



QUARTERLY STATEMENT

As of June 30, 2013
of the Condition and Affairs of the

Great-West Life & Annuity Insurance Company

NAIC Group Code.....769,	769	NAIC Company Code..... 68322	Employer's ID Number..... 84-0467907
	(Current Period) (Prior Period)		
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 303-737-3000		
	(Street and Number) (City or Town, State, Country and Zip Code)	(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 303-737-3000		
	(Street and Number) (City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)	
Internet Web Site Address	www.greatwest.com		
Statutory Statement Contact	Robert Leif Onstad	303-737-3000	
	(Name)	(Area Code) (Telephone Number) (Extension)	
	gwlcomments@gwl.com	303-737-5376	
	(E-Mail Address)	(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 D. Tretiak	

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

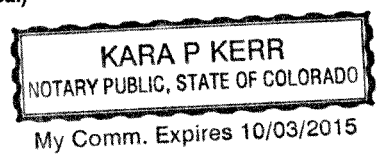
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any 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 29th day of August, 2013

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

NOTARY PUBLIC (Seal)



ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	16,365,701,506		16,365,701,506	15,968,203,088
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....	200,447,926	5,184,637	195,263,289	180,229,249
3. Mortgage loans on real estate:				
3.1 First liens.....	2,939,058,984		2,939,058,984	2,764,328,464
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	44,918,026		44,918,026	45,276,216
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	3,406,554		3,406,554	3,448,705
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	750,000
5. Cash (\$.....(26,134,773)), cash equivalents (\$.....1,732,175,221) and short-term investments (\$.....181,105,581).....	1,887,146,029		1,887,146,029	127,332,285
6. Contract loans (including \$.....0 premium notes).....	4,159,218,051		4,159,218,051	4,244,698,700
7. Derivatives.....	10,192,276		10,192,276	4,752,876
8. Other invested assets.....	186,006,905	4,576,296	181,430,609	189,161,650
9. Receivables for securities.....	21,382,988	2,830	21,380,158	9,235,387
10. Securities lending reinvested collateral assets.....	57,436,525		57,436,525	131,787,891
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	25,874,915,770	9,763,763	25,865,152,007	23,669,204,511
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	229,209,910		229,209,910	242,229,142
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	27,281,059	625,116	26,655,943	3,901,481
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	10,707,892		10,707,892	9,766,483
15.3 Accrued retrospective premiums.....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	4,556,648		4,556,648	2,463,587
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	5,646,237	514,351	5,131,886	5,978,891
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	52,323,510		52,323,510	104,381,254
18.2 Net deferred tax asset.....	408,521,353	173,188,744	235,332,609	224,931,002
19. Guaranty funds receivable or on deposit.....	1,921,639		1,921,639	2,234,308
20. Electronic data processing equipment and software.....	7,051,696		7,051,696	6,629,738
21. Furniture and equipment, including health care delivery assets (\$.....0).....	810,231	810,231	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	67,746,106	19,890,986	47,855,120	11,483,685
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	430,529,649	33,019,454	397,510,195	379,975,226
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	27,121,221,700	237,812,645	26,883,409,055	24,663,179,308
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	25,278,749,263		25,278,749,263	24,366,283,037
28. Total (Lines 26 and 27).....	52,399,970,963	237,812,645	52,162,158,318	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.....	230,429,252		230,429,252	226,565,201
2502. Goodwill.....	52,474,166		52,474,166	60,941,944
2503. Other receivables.....	102,307,619	393,201	101,914,418	81,648,189
2598. Summary of remaining write-ins for Line 25 from overflow page.....	45,318,612	32,626,253	12,692,359	10,819,892
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	430,529,649	33,019,454	397,510,195	379,975,226

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....21,833,288,358 less \$.....0 included in Line 6.3 (including \$.....6,080,821,136 Modco Reserve).....	21,833,288,358	21,498,427,088
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	218,487,917	216,741,010
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	323,485,159	346,584,918
4. Contract claims:		
4.1 Life.....	68,605,558	72,489,621
4.2 Accident and health.....	21,876,056	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).....	61,761,400	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.....	17,281,698	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 \$....40,863,964 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	53,202,432	133,798,492
9.3 Other amounts payable on reinsurance, including \$....2,818,076 assumed and \$....16,904,525 ceded.....	19,722,601	8,794,308
9.4 Interest Maintenance Reserve.....	198,500,588	190,280,739
10. Commissions to agents due or accrued - life and annuity contracts \$....18,588,338, accident and health \$.....0 and deposit-type contract funds \$.....0.....	18,588,338	17,877,171
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	69,836,173	61,779,719
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(1,361,818)	(1,512,857)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	4,056,782	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.....	1,846,195	649,009
17. Amounts withheld or retained by company as agent or trustee.....	65,870,974	29,907,628
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	5,282,037	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.....	2,193,565	2,181,755
22. Borrowed money \$....93,787,844 and interest thereon \$.....0.....	93,787,844	97,986,550
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	215,368,022	230,535,400
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	49,963	18,830
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	68,625,026	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.....	91,640,293	69,965,930
24.09 Payable for securities.....	9,322,921	69,019,962
24.10 Payable for securities lending.....	57,436,525	131,787,892
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	2,196,200,579	231,150,086
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	25,714,955,186	23,553,706,417
27. From Separate Accounts statement.....	25,278,648,907	24,366,257,980
28. Total liabilities (Lines 26 and 27).....	50,993,604,093	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.....	527,804,149	527,790,207
33. Gross paid in and contributed surplus.....	529,997,727	529,530,712
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	103,720,349	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).....	1,161,522,225	1,102,465,948
38. Totals of Lines 29, 30 and 37.....	1,168,554,225	1,109,497,948
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	52,162,158,318	49,029,462,345

