25/2043	1
000000 00 0	FNMA DOLLAR ROLLS JANUA 3.500% 06/25/42		01/09/2013	Various		253,828,731	238,700,000	253,828,731					0		253,828,731			0	777,226	06/25/2042	1
000000 00 0	FNMA DOLLAR ROLLS FEBRU 3.500% 07/25/42		02/07/2013	Various		253,374,195	238,700,000	253,374,195					0		253,374,195			0	847,347	07/25/2042	1
000000 00 0	FNMA DOLLAR ROLLS MARCH 3.500% 08/25/42		03/08/2013	Various		251,306,172	238,700,000	251,382,773					0		251,382,773		(76,602)	(76,602)	778,636	08/25/2042	1
000000 00 0	FNMA DOLLAR ROLLS JANUA 2.500% 12/25/27		01/14/2013	Various		113,761,875	109,000,000	113,761,875					0		113,761,875			0	310,564	12/25/2027	1
000000 00 0	FNMA DOLLAR ROLLS FEBRU 2.500% 02/01/28		02/07/2013	Various		113,615,938	109,000,000	113,615,938					0		113,615,938			0	313,403	02/01/2028	1
000000 00 0	FNMA DOLLAR ROLLS MARCH 2.500% 02/25/28		03/11/2013	Various		112,930,547	109,000,000	112,930,547					0		112,930,547			0	319,770	02/25/2028	1
000000 00 0	FHLMC DOLLAR ROLLS JANU 3.500% 05/15/42		01/09/2013	Various		186,892,875	176,400,000	186,892,875					0		186,892,875			0	570,387	05/15/2042	1
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					9,041,023,165	8,674,215,196	9,045,214,885	1,783,720,828	0	(1,063,158)	0	(1,063,158)	0	9,043,545,601	0	(2,522,437)	(2,522,437)	25,058,262	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000759 BW 9	AMERICAN BUSINESS FINAN 6.130% 03/15/32		03/01/2013	Paydown		12,153	12,153	12,185	12,446		(293)		(293)		12,153			0	110	03/15/2032	4
000780 BZ 8	ABN AMRO MORTGAGE CORP 5.500% 03/25/33.		03/01/2013	Paydown		761,802	761,802	651,340	752,143		9,659		9,659		761,802			0	7,041	03/25/2033	1
000780 HX 7	ABN AMRO MORTGAGE CORP 5.250% 06/25/33.		03/01/2013	Paydown		418,714	418,714	409,032	415,558		3,157		3,157		418,714			0	3,543	06/25/2033	1
000780 JS 6	ABN AMRO MORTGAGE CORP 5.500% 06/25/33.		03/01/2013	Paydown		314,006	314,006	314,988	313,061		946		946		314,006			0	2,782	06/25/2033	1
00080# AA 7	ABSF II LLC ABS CBO 7.190% 12/31/13		01/25/2013	Paydown		169	169	20	20		149		149		169			0		12/31/2013	6
00111@ AA 2	AES HAWAII INC SENIOR 6.870% 06/30/22		03/31/2013	Redemption 100.0000		202,950	202,950	202,950	202,950				0		202,950			0	3,486	06/30/2022	4
00113* AA 2	AEP GENERATING COMPANY 6.330% 09/30/37		03/31/2013	Redemption 100.0000		247,934	247,934	247,934	247,934				0		247,934			0	7,847	09/30/2037	2
002474 A* 5	AZZ INC SENIOR NOTES 6.240% 03/31/18		03/31/2013	Redemption 100.0000		1,071,429	1,071,429	1,071,429	1,071,429				0		1,071,429			0	33,429	03/31/2018	2
00253C HR 1	AAMES MORTGAGE TRUST AB 6.409% 01/25/32.		03/01/2013	Paydown		190,820	190,820	190,820	190,820				0		190,820			0	1,624	01/25/2032	1
004375 BD 2	ACCREDITED MORTGAGE LOA 4.750% 10/25/34.		03/01/2013	Paydown		248,610	248,610	248,517	248,044		565		565		248,610			0	2,291	10/25/2034	1
009341 AM 0	AIRCRAFT FINANCE TRUST 0.703% 05/15/24		03/15/2013	Paydown		3,939	3,939	3,955	3,946		(8)		(8)		3,939			0	4	05/15/2024	5
01877K AA 1	ALLIANCE PIPELINE LP SE 7.770% 06/30/15		01/01/2013	Redemption 100.0000		6	6	7	11,513		(11,506)		(11,506)		6			0		12/31/2014	2FE
03063N AA 5	AMERICOLD LLC TRUST ABS 3.847% 01/14/29		03/11/2013	Paydown		299,273	299,273	305,188	304,321		(5,048)		(5,048)		299,273			0	1,922	01/14/2029	1
03072S MV 4	AMERIQUEST MORTGAGE 5.035% 01/25/34		03/01/2013	Paydown		95,294	95,294	94,832	95,173		121		121		95,294			0	988	01/25/2034	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
03073E AG 0	AMERISOURCEBERGEN CORP 4.875% 11/15/19.		01/30/2013	Various		11,547,435	10,000,000	9,947,400	9,960,535		255		255		9,960,790		1,586,645	1,586,645	104,237	11/15/2019	1FE
03200# AD 0	AMPACET CORP SENIOR NOT 6.400% 01/31/14		01/31/2013	Redemption 100.0000		1,714,286	1,714,286	1,714,286	1,714,286				0		1,714,286			0	54,857	01/31/2014	2FE
040104 EZ 0	ARGENT SECURITIES INC A 4.403% 03/25/34		03/01/2013	Paydown		35,031	35,031	35,754	35,734		(703)		(703)		35,031			0	257	03/25/2034	1
04124@ AA 9	ARKLOW-FBF LLC NOTES 4.000% 05/11/22		03/11/2013	Redemption 100.0000		8,379	8,379	8,379	8,379				0		8,379			0	56	05/11/2022	5*
05348E AP 4	AVALONBAY COMMUNITIES S 3.950% 01/15/21		02/27/2013	STIFEL NICOLAUS & COMPANY		10,835,800	10,000,000	10,011,100	10,010,116		(431)		(431)		10,009,685		826,115	826,115	251,264	01/15/2021	2FE
05377R AD 6	AESOP FUNDING II LLC AB 3.630% 08/20/14		03/20/2013	Paydown		1,166,667	1,166,667	1,182,344	1,168,943		(2,277)		(2,277)		1,166,667			0	10,588	08/20/2014	1
054303 A* 3	AVON PRODUCTS INC SENIO 2.600% 11/23/15		03/29/2013	Call 104.6792		47,105,641	45,000,000	45,000,000	45,000,000		2,105,641		2,105,641		47,105,641			0	409,500	11/23/2015	2
05526X AC 5	BASF 2000 A SECURED NOT 8.040% 02/16/21		02/16/2013	Redemption 100.0000		90,848	90,848	77,597	85,378		5,469		5,469		90,848			0	3,652	02/16/2021	1
05559@ AP 7	BFC-NOR FEDERAL RECEIVA 6.220% 01/01/27		01/01/2013	Redemption 100.0000		312,799	312,799	312,799	312,799				0		312,799			0	19,456	01/01/2027	1
05568N AF 9	BNSF RAILWAY CO LLC PAS 5.631% 07/02/16		01/02/2013	Redemption 100.0000		1,525,299	1,525,299	1,525,299	1,525,299				0		1,525,299			0	42,945	07/02/2016	1
05577@ AG 5	BTMU CAPITAL CORP EQUIP 6.550% 02/26/21		02/26/2013	Redemption 100.0000		102,199	102,199	102,199	102,199				0		102,199			0	3,347	02/26/2021	1
05577@ AH 3	BTMU CAPITAL CORP EQUIP 6.550% 02/26/21		02/26/2013	Redemption 100.0000		98,360	98,360	98,360	98,360				0		98,360			0	3,221	02/26/2021	1
05577@ AJ 9	BTMU CAPITAL CORP EQUIP 6.550% 02/26/21		02/26/2013	Redemption 100.0000		30,675	30,675	30,675	30,675				0		30,675			0	1,005	02/26/2021	1
05577@ AK 6	BTMU CAPITAL CORP EQUIP 6.550% 02/26/21		02/26/2013	Redemption 100.0000		30,929	30,929	30,929	30,929				0		30,929			0	1,013	02/26/2021	1
05577@ AM 2	BTMU CAPITAL CORP EQUIP 6.550% 02/26/21		02/26/2013	Redemption 100.0000		18,103	18,103	18,103	18,103				0		18,103			0	593	02/26/2021	1
05947U C8 9	BANC OF AMERICA COMMERC 4.877% 11/10/42.		03/01/2013	Paydown		97,112	97,112	97,601	96,999		113		113		97,112			0	794	11/10/2042	1
05947U LY 2	BANC OF AMERICA COMMERC 5.061% 03/11/41.		03/01/2013	Paydown		2,910,878	2,910,878	2,925,462	2,907,919		2,959		2,959		2,910,878			0	29,486	03/11/2041	1
071813 AW 9	BAXTER INTERNATIONAL IN 5.900% 09/01/16		03/20/2013	ROYAL BANK OF CANADA (FED)		5,817,100	5,000,000	5,049,500	5,021,225		(1,025)		(1,025)		5,020,201		796,899	796,899	167,167	09/01/2016	1FE
073568 AA 5	BEACON CONTAINER FINANC 3.720% 09/20/27		03/20/2013	Paydown		378,809	378,809	378,793	378,792		17		17		378,809			0	3,375	09/20/2027	1
073568 AA 5	BEACON CONTAINER FINANC 3.720% 09/20/27		01/01/2013	Paydown		(159,309)	(159,309)	(159,302)	(159,309)				0		(159,309)			0	(58,114)	09/20/2027	1AM
07383F BX 5	BEAR STEARNS COMM MTGE 7.000% 05/20/30		03/15/2013	Paydown		574,356	574,356	526,746	559,806		14,550		14,550		574,356			0	6,979	05/20/2030	1
07383F Q4 3	BEAR STEARNS COMM MTGE 4.831% 07/11/42		03/01/2013	Paydown		270,012	270,012	263,278	269,911		101		101		270,012			0	2,455	07/11/2042	1
07383F QU 5	BEAR STEARNS COMM MTGE 4.740% 03/13/40		02/01/2013	Paydown		12,126,964	12,126,964	12,118,345	12,109,547		17,417		17,417		12,126,964			0	79,093	03/13/2040	1
079860 AK 8	BELLSOUTH CORP BONDS 6.000% 11/15/34		02/14/2013	STIFEL NICOLAUS & COMPANY		16,606,350	15,000,000	14,796,600	14,820,604		135		135		14,820,739		1,785,611	1,785,611	237,500	11/15/2034	1FE
08869# AA 7	BGS CTL PASS-THRU TRUST 6.580% 05/15/34		03/15/2013	Redemption 100.0000		28,259	28,259	28,259	28,259				0		28,259			0	310	05/15/2034	1
08869@ AA 9	BGS CTL PASS-THRU TRUST 6.540% 11/15/32		03/15/2013	Redemption 100.0000		7,540	7,540	7,540	7,540				0		7,540			0	82	11/15/2032	1
08870# AA 4	BGS CTL PASS-THRU TRUST 6.580% 05/15/34		03/15/2013	Redemption 100.0000		22,373	22,373	22,373	22,373				0		22,373			0	246	05/15/2034	1
08870* AA 8	BGS CTL PASS-THRU TRUST 6.580% 07/15/34		03/15/2013	Redemption 100.0000		20,522	20,522	20,522	20,522				0		20,522			0	225	07/15/2034	1
08870@ AA 6	BGS CTL PASS-THRU TRUST 6.520% 06/15/32		03/15/2013	Redemption 100.0000		28,609	28,609	28,609	28,609				0		28,609			0	311	06/15/2032	1
08871* AA 7	BGS CTL PASS-THRU TRUST 6.590% 09/15/34		03/15/2013	Redemption 100.0000		16,012	16,012	16,012	16,012				0		16,012			0	176	09/15/2034	1
08875# AA 9	BFC CHEVRON FED REC TRU 4.866% 05/01/27		03/01/2013	Redemption 100.0000		59,981	59,981	59,981	59,981				0		59,981			0	487	05/01/2027	1Z
08882# AA 0	BGS CTL PASS-THRU TRUST 5.170% 03/15/35		03/15/2013	Redemption 100.0000		11,727	11,727	11,727	11,727				0		11,727			0	101	03/15/2035	1
08882@ AA 2	BGS CTL PASS-THRU TRUST 5.230% 09/15/35		03/15/2013	Redemption 100.0000		8,414	8,414	8,414	8,414				0		8,414			0	73	09/15/2035	1
08886@ AA 8	BGS CTL PASS-THRU TRUST 5.220% 08/15/35		03/15/2013	Redemption 100.0000		8,476	8,476	8,476	8,476				0		8,476			0	74	08/15/2035	1

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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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
09774X AV 4	BOMBARDIER CAP MTGE SEC 6.475% 11/15/25		03/01/2013	Paydown		85,536	85,536	85,536	85,536				0		85,536			0	944	11/15/2025	4
10060@ AB 0	BOSTON CAP CONST TAX CR 0.000% 01/04/16		01/04/2013	Redemption 100.0000		1,639,784	1,639,784	1,256,542	1,560,767		79,017		79,017		1,639,784			0		01/04/2016	1
10061# AB 7	BOSTON CAP CONST TCF 0.000% 01/03/18		01/04/2013	Redemption 100.0000		1,187,428	1,187,428	876,398	1,080,745		106,683		106,683		1,187,428			0		01/03/2018	1
12189P AE 2	BNSF RAILWAY COMPANY LL 7.160% 01/02/20		01/02/2013	Paydown		279,092	279,092	279,092	279,107		(16)		(16)		279,092			0	9,986	01/02/2020	1FE
12489W JQ 8	CREDIT-BASED ASSET 5.372% 05/25/35		03/01/2013	Paydown		542,482	542,482	534,757	537,514		4,968		4,968		542,482			0	4,678	05/25/2035	1
12537# AA 1	800 LONG RIDGE LLC CGA 5.650% 12/10/23		03/10/2013	Redemption 100.0000		133,483	133,483	133,483	133,483				0		133,483			0	1,259	12/10/2023	1
12558M BL 5	CIT GROUP HOME EQUITY L 4.060% 10/20/32		03/01/2013	Paydown		879,482	879,482	876,643	877,057		2,424		2,424		879,482			0	5,953	10/20/2032	1
125925 EL 7	CMC SECURITIES CORP IV 7.250% 11/25/27		03/01/2013	Paydown		6,803	6,803	6,876	6,773		30		30		6,803			0	82	11/25/2027	1
12644* AA 5	WALGREEN CO PASS THRU C 6.900% 08/15/18		02/15/2013	Redemption 100.0000		77,189	77,189	77,189	77,189				0		77,189			0	2,663	08/15/2018	2
12644@ AM 7	CTL LEASE TRUST NOTES 7.230% 01/15/27		03/15/2013	Redemption 100.0000		21,883	21,883	21,883	21,883				0		21,883			0	264	01/15/2027	1
12644@ BN 4	CTL 2002-17 TRUST BONDS 6.531% 01/20/22		03/20/2013	Redemption 100.0000		25,782	25,782	25,782	25,782				0		25,782			0	281	01/20/2022	2
12644@ BP 9	CTL 2001-22 TRUST GTD B 6.151% 01/15/23		03/15/2013	Redemption 100.0000		35,032	35,032	35,032	35,032				0		35,032			0	360	01/15/2023	2
126502 E* 0	CTS HOME EQUITY LOAN TR 7.260% 10/25/25		03/01/2013	Paydown		3,894	3,894	3,893	3,889		5		5		3,894			0	56	10/25/2025	4
126650 BP 4	CVS CAREMARK CORP GLOBA 6.036% 12/10/28.		03/10/2013	Redemption 100.0000		83,674	83,674	87,979	87,751		(4,077)		(4,077)		83,674			0	843	12/10/2028	2FE
126650 BQ 2	CVS CAREMARK CORP GLOBA 6.943% 01/10/30.		03/10/2013	Redemption 100.0000		77,164	77,164	77,030	77,360		(196)		(196)		77,164			0	895	01/10/2030	2FE
12666T AF 3	COUNTRYWIDE ASSET BACKE 5.361% 09/25/46		03/01/2013	Paydown		238,105	637,335	373,733	398,254		(160,149)		(160,149)		238,105			0	5,907	09/25/2046	1
126670 PA 0	COUNTRYWIDE ASSET BACKE 5.189% 05/25/36		03/01/2013	Paydown		309,173	405,441	283,687	287,451		21,722		21,722		309,173			0	3,690	05/25/2036	1
126673 DP 4	COUNTRYWIDE ASSET BACKE 4.711% 12/25/34		03/01/2013	Paydown		1,097,827	1,097,827	1,081,473	1,087,222		10,606		10,606		1,097,827			0	11,662	12/25/2034	1
126673 DP 4	COUNTRYWIDE ASSET BACKE 4.711% 12/25/34		01/29/2013	Paydown		(199,836)	(199,836)	(196,859)	(199,836)				0		(199,836)			0	(16,990)	12/25/2034	1FM
126673 JB 9	COUNTRYWIDE ASSET BACKE 4.485% 12/25/34		03/01/2013	Paydown		3,292,996	3,292,996	3,192,349	3,256,250		36,746		36,746		3,292,996			0	32,252	12/25/2034	1
126673 JB 9	COUNTRYWIDE ASSET BACKE 4.485% 12/25/34		01/16/2013	Paydown		(484,816)	(484,816)	(469,998)	(484,816)				0		(484,816)			0	(81,276)	12/25/2034	1FM
126683 AC 5	COUNTRYWIDE ASSET BACKE 5.762% 06/25/35		03/01/2013	Paydown		486,247	627,016	222,205	202,062		284,185		284,185		486,247			0	6,015	06/25/2035	1
126683 AF 8	COUNTRYWIDE ASSET BACKE 5.750% 06/25/35		03/01/2013	Paydown		669,543	1,038,049	449,164	422,359		247,184		247,184		669,543			0	9,760	06/25/2035	1
126684 AC 3	COUNTRYWIDE ASSET BACKE 5.658% 03/25/34		03/01/2013	Paydown		684,090	885,391	452,346	380,257		303,832		303,832		684,090			0	8,325	03/25/2034	1
126684 AF 6	COUNTRYWIDE ASSET BACKE 5.657% 03/25/34		03/01/2013	Paydown		709,925	1,091,487	579,579	487,321		222,603		222,603		709,925			0	10,422	03/25/2034	1
126685 DZ 6	COUNTRYWIDE HOME EQ LOA 5.753% 07/25/27.		03/01/2013	Paydown		265,945	555,681	245,889	251,294		14,652		14,652		265,945			0	6,542	07/25/2027	1
12668G AC 6	COUNTRYWIDE ASSET BACKE 5.728% 08/25/36		03/01/2013	Paydown		167,460	167,460	158,296	163,038		4,423		4,423		167,460			0	1,447	08/25/2036	5
12668X AE 5	COUNTRYWIDE ASSET BACKE 5.749% 04/25/36		03/01/2013	Paydown		262,182	262,182	262,178	178,126	84,157	(102)		84,055		262,182			0	2,642	04/25/2036	4
12668X AF 2	COUNTRYWIDE ASSET BACKE 5.505% 04/25/36		03/01/2013	Paydown		397,183	397,183	389,336	392,846		4,337		4,337		397,183			0	3,642	04/25/2036	5
12669D 5H 7	COUNTRYWIDE HOME LOANS 5.500% 05/25/33		03/01/2013	Paydown		157,779	157,779	158,666	157,237		541		541		157,779			0	1,382	05/25/2033	1
12669D BR 8	COUNTRYWIDE HOME LOANS 5.500% 11/25/17		03/01/2013	Paydown		701,532	701,532	717,971	699,491		2,041		2,041		701,532			0	5,244	11/25/2017	1
12669D MD 7	COUNTRYWIDE HOME LOANS 5.750% 01/25/33		03/01/2013	Paydown		38,007	38,007	36,985	37,818		189		189		38,007			0	417	01/25/2033	1
12669E KZ 8	COUNTRYWIDE HOME LOANS 4.750% 07/25/33		03/01/2013	Paydown		1,917,030	1,917,030	1,833,759	1,907,815		9,215		9,215		1,917,030			0	15,275	07/25/2033	1
12669F 5W 9	COUNTRYWIDE HOME LOANS 5.500% 08/25/34		03/01/2013	Paydown		434,535	434,535	434,196	433,253		1,282		1,282		434,535			0	5,279	08/25/2034	1
12669F LL 5	COUNTRYWIDE HOME LOANS 5.750% 02/25/34		03/01/2013	Paydown		621,755	621,755	623,698	619,826		1,929		1,929		621,755			0	4,574	02/25/2034	1
12669F RQ 8	COUNTRYWIDE HOME LOANS 5.250% 05/25/34		03/01/2013	Paydown		706,086	706,086	703,482	703,501		2,584		2,584		706,086			0	5,142	05/25/2034	1

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	11 Change in Book/Adjusted Carrying Value: Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
12669F Y8 0	COUNTRYWIDE HOME LOANS 5.250% 08/25/24		03/01/2013	Paydown		1,498,088	1,498,088	1,420,842	1,488,068		10,019		10,019		1,498,088			0	15,697	08/25/2024	1
12669G DW 8	COUNTRYWIDE HOME LOANS 5.500% 12/25/34		03/01/2013	Paydown		394,610	394,610	403,118	395,461		(851)		(851)		394,610			0	4,462	12/25/2034	1
12672# AA 6	CVS LEASE-BACKED PT PRI 4.704% 09/10/34		03/10/2013	Redemption 100.0000		78,559	78,559	78,559	78,559				0		78,559			0	617	09/10/2034	2Z
12673G AA 3	CA FM LEASE TRUST SENIO 8.500% 07/15/17		01/15/2013	Redemption 100.0000		95,145	95,145	101,965	100,191		(5,046)		(5,046)		95,145			0	2,022	07/15/2017	2
12806* AH 4	CAITHNESS LONG ISLAND L 5.710% 01/15/32		01/15/2013	Redemption 100.0000		137,366	137,366	101,710	106,759		30,606		30,606		137,366			0	3,922	01/15/2032	2
140274 AA 9	CAPLEASE CDO ABS 4.926% 01/29/40		01/29/2013	Paydown		257,497	257,497	257,142	257,342		155		155		257,497			0	3,171	01/29/2040	2
140689 AA 8	CAPMARK MILITARY HSG TR 6.014% 09/10/52		03/10/2013	Paydown		13,144	13,144	12,991	13,002		142		142		13,144			0	132	09/10/2052	1
15005N AD 4	CEDAR BRAKES II LLC SEC 9.875% 09/01/13		01/10/2013	Call 101.8938		1,887,068	1,851,995	2,234,800	1,872,798		14,270		14,270		1,887,068			0	65,534	09/01/2013	2FE
152314 DP 2	CENTEX HOME EQUITY ABS 6.801% 07/25/32		03/01/2013	Paydown		13,139	13,139	13,138	12,822		317		317		13,139			0	147	07/25/2032	1
152314 DT 4	CENTEX HOME EQUITY ABS 6.801% 07/25/32		03/01/2013	Paydown			11,924	2,474	1,030		(1,030)		(1,030)					0	167	07/25/2032	5
152314 EJ 5	CENTEX HOME EQUITY ABS 5.560% 08/25/30		03/01/2013	Paydown		32,709	32,709	32,869	32,897		(187)		(187)		32,709			0	311	08/25/2030	1
152314 HP 8	CENTEX HOME EQUITY ABS 4.810% 09/25/33		03/01/2013	Paydown		1,600,168	1,600,168	1,599,702	1,595,406		4,762		4,762		1,600,168			0	14,074	09/25/2033	1
152314 JA 9	CENTEX HOME EQUITY ABS 4.270% 01/25/34		03/01/2013	Paydown		428,902	428,902	428,736	427,738		1,165		1,165		428,902			0	3,053	01/25/2034	1
152314 KK 5	CENTEX HOME EQUITY ABS 5.270% 06/25/34		03/01/2013	Paydown		333,015	333,015	318,810	325,370		7,646		7,646		333,015			0	2,904	06/25/2034	1
153645 AX 4	CENTRAL ILLINOIS LIGHT 6.200% 06/15/16		03/20/2013	Tax Free Exchange		1,141,634							0				1,141,634	1,141,634		06/15/2016	2FE
153645 BB 1	CENTRAL ILLINOIS LIGHT 8.875% 12/15/13		03/20/2013	Tax Free Exchange		2,105,861							0				2,105,861	2,105,861		12/15/2013	2FE
157507 AC 8	CHALET NAVY PROPERTIES 7.542% 03/15/24		03/15/2013	Redemption 100.0000		27,649	27,649	27,649	27,649				0		27,649			0	1,043	03/15/2024	1FE
161546 HB 5	CHASE FUNDING MTGE LN A 4.585% 11/25/34		03/01/2013	Paydown		1,135,282	1,135,282	1,135,274	1,132,009		3,273		3,273		1,135,282			0	6,818	11/25/2034	1
16162T 4T 0	CHASE MORTGAGE FINANCE 5.000% 04/25/18		02/01/2013	Paydown		1,740,118	1,740,118	1,687,370	1,730,840		9,277		9,277		1,740,118			0	13,752	04/25/2018	1
16162W JP 5	CHASE MORTGAGE FINANCE 5.250% 05/25/34		03/01/2013	Paydown		908,325	908,325	885,191	902,628		5,697		5,697		908,325			0	9,379	05/25/2034	1
172973 2M 0	CITICORP MTGE SECURITIE 5.500% 09/25/35		03/01/2013	Paydown		1,046,659	1,046,659	1,053,527	1,045,619		1,040		1,040		1,046,659			0	9,353	09/25/2035	1
172973 3G 2	CITICORP MTGE SECURITIE 5.500% 10/25/35		03/01/2013	Paydown		732,829	732,829	725,243	728,582		4,246		4,246		732,829			0	6,837	10/25/2035	1
172973 E7 0	CITICORP MTGE SECURITIE 5.250% 09/25/34		03/01/2013	Paydown		1,209,473	1,209,473	1,163,173	1,196,466		13,007		13,007		1,209,473			0	10,498	09/25/2034	1
172973 S9 1	CITICORP MTGE SECURITIE 5.500% 04/25/35		03/01/2013	Paydown		535,552	535,552	525,689	531,761		3,791		3,791		535,552			0	5,871	04/25/2035	1
172973 UV 9	CITICORP MTGE SECURITIE 5.500% 12/25/33		03/01/2013	Paydown		1,196,147	1,196,147	1,188,157	1,188,771		7,376		7,376		1,196,147			0	13,346	12/25/2033	1
172973 VJ 5	CITICORP MTGE SECURITIE 5.250% 01/25/34		03/01/2013	Paydown		1,055,838	1,055,838	1,044,083	1,051,957		3,881		3,881		1,055,838			0	6,803	01/25/2034	1
172973 Z3 6	CITICORP MTGE SECURITIE 5.500% 08/25/35		03/01/2013	Paydown		1,531,132	1,531,132	1,529,936	1,526,463		4,669		4,669		1,531,132			0	11,540	08/25/2035	1
17306U BJ 6	CITIFINANCIAL MORTGAGE 5.053% 08/25/33		03/01/2013	Paydown		407,361	407,361	407,248	409,419		(2,057)		(2,057)		407,361			0	3,319	08/25/2033	1
17306U BY 3	CITIFINANCIAL MORTGAGE 4.493% 10/25/33		03/01/2013	Paydown		1,055,723	1,055,723	1,045,433	1,047,741		7,982		7,982		1,055,723			0	7,622	10/25/2033	1
17306U CE 6	CITIFINANCIAL MORTGAGE 3.846% 04/25/34		03/01/2013	Paydown		546,650	546,650	530,446	539,547		7,103		7,103		546,650			0	3,338	04/25/2034	1
17309N AF 8	CITICORP RESIDENTIAL MT 5.836% 07/25/36		03/01/2013	Paydown		1,461,070	1,461,070	1,420,160	1,457,245		40,910	37,085	3,825		1,461,070			0	15,281	07/25/2036	2
17310E AF 5	CITICORP RESIDENTIAL MT 5.665% 09/25/36		03/01/2013	Paydown		1,936,568	1,936,568	1,936,413	1,933,791		2,778		2,778		1,936,568			0	18,316	09/25/2036	2
17310N AF 5	CITICORP RESIDENTIAL MT 5.628% 11/25/36		03/01/2013	Paydown		836,735	836,735	836,718	834,577		2,157		2,157		836,735			0	8,379	11/25/2036	2
17315M AC 9	CITIGROUP MORTGAGE LOAN 5.500% 10/25/21		03/01/2013	Paydown		208,805	208,805	208,544	208,519		286		286		208,805			0	2,097	10/25/2021	1
20763# DU 2	CONNECTICUT NATIONAL BA 9.430% 03/26/13		03/26/2013	Redemption 100.0000		317,815	317,815	317,815	317,815				0		317,815			0	14,985	03/26/2013	2
20763# DV 0	CONNECTICUT NATIONAL BA 9.430% 03/26/13		03/26/2013	Redemption 100.0000		317,815	317,815	333,236	318,345		(530)		(530)		317,815			0	14,985	03/26/2013	2

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
20846Q JJ 8	CONSECO FINANCE ABS 7.550% 04/15/32		03/15/2013	Paydown		231,186	231,186	240,398	234,618		(3,432)		(3,432)		231,186			0	2,884	04/15/2032	1
20847T BQ 3	CONSECO FINANCE ABS 7.370% 05/15/33		03/15/2013	Paydown		254,743	254,743	254,731	255,765		(1,022)		(1,022)		254,743			0	2,966	05/15/2033	1
21075W EC 5	CONTIMORTGAGE HEL TRUST 7.620% 03/15/28		03/01/2013	Paydown		64,551	64,551	64,511	64,363		188		188		64,551			0	759	03/15/2028	1
21686@ AD 7	COOPERS & LYBRAND LLP 7.390% 03/18/22		03/18/2013	Redemption 100.0000		818,182	818,182	822,218	819,933		(1,751)		(1,751)		818,182			0	30,232	03/18/2022	1
22404Q AG 3	COX COMMUNICATIONS INC 6.950% 01/15/28		02/21/2013	JEFFERIES & CO INC		1,009,824	800,000	848,648	835,794		(264)		(264)		835,530		174,294	174,294	34,132	01/15/2028	2FE
22541Q VG 4	CS FIRST BOSTON MTG SEC 5.500% 10/25/33		03/01/2013	Paydown		311,108	311,108	309,553	309,762		1,347		1,347		311,108			0	2,798	10/25/2033	1
225458 LH 9	CS FIRST BOSTON MTG SEC 5.750% 07/25/35		03/01/2013	Paydown		24,949	24,949	25,222	25,020		(72)		(72)		24,949			0	327	07/25/2035	1
22950@ AA 0	CTL 2010-16 LEASE TRUST 5.020% 11/15/23		03/15/2013	Redemption 100.0000		189,890	189,890	189,890	189,890				0		189,890			0	1,591	11/15/2023	1
229669 C* 5	CUBIC CORP SENIOR NOTES 6.310% 11/13/13		03/04/2013	Call 103.9080		1,039,080	1,000,000	1,018,070	1,005,497		33,583		33,583		1,039,080			0	19,456	11/13/2013	2
23242E AF 6	COUNTRYWIDE ASSET BACKE 6.034% 05/25/50		03/01/2013	Paydown		84,292	214,233	125,605	132,504		(48,212)		(48,212)		84,292			0	1,835	05/25/2050	1
23242J AQ 1	COUNTRYWIDE HOME EQ LOA 0.753% 08/15/37		03/15/2013	Paydown		470,697	470,697	464,960	457,906		12,791		12,791		470,697			0	561	08/15/2037	2
23242M AD 3	COUNTRYWIDE ASSET BACKE 6.518% 02/25/41		03/01/2013	Paydown			232,491	64,446	57,846		(57,846)		(57,846)					0	3,634	02/25/2041	1
23242M AE 1	COUNTRYWIDE ASSET BACKE 6.111% 06/25/21		03/01/2013	Paydown		77,329	239,375	112,387	108,167		(30,839)		(30,839)		77,329			0	3,137	06/25/2021	1
23243N AJ 7	COUNTRYWIDE ASSET BACKE 5.834% 07/25/34		03/01/2013	Paydown		642,196	913,855	423,663	330,008		312,188		312,188		642,196			0	8,977	07/25/2034	1
24780* AA 4	DELTA TOWNSHIP UTIL II 13.575% 11/10/20		03/10/2013	Redemption 100.0000		120,727	120,727	36,218	43,905		76,823		76,823		120,727			0	2,742	11/10/2020	3
24966@ AC 4	DEPOSITORY TR & CLEARIN 3.930% 09/28/32		03/28/2013	Redemption 100.0000		325,000	325,000	325,000	325,000				0		325,000			0	6,386	09/28/2032	1
28500# AB 8	ELEC RELIABILITY COUNCI 3.000% 09/30/32		03/30/2013	Redemption 100.0000		375,000	375,000	375,000	375,000				0		375,000			0	2,813	09/30/2032	1Z
28932M AA 3	ELM RD GEN STATION SENI 5.209% 02/11/30		02/11/2013	Redemption 100.0000		69,353	69,353	69,353	69,353				0		69,353			0	1,806	02/11/2030	1FE
28932M AG 0	ELM RD GEN STATION SENI 4.673% 01/19/31		01/19/2013	Redemption 100.0000		56,468	56,468	56,468	56,468				0		56,468			0	1,319	01/19/2031	1FE
30251T AA 7	FNBC PASS THRU TRUST 8.080% 01/05/18		01/05/2013	Redemption 100.0000		693,721	693,721	796,121	761,143		(67,422)		(67,422)		693,721			0	28,026	01/05/2018	1FE
30280@ AA 4	FR ENCLAVE SPV LP CTL S 5.190% 09/30/33		01/07/2013	Redemption 100.0000		30,682	30,682	30,682	30,682				0		30,682			0	398	09/30/2033	2
313305 AA 2	FEDERAL EXPRESS CORP PA 2.625% 01/15/18		01/15/2013	Redemption 100.0000		3,306,958	3,306,958	3,315,225	3,312,996		(6,038)		(6,038)		3,306,958			0	43,404	01/15/2018	2FE
31331F AX 9	FEDERAL EXPRESS CORP PA 6.720% 07/15/23		01/15/2013	Paydown		237,206	237,206	222,974	229,210		7,996		7,996		237,206			0	7,970	07/15/2023	2FE
31331F BB 6	FEDERAL EXPRESS CORP PA 7.900% 01/15/20		01/15/2013	Paydown		243,656	243,656	250,887	247,677		(4,021)		(4,021)		243,656			0	9,624	01/15/2020	2FE
31846L AY 2	FIRST ALLIANCE MTGE TRU 7.340% 06/20/27		03/01/2013	Paydown		4,200	4,200	4,200	4,200				0		4,200			0	47	06/20/2027	1
31846L BE 5	FIRST ALLIANCE MTGE TRU 8.375% 12/20/27		03/01/2013	Paydown		1,717	1,717	1,714	1,751		(34)		(34)		1,717			0	23	12/20/2027	1
32051D W7 3	FIRST HORIZON MTG PASS 5.500% 05/25/34		03/01/2013	Paydown		774,127	774,127	785,255	774,518		(391)		(391)		774,127			0	7,624	05/25/2034	1
32051G AL 9	CITIGROUP MORTGAGE LOAN 5.500% 11/25/34		03/01/2013	Paydown		751,785	751,785	732,522	745,771		6,014		6,014		751,785			0	7,568	11/25/2034	1
32051G QZ 1	FIRST HORIZON MTG PASS 5.500% 08/25/35		03/01/2013	Paydown		764,491	764,491	755,248	759,937		4,554		4,554		764,491			0	6,586	08/25/2035	1
33632* US 4	FIRST SECURITY BANK NA 6.850% 02/21/19		02/21/2013	Redemption 100.0000		1,621,233	1,621,233	1,681,754	1,654,440		(33,206)		(33,206)		1,621,233			0	55,527	02/21/2019	2
361856 DB 0	GMAC MORTGAGE CORP LOAN 4.150% 10/25/33		03/01/2013	Paydown		1,475,637	1,475,637	1,065,705	1,167,107		308,530		308,530		1,475,637			0	10,214	10/25/2033	1
361856 DX 2	GMAC MORTGAGE CORP LOAN 5.865% 09/25/34		03/01/2013	Paydown		100,032	100,032	100,032	100,032				0		100,032			0	962	09/25/2034	2
361856 DY 0	GMAC MORTGAGE CORP LOAN 5.388% 09/25/34		03/01/2013	Paydown		347,841	347,841	347,841	347,841				0		347,841			0	3,014	09/25/2034	1
36185H EB 5	GMAC MORTGAGE CORP LOAN 4.810% 07/25/35		03/01/2013	Paydown		422,771	422,771	422,631	421,813		958		958		422,771			0	3,036	07/25/2035	1
36186K AC 9	GMAC MORTGAGE CORP LOAN 5.773% 08/25/37		03/01/2013	Paydown		2,725,777	2,725,777	2,725,751	2,718,104		7,673		7,673		2,725,777			0	26,259	08/25/2037	5