DETAILS OF WRITE-INS

2501. Dollar repurchase agreement.....	1,894,338,006	142,578,146
2502. Other contract deposit funds.....	211,411,716	49,560,597
2503. Additional pension liability.....		39,011,343
2598. Summary of remaining write-ins for Line 25 from overflow page.....	90,450,857	231,150,086
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	2,196,200,579	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.		
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.....	2,515,453,407	2,492,686,150	5,497,998,414
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	566,328,120	569,710,254	1,124,484,644
4. Amortization of Interest Maintenance Reserve (IMR).....	15,394,802	8,454,647	21,061,403
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	53,452	57,630	124,447
6. Commissions and expense allowances on reinsurance ceded.....	2,435,090	2,698,057	5,444,504
7. Reserve adjustments on reinsurance ceded.....	(137,995,532)	(169,554,871)	(273,188,355)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	64,130,351	63,086,584	125,365,251
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	43,744,761	24,119,645	51,080,323
9. Totals (Lines 1 to 8.3).....	3,069,544,451	2,991,258,096	6,552,370,631
10. Death benefits.....	133,178,819	126,440,837	223,985,571
11. Matured endowments (excluding guaranteed annual pure endowments).....			
12. Annuity benefits.....	106,233,871	98,955,350	221,393,104
13. Disability benefits and benefits under accident and health contracts.....	17,802,297	15,894,092	34,983,357
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	1,763,379,306	1,778,209,997	3,271,043,108
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	7,718,525	9,094,285	16,908,682
18. Payments on supplementary contracts with life contingencies.....	1,065,697	1,126,725	2,203,519
19. Increase in aggregate reserves for life and accident and health contracts.....	359,095,039	475,446,719	1,456,233,692
20. Totals (Lines 10 to 19).....	2,388,473,554	2,505,168,005	5,226,751,033
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	66,747,131	68,919,239	142,213,802
22. Commissions and expense allowances on reinsurance assumed.....	1,093,590	915,090	1,715,305
23. General insurance expenses.....	133,541,996	113,517,128	237,546,728
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	18,889,219	20,689,425	40,181,329
25. Increase in loading on deferred and uncollected premiums.....	1,006,568	1,126,703	(5,785)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	337,313,842	168,690,493	684,244,537
27. Aggregate write-ins for deductions.....	3,740,657	(4,006,792)	(6,012,544)
28. Totals (Lines 20 to 27).....	2,950,806,557	2,875,019,291	6,326,634,405
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	118,737,894	116,238,805	225,736,226
30. Dividends to policyholders.....	32,168,426	31,932,813	62,745,693
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	86,569,468	84,305,992	162,990,533
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	11,425,414	21,155,640	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).....	75,144,054	63,150,352	147,809,866
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(7,821,985) (excluding taxes of \$.....15,989,555 transferred to the IMR).....	(14,526,544)	(4,329,337)	(69,046)
35. Net income (Line 33 plus Line 34).....	60,617,510	58,821,015	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).....	60,617,510	58,821,015	147,740,820
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....1,769,234.....	19,845,857	20,096,459	45,120,593
39. Change in net unrealized foreign exchange capital gain (loss).....	(271)		204,677
40. Change in net deferred income tax.....	5,268,149	34,289,584	9,597,549
41. Change in nonadmitted assets.....	6,608,481	(35,037,561)	23,370,989
42. Change in liability for reinsurance in unauthorized and certified companies.....	(31,133)	609,608	635,565
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	1,491,694	(14,981,079)	(42,312,102)
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	339,254	(625,831)	(401,706)
47. Other changes in surplus in Separate Accounts Statement.....	21,847	175,320	213,464
48. Change in surplus notes.....	13,942	13,941	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.....	467,015	46,767	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.....	(46,435,109)	(103,200,226)	(198,222,273)
53. Aggregate write-ins for gains and losses in surplus.....	23,210,027	(6,506,918)	57,823,207
54. Net change in capital and surplus (Lines 37 through 53).....	59,056,277	(46,298,921)	40,045,568
55. Capital and surplus as of statement date (Lines 36 + 54).....	1,168,554,225	1,023,153,459	1,109,497,948
DETAILS OF WRITE-INS			
08.301. Other income.....	40,199,887	21,417,310	45,253,064
08.302. Interest on intercompany loan.....	3,544,874	2,702,335	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).....	43,744,761	24,119,645	51,080,323
2701. Change in provision for experience refunds.....	3,740,657	(4,192,941)	(6,380,832)
2702. Interest on funds withheld ceded.....		186,149	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).....	3,740,657	(4,006,792)	(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. Change in surplus resulting from application of SSAP 10R paragraph 10e.....		(6,506,918)	
5398. Summary of remaining write-ins for Line 53 from overflow page.....	23,210,027	0	(3,039,553)
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	23,210,027	(6,506,918)	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.....	2,390,731,713	2,394,044,579	5,498,048,686
2. Net investment income.....	555,496,088	575,240,316	1,046,345,994
3. Miscellaneous income.....	(26,450,595)	(79,650,585)	(92,533,013)
4. Total (Lines 1 through 3).....	2,919,777,206	2,889,634,310	6,451,861,667
5. Benefit and loss related payments.....	2,034,941,460	2,014,473,796	3,760,770,849
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	337,162,803	167,835,316	683,685,231
7. Commissions, expenses paid and aggregate write-ins for deductions.....	144,813,347	130,010,107	413,605,371
8. Dividends paid to policyholders.....	31,509,426	32,464,813	64,753,693
9. Federal and foreign income taxes paid (recovered) net of \$.....(7,821,985) tax on capital gains (losses).....	(33,463,211)	(58,021,394)	3,398,760
10. Total (Lines 5 through 9).....	2,514,963,825	2,286,762,638	4,926,213,904
11. Net cash from operations (Line 4 minus Line 10).....	404,813,381	602,871,672	1,525,647,763
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	18,473,437,569	8,327,539,730	20,508,439,271
12.2 Stocks.....	6,884,698	991,084	8,997,823
12.3 Mortgage loans.....	80,182,089	39,951,604	162,726,412
12.4 Real estate.....	750,000	161,748	161,748
12.5 Other invested assets.....	24,260,444	24,302,032	57,041,870
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			369,983
12.7 Miscellaneous proceeds.....	1,894,338,006	1,098,523,019	52,986,507
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	20,479,852,806	9,491,469,217	20,790,723,613
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	18,856,254,828	8,769,912,165	21,620,110,125
13.2 Stocks.....	4,660,747	1,499,026	5,304,159
13.3 Mortgage loans.....	248,839,500	71,090,825	509,839,987
13.4 Real estate.....	427,857	773,907	2,384,127
13.5 Other invested assets.....	12,140,459	1,181,427	8,158,187
13.6 Miscellaneous applications.....	71,673,887	115,217,433	
13.7 Total investments acquired (Lines 13.1 to 13.6).....	19,193,997,278	8,959,674,783	22,145,796,585
14. Net increase (decrease) in contract loans and premium notes.....	(85,480,649)	(19,675,347)	39,682,661
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	1,371,336,177	551,469,781	(1,394,755,633)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	13,942	13,941	27,883
16.2 Capital and paid in surplus, less treasury stock.....	467,015	46,767	479,921
16.3 Borrowed funds.....	(4,198,706)	(2,550,830)	450,227
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(23,099,759)	(12,289,675)	(41,669,631)
16.5 Dividends to stockholders.....	46,435,109	103,200,226	184,400,839
16.6 Other cash provided (applied).....	56,916,802	(84,691,924)	(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).....	(16,335,815)	(202,671,947)	(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).....	1,759,813,744	951,669,506	(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).....	1,887,146,021	1,205,604,553	127,332,277

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

20.0001			
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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.....	367,441,339	494,748,265	1,071,854,145
3. Ordinary individual annuities.....	58,181,968	32,324,919	71,862,891
4. Credit life (group and individual).....			
5. Group life insurance.....	35,151,334	27,006,160	53,447,138
6. Group annuities.....	2,064,984,294	1,967,384,929	4,305,793,329
7. A&H - group.....	27,520,893	20,157,187	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.....	2,553,279,828	2,541,621,460	5,542,461,772
12. Deposit-type contracts.....	6,765,724	6,782,424	14,538,921
13. Total.....	2,560,045,552	2,548,403,884	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 errors in the calculations of the asset valuation reserve and the provision for experience rating refunds for the prior year and in the recording of policies between the Company and a subsidiary. The correction of these prior year errors, and their income tax effect, had the following impact to the 2013 annual statement balance sheet:

Page 2, line 18.2, column 1 – Net deferred tax asset	\$(3,337,020)
Page 2, line 18.2, column 2 – Net deferred tax asset nonadmitted	3,337,020
Page 3, line 1 – Aggregate reserve for life contracts	(22,486,863)
Page 3, line 9.2 – Provision for experience rating refunds	(9,534,343)
Page 3, line 24.01 – Asset valuation reserve	(13,675,684)
Page 3, line 24.04 – Payable to subsidiary	22,486,863
Page 3, line 35 – Unassigned funds (surplus)	23,210,027

The net effect of a \$23,210,027 increase to unassigned funds (surplus) was recorded in page 4, line 53 – aggregate write-ins for gains and losses in surplus in 2013 in accordance with Statement of Statutory Accounting Principles No. 3, "Accounting Changes and Corrections of Errors". In 2012, these errors affected the following Summary of Operations lines:

Page 4, line 1 – Premiums	\$(22,486,863)
Page 4, line 19 – Increase in aggregate reserves for life contracts	(22,486,863)
Page 4, line 27 – Aggregate write-ins for deductions	(9,534,343)
Page 4, line 40 – Change in net deferred income tax	(3,337,020)
Page 4, line 41 – Change in nonadmitted assets	3,337,020
Page 4, line 44 – Change in asset valuation reserve	13,675,684

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.

NOTES TO FINANCIAL STATEMENTS

(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 1 - (2a + 2b)
		(2a) Interest	(2b) Non-interest	
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	41,475,577	-	1,004,653	40,902,460
c. Total 1st Quarter	\$ 41,475,577	\$ -	\$ 1,004,653	\$ 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		\$ -	\$ 1,004,653	

NOTES TO FINANCIAL STATEMENTS

- (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 **June 30, 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 **June 30, 2013**. The Company considers these investments to be only temporarily impaired.
- a. The aggregate amount of unrealized losses:
- | | |
|------------------------|---------------|
| 1. Less than 12 Months | \$ 42,612,944 |
| 2. 12 Months or Longer | \$ 21,453,509 |
- b. The aggregate related fair value of securities with unrealized losses:
- | | |
|------------------------|------------------|
| 1. Less than 12 Months | \$ 1,977,056,519 |
| 2. 12 Months or Longer | \$ 350,127,338 |
- (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 **June 30, 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.

NOTES TO FINANCIAL STATEMENTS

5E – Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

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

Collateral received at **June 30, 2013**:

Reverse repurchase agreements – N/A

Dollar repurchase agreements – \$1,927,985,969

Securities lending – \$57,436,525

Collateral received at **December 31, 2012**:

Reverse repurchase agreements – N/A

Dollar repurchase agreements – N/A

Securities lending – 131,787,891

Reinvested collateral at **June 30, 2013**:

Reverse repurchase agreements – N/A

Dollar repurchase agreements – \$1,948,193,649

Securities lending – \$57,436,525

Reinvested collateral at **December 31, 2012**:

Reverse repurchase agreements – N/A

Dollar repurchase agreements – N/A

Securities lending – \$131,787,891

Cash collateral related to the securities lending program and dollar repurchase agreement practices is invested in U.S. Government, U.S. Government Agency, or investment grade bonds that mature within one year. Some cash collateral may be invested in short-term reverse repurchase agreements which are collateralized by U.S. Government or U.S. Government Agency securities. In addition, the securities lending agent indemnifies the Company against borrower risk, meaning that the lending agent agrees contractually to replace securities not returned due to a borrower default.