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36186K AE 5	GMAC MORTGAGE CORP LOAN 5.705% 08/25/37		03/01/2013	Paydown		105,710	105,710	105,708	105,445		265		265		105,710			0	1,022	08/25/2037	5
36186L AC 7	GMAC MORTGAGE CORP LOAN 6.193% 12/25/37		03/01/2013	Paydown		338,282	433,164	292,862	284,842		53,440		53,440		338,282			0	4,419	12/25/2037	1
36186L AE 3	GMAC MORTGAGE CORP LOAN 6.551% 12/25/37		03/01/2013	Paydown		279,515	357,913	242,057	236,035		43,480		43,480		279,515			0	3,862	12/25/2037	1
36219* AA 9	GPI TAX CREDITS LLC SEC 0.000% 01/05/16		01/04/2013	Redemption 100.0000		1,023,731	1,023,731	801,483	985,052		38,679		38,679		1,023,731			0		01/05/2016	1
36220* AA 6	GPI TAX CREDITS LLC SEC 0.000% 01/04/16		01/03/2013	Redemption 100.0000		1,944,429	1,944,429	1,420,355	1,825,438		118,991		118,991		1,944,429			0		01/04/2016	1
36220@ AA 4	GPM INVESTMENT FUND I 0.000% 01/03/18		01/04/2013	Redemption 100.0000		380,093	380,093	297,024	320,245		59,848		59,848		380,093			0		01/03/2018	1
36228F 2L 9	GSR MORTGAGE LOAN TRUST 5.500% 05/25/34		03/01/2013	Paydown		585,184	585,184	562,845	576,764		8,420		8,420		585,184			0	6,414	05/25/2034	1
36242D ES 8	GSR MORTGAGE LOAN TRUST 5.000% 08/25/19		03/01/2013	Paydown		457,344	457,344	454,772	455,688		1,657		1,657		457,344			0	3,156	08/25/2019	1
36242D ST 1	GSAA HOME EQUITY TRUST 4.843% 11/25/34		03/01/2013	Paydown		884,587	884,587	884,564	882,202		2,385		2,385		884,587			0	6,194	11/25/2034	1
36248E AA 3	GS MORTGAGE SECURITIES 3.849% 12/10/43		03/01/2013	Paydown		71,317	71,317	72,028	71,888		(570)		(570)		71,317			0	483	12/10/2043	1
36804P AF 3	GATX CORP PASS THRU CER 5.697% 01/02/25		01/02/2013	Redemption 100.0000		60,220	60,220	60,220	60,220				0		60,220			0	1,715	01/02/2025	2FE
372917 AP 9	GENZYME CORP SENIOR NOT 3.625% 06/15/15		03/20/2013	Tax Free Exchange		(17,946,296)	(18,000,000)	(17,943,120)	(17,946,296)				0		(17,946,296)			0	(235,625)	06/15/2015	1FE
372917 AP 9	GENZYME CORP SENIOR NOT 3.625% 06/15/15		10/27/2010	Tax Free Exchange		19,039,824	18,000,000	17,943,120	17,946,296				0		17,946,296		1,093,528	1,093,528	235,625	06/15/2015	2FE
38011X AA 2	GMAC COMMERCIAL MTG ASS 6.285% 09/10/36		03/10/2013	Paydown		57,324	57,324	64,254	62,980		(5,655)		(5,655)		57,324			0	602	09/10/2036	1
38012T AE 2	GMAC MORTGAGE CORP LOAN 5.809% 10/25/36		03/01/2013	Paydown		616,509	809,686	583,541	560,193		56,315		56,315		616,509			0	7,785	10/25/2036	1
38119# AC 8	GOLDEN SPREAD ELECTRIC 4.350% 08/10/31		02/10/2013	Redemption 100.0000		214,202	214,202	214,202	214,202				0		214,202			0	4,697	08/10/2031	1
393505 SJ 2	GREEN TREE FINANCIAL CO 7.290% 03/15/28		03/15/2013	Paydown		68,597	68,597	71,748	69,155		(558)		(558)		68,597			0	864	03/15/2028	1
393505 SU 7	GREEN TREE FINANCIAL CO 7.620% 06/15/28		03/15/2013	Paydown		47,361	47,361	50,022	47,933		(571)		(571)		47,361			0	627	06/15/2028	3
40406* AA 4	HA HOWARD SVCS LLC SECU 7.223% 05/01/31		03/01/2013	Redemption 100.0000		122,531	122,531	122,531	122,531				0		122,531			0	1,478	05/01/2031	1Z
40407* AA 3	HANNON ARMSTRONG 2006 T 6.176% 07/01/26		01/01/2013	Paydown		107,145	107,145	107,145	107,145				0		107,145			0	551	07/01/2026	1
40430V AE 7	HOUSEHOLD HOME EQUITY L 5.300% 03/20/36		03/01/2013	Paydown		4,247,454	4,247,454	4,251,713	4,241,299		6,155		6,155		4,247,454			0	35,321	03/20/2036	1
40430W AA 3	HOUSEHOLD HOME EQUITY L 0.363% 01/20/36		03/20/2013	Paydown		742,497	742,497	683,097	696,203		46,294		46,294		742,497			0	472	01/20/2036	1
40430X AE 3	HOUSEHOLD HOME EQUITY L 5.630% 03/20/36		03/01/2013	Paydown		2,150,939	2,150,939	2,156,671	2,147,447		3,492		3,492		2,150,939			0	20,762	03/20/2036	1
40431F AF 8	HOUSEHOLD HOME EQUITY L 0.383% 03/20/36	E	03/20/2013	Paydown		1,746,241	1,746,241	1,715,136	1,735,557		10,685		10,685		1,746,241			0	1,151	03/20/2036	1
40431M AA 4	HOUSEHOLD HOME EQUITY L 0.393% 07/20/36		03/20/2013	Paydown		831,460	831,460	752,313	765,469		65,991		65,991		831,460			0	615	07/20/2036	1
416515 AU 8	HARTFORD FINCL SVCS GRP 6.300% 03/15/18		03/26/2013	TENDER OFFER		12,879,405	10,500,000	10,499,685	10,498,762		950		950		10,499,712		2,379,693	2,379,693	350,963	03/15/2018	2FE
42210@ AA 4	HD ANCHORAGE AK CTL TRU 4.946% 03/15/42		03/15/2013	Redemption 100.0000		23,101	23,101	23,101	23,101				0		23,101			0	191	03/15/2042	1
42805R AU 3	HERTZ VEHICLE FINANCING 4.260% 03/25/14		03/25/2013	Paydown		8,407,500	8,407,500	8,434,277	8,409,011		(1,511)		(1,511)		8,407,500			0	59,693	03/25/2014	1
43718V AC 8	RESIDENTIAL FUNDING MTG 5.500% 08/25/25		03/01/2013	Paydown		673,422	673,422	673,286	658,135	13,521	1,765		15,286		673,422			0	6,073	08/25/2025	6
44877* AC 2	HYDRITE CHEMICAL CO SEN 4.880% 12/15/15		03/15/2013	Redemption 100.0000		420,000	420,000	420,000	420,000				0		420,000			0	5,124	12/15/2015	2
449670 AS 7	IMC HOME EQUITY LOAN TR 7.070% 05/25/26		03/01/2013	Paydown		15,319	15,319	15,315	15,251		69		69		15,319			0	178	05/25/2026	1
452092 CN 7	ILLINOIS POWER CO FALL 6.250% 06/15/16		03/20/2013	Tax Free Exchange		1,193,202							0				1,193,202	1,193,202		06/15/2016	2FE
466159 AA 8	321 HENDERSON RECEIVABL 4.070% 01/15/48		03/15/2013	Paydown		565,807	565,807	565,580	565,544		263		263		565,807			0	3,795	01/15/2048	1
46616P AA 1	321 HENDERSON RECEIVABL 4.700% 10/15/56		03/15/2013	Paydown		419,869	419,869	419,413	420,370		(500)		(500)		419,869			0	3,102	10/15/2056	1
46625M 2A 6	JP MORGAN CHASE COMMERC 4.007% 01/12/39		03/01/2013	Paydown		644,137	644,137	635,858	643,206		931		931		644,137			0	4,452	01/12/2039	1
46625M 2L 2	JP MORGAN CHASE COMMERC 4.158% 01/12/39		03/01/2013	Paydown		436,324	436,324	400,805	426,586		9,738		9,738		436,324			0	4,354	01/12/2039	1

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
46625M 3M 9	JP MORGAN CHASE COMMERC 5.089% 05/15/41		03/01/2013	Paydown		233,414	233,414	240,836	236,492		(3,078)		(3,078)		233,414			0	2,709	05/15/2041	1
46625M 5H 8	JP MORGAN CHASE COMMERC 5.299% 06/12/41		03/01/2013	Paydown		56,018	56,018	55,292	56,002		16		16		56,018			0	513	06/12/2041	1
46629Q AG 1	JP MORGAN MTG ACQUISITI 5.537% 10/25/36		03/01/2013	Paydown		197,421	197,421	150,123	141,698		55,724		55,724		197,421			0	1,983	10/25/2036	1
478045 AA 5	JOHN SEVIER COMB CYCLE 4.626% 01/15/42		01/15/2013	Redemption 100.0000		64,036	64,036	71,397			(7,361)		(7,361)		64,036			0	1,481	01/15/2042	1FE
48335# AA 9	KALAELOA PARTNERS INC 9.720% 03/31/14		03/31/2013	Various		174,300	174,300	191,173	176,439		(2,139)		(2,139)		174,300			0	4,235	03/31/2014	2
491674 BB 2	KENTUCKY UTILITIES CO F 1.625% 11/01/15		03/27/2013	Tax Free Exchange		(138,739)							0				(138,739)	(138,739)		11/01/2015	1FE
49228R AC 7	KERN RIVER FUNDING CORP 6.676% 07/31/16		03/31/2013	Redemption 100.0000		198,579	198,579	221,246	208,115		(9,536)		(9,536)		198,579			0	2,209	07/31/2016	1FE
49228R AE 3	KERN RIVER FUNDING CORP 4.893% 04/30/18		03/31/2013	Redemption 100.0000		327,250	327,250	322,515	324,592		2,658		2,658		327,250			0	2,669	04/30/2018	1FE
50540R AD 4	LABORATORY CORP AMERICA 5.500% 02/01/13		02/01/2013	Maturity		15,000,000	15,000,000	15,296,550	15,002,620		(2,620)		(2,620)		15,000,000			0	412,500	02/01/2013	2FE
52465# AG 0	LEGG MASON MORTGAGE CAP 6.817% 01/10/21		03/10/2013	Redemption 100.0000		16,280	16,280	17,198	16,865		(585)		(585)		16,280			0	185	01/10/2021	1
52467@ BZ 7	LEGG MASON MORTGAGE CAP 5.029% 08/05/20		03/05/2013	Redemption 100.0000		398,598	398,598	398,598	398,598				0		398,598			0	3,346	08/05/2020	1
524901 AQ 8	LEGG MASON INC SENIOR 5.500% 05/21/19		02/25/2013	Tax Free Exchange		17,558,672	16,000,000	16,105,360	16,096,671		(2,391)		(2,391)		16,094,279		1,464,393	1,464,393	229,778	05/21/2019	2FE
52523K AD 6	LEHMAN XS TRUST ABS GTD 5.440% 11/25/36		03/01/2013	Paydown		890,519	890,519	890,241	889,732		787		787		890,519			0	6,938	11/25/2036	4
52523K AK 0	LEHMAN XS TRUST ABS GTD 5.520% 11/25/36		03/01/2013	Paydown		435,907	435,907	435,907	435,907				0		435,907			0	3,129	11/25/2036	4
546676 AR 8	LOUISVILLE GAS & ELECTR 1.625% 11/15/15		03/27/2013	Various		(157,390)							0				(157,390)	(157,390)		11/15/2015	1FE
54864@ AA 8	LOWES BROOKLYN NEW YORK 6.150% 05/15/29		03/15/2013	Redemption 100.0000		35,195	35,195	36,049	35,770		(575)		(575)		35,195			0	361	05/15/2029	1
54865@ AA 7	LOWES 4 PROPERTY TRUST 4.160% 02/15/28		03/15/2013	Redemption 100.0000		158,540	158,540	158,540	158,540				0		158,540			0	1,100	02/15/2028	1
55265K 3X 5	MASTER ASSET SECURITIZA 4.500% 12/25/18		03/01/2013	Paydown		82,994	82,994	80,050	81,506		1,488		1,488		82,994			0	623	12/25/2018	1
55265K 8A 0	MASTER ASSET SECURITIZA 5.500% 03/25/34		03/01/2013	Paydown		418,875	418,875	426,860	420,275		(1,400)		(1,400)		418,875			0	3,241	03/25/2034	1
55265K SQ 3	MASTER ASSET SECURITIZA 5.750% 04/25/33		03/01/2013	Paydown		90,946	90,946	90,424	90,588		358		358		90,946			0	865	04/25/2033	1
565849 AD 8	MARATHON OIL CORP SENIO 6.000% 10/01/17		01/31/2013	KEYBANC CAPITAL MARKETS INC		2,392,840	2,000,000	2,267,520	2,203,327		(3,695)		(3,695)		2,199,632		193,208	193,208	41,333	10/01/2017	2FE
57887# AA 2	BOSTON CAP CONST TAX CR 0.000% 01/05/16		01/04/2013	Redemption 100.0000		1,319,185	1,319,185	1,001,045	1,252,683		66,502		66,502		1,319,185			0		01/05/2016	1
582839 AB 2	MEAD JOHNSON NUTRITION 4.900% 11/01/19		03/20/2013	Tax Free Exchange		608,201							0				608,201	608,201		11/01/2019	2FE
58526# AU 3	MEIJER FINANCE INC SENI 8.130% 09/01/15		03/01/2013	Redemption 100.0000		206,505	206,505	240,962	214,995		(8,490)		(8,490)		206,505			0	8,394	09/01/2015	1
58526# AX 7	MEIJER FINANCE INC SENI 8.130% 09/01/15		03/01/2013	Redemption 100.0000		200,848	200,848	234,361	209,105		(8,258)		(8,258)		200,848			0	8,164	09/01/2015	1
58526# BA 6	MEIJER FINANCE INC SENI 8.130% 09/01/15		03/01/2013	Redemption 100.0000		245,405	245,405	286,353	255,494		(10,090)		(10,090)		245,405			0	9,976	09/01/2015	1
589962 DJ 5	MERIT SECURITIES CORP A 6.690% 07/28/33		02/01/2013	Paydown		503,538	503,538	540,515	519,802		(16,264)		(16,264)		503,538			0	4,304	07/28/2033	1
59524E AB 8	MID-ATLANTIC MILITARY C 5.240% 08/01/50		02/01/2013	Paydown		166,443	166,443	166,443	166,443				0		166,443			0	4,361	08/01/2050	1
595481 AA 0	MID-STATE TRUST ABS 5.745% 01/15/40		03/01/2013	Paydown		229,324	229,324	228,813	228,812		513		513		229,324			0	2,422	01/15/2040	2
595481 AB 8	MID-STATE TRUST ABS 6.106% 01/15/40		03/01/2013	Paydown		46,563	46,563	46,453	46,453		111		111		46,563			0	523	01/15/2040	2
59548P AA 7	MID-STATE TRUST ABS 5.787% 10/15/40		03/01/2013	Paydown		220,557	220,557	220,557	220,557				0		220,557			0	1,851	10/15/2040	2
595497 AA 6	MID-STATE TRUST ABS SER 7.791% 03/15/38		03/15/2013	Paydown		209,908	209,908	214,788	214,694		(4,786)		(4,786)		209,908			0	2,721	03/15/2038	5
595498 AA 4	MID-STATE TRUST ABS SER 6.340% 10/15/36		03/15/2013	Paydown		138,472	138,472	138,472	138,472				0		138,472			0	2,195	10/15/2036	2
59549N AA 1	MID-STATE TRUST ABS SER 7.340% 07/01/35		01/01/2013	Paydown		9,649	9,649	10,305	10,113		(464)		(464)		9,649			0	177	07/01/2035	1
59549N AB 9	MID-STATE TRUST ABS SER 7.400% 07/01/35		01/01/2013	Paydown		138,497	138,497	136,983	137,495		1,001		1,001		138,497			0	2,562	07/01/2035	1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
59549N AC 7	MID-STATE TRUST ABS SER 7.540% 07/01/35		01/01/2013	Paydown		85,709	85,709	87,980	87,333		(1,624)		(1,624)		85,709			0	1,616	07/01/2035	1
59549P AA 6	MID-STATE TRUST ABS NOT 8.330% 04/01/30		01/01/2013	Paydown		142,021	142,021	144,167	142,505		(484)		(484)		142,021			0	2,958	04/01/2030	3
59549W AA 1	MID-STATE TRUST ABS SER 4.864% 07/15/38		03/15/2013	Paydown		56,861	56,861	54,060	53,958		2,903		2,903		56,861			0	465	07/15/2038	1
59549W AA 1	MID-STATE TRUST ABS SER 4.864% 07/15/38		03/15/2013	Paydown		225,851	225,851	225,844	225,844		7		7		225,851			0	1,848	07/15/2038	2
59549W AB 9	MID-STATE TRUST ABS SER 5.598% 07/15/38		03/15/2013	Paydown		37,199	37,199	37,198	37,198		1		1		37,199			0	350	07/15/2038	2
59560U AA 9	MID-STATE TRUST ABS 6.005% 08/15/37		03/01/2013	Paydown		60,119	60,119	60,119	60,119				0		60,119			0	551	08/15/2037	2
59560W AA 5	MID-STATE TRUST ABS 3.500% 12/15/45		03/01/2013	Paydown		214,862	214,862	214,392	214,408		454		454		214,862			0	1,198	12/15/2045	1
598326 A@ 5	MIDWEST IND TRANS SYS O 4.490% 01/16/14		01/16/2013	Redemption 100.0000		2,428,571	2,428,571	2,428,571	2,428,571				0		2,428,571			0	54,521	01/16/2014	1
617451 AF 6	MORGAN STANLEY CAPITAL 5.230% 09/15/42		03/01/2013	Paydown		50,749	50,749	52,076	51,327		(578)		(578)		50,749			0	664	09/15/2042	1
61745M ZA 4	MORGAN STANLEY CAPITAL 5.419% 06/15/38		03/01/2013	Paydown		522,395	522,395	557,534	532,606		(10,211)		(10,211)		522,395			0	4,457	06/15/2038	1
61746W HF 0	MORGAN STANLEY CAPITAL 6.390% 07/15/33		03/01/2013	Paydown		81,876	81,876	85,253	81,786		90		90		81,876			0	860	07/15/2033	1
64079* AB 8	NEPTUNE REG TRANS SYS L 6.210% 06/30/27		03/31/2013	Redemption 100.0000		108,275	108,275	108,432	108,381		(107)		(107)		108,275			0	1,681	06/30/2027	2FE
65106K AA 9	NEWCASTLE INVESTMENT TR 4.500% 07/10/35		03/01/2013	Paydown		540,698	540,698	540,717	540,386		311		311		540,698			0	4,126	07/10/2035	1
653240 AA 9	NEWTOWN CREDIT LEASE TR 6.082% 05/15/23		03/15/2013	Redemption 100.0000		231,660	231,660	231,652	231,655		5		5		231,660			0	2,352	05/15/2023	1
65764# AA 3	NORTH BERGEN PLAZA LP N 7.910% 03/10/30		03/10/2013	Paydown		68,181	68,181	68,181	68,181				0		68,181			0	901	03/10/2030	1
66939# AF 0	NORWEST BANK MINNESOTA 8.130% 01/15/16		01/15/2013	Redemption 100.0000		484,401	484,401	535,568	504,505		(20,104)		(20,104)		484,401			0	19,691	01/15/2016	1
67087T CD 1	OAKWOOD MORTGAGE INVEST 6.535% 03/15/23		03/01/2013	Paydown		57,146	57,146	57,076	57,027		119		119		57,146			0	700	03/15/2023	4
67087T CE 9	OAKWOOD MORTGAGE INVEST 7.210% 09/15/30		03/01/2013	Paydown		128,679	128,679	128,679	128,679				0		128,679			0	1,739	09/15/2030	4
67087T CU 3	OAKWOOD MORTGAGE INVEST 5.260% 03/15/32		03/01/2013	Paydown		109,050	109,050	77,425	73,056		35,994		35,994		109,050			0	981	03/15/2032	6
67087T CV 1	OAKWOOD MORTGAGE INVEST 5.900% 03/15/32		03/01/2013	Paydown		57,320	57,320	41,271	39,170		18,150		18,150		57,320			0	579	03/15/2032	6
67087T CW 9	OAKWOOD MORTGAGE INVEST 6.930% 08/15/31		03/01/2013	Paydown		231,059	231,059	175,605	192,404		38,654		38,654		231,059			0	2,740	08/15/2031	6
67087T DD 0	OAKWOOD MORTGAGE INVEST 5.010% 03/15/20		03/01/2013	Paydown		58,528	58,528	58,514	58,455		73		73		58,528			0	558	03/15/2020	5
674135 CN 6	OAKWOOD MORTGAGE INVEST 7.150% 11/15/27		03/01/2013	Paydown		219,926	219,926	219,548	219,342		585		585		219,926			0	2,682	11/15/2027	1
674135 DE 5	OAKWOOD MORTGAGE INVEST 6.700% 05/15/28		03/01/2013	Paydown		102,606	102,606	102,603	102,345		262		262		102,606			0	1,121	05/15/2028	1
677415 CL 3	OHIO POWER COMPANY SENI 6.000% 06/01/16		03/22/2013	CANTOR FITZGERALD & CO		11,448,200	10,000,000	10,457,300	10,196,228		(12,993)		(12,993)		10,183,235		1,264,965	1,264,965	193,333	06/01/2016	2FE
68279@ AA 7	120 LONG RIDGE LLC 3.980% 04/15/25		03/15/2013	Various		217,790	217,790	217,790	217,790				0		217,790			0	1,446	04/15/2025	1
683971 AA 3	OPTION ONE/CTS MORTGAGE 6.900% 04/25/26		03/01/2013	Paydown		475	475	475	473		2		2		475			0	8	04/25/2026	1
696071 AA 7	PALAFOX STREET ASSOCIAT 7.280% 08/15/17		02/15/2013	Redemption 100.0000		226,589	226,589	226,589	226,589				0		226,589			0	8,909	08/15/2017	1FE
697927 AA 9	PANDA-ROSEMARY FUNDING 8.625% 02/15/16		02/15/2013	Redemption 100.0000		51,087	51,087	59,285	53,872		(2,785)		(2,785)		51,087			0	1,102	02/15/2016	1FE
70468P AA 0	PEACHTREE FINANCE CO #2 4.710% 04/15/48		03/15/2013	Paydown		670,317	670,317	670,215	670,262		55		55		670,317			0	5,285	04/15/2048	1
717081 DA 8	PFIZER INC SENIOR UNSEC 5.350% 03/15/15		01/28/2013	BNY CAPITAL MARKETS		6,041,585	5,500,000	5,493,125	5,496,696		213		213		5,496,909		544,676	544,676	111,161	03/15/2015	1FE

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
717081 DB 6	PFIZER INC SENIOR UNSEC 6.200% 03/15/19		01/28/2013	ROYAL BANK OF CANADA (FED)		6,896,395	5,500,000	5,494,445	5,495,443		193		193		5,495,635		1,400,760	1,400,760	128,822	03/15/2019	1FE
718546 AA 2	PHILLIPS 66 UNSECURED N 4.300% 04/01/22		01/29/2013	Tax Free Exchange		17,470,528	16,000,000	16,180,280	16,167,941		(1,090)		(1,090)		16,166,851		1,303,677	1,303,677	225,511	04/01/2022	2FE
72447W AU 3	PITNEY BOWES INC. GLOBA 4.875% 08/15/14		03/12/2013	TENDER OFFER		5,299,000	5,000,000	4,952,050	4,985,271		1,783		1,783		4,987,054		311,946	311,946	140,156	08/15/2014	2FE
72925# AJ 6	PLUM CREEK TIMBERLANDS 6.180% 01/21/13		01/21/2013	Maturity		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	123,600	01/21/2013	2
73557* AA 2	PORT WASHINGTON GEN STA 4.910% 07/15/30		03/15/2013	Redemption 100.0000		147,467	147,467	147,467	147,467				0		147,467			0	1,208	07/15/2030	1
73557* AB 0	PORT WASHINGTON GEN STA 6.000% 06/15/33		03/15/2013	Redemption 100.0000		39,868	39,868	39,868	39,868				0		39,868			0	399	06/15/2033	1
73664# AA 8	PORTLAND NATURAL GAS TR 5.900% 12/31/18		03/31/2013	Various		190,597	190,597	190,998	190,840		(243)		(243)		190,597			0	2,811	12/31/2018	2
74251V AD 4	PRINCIPAL FINANCIAL GRO 8.875% 05/15/19		03/18/2013	SUSQUEHANNA FIN'L GROUP.		21,345,559	15,720,000	16,027,600	15,941,964		(6,289)		(6,289)		15,935,675		5,409,884	5,409,884	488,303	05/15/2019	1FE
742718 DN 6	PROCTER & GAMBLE CO GLO 4.700% 02/15/19		01/28/2013	KEYBANC CAPITAL MARKETS INC		1,174,240	1,000,000	998,240	998,788		45		45		998,833		175,407	175,407	21,672	02/15/2019	1FE
744448 BY 6	PUBLIC SERVICE CO OF 4.875% 03/01/13		03/01/2013	Maturity		5,000,000	5,000,000	4,992,689	4,999,186		814		814		5,000,000			0	121,875	03/01/2013	1FE
749581 AP 9	RESIDENTIAL FUNDING MTG 6.000% 06/25/40		03/01/2013	Paydown		493,334	493,334	475,997	462,575		30,759		30,759		493,334			0	4,615	06/25/2040	3
751028 AA 9	RALCORP HOLDINGS INC 7.290% 08/15/18		01/31/2013	TENDER OFFER		13,203,600	10,000,000	10,000,000	10,000,000				0		10,000,000		3,203,600	3,203,600	336,150	08/15/2018	2
755920 AK 1	ROCS SERIES BLS-1998-2 6.295% 01/15/18		01/15/2013	Redemption 100.0000		784,813	784,813	843,211	807,034		(22,221)		(22,221)		784,813			0	24,702	01/15/2018	1
758202 AG 0	REED ELSEVIER CAPITAL I 8.625% 01/15/19		03/26/2013	Tax Free Exchange		2,446,509							0				2,446,509	2,446,509		01/15/2019	2FE
758202 AH 8	REED ELSEVIER CAPITAL I 3.125% 10/15/22		03/26/2013	STIFEL NICOLAUS & COMPANY				388,181	(2,963,502)		(701)		(701)		387,386		(387,386)	(387,386)		10/15/2022	2FE
759950 CV 8	RENAISSANCE HOME EQUITY 5.396% 07/25/34		03/01/2013	Paydown		145,213	145,213	141,822	141,918		3,295		3,295		145,213			0	1,408	07/25/2034	1
759950 DN 5	RENAISSANCE HOME EQUITY 4.824% 11/25/34		03/01/2013	Paydown		478,925	478,925	478,923	478,018		907		907		478,925			0	3,739	11/25/2034	1
759950 EN 4	RENAISSANCE HOME EQUITY 4.754% 02/25/35		03/01/2013	Paydown		777,040	777,040	777,040	777,040				0		777,040			0	6,160	02/25/2035	1
760985 A4 3	RESIDENTIAL ASSET MTG 6.110% 10/25/33		03/01/2013	Paydown		79,838	79,838	79,817	79,699		139		139		79,838			0	970	10/25/2033	1
760985 A5 0	RESIDENTIAL ASSET MTG 5.060% 10/25/33		03/01/2013	Paydown		476,078	476,078	479,583	475,940		138		138		476,078			0	4,707	10/25/2033	1
760985 C9 0	RESIDENTIAL ASSET MTG 4.850% 11/25/33		03/01/2013	Paydown		622,700	622,700	622,363	621,121		1,579		1,579		622,700			0	5,244	11/25/2033	1
760985 K3 4	RESIDENTIAL ASSET MTG 4.828% 12/25/33		03/01/2013	Paydown		1,487,966	1,487,966	1,487,904	1,484,968		2,998		2,998		1,487,966			0	11,002	12/25/2033	1
760985 M9 9	RESIDENTIAL ASSET MTG 4.609% 01/25/34		03/01/2013	Paydown		1,105,918	1,105,918	1,105,913	1,103,367		2,551		2,551		1,105,918			0	9,498	01/25/2034	1
760985 PY 1	RESIDENTIAL FUNDING SEC 5.250% 12/25/17		03/01/2013	Paydown		287,747	287,747	275,787	285,832		1,915		1,915		287,747			0	2,480	12/25/2017	1
760985 Q4 6	RESIDENTIAL ASSET MTG 4.590% 02/25/34		03/01/2013	Paydown		947,173	947,173	946,690	944,937		2,236		2,236		947,173			0	7,231	02/25/2034	1
760985 V4 0	RESIDENTIAL ASSET MTG 4.282% 03/25/34		03/01/2013	Paydown		545,547	545,547	545,530	544,433		1,113		1,113		545,547			0	3,973	03/25/2034	1
760985 ZF 1	RESIDENTIAL ASSET MTG 5.015% 09/25/33		03/01/2013	Paydown		1,332,262	1,332,262	1,333,183	1,329,180		3,082		3,082		1,332,262			0	11,466	09/25/2033	1
76110G ZF 1	RESIDENTIAL ACCREDIT LO 6.500% 05/25/32		03/01/2013	Paydown		113,385	113,385	114,359	112,913		472		472		113,385			0	1,251	05/25/2032	1
76110W PC 4	RESIDENTIAL ASSET SEC C 6.150% 12/25/39		03/01/2013	Paydown		25,316	25,370	25,356	26,429		(1,114)		(1,114)		25,316			0	290	12/25/2039	4
76110W TT 3	RESIDENTIAL ASSET SEC C 4.830% 10/25/33		03/01/2013	Paydown		275,408	275,408	275,352	274,671		737		737		275,408			0	2,444	10/25/2033	1
76110W UX 2	RESIDENTIAL ASSET SEC C 4.540% 12/25/33		03/01/2013	Paydown		658,571	658,571	658,528	657,215		1,356		1,356		658,571			0	4,652	12/25/2033	1
76110W VQ 6	RESIDENTIAL ASSET SEC C 4.570% 01/25/34		03/01/2013	Paydown		761,140	761,140	760,848	759,290		1,850		1,850		761,140			0	6,073	01/25/2034	1
76110W WZ 5	RESIDENTIAL ASSET SEC C 3.900% 04/25/34		03/01/2013	Paydown		452,787	452,787	415,070	435,446		17,340		17,340		452,787			0	2,300	04/25/2034	1

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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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76111X FE 8	RFMSI SERIES 2004-S1 TR 5.250% 02/25/34		03/01/2013	Paydown		351,999	351,999	339,514	345,447		6,552		6,552		351,999			0	2,306	02/25/2034	1
771196 AQ 5	ROCHE HOLDINGS INC NOTE 5.000% 03/01/14		03/21/2013	Call 104.0880		13,344,082	12,820,000	12,726,927	12,795,309		548,772		548,772		13,344,082			0	356,111	03/01/2014	1FE
78393@ AA 7	SBG ASSOCIATES LP SENIO 7.240% 07/15/20		03/15/2013	Redemption 100.0000		57,699	57,699	55,601	56,368		1,331		1,331		57,699			0	698	07/15/2020	2
784879 AE 8	SWB LOAN-BACKED 7.375% 05/15/25		03/01/2013	Paydown		7,666	7,666	7,666	7,666				0		7,666			0	61	05/15/2025	1
786514 BP 3	SAFEWAY INC SENIOR 6.350% 08/15/17		02/21/2013	Various		18,367,821	16,100,000	18,047,012	17,402,799		(38,487)		(38,487)		17,364,311		1,003,510	1,003,510	542,413	08/15/2017	2FE
80439@ AA 9	SAULSBURY HILL FEDERAL 5.980% 12/28/29		03/28/2013	Paydown		83,489	83,489	83,489	83,489				0		83,489			0	1,248	12/28/2029	1Z
805564 KQ 3	SAXON ASSET SECURITIES 6.763% 12/25/30		02/01/2013	Paydown		46,896	46,896	46,896	46,896				0		46,896			0	582	12/25/2030	1
805564 PB 1	SAXON ASSET SECURITIES 5.011% 12/25/33		03/01/2013	Paydown		545,583	545,583	545,583	545,583				0		545,583			0	4,994	12/25/2033	1
81744N AB 6	SEQUOIA MORTGAGE TRUST 1.808% 12/25/42		03/01/2013	Paydown		246,337	246,337	246,337	246,337				0		246,337			0	1,002	12/25/2042	1
81744U AB 0	SEQUOIA MORTGAGE TRUST 3.500% 03/25/42		03/01/2013	Paydown		1,950,361	1,950,361	2,000,058	1,995,362		(45,001)		(45,001)		1,950,361			0	10,840	03/25/2042	1
81744V AB 8	SEQUOIA MORTGAGE TRUST 3.000% 09/25/42		03/01/2013	Paydown		252,604	252,604	261,011	260,917		(8,313)		(8,313)		252,604			0	1,512	09/25/2042	1
81744V AC 6	SEQUOIA MORTGAGE TRUST 2.069% 09/25/42		03/01/2013	Paydown		252,604	252,604	252,604	252,604				0		252,604			0	1,042	09/25/2042	1
81744W AC 4	SEQUOIA MORTGAGE TRUST 1.855% 02/25/43		03/01/2013	Paydown		841,868	841,868	841,868					0		841,868			0	1,745	02/25/2043	1FE
83367# AB 5	SOCIETY NATIONAL BANK 7.340% 01/29/13		01/29/2013	Redemption 100.0000		123,313	123,313	142,203	123,618		(306)		(306)		123,313			0	4,526	01/29/2013	2
83613G AD 1	SOUNDVIEW HOME EQUITY L 6.578% 02/25/38		03/01/2013	Paydown		41,693	41,693	39,426	40,577		1,116		1,116		41,693			0	319	02/25/2038	5
84615# AA 5	SPACE FLORIDA SECURED N 3.520% 02/28/21		02/28/2013	Redemption 100.0000		505,521	505,521	505,521	505,521				0		505,521			0	4,449	02/28/2021	1
84861# AA 6	SPIRITS OF ST. LOUIS BA 6.090% 12/31/21		03/31/2013	Redemption 100.0000		300,119	300,119	300,119	300,119				0		300,119			0	1,795	12/31/2021	2FE
85171U AA 5	SPRINGLEAF MORTGAGE LOA 4.050% 01/25/58		03/01/2013	Paydown		999,760	999,760	998,949	998,577		1,183		1,183		999,760			0	6,913	01/25/2058	1
85171V AA 3	SPRINGLEAF MORTGAGE LOA 2.667% 09/25/57		03/01/2013	Paydown		772,847	772,847	772,838	775,098		(2,251)		(2,251)		772,847			0	3,282	09/25/2057	1
85171W AA 1	SPRINGLEAF MORTGAGE LOA 2.220% 10/25/57		03/01/2013	Paydown		271,936	271,936	271,905	271,867		69		69		271,936			0	1,004	10/25/2057	1
85746* CL 2	STATE STREET BANK & TRU 7.430% 09/29/20		03/29/2013	Redemption 100.0000		136,348	136,348	138,806	137,240		(892)		(892)		136,348			0	5,065	03/29/2020	1
85746* CP 3	STATE STREET BANK & TRU 7.430% 03/29/14		03/29/2013	Redemption 100.0000		37,672	37,672	37,672	37,672				0		37,672			0	1,400	03/29/2014	1
85746* CQ 1	STATE STREET BANK & TRU 7.430% 09/29/16		03/29/2013	Redemption 100.0000		4,207	4,207	4,207	4,207				0		4,207			0	156	09/29/2016	1
858271 AA 7	STEELRIVER TRANSMISSION 4.710% 06/30/17		03/31/2013	Redemption 100.0000		209,002	209,002	209,209	209,304		(301)		(301)		209,002			0	2,461	06/30/2017	2FE
86183@ AA 4	STONEHENGE CAPITAL FUND 8.905% 03/01/13		03/01/2013	Redemption 100.0000		46,046	46,046	46,046	46,046				0		46,046			0	1,378	03/01/2013	1Z
86283* AA 5	STRATFORD FUND II LP TA 0.000% 01/15/21		01/15/2013	Redemption 100.0000		2,280,000	2,280,000	1,459,859	1,764,904		515,096		515,096		2,280,000			0		01/15/2021	1
86283* AB 3	STRATFORD FUND II LP TA 0.000% 01/15/21		01/15/2013	Redemption 100.0000		840,000	840,000	546,660	635,085		204,915		204,915		840,000			0		01/15/2021	1
86283* AC 1	STRATFORD FUND II LP TA 0.000% 01/15/21		01/15/2013	Redemption 100.0000		615,000	615,000	409,407	459,362		155,638		155,638		615,000			0		01/15/2021	1
86283* AD 9	STRATFORD FUND II LP TA 0.000% 01/15/21		01/15/2013	Redemption 100.0000		170,000	170,000	109,402	123,843		46,157		46,157		170,000			0		01/15/2021	1
86283* AE 7	STRATFORD FUND II LP TA 0.000% 01/15/21		01/15/2013	Redemption 100.0000		980,000	980,000	615,644	705,842		274,158		274,158		980,000			0		01/15/2021	1
86283* AF 4	STRATFORD FUND II LP TA 0.000% 01/18/22		01/15/2013	Redemption 100.0000		800,000	800,000	566,661	605,325		194,675		194,675		800,000			0		01/15/2022	1
86283* AG 2	STRATFORD FUND II LP TA 0.000% 01/18/22		01/15/2013	Various		1,450,000	1,450,000	1,001,057	1,088,736		361,265		361,265		1,450,000			0		01/18/2022	1
86283* AH 0	STRATFORD FUND II LP TA 0.000% 01/18/22		01/15/2013	Redemption 100.0000		330,000	330,000	218,895	239,955		90,045		90,045		330,000			0		01/15/2022	1
86359A 4L 4	STRUCTURED ASSET SEC CO 5.500% 10/25/33		03/01/2013	Paydown		368,976	368,976	364,018	366,708		2,268		2,268		368,976			0	3,293	10/25/2033	1
86359A W8 2	STRUCTURED ASSET SEC CO 5.500% 09/25/33		03/01/2013	Paydown		280,900	280,900	283,951	280,037		864		864		280,900			0	3,224	09/25/2033	1
86359K AA 9	STRUCTURED RECEIVABLES 5.050% 05/15/25		03/15/2013	Paydown		398,719	398,719	398,719	398,719				0		398,719			0	3,452	05/15/2025	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86360F AA 7	STRUCTURED RECEIVABLES 5.547% 01/15/30		03/15/2013	Paydown		344,540	344,540	345,038	344,887		(347)		(347)		344,540			0	3,238	01/15/2030	1
86361Y AA 5	STRUCTURED RECEIVABLES 5.189% 03/15/38		03/15/2013	Paydown		435,007	435,007	435,007	435,007				0		435,007			0	3,815	03/15/2038	1
86365F AA 2	STRUCTURED RECVBLS FIN 5.218% 01/15/46		03/15/2013	Paydown		689,412	689,412	689,412	689,412				0		689,412			0	5,159	01/15/2046	1
86365L AA 9	STRUCTURED RECEIVABLE 3.730% 08/15/36		03/15/2013	Paydown		754,438	754,438	754,368	754,373		65		65		754,438			0	4,559	08/15/2036	1
86679E AA 6	SUN LIFE FINANCIAL GBL 0.561% 10/06/13		02/21/2013	ROYAL BANK OF CANADA (FED)		7,798,440	7,800,000	7,660,250	7,767,332		6,506		6,506		7,773,838		24,602	24,602	6,833	10/06/2013	2FE
87305N AV 0	TTX CO PASS THRU CERTS 5.453% 01/02/22		01/02/2013	Redemption 100.0000		902,074	902,074	900,504	901,126		948		948		902,074			0	24,595	01/02/2022	1
87313@ AA 5	TXK (PNC) 2003-1 TRUST 4.760% 01/02/15		01/02/2013	Various		3,421,295	3,421,295	3,407,875	3,419,021		2,274		2,274		3,421,295			0	40,713	01/02/2015	2
87407P AA 8	TAL ADVANTAGE LLC ABS 2.830% 02/22/38		03/20/2013	Paydown		33,333	33,333	33,328			5		5		33,333			0	60	02/22/2038	1FE
88511Y AD 4	THOMSON MCKINNON MTGE A 8.950% 09/01/18		03/01/2013	Paydown		3,659	3,659	3,992	3,659				0		3,659			0	55	09/01/2018	1
88576N AM 0	321 HENDERSON RECEIVABL 6.210% 06/15/48		03/15/2013	Paydown		8,564	8,564	8,558	8,558		6		6		8,564			0	94	06/15/2048	2
88576N AP 3	321 HENDERSON RECEIVABL 6.150% 10/15/48		03/15/2013	Paydown		474,519	474,519	474,401	475,658		(1,139)		(1,139)		474,519			0	4,210	10/15/2048	3
88576P AA 1	321 HENDERSON RECEIVABL 4.744% 11/15/29		03/15/2013	Paydown		86,521	86,521	85,181	86,005		516		516		86,521			0	717	11/15/2029	1
88576P AB 9	321 HENDERSON RECEIVABL 4.855% 11/15/33		03/15/2013	Paydown		49,036	49,036	49,034	49,035		1		1		49,036			0	418	11/15/2033	1
88576P AC 7	321 HENDERSON RECEIVABL 0.553% 09/15/45		03/15/2013	Paydown		580,312	580,312	580,312	580,312				0		580,312			0	547	09/15/2045	1
88576P AD 5	321 HENDERSON RECEIVABL 5.538% 09/15/45		03/15/2013	Paydown		31,836	31,836	31,834	31,835		1		1		31,836			0	382	09/15/2045	1
88576P AF 0	321 HENDERSON RECEIVABL 5.580% 11/15/46		03/15/2013	Paydown		85,040	85,040	84,981	84,996		44		44		85,040			0	784	11/15/2046	2
88576U AA 0	321 HENDERSON RECEIVABL 6.270% 11/15/37		03/15/2013	Paydown		370,748	370,748	370,591	370,617		131		131		370,748			0	3,646	11/15/2037	1
88576X AA 4	321 HENDERSON RECEIVABL 5.560% 07/15/59		03/15/2013	Paydown		330,001	330,001	329,914	329,922		79		79		330,001			0	3,087	07/15/2059	1
898613 AA 2	TUCKAHOE CREDIT LEASE P 9.310% 10/20/25		03/20/2013	Paydown		16,848	16,848	12,636	13,869		2,979		2,979		16,848			0	276	10/20/2025	3FE
90983V AA 1	UNITED COMMUNITIES LLC 5.611% 09/15/51		03/15/2013	Paydown		64,380	64,380	64,380	64,380				0		64,380			0	1,806	09/15/2051	2
91274# AS 3	US BANK NA GATX TRUST 5.510% 01/02/21		01/02/2013	Various		586,570	586,570	586,570	586,570				0		586,570			0	16,160	01/02/2021	2
91529* AA 9	UOU CTL PASS-THR TR 5.527% 10/10/28		01/10/2013	Redemption 100.0000		290,339	290,339	293,243	292,860		(2,521)		(2,521)		290,339			0	4,012	10/10/2028	1
921796 GQ 5	VANDERBILT MORTGAGE& 7.170% 07/07/29		02/01/2013	Paydown		16,893,985	16,893,985	16,893,985	16,893,985				0		16,893,985			0	200,641	07/07/2029	1
921796 HB 7	VANDERBILT MORTGAGE& 7.560% 06/07/26		03/01/2013	Paydown		268,730	268,730	268,730	268,730				0		268,730			0	3,557	06/07/2026	1
921796 LE 6	VANDERBILT MORTGAGE& 6.620% 06/07/27		03/01/2013	Paydown		45,401	45,401	45,397	45,360		41		41		45,401			0	522	06/07/2027	1
921796 LW 6	VANDERBILT MORTGAGE& 6.490% 05/07/26		03/01/2013	Paydown		211,466	211,466	211,423	211,349		117		117		211,466			0	2,129	05/07/2026	1
92922F MA 3	WASHINGTON MUTUAL MORTG 5.500% 03/25/34		03/01/2013	Paydown		649,916	649,916	658,040	651,132		(1,216)		(1,216)		649,916			0	6,046	03/25/2034	1
92922F QL 5	WAMU MORTGAGE PASS-THRU 5.500% 06/25/34		03/01/2013	Paydown		703,514	703,514	658,995	677,171		26,343		26,343		703,514			0	5,765	06/25/2034	1
92966* AG 4	WABASH VALLEY POWER ASS 6.140% 01/31/28		01/31/2013	Redemption 100.0000		120,467	120,467	120,467	120,467				0		120,467			0	1,849	01/31/2028	1
94978# AH 0	WELLS FARGO BANK NORTHW 7.530% 01/10/24		03/10/2013	Redemption 100.0000		40,659	40,659	40,659	40,659				0		40,659			0	511	01/10/2024	2
94978# CV 7	WELLS FARGO BANK NORTHW 5.473% 09/10/25		03/10/2013	Redemption 100.0000		81,840	81,840	81,840	81,840				0		81,840			0	748	09/10/2025	2
94980G AK 7	WELLS FARGO HOME EQUITY 4.980% 10/25/34		03/01/2013	Paydown		1,729,718	1,729,718	1,721,720	1,722,420		7,298		7,298		1,729,718			0	13,932	10/25/2034	1
94987M AA 9	WELLS FARGO COMM MORTGA 3.349% 11/15/43		03/01/2013	Paydown		164,470	164,470	169,399	168,279		(3,809)		(3,809)		164,470			0	970	11/15/2043	1
96928* CX 3	WILLIAM BLAIR & COMPANY 6.190% 01/15/35		03/15/2013	Redemption 100.0000		40,501	40,501	40,909	40,876		(375)		(375)		40,501			0	419	01/15/2035	1
97180* QB 7	WILMINGTON TRUST COMPAN 10.070% 01/03/19		01/03/2013	Redemption 100.0000		133,289	133,289	133,823	133,435		(145)		(145)		133,289			0	6,711	01/03/2019	1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	11 Change in Book/Adjusted Carrying Value: Unrealized Valuation Increase/ (Decrease)	12 Change in Book/Adjusted Carrying Value: Current Year's (Amortization)/ Accretion	13 Change in Book/Adjusted Carrying Value: Current Year's Other Than Temporary Impairment Recognized	14 Change in Book/Adjusted Carrying Value: Total Change in B./A.C.V. (11+12-13)	15 Change in Book/Adjusted Carrying Value: Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
981468 AA 9	WORLD FINANCIAL PROPERT 6.910% 09/01/13		03/01/2013	Various		373,485	373,485	393,896	375,599		(2,115)		(2,115)		373,485			0	4,310	09/01/2013	1
98419M AC 4	XYLEM INC SR UNSECURED 3.550% 09/20/16		03/26/2013	Tax Free Exchange		793,614							0				793,614	793,614		09/20/2016	2FE
126194 AA 7	CPR LEASING LTD SENIOR 5.570% 12/24/24	A	03/26/2013	Tax Free Exchange		10,621,525	9,267,871	9,267,871	9,267,871				0		9,267,871		1,353,653	1,353,653	131,923	12/24/2024	2
15135U AC 3	CENOVUS ENERGY INC SENI 5.700% 10/15/19	A	03/20/2013	Tax Free Exchange		1,450,809							0				1,450,809	1,450,809		10/15/2019	2FE
775109 AK 7	ROGERS COMMUNICATIONS I 6.800% 08/15/18	A	01/29/2013	SUSQUEHANNA FIN'L GROUP.		3,773,670	3,000,000	3,143,190	3,096,246		(1,031)		(1,031)		3,095,215		678,455	678,455	94,067	08/15/2018	2FE
03523T AU 2	ANHEUSER-BUSCH INBEV 5.000% 04/15/20	R	03/20/2013	Tax Free Exchange		(8,448,783)	(8,500,000)	(8,447,385)	(8,448,783)				0		(8,448,783)			0	(181,806)	04/15/2020	2
03523T AU 2	ANHEUSER-BUSCH INBEV 5.000% 04/15/20	R	09/03/2010	Tax Free Exchange		9,314,045	8,500,000	8,447,385	8,448,783				0		8,448,783		865,262	865,262	181,806	04/15/2020	2FE
12644@ AJ 4	CTL 2002-2 TRUST PASS T 8.349% 03/15/20	F	03/15/2013	Redemption 100.0000		38,233	38,233	38,233	38,233				0		38,233			0	533	02/15/2022	2
83239* AA 7	SMITHS GROUP PP INC SEN 5.450% 01/28/13	F	01/28/2013	Various		6,500,000	6,500,000	6,427,465	6,498,168		1,832		1,832		6,500,000			0	177,125	01/28/2013	2
3899999.	Total - Bonds - Industrial & Miscellaneous					494,490,930	455,536,389	450,101,720	446,197,935	97,678	7,037,121	37,085	7,097,714	0	457,593,831	0	36,897,098	36,897,098	7,336,360	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates																					
000000 00 0	LR COMPANY II LLC NOTES 0.000% 12/16/22		03/16/2013	Redemption 100.0000		225,215	225,215	133,142	185,311		39,904		39,904		225,215			0		08/16/2022	1FE
000000 00 0	LOTTERY RECEIVABLES CO 0.000% 12/16/28		03/16/2013	Redemption 100.0000		1,064,040	1,064,040	757,602	824,901		239,139		239,139		1,064,040			0		11/16/2028	1FE
5599999.	Total - Bonds - Parent, Subsidiaries and Affiliates					1,289,255	1,289,255	890,744	1,010,212	0	279,043	0	279,043	0	1,289,255	0	0	0	0	XXX	XXX
8399997.	Total - Bonds - Part 4					10,044,161,964	9,623,334,644	9,988,155,928	2,416,400,281	97,678	12,518,676	37,085	12,579,269	0	10,011,424,553	0	32,737,408	32,737,408	34,419,057	XXX	XXX
8399999.	Total - Bonds					10,044,161,964	9,623,334,644	9,988,155,928	2,416,400,281	97,678	12,518,676	37,085	12,579,269	0	10,011,424,553	0	32,737,408	32,737,408	34,419,057	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
872438 10 6	THL CREDIT INC COMMON S		03/26/2013	CAPITAL INSTITUTIONAL SERVICES	2,400.000	36,782	XXX	36,768					0		36,768		14	14	792	XXX	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					36,782	XXX	36,768	0	0	0	0	0	0	36,768	0	14	14	792	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																					
95081# 10 8	WESTKIN PROPERTIES LTD		03/11/2013	Basis Adjustment	730,000.000	(172,793)	XXX	(172,793)	(172,793)				0		(172,793)			0		XXX	J
95081# 10 8	WESTKIN PROPERTIES LTD		01/11/2013	Capital Distribution		127,750	XXX	127,750	127,750				0		127,750			0		XXX	J
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					(45,043)	XXX	(45,043)	(45,043)	0	0	0	0	0	(45,043)	0	0	0	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					(8,261)	XXX	(8,275)	(45,043)	0	0	0	0	0	(8,275)	0	14	14	792	XXX	XXX
9799999.	Total - Common Stocks					(8,261)	XXX	(8,275)	(45,043)	0	0	0	0	0	(8,275)	0	14	14	792	XXX	XXX
9899999.	Total - Preferred and Common Stocks					(8,261)	XXX	(8,275)	(45,043)	0	0	0	0	0	(8,275)	0	14	14	792	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					10,044,153,703	XXX	9,988,147,653	2,416,355,238	97,678	12,518,676	37,085	12,579,269	0	10,011,416,278	0	32,737,422	32,737,422	34,419,849	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:...............0.