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 **June 30, 2013** and 2012 includes the following components:

NOTES TO FINANCIAL STATEMENTS

	Post-Retirement Medical Plan		Supplemental Executive Retirement Plan	
	2013	2012	2013	2012
Components of net periodic cost (benefit):				
Service cost	\$ 464,851	\$ 240,204	\$ 501,188	\$ 492,736
Interest cost	245,790	106,297	1,273,709	1,446,436
Expected return on plan assets	-	-	-	-
Amortization of transition obligation	-	-	-	-
Amortization of loss from earlier periods	(35,847)	(63,334)	466,365	293,207
Amortization of unrecognized prior service cost	(23,159)	(461,901)	649,790	466,918
Net periodic cost (benefit)	<u>\$ 651,635</u>	<u>\$ (178,734)</u>	<u>\$ 2,891,051</u>	<u>\$ 2,699,296</u>

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**17C – Wash Sales**

The Company did not have any wash sales activity during the quarter ended June 30, 2013.

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:

NOTES TO FINANCIAL STATEMENTS

Fair Value Measurements at Reporting Date June 30, 2013				
Assets:	(Level 1)	(Level 2)	(Level 3)	Total (All Levels)
Bonds				
Industrial and miscellaneous	\$ -	\$ 333,839	\$ 41,308,468	\$ 41,642,307
Common Stock				
Parent, Subsidiaries and Affiliates	-	-	2,154,928	2,154,928
Industrial and miscellaneous	-	-	-	-
Derivatives				
Interest rate swaps	-	748,618	-	748,618
Interest rate swaptions	-	848,767	-	848,767
Separate Account Assets	12,932,428,134	12,121,984,459	-	25,054,412,593
Total Assets:	\$ 12,932,428,134	\$ 12,123,915,683	\$ 43,463,396	\$ 25,099,807,213
Liabilities:				
Derivatives				
Interest rate swaps	\$ -	\$ 1,758,500	\$ -	1,758,500
Separate Account Liabilities ⁽¹⁾	34,201	8,541	-	42,742
Total Liabilities:	\$ 34,201	\$ 1,767,041	\$ -	\$ 1,801,242

⁽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

(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 June 30, 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 June 30, 2013
LBaSS	\$ 28,666,809	\$ -	\$ -	\$ -	\$ 5,607,392	\$ -	\$ -	\$ (441,187)	\$ 33,833,014
RMBS	8,821,493	-	-	-	88,778	-	-	(1,434,817)	7,475,454
Parent, Subsidiaries and Affiliates	2,902,773	-	-	(49,401)	-	-	(698,444)	-	2,154,928
Separate Accounts	-	-	-	-	-	-	-	-	-
Total Assets	\$ 40,391,075	\$ -	\$ -	\$ (49,401)	\$ 5,696,170	\$ -	\$ (698,444)	\$ (1,876,004)	\$ 43,463,396

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	\$ -	\$ (4,430,700)	\$ (7,096,179)	\$ 692,043	\$ (3,536,621)	\$ (3,910,358)	\$ 40,391,075

As of June 30, 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 June 30, 2013, the reported fair value of the Company's investments in Level 3 home improvement loans in residential mortgage-backed securities was \$41,308,468. 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 June 30, 2013, the weighted averages of the inputs were as follows: prepayment speed assumption was 5, constant default rate assumption was 5.7 and adjusted ABX Index spread assumption was 609 (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 609 to 609 basis points. The constant default rate assumption ranged from 2.7 to 9.2.

NOTES TO FINANCIAL STATEMENTS

(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,

NOTES TO FINANCIAL STATEMENTS

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

NOTES TO FINANCIAL STATEMENTS

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

NOTES TO FINANCIAL STATEMENTS**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					
	June 30, 2013		June 30, 2013			Total
	Admitted	Aggregate	(Level 1)	(Level 2)	(Level 3)	(All Levels)
Assets:	Assets	Fair Value				
Bonds	\$ 16,365,701,506	\$ 17,160,443,974	\$ -	\$ 16,849,709,507	\$ 310,734,467	\$ 17,160,443,974
Common stock	-	2,154,928	-	-	2,154,928	2,154,928
Mortgage loans	2,939,058,984	3,035,913,006	-	3,035,913,006	-	3,035,913,006
Real Estate	48,324,581	134,928,400	-	134,928,400	-	134,928,400
Cash equivalents and short-term investments	1,913,280,802	1,913,282,423	178,906,086	1,734,376,337	-	1,913,282,423
Contract loans	4,159,218,051	4,159,218,051	-	4,159,218,051	-	4,159,218,051
Other invested assets	178,850,302	194,692,872	-	93,893,769	100,799,103	194,692,872
Securities lending reinvested collateral assets	57,436,525	57,436,525	57,436,525	-	-	57,436,525
Derivative collateral	83,160,000	83,160,000	83,160,000	-	-	83,160,000
Receivable for securities	21,380,158	21,380,158	-	21,380,158	-	21,380,158
Derivatives	10,192,276	31,108,011	-	31,108,011	-	31,108,011
Assets from separate accounts	25,278,749,263	25,054,412,593	-	25,054,412,593	-	25,054,412,593
Total Assets:	\$ 51,055,352,448	\$ 51,848,130,941	\$ 319,502,611	\$ 51,114,939,832	\$ 413,688,498	\$ 51,848,130,941
Liabilities:						
Deposit-type contracts	\$ 323,485,159	\$ 323,485,159	\$ -	\$ 323,485,159	\$ -	\$ 323,485,159
Commercial paper	93,787,844	93,787,844	-	93,787,844	-	93,787,844
Payable under securities lending agreements	57,436,525	57,436,525	57,436,525	-	-	57,436,525
Payable for securities	9,322,921	9,322,921	-	9,322,921	-	9,322,921
Derivatives	91,640,293	111,490,907	-	111,490,907	-	111,490,907
Repurchase agreements	1,894,338,006	1,894,338,006	-	1,894,338,006	-	1,894,338,006
Total Liabilities:	\$ 2,470,010,748	\$ 2,489,861,362	\$ 57,436,525	\$ 2,432,424,837	\$ -	\$ 2,489,861,362

Type of financial instrument	Fair Value Measurements at Reporting Date					
	December 31, 2012		December 31, 2012			Total
	Admitted	Aggregate	(Level 1)	(Level 2)	(Level 3)	(All Levels)
Assets:	Assets	Fair Value				
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	#####	\$ 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 \$178.2 million. Original estimates are increased or decreased, as additional information becomes known regarding individual

NOTES TO FINANCIAL STATEMENTS

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 Assets 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]

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 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
 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 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	\$57,860,675
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$186,692,227	\$195,263,288
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	\$253,123,963
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 No
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes 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: \$.....57,436,525
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....57,436,525
 16.3 Total payable for securities lending reporting on the liability page: \$.....57,436,525

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 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

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 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.....	\$.....	2,939,058,986
1.14 Total mortgages in good standing.....	\$.....	2,939,058,986
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)	\$.....	2,939,058,986
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.....	.....	50.1
2.2 A&H cost containment percent.....	.....
2.3 A&H expense percent excluding cost containment expenses.....	.....	7.1

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)
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NONE