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Other - Other																						
SWAPTIONS JANUARY 2016	BOLI Separate Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	01/03/2011	01/04/2016	1	10,000,000	0.1010	122,000	-		3,945		3,945	(745)	-	-	-			001
SWAPTIONS JANUARY 2016	BOLI Separate Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	01/03/2011	01/04/2016	1	6,000,000	0.1010	73,200	-		2,367		2,367	(447)	-	-	-			001
SWAPTIONS JANUARY 2018	BOLI General Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	04/13/2012	01/16/2018	1	813,000	0.0713	12,708	-		7,699		7,699	1,160	-	-	-			001
SWAPTIONS JANUARY 2018	BOLI General Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	04/13/2012	01/16/2018	1	488,000	0.0713	7,629	-		4,621		4,621	696	-	-	-			001
SWAPTIONS MARCH 2014	BOLI Separate Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	02/12/2010	03/10/2014	1	6,000,000	0.1010	89,179	-		1		1	-	-	-	-			001
SWAPTIONS MARCH 2014	BOLI General Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	12/10/2009	03/10/2014	1	19,000,000	0.1010	282,399	-		2		2	-	-	-	-			001
SWAPTIONS MARCH 2015	BOLI Separate Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	02/12/2010	03/10/2015	1	6,000,000	0.1010	104,673	-		159		159	(142)	-	-	-			001
SWAPTIONS MARCH 2015	BOLI General Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	12/10/2009	03/10/2015	1	19,000,000	0.1010	331,463	-		504		504	(450)	-	-	-			001
SWAPTIONS APRIL 2018	BOLI General Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	04/13/2012	04/13/2018	1	813,000	0.0713	13,281	-		8,395		8,395	1,288	-	-	-			001
SWAPTIONS APRIL 2018	BOLI General Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	04/13/2012	04/13/2018	1	488,000	0.0713	7,973	-		5,039		5,039	773	-	-	-			001
SWAPTIONS JUNE 2013	BOLI Separate Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	02/12/2010	06/10/2013	1	6,000,000	0.1010	73,635	-		1		1	-	-	-	-			001
SWAPTIONS JUNE 2013	BOLI General Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	12/10/2009	06/10/2013	1	19,000,000	0.1010	233,176	-		2		2	-	-	-	-			001
SWAPTIONS JUNE 2014	BOLI Separate Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	02/12/2010	06/10/2014	1	6,000,000	0.1010	93,876	-		1		1	(2)	-	-	-			001
SWAPTIONS JUNE 2014	BOLI General Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	12/10/2009	06/10/2014	1	19,000,000	0.1010	297,274	-		2		2	(6)	-	-	-			001
SWAPTIONS JUNE 2015	BOLI Separate Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	02/12/2010	06/10/2015	1	6,000,000	0.1010	107,401	-		475		475	(259)	-	-	-			001
SWAPTIONS JUNE 2015	BOLI General Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	12/10/2009	06/10/2015	1	19,000,000	0.1010	340,103	-		1,503		1,503	(821)	-	-	-			001
SWAPTIONS JULY 2017	BOLI General Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	04/13/2012	07/13/2017	1	813,000	0.0713	11,336	-		6,236		6,236	824	-	-	-			001
SWAPTIONS JULY 2017	BOLI General Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	04/13/2012	07/13/2017	1	488,000	0.0713	6,805	-		3,743		3,743	495	-	-	-			001
SWAPTIONS SEPTEMBER 2013	BOLI Separate Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	02/12/2010	09/10/2013	1	6,000,000	0.1010	79,148	-		1		1	-	-	-	-			001
SWAPTIONS SEPTEMBER 2013	BOLI General Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	12/10/2009	09/10/2013	1	19,000,000	0.1010	250,634	-		2		2	-	-	-	-			001
SWAPTIONS SEPTEMBER 2014	BOLI Separate Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	02/12/2010	09/10/2014	1	6,000,000	0.1010	97,974	-		5		5	(18)	-	-	-			001
SWAPTIONS SEPTEMBER 2014	BOLI General Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	12/10/2009	09/10/2014	1	19,000,000	0.1010	310,252	-		17		17	(57)	-	-	-			001

SCHEDULE DB - PART A - SECTION 1

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SWAPTIONS SEPTEMBER 2015	BOLI Separate Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	02/12/2010	09/10/2015	1	6,000,000	0.1010	109,608	-		1,102		1,102	(367)	-	-	-			001
SWAPTIONS SEPTEMBER 2015	BOLI General Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	12/10/2009	09/10/2015	1	19,000,000	0.1010	347,092	-		3,490		3,490	(1,163)	-	-	-			001
SWAPTIONS OCTOBER 2017	BOLI General Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	04/13/2012	10/13/2017	1	813,000	0.0713	12,041	-		6,982		6,982	996	-	-	-			001
SWAPTIONS OCTOBER 2017	BOLI General Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	04/13/2012	10/13/2017	1	488,000	0.0713	7,227	-		4,191		4,191	598	-	-	-			001
SWAPTIONS DECEMBER 2013	BOLI Separate Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	02/12/2010	12/10/2013	1	6,000,000	0.1010	83,953	-		1		1	-	-	-	-			001
SWAPTIONS DECEMBER 2013	BOLI General Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	12/10/2009	12/10/2013	1	19,000,000	0.1010	265,850	-		2		2	-	-	-	-			001
SWAPTIONS DECEMBER 2014	BOLI Separate Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	02/12/2010	12/10/2014	1	6,000,000	0.1010	101,469	-		41		41	(61)	-	-	-			001
SWAPTIONS DECEMBER 2014	BOLI General Accounts Hedge	N/A	a	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK55	12/10/2009	12/10/2014	1	19,000,000	0.1010	321,317	-		131		131	(192)	-	-	-			001
SWAPTIONS FEBRUARY 2014	BOLI General Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	11/24/2009	02/24/2014	1	22,000,000	0.0990	305,800	-		2		2	-	-	-	-			001
SWAPTIONS FEBRUARY 2015	BOLI General Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	11/24/2009	02/24/2015	1	22,000,000	0.0990	371,800	-		574		574	(521)	-	-	-			001
SWAPTIONS MAY 2013	BOLI General Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	11/24/2009	05/24/2013	1	22,000,000	0.0990	246,400	-		2		2	-	-	-	-			001
SWAPTIONS MAY 2014	BOLI General Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	11/24/2009	05/23/2014	1	22,000,000	0.0990	321,200	-		2		2	(7)	-	-	-			001
SWAPTIONS MAY 2015	BOLI General Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	11/24/2009	05/22/2015	1	22,000,000	0.0990	380,600	-		1,685		1,685	(955)	-	-	-			001
SWAPTIONS AUGUST 2013	BOLI General Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	11/24/2009	08/23/2013	1	22,000,000	0.0990	266,200	-		2		2	-	-	-	-			001
SWAPTIONS AUGUST 2014	BOLI General Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	11/24/2009	08/22/2014	1	22,000,000	0.0990	338,800	-		18		18	(59)	-	-	-			001
SWAPTIONS AUGUST 2015	BOLI General Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	11/24/2009	08/24/2015	1	22,000,000	0.0990	390,060	-		3,980		3,980	(1,373)	-	-	-			001
SWAPTIONS NOVEMBER 2013	BOLI General Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	11/24/2009	11/22/2013	1	22,000,000	0.0990	288,200	-		2		2	-	-	-	-			001
SWAPTIONS NOVEMBER 2014	BOLI General Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	11/24/2009	11/24/2014	1	22,000,000	0.0990	354,200	-		141		141	(218)	-	-	-			001