Great-West Life & Annuity Insurance Company SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.	1	Direct Business Only						
		Active Status	Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
1. Alabama.....AL.....L.....		4,062,150	24,676,931	366,898		29,105,979	48	
2. Alaska.....AK.....L.....		194,233	7,690,482	73,560		7,958,275	183,388	
3. Arizona.....AZ.....L.....		10,158,693	44,328,679	383,798		54,871,170	11,791	
4. Arkansas.....AR.....L.....		5,363,868	1,682,969	213,953		7,260,790	14,103	
5. California.....CA.....L.....		13,001,508	299,266,259	2,570,266		314,838,033	366,267	
6. Colorado.....CO.....L.....		7,777,264	131,722,989	419,024		139,919,277	563,318	
7. Connecticut.....CT.....L.....		1,216,065	44,927,237	574,867		46,718,169	37,956	
8. Delaware.....DE.....L.....		22,310,660	15,859,005	141,431		38,311,096	-	
9. District of Columbia.....DC.....L.....		860,976	14,374,771	51,936		15,287,683	9,257	
10. Florida.....FL.....L.....		27,636,754	67,039,539	1,403,613		96,079,906	165,478	
11. Georgia.....GA.....L.....		8,392,119	36,419,984	577,194		45,389,297	7,295	
12. Hawaii.....HI.....L.....		476,210	5,517,113	293,886		6,287,209	-	
13. Idaho.....ID.....L.....		890,576	26,267,671	127,118		27,285,365	52,705	
14. Illinois.....IL.....L.....		15,747,586	60,371,882	1,264,839		77,384,307	370,641	
15. Indiana.....IN.....L.....		14,893,698	44,953,050	446,085		60,292,833	682,707	
16. Iowa.....IA.....L.....		762,526	12,646,187	335,741		13,744,454	1,303	
17. Kansas.....KS.....L.....		19,631,899	25,177,857	229,039		45,038,795	22,642	
18. Kentucky.....KY.....L.....		6,168,985	10,542,843	256,152		16,967,980	64	
19. Louisiana.....LA.....L.....		1,674,660	101,744,886	244,217		103,663,763	124,729	
20. Maine.....ME.....L.....		433,941	10,841,614	150,481		11,426,036	-	
21. Maryland.....MD.....L.....		13,427,819	98,340,584	531,124		112,299,527	118,273	
22. Massachusetts.....MA.....L.....		2,187,182	71,491,013	864,589		74,542,784	73,560	
23. Michigan.....MI.....L.....		15,454,934	50,251,193	902,754		66,608,881	12,732	
24. Minnesota.....MN.....L.....		3,378,969	91,796,593	470,324		95,645,886	53,313	
25. Mississippi.....MS.....L.....		6,491,052	10,366,922	177,835		17,035,809	313	
26. Missouri.....MO.....L.....		13,064,910	63,737,059	462,367		77,264,336	747,771	
27. Montana.....MT.....L.....		232,255	5,496,114	120,891		5,849,260	2,535	
28. Nebraska.....NE.....L.....		1,827,583	11,017,912	158,729		13,004,224	48,420	
29. Nevada.....NV.....L.....		585,214	13,987,664	194,078		14,766,956	10,494	
30. New Hampshire.....NH.....L.....		310,705	15,952,370	223,914		16,486,989	635	
31. New Jersey.....NJ.....L.....		9,234,544	52,068,012	1,101,435		62,403,991	157,096	
32. New Mexico.....NM.....L.....		1,011,592	4,080,241	233,961		5,325,794	-	
33. New York.....NY.....Q.....		4,966,847	2,784,792	2,295,161		10,046,800	8,104	
34. North Carolina.....NC.....L.....		21,179,271	35,561,050	789,878		57,530,199	920	
35. North Dakota.....ND.....L.....		377,864	1,342,822	81,950		1,802,636	341	
36. Ohio.....OH.....L.....		29,433,066	90,032,770	846,666		120,312,502	848,072	
37. Oklahoma.....OK.....L.....		579,512	14,410,934	279,284		15,269,730	2,670	
38. Oregon.....OR.....L.....		3,630,682	23,501,861	217,309		27,349,852	-	
39. Pennsylvania.....PA.....L.....		33,093,111	84,201,779	1,244,582		118,539,472	285,098	
40. Rhode Island.....RI.....L.....		188,676	5,900,964	119,674		6,209,314	-	
41. South Carolina.....SC.....L.....		1,010,412	85,425,272	415,767		86,851,451	1,198,552	
42. South Dakota.....SD.....L.....		2,299,965	1,547,048	116,163		3,963,176	42	
43. Tennessee.....TN.....L.....		3,002,055	39,371,306	406,492		42,779,853	168,366	
44. Texas.....TX.....L.....		25,131,578	94,157,621	1,446,176		120,735,375	42,000	
45. Utah.....UT.....L.....		464,394	4,828,052	259,409		5,551,855	2,594	
46. Vermont.....VT.....L.....		116,600	2,145,617	127,818		2,390,035	14,647	
47. Virginia.....VA.....L.....		12,090,731	43,183,396	837,343		56,111,470	116,885	
48. Washington.....WA.....L.....		5,803,791	39,590,715	595,774		45,990,280	68,669	
49. West Virginia.....WV.....L.....		3,146,198	6,645,611	163,269		9,955,078	106,642	
50. Wisconsin.....WI.....L.....		2,638,806	52,508,617	533,827		55,681,250	31,032	
51. Wyoming.....WY.....L.....		117,698	2,151,079	64,962		2,333,739	32,254	
52. American Samoa.....AS.....N.....		-	581,533	-		581,533	-	
53. Guam.....GU.....L.....		5,490	149,954	13,718		169,162	-	
54. Puerto Rico.....PR.....L.....		78,137	21,167,164	59,221		21,304,522	-	
55. US Virgin Islands.....VI.....L.....		23,035	-	20,531		43,566	-	
56. Northern Mariana Islands.....MP.....N.....		-	-	-		0	-	
57. Canada.....CAN.....N.....		31,043	716,545	1,805		749,393	-	
58. Aggregate Other Alien.....OT.....XXX.....		(11,789)	(3,377,867)	16,312	0	(3,373,344)	0	
59. Subtotal.....(a).....53.....		378,258,303	2,123,166,260	26,519,190	0	2,527,943,753	6,765,722	
90. Reporting entity contributions for employee benefit plans.....	XXX					0		
91. Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX	23,257,922				23,257,922		
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	1,076,451		1,001,702		2,078,153		
94. Aggregate other amounts not allocable by State.....	XXX	0	0	0	0	0	0	
95. Totals (Direct Business).....	XXX	402,592,676	2,123,166,260	27,520,892	0	2,553,279,828	6,765,722	
96. Plus Reinsurance Assumed.....	XXX	20,417,838	2,457,488	31,714		22,907,040		
97. Totals (All Business).....	XXX	423,010,514	2,125,623,748	27,552,606	0	2,576,186,868	6,765,722	
98. Less Reinsurance Ceded.....	XXX	60,568,565	41,507	123,390		60,733,462		
99. Totals (All Business) less Reinsurance Ceded.....	XXX	362,441,949	2,125,582,241	27,429,216	0	2,515,453,406	6,765,722	

DETAILS OF WRITE-INS

58001. Other foreign premiums not included above.....	XXX	(11,789)		16,312		4,523	
58002. U.S. premiums of Canadian affiliate included above.....	XXX		(3,377,867)			(3,377,867)	
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	(11,789)	(3,377,867)	16,312	0	(3,373,344)	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 Domiciled 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 – June 30, 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 June 30, 2013 411,273,579 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 899,821,299.

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 Enterprises 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.
- 65.69% - Power Financial Corporation
- 68.10% - 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.
 - 63.81% - 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.
 - 65.69% - Power Financial Corporation
 - 68.10% - 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.
- 65.69% - Power Financial Corporation
- 68.10% - 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% - 8563993 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% - 8478163 Canada Limited
 - 100.0% - Canada Life Bermuda Limited

- 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.
- 65.69% - 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
- 89.19% - 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.
- 65.69% - 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
- 2.9% - Umicore
- 100.0% - Belgian Securities B.V.

Capital

- 72.0% - Imerys (56.7% in capital)
- 100.0% - Brussels Securities B.V.
 - Capital
 - 100.0% - LTI One
 - 100.0% - Sagerpar
 - 4.0% - 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

3.6% - 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

100.0% - Sienna Capital S.á.r.l

100.0% - Serena S.á.r.l

2.4% - GDF SUEZ (of which 0.1% 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.

100.0% - 0757075 B.C. Ltd.

0.1% - Lower Mainland Comfree LP

99.9% - Lower Mainland Comfree LP

- 100.0% - Comfree Commission Free Realty Inc.
- 100.0% - CF Real Estate First Inc.
- 100.0% - CF Real Estate Max Inc.
- 100.0% - CF Real Estate Ontario Inc.
- 100.0% - CF Real Estate Maritimes Inc.
- 100.0% - DP Immobilier Québec Inc.
- 100.0% - 8495122 Canada 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.
- 26.32% - Checkout 51
- 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
100.0% - 3540529 Canada Inc.
100.0% - Société Immobilière HMM
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.
100.0% - Power Energy Eagle Creek
60.0% - Power Energy Eagle Creek LLC
100.0% - Eagle Creek Renewable Energy LLC
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.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
		00000					Pansolo Holding Inc.....	CAN.....	UIP.....	Paul G. Desmarais.....	Ownership.....	99.999	Paul G. Desmarais.....	
		00000					3876357 Canada Inc.....	CAN.....	UIP.....	Pansolo Holding Inc.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					3439496 Canada Inc.....	CAN.....	UIP.....	Pansolo Holding Inc.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Capucines Investments Corporation.....	CAN.....	UIP.....	Pansolo Holding Inc.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Nordex Inc.	CAN.....	UIP.....	Pansolo Holding Inc.....	Ownership.....	32.000	Paul G. Desmarais.....	
									UIP.....	Paul G. Desmarais.....	Ownership.....	68.000	Paul G. Desmarais.....	
		00000					Gelco Enterprises Ltd.	CAN.....	UIP.....	Nordex Inc.	Ownership.....	94.900	Paul G. Desmarais.....	
									UIP.....	Paul G. Desmarais.....	Ownership.....	5.100	Paul G. Desmarais.....	
		00000			0000801166	Toronto Stock Exchange (TSX)	Power Corporation of Canada.....	CAN.....	UIP.....	Gelco Enterprises Ltd.	Ownership.....	53.610	Paul G. Desmarais.....	
		00000			0000801166	Toronto Stock Exchange	Power Corporation of Canada.....	CAN.....	UIP.....	Gelco Enterprises Ltd.	Ownership.....	53.620	Paul G. Desmarais.....	
		00000					171263 Canada Inc.	CAN.....	UIP.....	Power Corporation of Canada.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000			0000817411	Toronto Stock Exchange	Power Financial Corporation	CAN.....	UIP.....	171263 Canada Inc.	Ownership.....	65.690	Paul G. Desmarais.....	
		00000			0000850918	Toronto Stock Exchange	Great-West Lifeco Inc.....	CAN.....	UIP.....	Power Financial Corporation	Ownership.....	68.100	Paul G. Desmarais.....	
		00000					Great-West Financial (Canada) Inc.....	CAN.....	UIP.....	Great-West Lifeco Inc.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Great-West Financial (Nova Scotia) Co.....	CAN.....	UIP.....	Great-West Financial (Canada) Inc.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000		4349800			Great-West Lifeco U.S. Inc.....	DE.....	UIP.....	Great-West Financial (Nova Scotia) Co.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					GWL&A Financial Inc.....	DE.....	UDP.....	Great-West Lifeco U.S. Inc.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Great-West Life & Annuity Insurance Capital (Nova Scotia) Co.	CAN.....	UIP.....	GWL&A Financial Inc.....	Ownership.....	60.000	Paul G. Desmarais.....	
		00000					Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. II	CAN.....	UIP.....	GWL&A Financial Inc.....	Ownership.....	60.000	Paul G. Desmarais.....	
		00000					Great-West Life & Annuity Insurance Capital, LLC.	DE.....	UIP.....	GWL&A Financial Inc.....	Ownership.....	60.000	Paul G. Desmarais.....	
		00000					Great-West Life & Annuity Insurance Capital, LLC II	DE.....	UIP.....	GWL&A Financial Inc.....	Ownership.....	60.000	Paul G. Desmarais.....	
0769	Great-West Life.....	68322	84-0467907		0000744455		Great-West Life & Annuity Insurance Company	CO.....		GWL&A Financial Inc.....	Ownership.....	100.000	Paul G. Desmarais.....	
0769	Great-West Life.....	79359	13-2690792		0001036213		Great-West Life & Annuity Insurance Company of New York	NY.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	100.000	Paul G. Desmarais.....	
		00000	84-1532243				Advised Assets Group, LLC.....	CO.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	100.000	Paul G. Desmarais.....	
		00000	84-0965407				GWFS Equities, Inc.....	DE.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	100.000	Paul G. Desmarais.....	
0769	Great-West Life.....	12510	20-3387742				Great-West Life & Annuity Insurance Company of South Carolina	SC.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	100.000	Paul G. Desmarais.....	
		00000	39-6079818	2694458			Emjay Corporation.....	WI.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	100.000	Paul G. Desmarais.....	
		00000	84-1233483				FASCore, LLC.....	CO.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	100.000	Paul G. Desmarais.....	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000.....	95-3621044				Westkin Properties Ltd.....	CA.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	50.000	Paul G. Desmarais.....	
		00000.....	84-1429507		0000356476		Great-West Funds, Inc.....	MD.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	63.810	Paul G. Desmarais.....	
		00000.....	84-1444062				Great-West Capital Management, LLC.....	CO.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	100.000	Paul G. Desmarais.....	
		00000.....	84-1455663	2682718.....			Great-West Trust Company, LLC.....	CO.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	100.000	Paul G. Desmarais.....	
		00000.....	52-2277093				Lottery Receivables Company One LLC.....	DE.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	100.000	Paul G. Desmarais.....	
		00000.....	52-2080297				LR Company II, L.L.C.....	DE.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	100.000	Paul G. Desmarais.....	
		00000.....	52-2184985				Singer Collateral Trust IV.....	DE.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	100.000	Paul G. Desmarais.....	
		00000.....	51-6515315				Singer Collateral Trust V.....	DE.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	100.000	Paul G. Desmarais.....	
		00000.....	45-2737526				2001 Books Holdings, LLC.....	DE.....	DS.....	Great-West Life & Annuity Insurance Company .	Ownership.....	43.870	Paul G. Desmarais.....	
		00000.....			0000801166	Toronto Stock Exchange	Power Corporation of Canada.....	CAN.....	UIP.....	Gelco Enterprises Ltd.	Ownership.....	53.620	Paul G. Desmarais.....	
		00000.....					171263 Canada Inc.	CAN.....	UIP.....	Power Corporation of Canada.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000.....			0000817411	Toronto Stock Exchange	Power Financial Corporation	CAN.....	UIP.....	171263 Canada Inc.	Ownership.....	65.690	Paul G. Desmarais.....	
		00000.....			0000850918	Toronto Stock Exchange	Great-West Lifeco Inc.....	CAN.....	UIP.....	Power Financial Corporation	Ownership.....	68.100	Paul G. Desmarais.....	
		00000.....					Great-West Financial (Canada) Inc.....	CAN.....	UIP.....	Great-West Lifeco Inc.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000.....					Great-West Financial (Nova Scotia) Co.....	CAN.....	UIP.....	Great-West Financial (Canada) Inc.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000.....					Great-West Lifeco U.S. Inc.....	DE.....	UIP.....	Great-West Financial (Nova Scotia) Co.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000.....	26-1080669				Putnam Investments, LLC.....	DE.....	NIA.....	Great-West Lifeco U.S. Inc.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000.....	98-0539229				Putnam Acquisition Financing Inc.....	CO.....	NIA.....	Putnam Investments, LLC.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000.....	87-0803672				Putnam Acquisition Financing LLC.....	DE.....	NIA.....	Putnam Acquisition Financing Inc.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000.....	26-0334814				Putnam U.S. Holdings I, LLC.....	DE.....	NIA.....	Putnam Acquisition Financing LLC.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000.....	04-3542621				Putnam Investment Management, LLC	DE.....	NIA.....	Putnam U.S. Holdings I, LLC.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000.....	04-2777224	913203.....			Putnam Fiduciary Trust Company (NH).....	NH.....	NIA.....	Putnam U.S. Holdings I, LLC.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000.....	04-2539562				Putnam Investor Services, Inc.....	MA.....	NIA.....	Putnam U.S. Holdings I, LLC.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000.....	04-3554902				Putnam Retail Management GP, Inc.....	MA.....	NIA.....	Putnam U.S. Holdings I, LLC.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000.....	04-1223767				Putnam Retail Management Limited Partnership	MA.....	NIA.....	Putnam U.S. Holdings I, LLC.....	Ownership.....	99.000	Paul G. Desmarais.....	
									NIA.....	Putnam Retail Management GP, Inc.....	Ownership.....	1.000	Paul G. Desmarais.....	
		00000.....	04-3063840				PanAgora Asset Management, Inc.	DE.....	NIA.....	Putnam U.S. Holdings I, LLC.....	Ownership.....	80.000	Paul G. Desmarais.....	
		00000.....	26-0648680				Putnam GP Inc.....	DE.....	NIA.....	Putnam U.S. Holdings I, LLC.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000.....	04-3542286				TH Lee Putnam Equity Managers LP	DE.....	NIA.....	Putnam U.S. Holdings I, LLC.....	Ownership.....	99.000	Paul G. Desmarais.....	
									NIA.....	Putnam GP Inc.....	Ownership.....	1.000	Paul G. Desmarais.....	
		00000.....	04-3534983				Putnam Investment Holdings, LLC.....	DE.....	NIA.....	Putnam U.S. Holdings I, LLC.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000.....	27-3560340				Savings Investments, LLC.....	DE.....	NIA.....	Putnam Investment Holdings, LLC.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000.....	04-3577153				Putnam Aviation Holdings, LLC.....	DE.....	NIA.....	Putnam Investment Holdings, LLC.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000.....	04-3561914				Putnam Capital, LLC.....	DE.....	NIA.....	Putnam Investment Holdings, LLC.....	Ownership.....	100.000	Paul G. Desmarais.....	