SCHEDULE DB - PART A - SECTION 1

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SWAPTIONS JANUARY 2018	BOLI General Accounts Hedge	N/A	a	BANK OF NEW YORK MELLON HPFHU0OQ28E4N0NFVI	07/27/2012	01/29/2018	1	940,000	0.0660	12,079	-		11,191		11,191	1,779	-	-	-			001
SWAPTIONS JANUARY 2018	BOLI General Accounts Hedge	N/A	a	BANK OF NEW YORK MELLON HPFHU0OQ28E4N0NFVI	07/27/2012	01/29/2018	1	570,000	0.0660	7,325	-		6,786		6,786	1,079	-	-	-			001
SWAPTIONS APRIL 2018	BOLI General Accounts Hedge	N/A	a	BANK OF NEW YORK MELLON HPFHU0OQ28E4N0NFVI	07/27/2012	04/27/2018	1	940,000	0.0660	12,643	-		12,171		12,171	1,988	-	-	-			001
SWAPTIONS APRIL 2018	BOLI General Accounts Hedge	N/A	a	BANK OF NEW YORK MELLON HPFHU0OQ28E4N0NFVI	07/27/2012	04/27/2018	1	570,000	0.0660	7,667	-		7,380		7,380	1,205	-	-	-			001
SWAPTIONS JULY 2017	BOLI General Accounts Hedge	N/A	a	BANK OF NEW YORK MELLON HPFHU0OQ28E4N0NFVI	07/27/2012	07/27/2017	1	940,000	0.0660	10,575	-		9,220		9,220	1,336	-	-	-			001
SWAPTIONS JULY 2017	BOLI General Accounts Hedge	N/A	a	BANK OF NEW YORK MELLON HPFHU0OQ28E4N0NFVI	07/27/2012	07/27/2017	1	570,000	0.0660	6,413	-		5,591		5,591	810	-	-	-			001
SWAPTIONS JULY 2018	BOLI General Accounts Hedge	N/A	a	BANK OF NEW YORK MELLON HPFHU0OQ28E4N0NFVI	07/27/2012	07/27/2018	1	940,000	0.0660	13,301	-		13,170		13,170	2,246	-	-	-			001
SWAPTIONS JULY 2018	BOLI General Accounts Hedge	N/A	a	BANK OF NEW YORK MELLON HPFHU0OQ28E4N0NFVI	07/27/2012	07/27/2018	1	570,000	0.0660	7,879	-		7,986		7,986	1,362	-	-	-			001
SWAPTIONS OCTOBER 2017	BOLI General Accounts Hedge	N/A	a	BANK OF NEW YORK MELLON HPFHU0OQ28E4N0NFVI	07/27/2012	07/27/2017	1	940,000	0.0660	11,280	-		10,233		10,233	1,570	-	-	-			001
SWAPTIONS OCTOBER 2017	BOLI General Accounts Hedge	N/A	a	BANK OF NEW YORK MELLON HPFHU0OQ28E4N0NFVI	07/27/2012	07/27/2017	1	570,000	0.0660	6,840	-		6,205		6,205	952	-	-	-			001
SWAPTIONS JANUARY 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	04/13/2011	01/13/2017	1	1,150,000	0.1010	15,238	-		2,232		2,232	106	-	-	-			001
SWAPTIONS JANUARY 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	04/13/2011	01/13/2017	1	720,000	0.1010	9,540	-		1,397		1,397	67	-	-	-			001
SWAPTIONS JANUARY 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	10/21/2011	01/23/2017	1	700,000	0.0740	10,089	-		3,656		3,656	149	-	-	-			001
SWAPTIONS JANUARY 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	10/21/2011	01/23/2017	1	410,000	0.0740	5,909	-		2,142		2,142	87	-	-	-			001
SWAPTIONS JANUARY 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	01/13/2012	01/13/2017	1	650,000	0.0700	8,875	-		3,990		3,990	211	-	-	-			001
SWAPTIONS JANUARY 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	01/13/2012	01/13/2017	1	390,000	0.0700	5,344	-		2,394		2,394	126	-	-	-			001
SWAPTIONS JANUARY 2018	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	01/13/2012	01/16/2018	1	650,000	0.0700	11,600	-		6,473		6,473	714	-	-	-			001
SWAPTIONS JANUARY 2018	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	01/13/2012	01/16/2018	1	390,000	0.0700	6,933	-		3,884		3,884	428	-	-	-			001

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SWAPTIONS MARCH 2014	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	12/21/2009	03/21/2014	1	10,000,000	0.1010	156,078	-		1		1	-	-	-	-			001
SWAPTIONS MARCH 2015	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	12/21/2009	03/21/2015	1	10,000,000	0.1010	179,493	-		312		312	(266)	-	-	-			001
SWAPTIONS APRIL 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	07/12/2011	03/01/2061	1	570,000	0.0808	12,155	-		2,664		2,664	128	-	-	-			001
SWAPTIONS APRIL 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	07/12/2011	03/01/2061	1	330,000	0.0808	7,037	-		1,542		1,542	74	-	-	-			001
SWAPTIONS APRIL 2016	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	04/13/2011	04/13/2016	1	1,150,000	0.1010	13,110	-		770		770	(95)	-	-	-			001
SWAPTIONS APRIL 2016	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	04/13/2011	04/13/2016	1	720,000	0.1010	8,208	-		482		482	(60)	-	-	-			001
SWAPTIONS APRIL 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	04/13/2011	04/13/2017	1	1,150,000	0.1010	15,813	-		2,824		2,824	260	-	-	-			001
SWAPTIONS APRIL 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	04/13/2011	04/13/2017	1	720,000	0.1010	9,900	-		1,768		1,768	163	-	-	-			001
SWAPTIONS APRIL 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	10/21/2011	04/21/2017	1	700,000	0.0740	10,661	-		4,285		4,285	286	-	-	-			001
SWAPTIONS APRIL 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	10/21/2011	04/21/2017	1	410,000	0.0740	6,244	-		2,510		2,510	167	-	-	-			001
SWAPTIONS APRIL 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	01/13/2012	04/13/2017	1	650,000	0.0700	9,565	-		4,643		4,643	358	-	-	-			001
SWAPTIONS APRIL 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	01/13/2012	04/13/2017	1	390,000	0.0700	5,737	-		2,786		2,786	215	-	-	-			001
SWAPTIONS JUNE 2013	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	12/21/2009	06/21/2013	1	10,000,000	0.1010	130,092	-		1		1	-	-	-	-			001
SWAPTIONS JUNE 2014	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	12/21/2009	06/23/2014	1	10,000,000	0.1010	163,986	-		1		1	(5)	-	-	-			001
SWAPTIONS JUNE 2015	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	12/21/2009	06/22/2015	1	10,000,000	0.1010	183,195	-		891		891	(456)	-	-	-			001

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SWAPTIONS JULY 2016	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	07/12/2011	06/01/2061	1	570,000	0.0808	10,730	-		1,380		1,380	(71)	-	-	-			001
SWAPTIONS JULY 2016	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	07/12/2011	06/01/2061	1	330,000	0.0808	6,213	-		799		799	(41)	-	-	-			001
SWAPTIONS JULY 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	07/12/2011	06/01/2061	1	570,000	0.0808	12,540	-		3,080		3,080	369	-	-	-			001
SWAPTIONS JULY 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	07/12/2011	06/01/2061	1	330,000	0.0808	7,260	-		1,783		1,783	213	-	-	-			001
SWAPTIONS JULY 2016	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	04/13/2011	07/13/2016	1	1,150,000	0.1010	13,915	-		1,177		1,177	(57)	-	-	-			001
SWAPTIONS JULY 2016	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	04/13/2011	07/13/2016	1	720,000	0.1010	8,712	-		737		737	(36)	-	-	-			001
SWAPTIONS JULY 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	10/21/2011	07/21/2017	1	700,000	0.0740	11,212	-		4,887		4,887	399	-	-	-			001
SWAPTIONS JULY 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	10/21/2011	07/21/2017	1	410,000	0.0740	6,567	-		2,862		2,862	234	-	-	-			001
SWAPTIONS JULY 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	01/13/2012	07/13/2017	1	650,000	0.0700	10,250	-		5,258		5,258	476	-	-	-			001
SWAPTIONS JULY 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	01/13/2012	07/13/2017	1	390,000	0.0700	6,146	-		3,155		3,155	286	-	-	-			001
SWAPTIONS SEPTEMBER 2013	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	12/21/2009	09/23/2013	1	10,000,000	0.1010	139,483	-		1		1	-	-	-	-			001
SWAPTIONS SEPTEMBER 2014	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	12/21/2009	09/21/2014	1	10,000,000	0.1010	169,905	-		13		13	(36)	-	-	-			001
SWAPTIONS SEPTEMBER 2015	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	12/21/2009	09/21/2015	1	10,000,000	0.1010	182,500	-		1,986		1,986	(629)	-	-	-			001
SWAPTIONS OCTOBER 2016	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	07/12/2011	09/01/2061	1	570,000	0.0808	11,343	-		1,796		1,796	(25)	-	-	-			001
SWAPTIONS OCTOBER 2016	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	07/12/2011	09/01/2061	1	330,000	0.0808	6,567	-		1,040		1,040	(14)	-	-	-			001

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SWAPTIONS OCTOBER 2016	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	04/13/2011	10/13/2016	1	1,150,000	0.1010	14,663	-		1,679		1,679	11	-	-	-			001
SWAPTIONS OCTOBER 2016	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	04/13/2011	10/13/2016	1	720,000	0.1010	9,180	-		1,051		1,051	7	-	-	-			001
SWAPTIONS OCTOBER 2016	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	10/21/2011	10/21/2016	1	700,000	0.0740	9,446	-		3,037		3,037	49	-	-	-			001
SWAPTIONS OCTOBER 2016	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	10/21/2011	10/21/2016	1	410,000	0.0740	5,533	-		1,779		1,779	29	-	-	-			001
SWAPTIONS OCTOBER 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	10/21/2011	10/23/2017	1	700,000	0.0740	11,743	-		5,483		5,483	517	-	-	-			001
SWAPTIONS OCTOBER 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	10/21/2011	10/23/2017	1	410,000	0.0740	6,878	-		3,212		3,212	303	-	-	-			001
SWAPTIONS OCTOBER 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	01/13/2012	10/13/2017	1	650,000	0.0700	10,910	-		5,877		5,877	598	-	-	-			001
SWAPTIONS OCTOBER 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	01/13/2012	10/13/2017	1	390,000	0.0700	6,540	-		3,526		3,526	359	-	-	-			001
SWAPTIONS DECEMBER 2013	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	12/21/2009	12/23/2013	1	10,000,000	0.1010	147,002	-		1		1	-	-	-	-			001
SWAPTIONS DECEMBER 2014	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	12/21/2009	12/21/2014	1	10,000,000	0.1010	174,360	-		85		85	(114)	-	-	-			001
SWAPTIONS JANUARY 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	07/12/2011	01/12/2017	1	570,000	0.0808	11,813	-		2,230		2,230	37	-	-	-			001
SWAPTIONS JANUARY 2017	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	07/12/2011	01/12/2017	1	330,000	0.0808	6,839	-		1,291		1,291	22	-	-	-			001
SWAPTIONS MAY 2018	BOLI General Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	11/01/2012	05/01/2018	1	900,000	0.0677	11,000	-		10,876		10,876	1,746	-	-	-			001
SWAPTIONS MAY 2018	BOLI General Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	11/01/2012	05/01/2018	1	530,000	0.0677	6,000	-		6,405		6,405	1,028	-	-	-			001
SWAPTIONS AUGUST 2018	BOLI General Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	11/01/2012	08/01/2018	1	1,840,000	0.0677	23,000	-		24,145		24,145	4,073	-	-	-			001

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SWAPTIONS AUGUST 2018	BOLI General Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	11/01/2012	08/01/2018	1	1,100,000	0.0677	14,000	-		14,435		14,435	2,435	-	-	-			001
SWAPTIONS NOVEMBER 2018	BOLI General Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	11/01/2012	11/01/2018	1	2,470,000	0.0677	32,000	-		34,866		34,866	6,123	-	-	-			001
SWAPTIONS NOVEMBER 2018	BOLI General Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	11/01/2012	11/01/2018	1	1,480,000	0.0677	20,000	-		20,892		20,892	3,669	-	-	-			001
SWAPTIONS JANUARY 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	01/22/2013	01/22/2018	1	1,000,000	0.0685	-	8,657		10,638		10,638	1,981	-	-	-			001
SWAPTIONS JANUARY 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	01/22/2013	01/22/2018	1	600,000	0.0685	-	5,194		6,383		6,383	1,189	-	-	-			001
SWAPTIONS JANUARY 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	01/22/2013	01/22/2019	1	3,400,000	0.0685	-	39,087		49,187		49,187	10,100	-	-	-			001
SWAPTIONS JANUARY 2019	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	01/22/2013	01/22/2019	1	2,000,000	0.0685	-	22,749		28,933		28,933	6,184	-	-	-			001
SWAPTIONS APRIL 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	04/23/2018	04/23/2018	1	700,000	0.0685	-	6,583		8,121		8,121	1,538	-	-	-			001
SWAPTIONS APRIL 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	04/23/2018	04/23/2018	1	400,000	0.0685	-	3,762		4,641		4,641	879	-	-	-			001
SWAPTIONS JULY 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	01/22/2013	07/23/2018	1	600,000	0.0685	-	6,075		7,564		7,564	1,489	-	-	-			001
SWAPTIONS JULY 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	01/22/2013	07/23/2018	1	300,000	0.0685	-	3,038		3,782		3,782	744	-	-	-			001
SWAPTIONS OCTOBER 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	01/22/2013	10/22/2018	1	900,000	0.0685	-	9,743		12,212		12,212	2,469	-	-	-			001
SWAPTIONS OCTOBER 2018	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	01/22/2013	10/22/2018	1	500,000	0.0685	-	5,413		6,785		6,785	1,372	-	-	-			001
0139999. Total-Purchased Options-Hedging Other-Other										9,662,990	110,301	0	517,719	XXX	517,719	65,856	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										9,662,990	110,301	0	517,719	XXX	517,719	65,856	0	0	0	0	XXX	XXX
0419999. Total-Purchased Options-Other										9,662,990	110,301	0	517,719	XXX	517,719	65,856	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										9,662,990	110,301	0	517,719	XXX	517,719	65,856	0	0	0	0	XXX	XXX

Swaps - Hedging Effective - Interest Rate

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IRS AUGUST 2028 RCV 5.23 PAY LIB90	16162LAA1 Chase Capital IV	D 1	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	11/19/2004	08/01/2028	1	13,300,000	5.2348%(L-90day)			163,975			4,622,527		-	-	-	260,423		100 / 100
IRS FEBRUARY 2045 RCV 5.01 PAY LIB90	B5MZ6S7 BNP Paribas	D 1	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	02/02/2005	02/02/1945	1	5,000,000	5.005%(L-90day)			58,748			2,108,454		-	-	-	141,065		100 / 100
IRS FEBRUARY 2045 RCV 5.01 PAY LIB6M	4081324 BNP Paribas SA	D 1	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	02/02/2005	02/02/1945	1	5,000,000	5.005%(L-180day)			54,608			1,997,961		-	-	-	141,065		100 / 100
IRS MARCH 2035 RCV 5.14 PAY LIB90	B5MZ6S7 BNP Paribas	D 1	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	03/10/2005	03/21/1935	1	3,400,000	5.14%(L-90day)			41,081			1,311,515		-	-	-	79,692		100 / 100
IRS MARCH 2035 RCV 5.16 PAY LIB90	638539A*7 National Westminster Bank PLC	D 1	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	03/03/2005	03/21/1935	1	4,000,000	5.16%(L-90day)			48,531			1,556,560		-	-	-	93,755		100 / 100
IRS NOVEMBER 2015 RCV 2.10 PAY LIB90	638539A*7 National Westminster Bank PLC	D 1	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	12/23/2010	11/30/2015	1	15,000,000	2.0975%(L-90day)			67,334			640,904		-	-	-	122,474		100 / 100
IRS DECEMBER 2015 RCV 2.16 PAY LIB6M	G76891AD5 Bank of Scotland	D 1	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	12/24/2010	12/23/2015	1	17,000,000	2.16%(L-180day)			72,771			735,903		-	-	-	140,457		100 / 100
IRS MARCH 2016 RCV 2.31 PAY LIB90	C79742AL3 Royal Bank of Canada.	D 1	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	01/10/2011	03/31/2016	1	24,000,000	2.312%(L-90day)			123,867			1,272,809		-	-	-	207,846		100 / 100
IRS MARCH 2018 RCV 2.92 PAY LIB90	C79742AL3 Royal Bank of Canada.	D 1	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	01/10/2011	03/31/2018	1	25,000,000	2.923%(L-90day)			167,213			2,411,858		-	-	-	279,508		100 / 100
IRS MARCH 2018 RCV 2.94 PAY LIB6M	G60956AB8 HSBC -Midland Bank.	D 1	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	01/12/2011	03/31/2018	1	22,000,000	2.938%(L-180day)			126,592			2,019,338		-	-	-	245,967		100 / 100
IRS JANUARY 2018 RCV 2.84 PAY LIB6M	G07980AF5 Barclay Bank	D 1	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	01/12/2011	01/20/2018	1	12,000,000	2.84%(L-180day)			70,706			1,064,779		-	-	-	131,529		100 / 100
IRS FEBRUARY 2018 RCV 2.80 PAY LIB6M	G07980AH1 Barclay Bank	D 1	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	01/12/2011	02/28/2018	1	15,000,000	2.7975%(L-180day)			81,317			1,457,502		-	-	-	166,208		100 / 100
IRS FEBRUARY 2018 RCV 2.86 PAY LIB90	48123KAA4 JP Morgan Chase Capital XXI	D 1	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	01/13/2011	02/02/2018	1	10,000,000	2.856%(L-90day)			62,220			920,365		-	-	-	109,987		100 / 100
IRS FEBRUARY 2018 RCV 2.74 PAY LIB90	638539A*7 National Westminster Bank PLC	D 1	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	01/13/2011	02/28/2018	1	4,500,000	2.7375%(L-90day)			28,118			418,164		-	-	-	49,862		100 / 100
IRS FEBRUARY 2018 RCV 2.95 PAY LIB6M	C06840AG4 Bank of Nova Scotia	D 1	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	01/13/2011	02/28/2018	1	5,000,000	2.945%(L-180day)			27,307			461,039		-	-	-	55,403		100 / 100
IRS MAY 2018 RCV 3,00 PAY LIB6M	F43638AD1 Societe Generale	D 1	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	01/13/2011	05/31/2018	1	4,000,000	2.9975%(L-180day)			24,695			384,824		-	-	-	45,461		100 / 100
IRS JANUARY 2018 RCV LIB6M PAY 1.88	743674AU7 Protective Life Corp.	D 1	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	10/14/2011	01/15/2018	1	8,800,000	1.875%(L-180day)			(29,539)			(352,434)		-	-	-	96,315		100 / 100
IRS SEPTEMBER 2017 RCV LIB6M PAY 1.80	09247XAC5 Blackrock Inc.	D 1	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	10/14/2011	09/15/2017	1	12,000,000	1.8%(L-180day)			(34,869)			(454,285)		-	-	-	126,689		100 / 100

Statement as of March 31, 2013 of the **Great-West Life & Annuity Insurance Company**