Q13.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000					The Putnam Advisory Company, LLC	DE	NIA	Putnam U.S. Holdings I, LLC	Ownership	100.000	Paul G. Desmarais	
		00000					Putnam Investments Inc.	CAN	NIA	The Putnam Advisory Company, LLC	Ownership	100.000	Paul G. Desmarais	
		00000					Putnam Investments (Ireland) Limited	IRL	NIA	The Putnam Advisory Company, LLC	Ownership	100.000	Paul G. Desmarais	
		00000					Putnam Investments Australia Pty Limited	AUS	NIA	The Putnam Advisory Company, LLC	Ownership	100.000	Paul G. Desmarais	
		00000					Putnam Investments Securities Co., Ltd.	JPN	NIA	The Putnam Advisory Company, LLC	Ownership	100.000	Paul G. Desmarais	
		00000					Putnam International Distributors, Ltd.	KY	NIA	The Putnam Advisory Company, LLC	Ownership	100.000	Paul G. Desmarais	
		00000					Putnam Investments Argentina S.A.	ARG	NIA	The Putnam Advisory Company, LLC	Ownership	100.000	Paul G. Desmarais	
		00000					Putnam Investments Limited	GBR	NIA	The Putnam Advisory Company, LLC	Ownership	100.000	Paul G. Desmarais	
		00000			0000801166	Toronto Stock Exchange	Power Corporation of Canada	CAN	UIP	Gelco Enterprises Ltd.	Ownership	53.620	Paul G. Desmarais	
		00000					171263 Canada Inc.	CAN	UIP	Power Corporation of Canada	Ownership	100.000	Paul G. Desmarais	
		00000			0000817411	Toronto Stock Exchange	Power Financial Corporation	CAN	UIP	171263 Canada Inc.	Ownership	100.000	Paul G. Desmarais	
		00000			0000850918	Toronto Stock Exchange	Great-West Lifeco Inc.	CAN	UIP	Power Financial Corporation	Ownership	65.690	Paul G. Desmarais	
		00000					2142540 Ontario Inc.	CAN	NIA	Great-West Lifeco Inc.	Ownership	68.100	Paul G. Desmarais	
		00000					Great-West Lifeco Finance (Delaware) LP	DE	NIA	2142540 Ontario Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					Great-West Lifeco Finance (Delaware) LLC	DE	NIA	Great-West Lifeco Finance (Delaware) LP	Ownership	100.000	Paul G. Desmarais	
		00000					2023308 Ontario Inc.	CAN	NIA	Great-West Lifeco Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					Great-West Life & Annuity Insurance Capital, LP	DE	IA	2023308 Ontario Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					Great-West Life & Annuity Insurance Capital (Nova Scotia) Co.	CAN	IA	Great-West Life & Annuity Insurance Capital, LP	Ownership	40.000	Paul G. Desmarais	
		00000					Great-West Life & Annuity Insurance Capital, LLC	DE	IA	Great-West Life & Annuity Insurance Capital (Nova Scotia) Co.	Ownership	40.000	Paul G. Desmarais	
		00000					Great-West Life & Annuity Insurance Capital, LP II	DE	IA	2023308 Ontario Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. II	CAN	IA	Great-West Life & Annuity Insurance Capital, LP II	Ownership	40.000	Paul G. Desmarais	
		00000					Great-West Life & Annuity Insurance Capital, LLC II	DE	IA	Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. II	Ownership	40.000	Paul G. Desmarais	
		00000					2171866 Ontario Inc.	CAN	NIA	Great-West Lifeco Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					Great-West Lifeco Finance (Delaware) LP II	DE	NIA	2171866 Ontario Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					Great-West Lifeco Finance (Delaware) LLC II	DE	NIA	Great-West Lifeco Finance (Delaware) LP II	Ownership	100.000	Paul G. Desmarais	
		00000					2023310 Ontario Inc.	CAN	NIA	Great-West Lifeco Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					2023311 Ontario Inc.	CAN	NIA	Great-West Lifeco Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					6109756 Canada Inc.	CAN	NIA	Great-West Lifeco Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					6922023 Canada Inc.	CAN	NIA	Great-West Lifeco Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					8563993 Canada Inc.	CAN	NIA	Great-West Lifeco Inc.	Ownership	100.000	Paul G. Desmarais	

Q13.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*		
Q13.3	Great-West Life	80705	98-0000673		0001046192		The Great-West Life Assurance Company	MI	IA	Great-West Lifeco Inc.	Ownership	100.000	Paul G. Desmarais			
		00000					GWL THL Private Equity I Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	71.400	Paul G. Desmarais			
										NIA	The Canada Life Assurance Company	Ownership	28.600	Paul G. Desmarais		
				00000					GWL THL Private Equity II Inc.	CAN	NIA	GWL THL Private Equity I Inc.	Ownership	100.000	Paul G. Desmarais	
				00000					Great-West Investors Holdco Inc.	DE	NIA	GWL THL Private Equity I Inc.	Ownership	100.000	Paul G. Desmarais	
				00000					Great-West Investors LLC	DE	NIA	GWL THL Private Equity I Inc.	Ownership	100.000	Paul G. Desmarais	
				00000					Great-West Investors LP Inc.	DE	NIA	Great-West Investors LLC	Ownership	100.000	Paul G. Desmarais	
				00000					Great-West Investors GP Inc.	DE	NIA	Great-West Investors LP Inc.	Ownership	100.000	Paul G. Desmarais	
				00000					Great-West Investors LP	DE	NIA	Great-West Investors GP Inc.	Ownership	100.000	Paul G. Desmarais	
				00000					GWL Realty Advisors Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	Paul G. Desmarais	
				00000					GWL Realty Advisors U.S., Inc.	DE	NIA	GWL Realty Advisors Inc.	Ownership	100.000	Paul G. Desmarais	
				00000					RA Real Estate Inc.	CAN	NIA	GWL Realty Advisors Inc.	Ownership	100.000	Paul G. Desmarais	
				00000					RMA Real Estate LP	CAN	NIA	RA Real Estate Inc.	Ownership	0.100	Paul G. Desmarais	
				00000					Vertica Resident Services Inc.	CAN	NIA	GWL Realty Advisors Inc.	Ownership	100.000	Paul G. Desmarais	
				00000					2278372 Ontario Inc.	CAN	NIA	GWL Realty Advisors Inc.	Ownership	100.000	Paul G. Desmarais	
				00000					GLC Asset Management Group Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	Paul G. Desmarais	
				00000					801611 Ontario Limited	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	Paul G. Desmarais	
				00000					118050 Canada Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	Paul G. Desmarais	
				00000					1213763 Ontario Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	Paul G. Desmarais	
				00000					Riverside II Limited Partnership	CAN	NIA	1213763 Ontario Inc.	Ownership	99.900	Paul G. Desmarais	
				00000					Kings Cross Shopping Centre Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	Paul G. Desmarais	
				00000					681348 Alberta Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	Paul G. Desmarais	
				00000					The Owner: Condominium Plan No 8510578	CAN	NIA	681348 Alberta Ltd.	Ownership	100.000	Paul G. Desmarais	
				00000					3352200 Canada Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	50.000	Paul G. Desmarais	
				00000					1420731 Ontario Limited	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	Paul G. Desmarais	
				00000					1455250 Ontario Limited	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	Paul G. Desmarais	
				00000					CGWLL Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	Paul G. Desmarais	
				00000					The Walmer Road Limited Partnership	CAN	NIA	The Great-West Life Assurance Company	Ownership	65.000	Paul G. Desmarais	
				00000					Laurier House Apartments Limited	CAN	NIA	The Great-West Life Assurance Company	Ownership	50.000	Paul G. Desmarais	
				00000					2024071 Ontario Limited	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	Paul G. Desmarais	
				00000					431687 Ontario Limited	CAN	NIA	2024071 Ontario Limited	Ownership	100.000	Paul G. Desmarais	
				00000					Riverside II Limited Partnership	CAN	NIA	2024071 Ontario Limited	Ownership	0.100	Paul G. Desmarais	
		00000					High Park Bayview Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	Paul G. Desmarais			
		00000					High Park Bayview Limited Partnership	CAN	NIA	The Great-West Life Assurance Company	Ownership	75.000	Paul G. Desmarais			
		00000					MAM Holdings Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	5.600	Paul G. Desmarais			
									NIA	The Canada Life Insurance Company of Canada	Ownership	94.400	Paul G. Desmarais			