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IRS AUGUST 2016 RCV LIB6M PAY 0.73	149123BM2 Caterpillar Inc.	D 1	a	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K	10/22/2012	08/15/2016	1	10,000,000	0.727%(L-180day)			(8,312)			(2,482)		-	-	-	91,856		100 / 100
IRS OCTOBER 2020 RCV LIB6M PAY 1.55	337738AJ7 FISERV INC.	D 1	a	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K	10/23/2012	10/01/2020	1	12,000,000	1.553%(L-180day)			(27,371)			98,388		-	-	-	164,347		100 / 100
IRS MARCH 2019 RCV LIB6M PAY 1.24	980236AE3 Woodside Finance	D 1	a	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K	10/23/2012	03/01/2019	1	14,000,000	1.236%(L-180day)			(36,764)			53,806		-	-	-	170,309		100 / 100
IRS MAY 2022 RCV LIB6M PAY 1.85	620076BB4 MOTOROLA SOLUTIONS	D 1	a	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C38	10/24/2012	05/15/2022	1	21,000,000	1.85%(L-180day)			(69,615)			232,226		-	-	-	317,180		100 / 100
IRS JUNE 2016 RCV LIB6M PAY 0.71	84383QAA1 Southern Star Central.	D 1	a	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C38	10/24/2012	06/01/2016	1	7,000,000	0.71375%(L-180day)			(3,268)			(5,331)		-	-	-	62,310		100 / 100
IRS JUNE 2016 RCV LIB6M PAY 0.71	02361DAD2 Ameren Illinois	D 1	a	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51O	10/25/2012	06/15/2016	1	10,000,000	0.71375%(L-180day)			(5,019)			(5,802)		-	-	-	89,559		100 / 100
IRS SEPTEMBER 2021 RCV LIB6M PAY 1.73	918204AV0 VF Corp	D 1	a	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51O	10/25/2012	09/01/2021	1	10,000,000	1.725%(L-180day)			(37,430)			101,736		-	-	-	145,081		100 / 100
IRS MARCH 2032 RCV LIB6M PAY 2.58	25468PBW5 Disney Co.	D 1	a	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51O	10/25/2012	03/01/1932	1	2,000,000	2.58375%(L-180day)			(11,991)			92,046		-	-	-	43,496		100 / 100
IRS JANUARY 2034 RCV LIB6M PAY 2.55	455434BG4 Indianapolis Poer & Light	D 1	a	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K	11/07/2012	01/01/1934	1	2,776,000	2.551%(L-180day)			(15,657)			179,420		-	-	-	63,231		100 / 100
IRS NOVEMBER 2021 RCV LIB6M PAY 1.66	835495AK8 Sonoco Products	D 1	a	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K	11/07/2012	11/01/2021	1	7,450,000	1.66%(L-180day)			(20,862)			135,150		-	-	-	109,150		100 / 100
IRS OCTOBER 2021 RCV LIB6M PAY 1.65	832696AB4 Smucker JM CO.	D 1	a	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K	11/07/2012	10/15/2021	1	8,000,000	1.65%(L-180day)			(20,922)			144,429		-	-	-	116,905		100 / 100
IRS JUNE 2016 RCV LIB6M PAY 0.64	02361DAH3 AMERICAN ILLINOIS.	D 1	a	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51O	11/12/2012	06/15/2016	1	5,000,000	0.6375%(L-180day)			(1,556)			9,247		-	-	-	44,780		100 / 100
IRS SEPTEMBER 2021 RCV LIB6M PAY 1.60	29365TAC8 ENTERGY TEXAS	D 1	a	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51O	11/12/2012	09/01/2021	1	8,750,000	1.6%(L-180day)			(30,939)			175,767		-	-	-	126,946		100 / 100
IRS AUGUST 2021 RCV LIB6M PAY 1.59	249030AC1 DENTSPLY INTERNATIONAL	D 1	a	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51O	11/12/2012	08/15/2021	1	5,000,000	1.59375%(L-180day)			(17,806)			99,201		-	-	-	72,349		100 / 100
IRS JANUARY 2031 RCV 4.27 PAY LIB90	EC4529235 Principal Financial	D 1	a	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K	03/21/2013	01/10/1931	1	9,500,000	4.272%(L-90day)	-	1,377,500	6,897	1,375,519		1,411,805		-	(1,982)	-	200,278		100 / 100
0859999. Total-Swaps-Hedging Effective-Interest Rate											0	1,377,500	854,060	1,375,519	XXX	25,297,389	0	0	(1,982)	0	4,311,483	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																							
CURRENCY SWAP DECEMBER 2016	278865B@8 Ecolab Inc.	D 1	c	BANK OF AMERICA	B4TYDEB6GKMZO031M	12/14/2006	12/14/2016	1	23,400,000	0.0588	-	-	-	-		366,389	-	-	-	-	225,223		100 / 100
CURRENCY SWAP DECEMBER 2016	278865B@8 Ecolab Inc.	D 1	c	BANK OF AMERICA	B4TYDEB6GKMZO031M	12/14/2006	12/14/2016	1	6,600,000	0.0588	-	-	-	-		103,340	-	-	-	-	356,882		100 / 100
CURRENCY SWAP JUNE 2019	EC2126083 MassMutual Global Funding	D 1	c	TORONTO DOMINION BANK	PT3QB789TSUIDF37126	03/21/2012	06/14/2019	1	24,466,250	0.0620	(4,411,265)	-	(123,382)	(2,982,620)		(3,388,157)		815,669	135,655	-	-		100 / 100

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CURRENCY SWAP MARCH 2014	EF3473305 Travelers Ins Co Instl Fdg	D 1	c	TORONTO DOMINION BANK PT3QB789TSUIDF37126	06/08/2012	03/23/2014	1	24,950,000	0.0460	(1,122,750)	-	(125,792)	(1,327,358)		(1,299,079)		790,132	155,401	-	-		100 / 100
CURRENCY SWAP APRIL 2018	EH2984076 Principal Financial Global Fdg II	D 1	c	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	12/06/2011	04/10/2018	1	39,030,000	0.0529	5,564,025	-	338,947	5,460,461		6,920,910		2,311,683	(200,428)	-	437,579		100 / 100
CURRENCY SWAP JUNE 2026	3304323 South Eastern Power Networks	D 1	c	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	02/27/2012	06/05/2026	1	15,820,000	0.0550	(2,127,474)	-	(48,030)	(1,302,216)		(2,560,619)		1,183,929	26,381	-	287,173		100 / 100
CURRENCY SWAP MARCH 2024	3432451 Eastern Power Networks	D 1	c	TORONTO DOMINION BANK PT3QB789TSUIDF37126	03/08/2012	03/08/2024	1	15,800,000	0.0575	(2,262,402)	-	(62,597)	(1,418,642)		(2,672,978)		1,190,886	35,578	-	261,285		100 / 100
CURRENCY SWAP JULY 2026	EI7411016 SPD Finance UK PLC	D 1	c	TORONTO DOMINION BANK PT3QB789TSUIDF37126	03/22/2012	07/17/2026	1	18,960,000	0.0588	(2,910,170)	-	(71,466)	(1,925,864)		(3,687,558)		1,444,341	36,795	-	345,692		100 / 100
CURRENCY SWAP MARCH 2027	EC9031872 Western Pwr Distrib SW PLC	D 1	c	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	04/16/2012	03/25/2027	1	15,800,000	0.0588	(2,510,146)	-	(57,628)	(1,697,514)		(2,930,206)		1,209,929	27,479	-	295,444		100 / 100
CURRENCY SWAP JUNE 2027	EC5735344 London Power Networks	D 1	c	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	05/11/2012	06/07/2027	1	15,664,350	0.0613	(3,035,751)	-	(63,260)	(1,898,067)		(3,314,833)		1,214,027	34,710	-	294,995		100 / 100
CURRENCY SWAP APRIL 2031	EH9181254 Yorkshire Water SRV	D 1	c	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	05/18/2012	04/17/1931	1	15,817,000	0.0660	(4,414,525)	-	(84,269)	(3,492,610)		(5,280,428)		1,335,335	35,345	-	335,969		100 / 100
CURRENCY SWAP MARCH 2040	EI1916143 United Kingdom Sr Unsecured	D 1	c	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	09/14/2012	03/23/1940	1	15,832,148	0.0575	(2,625,806)	-	(32,874)	(1,420,124)		(2,381,359)		1,192,212	8,928	-	411,183		100 / 100
CURRENCY SWAP MARCH 2019	EC1137453 Pacific Funding	D 1	c	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C38	02/26/2013	03/12/2019	1	8,094,720	0.0470	-	(771,719)	(7,653)	(600,757)		(636,572)		161,081	9,881	-	98,726		100 / 100
CURRENCY SWAP SEPTEMBER 2024	EJ3700048 Anheuser-Bush Inbev	D 1	c	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	02/27/2013	09/25/2024	1	11,776,500	0.0288	-	(419,715)	2,004	(169,061)		(435,725)		248,313	2,341	-	199,560		100 / 100
CURRENCY SWAP APRIL 2032	EI6738104 Western Power Dist	D 1	c	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	10/02/2012	04/16/1932	1	15,894,945	0.0575	(3,283,896)	-	(49,285)	(2,117,629)		(2,933,125)		1,244,912	24,428	-	346,827		100 / 100
CURRENCY SWAP FEBRUARY 2023	TT3378615 Northumbrian Water	D 1	c	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	10/04/2012	02/06/2023	1	12,910,400	0.0688	(4,297,872)	-	(103,608)	(3,133,896)		(3,447,232)		1,109,328	90,302	-	202,595		100 / 100
CURRENCY SWAP SEPTEMBER 2027	EJ3523127 SP Manweb PLC	D 1	c	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	10/04/2012	09/20/2027	1	15,913,660	0.0488	(855,359)	-	(11,576)	163,922		(354,544)		1,088,437	11,025	-	302,697		100 / 100
CURRENCY SWAP NOVEMBER 2032	81728DA*3 Sentinel Housing Assn Limited	D 1	c	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	10/04/2012	11/14/1932	1	24,207,000	0.0477	-	-	1,816	1,415,150		251,924		1,575,018	-	-	536,148		100 / 100
CURRENCY SWAP DECEMBER 2025	EI4814659 BG Energy Capital PLC.	D 1	c	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	10/05/2012	12/01/2025	1	22,687,000	0.0513	(4,578,010)	-	(82,203)	(2,751,843)		(3,325,934)		1,758,115	72,738	-	403,762		100 / 100

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CURRENCY SWAP MARCH 2026	TT3217177 Norweb PLC	D 1	c	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	10/17/2012	03/25/2026	1	15,943,998	0.0888	(8,603,222)	-	(171,871)	(6,943,671)		(7,416,517)		1,582,322	121,671	-	287,281		100 / 100
CURRENCY SWAP JUNE 2032	EC4853908 Southern Electric Power	D 1	c	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C38	10/17/2012	06/07/1932	1	9,934,095	0.0550	(2,219,476)	-	(33,558)	(1,467,413)		(2,011,516)		787,997	18,076	-	217,566		100 / 100
CURRENCY SWAP JULY 2032	EJ2618761 Northern Powergrid Yorkshire	D 1	c	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	10/24/2012	07/05/1932	1	12,101,802	0.0438	(657,491)	-	(9,772)	16,949		(658,995)		835,184	5,059	-	265,578		100 / 100
CURRENCY SWAP OCTOBER 2033	ED178341 Wessex Water Servs Fin	D 1	c	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	11/19/2012	10/14/1933	1	9,540,000	0.0575	(2,397,211)	-	(34,909)	(1,841,369)		(2,426,826)		786,923	19,381	-	216,176		100 / 100
CURRENCY SWAP JUNE 2029	EC1355816 Severn Trent Water Util	D 1	c	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C38	11/19/2012	06/07/2029	1	9,942,500	0.0625	(3,158,335)	-	(53,379)	(2,525,097)		(2,984,506)		862,291	34,237	-	200,003		100 / 100
CURRENCY SWAP JUNE 2029	EC1355816 Severn Trent Water Util	D 1	c	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C38	11/20/2012	06/07/2029	1	9,943,750	0.0625	(3,112,195)	-	(53,634)	(2,480,226)		(2,996,588)		859,259	33,618	-	200,028		100 / 100
CURRENCY SWAP OCTOBER 2033	ED1785341 Wessex Water Servs Fin	D 1	c	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	11/28/2012	10/14/1933	1	9,595,200	0.0575	(2,422,020)	-	(35,341)	(1,798,148)		(2,374,031)		787,641	19,607	-	217,427		100 / 100
CURRENCY SWAP JANUARY 2023	EI6737866 Western Power Dist East	D 1	c	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	11/29/2012	01/17/2023	1	15,861,780	0.0525	(2,902,547)	-	(70,960)	(1,858,089)		(2,269,129)		1,225,386	62,220	-	248,241		100 / 100
CURRENCY SWAP JULY 2032	EJ2618761 Northern Powergrid Yorkshire	D 1	c	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	12/06/2012	07/05/1932	1	7,632,300	0.0438	(446,413)	-	(6,965)	(3,171)		(443,280)		527,683	3,495	-	167,493		100 / 100
CURRENCY SWAP DECEMBER 2025	ED2426317 Vodafone Group PLC	D 1	c	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	01/11/2013	12/04/2025	1	9,833,200	0.0563	-	(2,225,450)	(36,762)	(1,505,702)		(1,842,878)		690,602	29,145	-	175,060		100 / 100
CURRENCY SWAP DECEMBER 2030	EC3170643 Wal-Mart Stores Inc.	D 1	c	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	01/28/2013	12/19/1930	1	15,719,000	0.0575	-	(4,106,589)	(41,000)	(3,418,694)		(4,038,378)		660,529	27,366	-	330,841		100 / 100
CURRENCY SWAP JANUARY 2030	EC2160041 Proctor & Gamble	D 1	c	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	01/28/2013	01/31/1930	1	27,426,330	0.0625	-	(9,126,386)	(96,678)	(7,882,243)		(8,926,613)		1,174,508	69,635	-	562,630		100 / 100
CURRENCY SWAP DECEMBER 2030	EC3170643 Wal-Mart Stores Inc.	D 1	c	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	01/29/2013	12/19/1930	1	15,760,000	0.0575	-	(4,208,866)	(39,676)	(3,466,659)		(4,046,336)		715,479	26,727	-	331,704		100 / 100
CURRENCY SWAP JANUARY 2030	EC2160041 Proctor & Gamble	D 1	c	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	01/28/2013	01/31/1930	1	10,999,100	0.0625	-	(3,656,761)	(38,864)	(3,146,228)		(3,573,752)		482,634	27,899	-	225,638		100 / 100
CURRENCY SWAP SEPTEMBER 2024	EJ3722562 BHP Billiton Finance LTD	D 1	c	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	02/14/2013	09/25/2024	1	5,971,350	0.0325	-	177,588	2,441	294,150		79,561		117,857	(1,294)	-	101,188		100 / 100
CURRENCY SWAP JUNE 2038	EH8462572 Pfizer Inc.	D 1	c	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	01/28/2013	06/03/1938	1	19,593,750	0.0650	-	(7,081,769)	(57,548)	(6,241,071)		(7,327,095)		816,865	23,832	-	491,555		100 / 100
CURRENCY SWAP DECEMBER 2027	EC7876542 United Utilities Water PLC	D 1	c	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	03/13/2013	12/20/2027	1	15,847,000	0.0563	-	(3,064,017)	(6,053)	(3,367,476)		(3,650,425)		(309,269)	5,811	-	304,021		100 / 100
CURRENCY SWAP DECEMBER 2030	EC3170643 Wal-Mart Stores Inc.	D 1	c	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	01/30/2013	12/19/1930	1	17,763,750	0.0575	-	(4,542,724)	(41,656)	(3,674,467)		(4,295,845)		840,105	28,152	-	373,878		100 / 100
CURRENCY SWAP MARCH 2031	EH7469180 Statoil ASA	D 1	c	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	02/11/2013	03/11/1931	1	14,886,500	0.0688	-	(5,827,321)	(40,340)	(5,172,093)		(5,927,741)		627,628	27,601	-	315,327		100 / 100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP APRIL 2023	112464$Z1 Brookfield Utilities PLC.	D 1	c	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	03/13/2013	04/17/2023	1	7,459,000	0.0410	-	-	-	(138,283)		(96,505)		(138,283)	-	-	118,215		100 / 100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange										(58,790,311)	(44,853,729)	(1,447,381)	(75,817,669)	XXX	(98,233,181)	0	33,806,688	1,088,797	0	10,691,590	XXX	XXX
0909999. Total-Swaps-Hedging Effective										(58,790,311)	(43,476,229)	(593,321)	(74,442,150)	XXX	(72,935,792)	0	33,806,688	1,086,815	0	15,003,073	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
Interest Rate Swap Fixed 3.982% to Floating January 2026	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	01/21/2011	01/25/2026	1	1,200,000	L-90 Day (3.98%)			(11,031)	(219,676)		(219,676)	34,358	-	-	-	21,483		001
Interest Rate Swap Fixed 2.68% to Floating November 2027	BOLI Separate Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	11/08/2011	11/10/2027	1	1,000,000	L-90 Day (2.68%)			(5,981)	(17,434)		(17,434)	35,121	-	-	-	19,112		001
Interest Rate Swap Fixed 3.65% to Floating March 2027	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	03/22/2012	03/24/2027	1	500,000	L-90 Day (3.65%)			-	(13,101)		(13,101)	10,537	-	-	-	9,349		001
Interest Rate Swap Fixed 3.13% to Floating September 2027	BOLI General Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	09/10/2012	09/12/2027	1	500,000	L-90 Day (3.13%)			-	13,075		13,075	10,411	-	-	-	9,503		001
Interest Rate Swap Fixed 3.32% to Floating September 2028	BOLI General Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	09/21/2012	09/23/2028	1	1,000,000	L-90 Day (3.32%)			-	25,764		25,764	21,365	-	-	-	19,673		001
Interest Rate Swap Floating 2.79% to Fixed September 2042	BOLI General Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	09/17/2012	09/19/2042	1	2,000,000	L-90 Day (2.79%)			12,404	(85,889)		(85,889)	(95,426)	-	-	-	54,286		001
Interest Rate Swap Floating 2.60% to Fixed October 2042	BOLI General Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	09/28/2012	10/02/2042	1	1,200,000	L-90 Day (2.60%)			5,773	(97,075)		(97,075)	(55,648)	-	-	-	32,591		001
Interest Rate Swap Floating 3.11% to Fixed March 2042	BOLI General Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	03/19/2012	03/21/2042	1	14,000,000	L-90 Day (3.11%)			97,912	319,421		319,421	(694,366)	-	-	-	376,799		001
Interest Rate Swap Fixed to Floating 4.340% May 2025	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	11/04/2010	05/06/2025	1	649,000	L-90 Day (4.34%)			-	(91,162)		(91,162)	12,026	-	-	-	11,288		001
Interest Rate Swap Fixed 2.58% to Floating December 2027	BOLI Separate Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	12/23/2011	12/29/2027	1	1,100,000	L-90 Day (2.58%)			(6,249)	(3,910)		(3,910)	30,604	-	-	-	21,121		001
Interest Rate Swap Fixed 3.65% to Floating March 2027	BOLI Separate Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	03/22/2012	03/24/2027	1	500,000	L-90 Day (3.65%)			-	(13,101)		(13,101)	10,537	-	-	-	9,349		001
Interest Rate Swap Fixed 3.13% to Floating September 2027	BOLI General Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	09/10/2012	09/12/2027	1	500,000	L-90 Day (3.13%)			-	13,075		13,075	10,411	-	-	-	9,503		001
Interest Rate Swap Fixed 3.13% to Floating December 2028	BOLI General Accounts Hedge	N/A	a	TORONTO DOMINION BANK PT3QB789TSUIDF37126	11/30/2012	12/04/2028	1	500,000	L-90 Day (3.33%)			-	21,083		21,083	10,572	-	-	-	9,899		001
Interest Rate Swap Fixed 3.30% to Floating February 2028	BOLI General Accounts Hedge	N/A	a	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51O	12/31/2012	02/17/2028	1	800,000	L-90 Day (3.30%)			-	23,195		23,195	16,774	-	-	-	15,430		001
Interest Rate Swap Fixed 3.46% to Floating December 2028	BOLI General Accounts Hedge	N/A	a	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K	12/18/2012	12/20/2028	1	500,000	L-90 Day (3.46%)			-	8,557		8,557	10,777	-	-	-	9,913		001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule /Exhibit Identifier	4 Type(s) of Risk (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap Floating 2.58% to Fixed December 2042	BOLI General Accounts Hedge.......	N/A........	a............	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51O	.12/03/2012	.12/05/1942	1	1,000,000	L-90 Day (2.58%)	....	....	6,260	................(86,123)	....	..........(86,123)	..........(46,368)	-	-	-	27,240	....	001..............
Interest Rate Swap Fixed 3.13% to Floating December 2028	BOLI General Accounts Hedge.......	N/A........	a............	TORONTO DOMINION BANK	PT3QB789TSUIDF37126	.11/30/2012	.12/04/2028	1	500,000	L-90 Day (3.13%)	....	....	-	21,083	....	21,083	10,572	-	-	-	9,899	....	001..............
Interest Rate Swap Fixed 3.30% to Floating February 2028	BOLI General Accounts Hedge.......	N/A........	a............	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51O	.12/13/2012	.02/17/2028	1	200,000	L-90 Day (3.30%)	....	....	-	5,877	....	5,877	4,272	-	-	-	3,858	....	001..............
Interest Rate Swap Fixed 3.46% to Floating December 2028	BOLI General Accounts Hedge.......	N/A........	a............	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K	.12/18/2012	.12/20/2028	1	500,000	L-90 Day (3.46%)	....	....	-	8,557	....	8,557	10,777	-	-	-	9,913	....	001..............
Interest Rate Swap Fixed 3.65% to Floating January 2029	BOLI Separate Accounts Hedge......	N/A........	a............	TORONTO DOMINION BANK	PT3QB789TSUIDF37126	.01/29/2013	.01/31/2029	1	500,000	L-90 Day (3.65%)	....	....	-	1,453	....	1,453	1,453	-	-	-	9,948	....	001..............
Interest Rate Swap Fixed 3.72% to Floating February 2029	BOLI Separate Accounts Hedge......	N/A........	a............	TORONTO DOMINION BANK	PT3QB789TSUIDF37126	.12/19/2013	.02/21/2029	1	1,000,000	L-90 Day (3.72%)	....	....	-	..................(1,836)	....	............(1,836)	............(1,836)	-	-	-	19,932	....	001..............
Interest Rate Swap Fixed 3.61% to Floating March 2028	BOLI Separate Accounts Hedge......	N/A........	a............	TORONTO DOMINION BANK	PT3QB789TSUIDF37126	.03/07/2013	.03/11/2028	1	500,000	L-90 Day (3.61%)	....	....	-	..................(2,215)	....	............(2,215)	............(2,215)	-	-	-	9,665	....	001..............
Interest Rate Swap Floating 2.89% to Fixed January 2043	BOLI General Accounts Hedge.......	N/A........	a............	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51O	.01/17/2013	.01/22/2043	1	1,000,000	L-90 Day (2.89%)	....	....	4,961	................(23,416)	....	..........(23,416)	..........(23,416)	-	-	-	27,300	....	001..............
Interest Rate Swap Floating 2.94% to Fixed March 2043	BOLI General Accounts Hedge.......	N/A........	a............	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51O	.03/04/2013	.03/06/2043	1	1,000,000	L-90 Day (2.94%)	....	....	1,842	................(13,628)	....	..........(13,628)	..........(13,628)	-	-	-	27,356	....	001..............
Interest Rate Swap Fixed 3.65% to Floating January 2029	BOLI Separate Accounts Hedge......	N/A........	a............	TORONTO DOMINION BANK	PT3QB789TSUIDF37126	.01/29/2013	.01/31/2029	1	500,000	L-90 Day (3.65%)	....	....	-	1,453	....	1,453	1,453	-	-	-	9,948	....	001..............
Interest Rate Swap Fixed 3.72% to Floating February 2029	BOLI Separate Accounts Hedge......	N/A........	a............	TORONTO DOMINION BANK	PT3QB789TSUIDF37126	.02/19/2013	.02/21/2029	1	1,000,000	L-90 Day (3.72%)	....	....	-	..................(1,836)	....	............(1,836)	............(1,836)	-	-	-	19,932	....	001..............
Interest Rate Swap Fixed 3.61% to Floating March 2028	BOLI Separate Accounts Hedge......	N/A........	a............	TORONTO DOMINION BANK	PT3QB789TSUIDF37126	.03/07/2013	.03/11/2028	1	500,000	L-90 Day (3.61%)	....	....	-	..................(2,215)	....	............(2,215)	............(2,215)	-	-	-	9,665	....	001..............
0919999. Total-Swaps-Hedging Other-Interest Rate											0	0	105,891	............(210,024)	XXX	........(210,024)	........(694,934)	0	0	0	813,955	....XXX....	........XXX......
0969999. Total-Swaps-Hedging Other											0	0	105,891	............(210,024)	XXX	........(210,024)	........(694,934)	0	0	0	813,955	....XXX....	........XXX......
1159999. Total-Swaps-Interest Rate											0	1,377,500	959,951	1,165,495	XXX	25,087,365	........(694,934)	0	...........(1,982)	0	5,125,438	....XXX....	........XXX......
1179999. Total-Swaps-Foreign Exchange											...(58,790,311)	...(44,853,729)	.....(1,447,381)	.........(75,817,669)	XXX	...(98,233,181)	0	33,806,688	1,088,797	0	10,691,590	....XXX....	........XXX......
1209999. Total-Swaps											...(58,790,311)	...(43,476,229)	........(487,430)	.........(74,652,174)	XXX	...(73,145,816)	........(694,934)	33,806,688	1,086,815	0	15,817,028	....XXX....	........XXX......
1399999. Total-Hedging Effective											...(58,790,311)	...(43,476,229)	........(593,321)	.........(74,442,150)	XXX	...(72,935,792)	0	33,806,688	1,086,815	0	15,003,073	....XXX....	........XXX......
1409999. Total-Hedging Other											9,662,990	110,301	105,891	307,695	XXX	307,695	........(629,078)	0	0	0	813,955	....XXX....	........XXX......
1449999. TOTAL											...(49,127,321)	...(43,365,928)	........(487,430)	.........(74,134,455)	XXX	...(72,628,097)	........(629,078)	33,806,688	1,086,815	0	15,817,028	....XXX....	........XXX......

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income General or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	Highly Effective Hedges 16 Deferred Variation Margin	Highly Effective Hedges 17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	All Other 18 Cumulative Variation Margin	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point
Long Futures																					
Hedging Other																					
DIM3	1	1,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	06/17/2013	CBT	03/14/2013	115.9141	117.1406	1,227					1,227	1,227	1,200	002	1,000
DIM3	38	38,000	10YEAR SWAP FUTURES	GMWB	N/A	a	06/17/2013	CBT	03/14/2013	115.8594	117.1406	48,688					48,688	48,688	45,600	001	1,000
DSM3	20	20,000	5YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	06/17/2013	CBT	03/13/2013	113.8906	114.3750	9,688					9,688	9,688	11,000	002	1,000
DSM3	19	19,000	5YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	06/17/2013	CBT	03/13/2013	113.8906	114.3750	9,203					9,203	9,203	10,450	002	1,000
12829999. Total-Long Futures-Hedging Other												68,805	0	0	0	0	68,805	68,806	68,250	XXX	XXX
1329999. Total-Long Futures												68,805	0	0	0	0	68,805	68,806	68,250	XXX	XXX
Short Futures																					
Hedging Other																					
DIM3	1	(1,000)	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	06/17/2013	CBT	03/14/2013	115.9141	117.1406	(1,227)					(1,227)	(1,227)	(1,200)	002	1,000
DSM3	19	(19,000)	5YEAR SWAP FUTURES	GMWB	N/A	a	06/17/2013	CBT	03/13/2013	113.8906	114.3750	(9,203)					(9,203)	(9,203)	(10,450)	001	1,000
DSM3	42	(42,000)	5YEAR SWAP FUTURES	GMWB	N/A	a	06/17/2013	CBT	03/13/2013	113.8906	114.3750	(20,344)					(20,344)	(20,344)	(23,100)	001	1,000
EDH4	2	(5,000)	EURO$ INTEREST RATE FUTURES	Dynamic Hedging	N/A	a	03/21/2014	CME	12/19/2011	99.0600	99.5800	(2,600)					(2,600)	(2,600)	(850)	002	2,500
EDM3	1	(2,500)	EURO$ INTEREST RATE FUTURES	Dynamic Hedging	N/A	a	06/17/2013	CME	12/19/2011	99.2250	99.6700	(1,113)					(1,113)	(1,113)	(375)	002	2,500
EDM4	1	(2,500)	EURO$ INTEREST RATE FUTURES	Dynamic Hedging	N/A	a	06/20/2014	CME	12/20/2011	98.8950	99.5500	(1,638)					(1,638)	(1,638)	(425)	002	2,500
EDM4	1	(2,500)	EURO$ INTEREST RATE FUTURES	Dynamic Hedging	N/A	a	06/20/2014	CME	12/19/2011	98.9200	99.5500	(1,575)					(1,575)	(1,575)	(425)	002	2,500
EDU3	2	(5,000)	EURO$ INTEREST RATE FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CME	12/19/2011	99.2000	99.6300	(2,150)					(2,150)	(2,150)	(850)	002	2,500
EDU3	1	(2,500)	EURO$ INTEREST RATE FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CME	01/04/2012	99.2100	99.6300	(1,050)					(1,050)	(1,050)	(425)	002	2,500
EDU4	1	(2,500)	EURO$ INTEREST RATE FUTURES	Dynamic Hedging	N/A	a	09/19/2014	CME	12/19/2011	98.7650	99.5100	(1,863)					(1,863)	(1,863)	(475)	002	2,500
EDZ3	2	(5,000)	EURO$ INTEREST RATE FUTURES	Dynamic Hedging	N/A	a	12/18/2013	CME	12/19/2011	99.1500	99.6000	(2,250)					(2,250)	(2,250)	(850)	002	2,500
EDZ3	1	(2,500)	EURO$ INTEREST RATE FUTURES	Dynamic Hedging	N/A	a	12/18/2013	CME	08/03/2012	99.5300	99.6000	(175)					(175)	(175)	(425)	002	2,500
EDZ4	1	(2,500)	EURO$ INTEREST RATE FUTURES	Dynamic Hedging	N/A	a	12/19/2014	CME	12/20/2011	98.5550	99.4550	(2,250)					(2,250)	(2,250)	(475)	002	2,500
ESM3	13	(650)	S&P 500 EMINI FUTURES	GMWB	N/A	b	06/17/2013	CME	03/12/2013	1,550.2500	1,562.7000	(8,093)					(8,093)	(8,093)	(45,500)	001	50
ESM3	1	(50)	S&P 500 EMINI FUTURES	GMWB	N/A	b	06/17/2013	CME	03/26/2013	1,558.0000	1,562.7000	(235)					(235)	(235)	(3,500)	001	50
FAM3	4	(400)	S&P MID 400 EMINI FUTURES	GMWB	N/A	b	06/17/2013	CME	03/12/2013	1,129.5000	1,151.0000	(8,600)					(8,600)	(8,600)	(16,000)	001	100
1TYM3	152	(152,000)	US10YEAR TREASURY NOTE FUTURES	Hedge for future purpose	N/A	a	06/17/2013	CBT	03/11/2013	130.2813	131.9844	(258,876)					(258,876)	(258,875)	(167,200)	002	1,000
1TYM3	38	(38,000)	US10YEAR TREASURY NOTE FUTURES	Hedge for future purpose	N/A	a	06/17/2013	CBT	03/11/2013	130.2813	131.9844	(64,719)					(64,719)	(64,719)	(41,800)	002	1,000
1TYM3	36	(36,000)	US10YEAR TREASURY NOTE FUTURES	Hedge for future purpose	N/A	a	06/17/2013	CBT	03/11/2013	130.2813	131.9844	(61,313)					(61,313)	(61,313)	(39,600)	002	1,000
1TYM3	70	(70,000)	US10YEAR TREASURY NOTE FUTURES	Hedge for future purpose	N/A	a	06/17/2013	CBT	03/11/2013	130.2813	131.9844	(119,219)					(119,219)	(119,219)	(77,000)	002	1,000
1USM3	110	(110,000)	US LONG BOND FUTURES	Hedge for future purpose	N/A	a	06/17/2013	CBT	03/11/2013	141.1875	144.4688	(360,938)					(360,938)	(360,938)	(275,000)	002	1,000
MESM3	1	(50)	MSCI EMINI INDEX	GMWB	N/A	b	06/17/2013	NYL	03/12/2013	1,043.0000	1,027.4000	780					780	780	(2,200)	001	50
MESM3	1	(50)	MSCI EMINI INDEX	GMWB	N/A	b	06/17/2013	NYL	03/26/2013	1,020.7000	1,027.4000	(335)					(335)	(335)	(2,200)	001	50
MFSM3	6	(300)	MSCI EMINI INDEX	GMWB	N/A	b	06/17/2013	NYL	03/12/2013	1,668.3000	1,659.2000	2,730					2,730	2,730	(17,400)	001	50
MFSM3	1	(50)	MSCI EMINI INDEX	GMWB	N/A	b	06/17/2013	NYL	03/26/2013	1,660.1000	1,659.2000	45					45	45	(2,900)	001	50
MFSM3	1	(50)	MSCI EMINI INDEX	GMWB	N/A	b	06/17/2013	NYL	03/28/2013	1,661.5000	1,659.2000	115					115	115	(2,900)	001	50
RTAM3	2	(200)	RUSSELL 2000 MINI FUTURES	GMWB	N/A	b	06/17/2013	NYF	03/12/2013	937.8500	947.4000	(1,910)					(1,910)	(1,910)	(8,000)	001	100
13429999. Total-Short Futures-Hedging Other												(928,002)	0	0	0	0	(928,002)	(928,005)	(741,525)	XXX	XXX
1389999. Total-Short Futures												(928,002)	0	0	0	0	(928,002)	(928,005)	(741,525)	XXX	XXX
1409999. Total-Hedging Other												(859,198)	0	0	0	0	(859,198)	(859,199)	(673,275)	XXX	XXX
1449999. TOTAL												(859,198)	0	0	0	0	(859,198)	(859,199)	(673,275)	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income General or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point

Broker Name	Beginning Cash Balance	Cumulative Cash Balance	Ending Cash Balance
Brokers			
BAML-Milliman	1,319,885	27	1,319,912
Vision Financial	2,574,574	(1,774,930)	799,644
Total Net Cash Deposits	3,894,459	(1,774,903)	2,119,556

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	2,119,556		2,119,556	72,475	(931,671)	72,475	(673,275)	(673,275)
NAIC 1 Designation												
Bank of America	B4TYDEB6GKMZO031MB27	Y	N		-	-	0	469,729	-	469,729	582,105	582,105
Goldman Sachs Mitsui Marine	X1H61UOUXUPKXR51OV18	Y	Y	-	7,480,376	(31,099,881)	0	10,697,181	(42,131,424)	0	6,156,099	0
Toronto Dominion Bank	PT3QB789TSUIDF371261	Y	Y	-	182,075	(7,899,696)	0	4,897,298	(11,292,983)	0	1,312,045	0
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	-	1,893,418	(37,767,848)	0	18,373,129	(45,389,335)	0	6,670,965	0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	-	60,658	-	60,658	60,658	-	60,658	-	0
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	-	-	(7,073,493)	0	232,226	(8,634,512)	0	1,095,814	0
Bank of New York Mellon	HPFHU0OQ28E4N0NFVK49	Y	Y	-	89,933	-	89,933	89,933	-	89,933	-	0
0299999. Total NAIC 1 Designation				0	9,706,460	(83,840,918)	150,591	34,820,154	(107,448,254)	620,320	15,817,028	582,105
0999999. Totals				0	11,826,016	(83,840,918)	2,270,147	34,892,629	(108,379,925)	692,795	15,143,753	(91,170)

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity									
Goldman Sachs Mitsui Marine	X1H61UOUXUPKXR51OV18	Cash		Cash	31,640,000	-	31,640,000		IV
Toronto Dominion Bank	PT3QB789TSUIDF371261	Cash		Cash	6,050,000	-	6,050,000		IV
Credit Suisse International	E58DKGMJYYYJLN8C3868	Cash		Cash	9,590,000	-	9,590,000		IV
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Cash		Cash	27,500,000	-	27,500,000		IV
Milliman		Treasury	912796 AF 6	US Treasury Bill	159,992	160,000	159,992	05/09/2013	I
Milliman		Treasury	912796 AF 6	US Treasury Bill	174,991	175,000	174,991	05/09/2013	I
Milliman		Treasury	912796 AF 6	US Treasury Bill	984,951	985,000	984,951	05/09/2013	I
Vision Financial		Treasury	912796 BC 2	US Treasury Bill	799,636	800,000	799,636	09/26/2013	I
0199999. Totals					76,899,570	2,120,000	76,899,570	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS
Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation /Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Cash Equivalents (Schedle E Part 2 Type)						
102012 18 9	REPO - MERRILL A			2,258,721	2,258,721	04/01/2013
102012 19 5	REPO - CITI D			10,888,541	10,888,541	04/01/2013
102012 19 5	REPO - RBC D			10,888,541	10,888,541	04/01/2013
102012 19 5	REPO - HSBC D			10,888,541	10,888,541	04/01/2013
102012 19 5	REPO -BNP D			10,888,541	10,888,541	04/01/2013
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			45,812,885	45,812,885	XXX
9999999.	Totals			45,812,885	45,812,885	XXX

General Interrogatories:

1. The activity for the year to date: Fair Value $.....(85,975,006) Book/Adjusted Carrying Value $.....(85,975,006)
2. Average balance for the year to date: Fair Value $.....81,896,796 Book/Adjusted Carrying Value $.....81,896,796
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

   NAIC 1: $..........0 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS
Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatory:

1. Total activity for the year to date: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year to date: Fair Value $..........0 Book/Adjusted Carrying Value $..........0

NONE

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
			Rate	Amount of Interest	Amount of Interest Accrued	6	7	8	
Depository		Code	of Interest	Received During Current Quarter	at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
The Bank of New York Mellon	New York, NY			15		618,714	864,224	2,776,623	XXX
Bank of Montreal	Winnipeg, Manitoba					(11,784)	(13,856)	(252,345)	XXX
US Bank	Denver, CO					(40,916,597)	(23,131,548)	(28,425,231)	XXX
Wells Fargo	San Fransisco, CA					1,667,371	1,164,778	2,073,095	XXX
0199999. Total Open Depositories		XXX	XXX	15	0	(38,642,296)	(21,116,402)	(23,827,858)	XXX
0399999. Total Cash on Deposit		XXX	XXX	15	0	(38,642,296)	(21,116,402)	(23,827,858)	XXX
0599999. Total Cash		XXX	XXX	15	0	(38,642,296)	(21,116,402)	(23,827,858)	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 & Accrued	8 Amount Received During Year
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations							
FEDERAL FARM CREDIT BANK DISCOUNT NOTES		03/28/2013	0.010	04/01/2013	2,100,000		2
FEDERAL FARM CREDIT BANK DISCOUNT NOTES		03/19/2013	0.060	04/02/2013	49,999,917		1,083
FHLB DISCOUNT NOTES		03/19/2013	0.020	04/01/2013	129,972,000		2,302
FHLB DISCOUNT NOTES		03/19/2013	0.030	04/02/2013	175,499,854		2,027
FHLB DISCOUNT NOTES		03/12/2013	0.090	04/10/2013	199,995,500		9,500
FHLMC DISCOUNT NOTES		03/20/2013	0.050	04/04/2013	99,999,583		1,667
FHLMC DISCOUNT NOTES		03/11/2013	0.090	04/08/2013	57,051,002		2,995
FNMA DISCOUNT NOTES		03/14/2013	0.095	04/17/2013	149,993,666		7,125
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations					864,611,522	0	26,701
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations					864,611,522	0	26,701
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
INTL BANK FOR RECONST & DEV DISCOUNT NOTES		03/28/2013	0.010	04/01/2013	7,750,000		9
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					7,750,000	0	9
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					7,750,000	0	9
Total Bonds							
7799999. Subtotals - Issuer Obligations					872,361,522	0	26,710
8399999. Subtotals - Bonds					872,361,522	0	26,710
Other Cash Equivalents							
JP MORGAN SECURITIES LLC TRI PARTY REPURCHASE AGREEMENT		03/12/2013	0.100	04/11/2013	150,000,000	8,333	
CREDIT SUISSE SEC (USA) LLC TRI PARTY REPURCHASE AGREEMENT		03/12/2013	0.100	04/11/2013	50,000,000	2,778	
CREDIT SUISSE SEC (USA) LLC TRI PARTY REPURCHASE AGREEMENT		03/14/2013	0.120	04/16/2013	100,000,000	6,000	
GOLDMAN SACHS & CO TRI PARTY REPURCHASE AGREEMENT		03/14/2013	0.140	04/16/2013	150,000,000	10,500	
BARCLAYS CAPITAL INC TRI PARTY REPURCHASE AGREEMENT		03/14/2013	0.120	04/16/2013	150,000,000	9,000	
MERRILL LYNCH PIERCE FENNER TRI PARTY REPURCHASE AGREEMENT		03/12/2013	0.170	04/11/2013	150,000,000	14,167	
8599999. Total - Other Cash Equivalents					750,000,000	50,778	0
8699999. Total - Cash Equivalents					1,622,361,522	50,778	26,710