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
		00000					647679 B.C. Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	100.000	Paul G. Desmarais	
		00000					TGS North American Real Estate Investment Trust	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	Paul G. Desmarais	
		00000					TGS Trust	CAN	NIA	TGS North American Real Estate Investment Trust	Ownership	100.000	Paul G. Desmarais	
		00000					RMA Investment Company	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	Paul G. Desmarais	
		00000					RMA Property Management Ltd.	CAN	NIA	RMA Investment Company	Ownership	100.000	Paul G. Desmarais	
		00000					RMA Property Management 2004 Ltd.	CAN	NIA	RMA Investment Company	Ownership	100.000	Paul G. Desmarais	
		00000					RMA Realty Holdings Corporation Ltd.	CAN	NIA	RMA Investment Company	Ownership	100.000	Paul G. Desmarais	
		00000					RMA (U.S.) Realty LLC	DE	NIA	RMA Realty Holdings Corporation Ltd.	Ownership	100.000	Paul G. Desmarais	
		00000					RMA American Realty Corp.	DE	NIA	RMA (U.S.) Realty LLC	Ownership	100.000	Paul G. Desmarais	
		00000					RMA American Realty Limited Partnership	DE	NIA	RMA American Realty Corp.	Ownership	1.000	Paul G. Desmarais	
									NIA	RMA (U.S.) Realty LLC	Ownership	99.000	Paul G. Desmarais	
		00000					RMA American Realty Limited Partnership	DE	NIA	RMA (U.S.) Realty LLC	Ownership	99.000	Paul G. Desmarais	
									NIA	RMA American Realty Corp.	Ownership	1.000	Paul G. Desmarais	
		00000					1218023 Alberta Ltd.	CAN	NIA	RMA Investment Company	Ownership	100.000	Paul G. Desmarais	
		00000					RMA (U.S.) Realty LLC	DE	NIA	1218023 Alberta Ltd.	Ownership	50.000	Paul G. Desmarais	
		00000					1214931 Alberta Ltd.	CAN	NIA	RMA Investment Company	Ownership	100.000	Paul G. Desmarais	
		00000					RMA (U.S.) Realty LLC	DE	NIA	1214931 Alberta Ltd.	Ownership	50.000	Paul G. Desmarais	
		00000					RMA Real Estate LP	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	Paul G. Desmarais	
		00000					RMA Properties Ltd.	CAN	NIA	RMA Real Estate LP	Ownership	100.000	Paul G. Desmarais	
		00000					S-8025 Holdings Ltd.	CAN	NIA	RMA Real Estate LP	Ownership	100.000	Paul G. Desmarais	
		00000					RMA Properties (Riverside) Ltd.	CAN	NIA	RMA Real Estate LP	Ownership	100.000	Paul G. Desmarais	
		00000					KS Village (Millstream) Inc.	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	Paul G. Desmarais	
		00000					0726861 B.C. Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	Paul G. Desmarais	
		00000					Trop Beau Developments Limited.	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	Paul G. Desmarais	
		00000					Kelowna Central Park Properties Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	Paul G. Desmarais	
		00000					Kelowna Central Park Phase II Properties Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	Paul G. Desmarais	
		00000					PVS Preferred Vision Services.	CAN	NIA	The Great-West Life Assurance Company	Ownership	40.000	Paul G. Desmarais	
		00000					Vaudreuil Shopping Centres Limited.	CAN	NIA	The Great-West Life Assurance Company	Ownership	12.500	Paul G. Desmarais	
		00000					Saskatoon West Shopping Centres Limited.	CAN	NIA	The Great-West Life Assurance Company	Ownership	70.000	Paul G. Desmarais	
		00000					2331777 Ontario Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	12.500	Paul G. Desmarais	
		00000					2344701 Ontario Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	12.500	Paul G. Desmarais	
		00000					2356720 Ontario Ltd.	CAN	NIA	The Great-West Life Assurance Company	Ownership	12.500	Paul G. Desmarais	
		00000					London Insurance Group Inc.	CAN	IA	The Great-West Life Assurance Company	Ownership	100.000	Paul G. Desmarais	
		00000					Trivest Insurance Network Limited.	CAN	IA	London Insurance Group Inc.	Ownership	100.000	Paul G. Desmarais	
0769	Great-West Life	83550	52-1548741		0001089712		London Life Insurance Company	MI	IA	London Insurance Group Inc.	Ownership	100.000	Paul G. Desmarais	

Q13.4

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000					1542775 Alberta Ltd.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					0813212 B.C. Ltd.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Kings Cross Shopping Centre Ltd.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	30.000	Paul G. Desmarais.....	
		00000					0726861 B.C. Ltd.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	30.000	Paul G. Desmarais.....	
		00000					TGS North American Real Estate Investment Trust	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	30.000	Paul G. Desmarais.....	
		00000					TGS Trust.....	CAN.....	NIA.....	TGS North American Real Estate Investment Trust	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					RMA Investment Company	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	30.000	Paul G. Desmarais.....	
		00000					RMA Property Management Ltd.	CAN.....	NIA.....	RMA Investment Company	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					RMA Property Management 2004 Ltd.	CAN.....	NIA.....	RMA Investment Company	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					RMA Realty Holdings Corporation Ltd.	CAN.....	NIA.....	RMA Investment Company	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					RMA (U.S.) Realty LLC	DE.....	NIA.....	RMA Realty Holdings Corporation Ltd.	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					RMA American Realty Corp.....	DE.....	NIA.....	RMA (U.S.) Realty LLC	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					RMA American Realty Limited Partnership	DE.....	NIA.....	RMA (U.S.) Realty LLC	Ownership.....	99.000	Paul G. Desmarais.....	
		00000					RMA American Realty Limited Partnership	DE.....	NIA.....	RMA American Realty Limited Partnership	Ownership.....	1.000	Paul G. Desmarais.....	
		00000					RMA American Realty Limited Partnership	DE.....	NIA.....	RMA (U.S.) Realty LLC	Ownership.....	99.000	Paul G. Desmarais.....	
		00000					RMA American Realty Corp.....	DE.....	NIA.....	RMA American Realty Corp.....	Ownership.....	1.000	Paul G. Desmarais.....	
		00000					1218023 Alberta Ltd.....	CAN.....	NIA.....	RMA Investment Company	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					RMA (U.S.) Realty LLC	DE.....	NIA.....	1218023 Alberta Ltd.....	Ownership.....	50.000	Paul G. Desmarais.....	
		00000					1214931 Alberta Ltd.....	CAN.....	NIA.....	RMA Investment Company	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					RMA (U.S.) Realty LLC	DE.....	NIA.....	1214931 Alberta Ltd.....	Ownership.....	50.000	Paul G. Desmarais.....	
		00000					RMA Real Estate LP.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	30.000	Paul G. Desmarais.....	
		00000					RMA Properties Ltd.	CAN.....	NIA.....	RMA Real Estate LP.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					S-8025 Holdings Ltd.....	CAN.....	NIA.....	RMA Real Estate LP.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					RMA Properties (Riverside) Ltd.	CAN.....	NIA.....	RMA Real Estate LP.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					1319399 Ontario Inc.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					3853071 Canada Limited.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Laurier House Apartments Limited.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	50.000	Paul G. Desmarais.....	
		00000					Kelowna Central Park Properties Ltd.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	30.000	Paul G. Desmarais.....	
		00000					Kelowna Central Park Phase II Properties Ltd.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	30.000	Paul G. Desmarais.....	
		00000					Trop Beau Developments Limited.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	30.000	Paul G. Desmarais.....	
		00000					4298098 Canada Inc.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					GWLC Holdings Inc.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					GLC Reinsurance Corporation.....	CAN.....	IA.....	GWLC Holdings Inc.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					389288 B.C. Ltd.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Quadrus Investment Services Ltd.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					The Walmer Road Limited Partnership.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	35.000	Paul G. Desmarais.....	

Q13.5

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000					177545 Canada Limited.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Lonlife Financial Services Limited.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Neighborhood Dental Services Ltd.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	88.000	Paul G. Desmarais.....	
		00000					Quadrus Distribution Services Ltd.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Toronto College Park Ltd.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					High Park Bayview Limited Partnership.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	25.000	Paul G. Desmarais.....	
		00000					KS Village (Millstream) Inc.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	30.000	Paul G. Desmarais.....	
		00000					London Life Financial Corporation.....	CAN.....	NIA.....	London Life Insurance Company	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					London Reinsurance Group, Inc.....	CAN.....	IA.....	London Life Financial Corporation.....	Ownership.....	89.400	Paul G. Desmarais.....	
									IA.....	London Life Insurance Company	Ownership.....	10.600	Paul G. Desmarais.....	
		00000					London Life & General Reinsurance Co. Ltd.....	IRL.....	IA.....	London Reinsurance Group, Inc.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					London Life & Casualty Reinsurance Corporation.....	BRB.....	IA.....	London Reinsurance Group, Inc.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Trabaja Reinsurance Company Ltd.....	BRB.....	IA.....	London Life & Casualty Reinsurance Corporation	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					London Life and Casualty (Barbados) Corporation..	BRB.....	NIA.....	London Life & Casualty Reinsurance Corporation	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					LRG (US), Inc.....	DE.....	NIA.....	London Reinsurance Group, Inc.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					London Life International Reinsurance Corporation	BRB.....	IA.....	LRG (US), Inc.....	Ownership.....	100.000	Paul G. Desmarais.....	
0769	Great-West Life	76694	23-2044256				London Life Reinsurance Company	PA.....	IA.....	LRG (US), Inc.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Vaudreuil Shopping Centres Limited.....	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	75.000	Paul G. Desmarais.....	
		00000					Saskatoon West Chopping Centres Limited.....	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	30.000	Paul G. Desmarais.....	
		00000					2331777 Ontario Ltd.....	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	75.000	Paul G. Desmarais.....	
		00000					2344701 Ontario Ltd.....	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	75.000	Paul G. Desmarais.....	
		00000					2356720 Ontario Ltd.....	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	75.000	Paul G. Desmarais.....	
		00000	45-2737526				2001 Books Holdings, LLC.....	DE.....	NIA.....	The Canada Life Assurance Company	Ownership.....	2.400	Paul G. Desmarais.....	
										Great-West Life & Annuity Insurance Company .	Ownership.....	43.870	Paul G. Desmarais.....	
										The Great-West Life Assurance Company	Ownership.....	15.200	Paul G. Desmarais.....	
		00000			0001123266		Canada Life Financial Corporation.....	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	100.000	Paul G. Desmarais.....	
0769	Great-West Life	80659	38-0397420		0001097187		The Canada Life Assurance Company	MI.....	IA.....	Canada Life Financial Corporation.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Canada Life Brasil LTDA.....	BRA.....	NIA.....	The Canada Life Assurance Company	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Canada Life Capital Corporation, Inc.....	CAN.....	NIA.....	The Canada Life Assurance Company	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Canada Life International Holdings, Limited.....	BMU.....	NIA.....	Canada Life Capital Corporation, Inc.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Canada Life International Services Limited.....	GBR.....	NIA.....	Canada Life International Holdings, Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Canada Life International, Limited.....	GBR.....	NIA.....	Canada Life International Holdings, Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					CLI Institutional Limited.....	GBR.....	NIA.....	Canada Life International, Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Canada Life Irish Holding Company, Limited.....	IRL.....	NIA.....	Canada Life International Holdings, Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Lifescape Limited	IRL.....	NIA.....	Canada Life Irish Holding Company, Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	

Q13.6

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000					Setanta Asset Management Limited.....	IRL.....	NIA.....	Canada Life Irish Holding Company, Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Setanta Asset Management Funds Public Limited Company	IRL.....	NIA.....	Setanta Asset Management Limited.....	Ownership.....	50.000	Paul G. Desmarais.....	
		00000					Canada Life Group Services Limited.....	IRL.....	NIA.....	Canada Life Irish Holding Company, Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Canada Life Europe Investment Limited.....	IRL.....	NIA.....	Canada Life Irish Holding Company, Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Canada Life Assurance Europe Limited.....	IRL.....	IA.....	Canada Life Europe Investment Limited.....	Ownership.....	78.600	Paul G. Desmarais.....	
		00000					Canada Life Europe Management Services, Limited	IRL.....	NIA.....	Canada Life Assurance Europe Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Canada Life Assurance Europe Limited.....	IRL.....	IA.....	Canada Life Europe Management Services, Limited	Ownership.....	21.330	Paul G. Desmarais.....	
		00000					Canada Life Assurance (Ireland), Limited.....	IRL.....	IA.....	Canada Life Irish Holding Company, Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Setanta Asset Management Funds Public Limited Company	IRL.....	IA.....	Canada Life Assurance (Ireland), Limited.....	Ownership.....	50.000	Paul G. Desmarais.....	
		00000					F.S.D. Investments, Limited.....	IRL.....	NIA.....	Canada Life Assurance (Ireland), Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Canada Life International Re, Limited.....	IRL.....	NIA.....	Canada Life International Holdings, Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Canada Life Reinsurance International, Ltd.	BMU.....	IA.....	Canada Life International Re, Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Canada Life Reinsurance, Ltd.....	BRB.....	IA.....	Canada Life International Re, Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					The Canada Life Group (U.K.), Limited.....	GBR.....	NIA.....	Canada Life International Holdings, Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Canada Life Pension Managers & Trustees, Limited	GBR.....	NIA.....	The Canada Life Group (U.K.), Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Canada Life Asset Management Limited.....	GBR.....	NIA.....	The Canada Life Group (U.K.), Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Canada Life European Real Estate Limited.....	GBR.....	NIA.....	The Canada Life Group (U.K.), Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Hotel Operations (Walsall) Limited.....	GBR.....	NIA.....	Canada Life European Real Estate Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Canada Life Trustee Services (U.K.), Limited.....	GBR.....	NIA.....	The Canada Life Group (U.K.), Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					CLFIS (U.K.), Limited.....	GBR.....	NIA.....	The Canada Life Group (U.K.), Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Canada Life, Limited.....	GBR.....	NIA.....	The Canada Life Group (U.K.), Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Canada Life (U.K.), Limited.....	GBR.....	NIA.....	Canada Life, Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Albany Life Assurance Company, Limited.....	GBR.....	IA.....	Canada Life (U.K.), Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Canada Life Management (U.K.), Limited.....	GBR.....	NIA.....	Canada Life (U.K.), Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Canada Life Services (U.K.), Limited.....	GBR.....	NIA.....	Canada Life (U.K.), Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Canada Life Fund Managers (U.K.), Limited.....	GBR.....	NIA.....	Canada Life (U.K.), Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Canada Life Group Services (U.K.), Limited.....	GBR.....	NIA.....	Canada Life (U.K.), Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Canada Life Holdings (U.K.), Limited.....	GBR.....	NIA.....	Canada Life (U.K.), Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Canada Life Irish Operations, Limited.....	GBR.....	NIA.....	Canada Life, Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Canada Life Ireland Holdings, Limited.....	GBR.....	NIA.....	Canada Life Irish Operations, Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Canada Life Group Holdings Limited.....	GBR.....	NIA.....	Canada Life International Holdings, Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					4073649 Canada, Inc.	CAN.....	NIA.....	Canada Life International Holdings, Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	

Q13.7

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000					Canada Life Finance (U.K.), Limited.....	GBR.....	NIA.....	4073649 Canada, Inc.	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					CL Luxembourg Capital Management S.a.r.l.....	LUX.....	NIA.....	CLH International Capital Management Hungary, Limited Liability Company	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					8478163 Canada Limited.....	CAN.....	NIA.....	Canada Life International Holdings, Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Canada Life Bermuda Limited.....	BMU.....	NIA.....	8478163 Canada Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					The Canada Life Insurance Company of Canada...	CAN.....	IA.....	The Canada Life Assurance Company	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					MAM Holdings Inc.....	CAN.....	NIA.....	The Canada Life Insurance Company of Canada	Ownership.....	94.400	Paul G. Desmarais.....	
		00000					Mountain Asset Management LLC.....	DE.....	NIA.....	MAM Holdings Inc.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					2331777 Ontario Ltd.....	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	12.500	Paul G. Desmarais.....	
		00000					2344701 Ontario Ltd.....	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	12.500	Paul G. Desmarais.....	
		00000					Vaudreuil Shopping Centres Limited.....	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	12.500	Paul G. Desmarais.....	
		00000					2356720 Ontario Ltd.....	CAN.....	NIA.....	The Great-West Life Assurance Company	Ownership.....	12.500	Paul G. Desmarais.....	
		00000					CL Capital Management (Canada), Inc.....	CAN.....	NIA.....	The Canada Life Assurance Company	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					GRS Securities, Inc.....	CAN.....	NIA.....	The Canada Life Assurance Company	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					587443 Ontario, Inc.	CAN.....	NIA.....	The Canada Life Assurance Company	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Canada Life Mortgage Services, Ltd.....	CAN.....	NIA.....	The Canada Life Assurance Company	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Adason Properties, Limited.....	CAN.....	NIA.....	The Canada Life Assurance Company	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Adason Realty, Ltd.	CAN.....	NIA.....	Adason Properties, Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000	45-2737526				2001 Books Holdings, LLC.....	DE.....	NIA.....	The Canada Life Assurance Company	Ownership.....	2.400	Paul G. Desmarais.....	
		00000								Great-West Life & Annuity Insurance Company .	Ownership.....	43.870	Paul G. Desmarais.....	
		00000								The Great-West Life Assurance Company	Ownership.....	15.200	Paul G. Desmarais.....	
		00000				Toronto Stock Exchange	Power Corporation of Canada.....	CAN.....	UIP.....	Gelco Enterprises Ltd.	Ownership.....	53.620	Paul G. Desmarais.....	
		00000					171263 Canada Inc.	CAN.....	UIP.....	Power Corporation of Canada.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000				Toronto Stock Exchange	Power Financial Corporation	CAN.....	UIP.....	171263 Canada Inc.	Ownership.....	65.690	Paul G. Desmarais.....	
		00000				Toronto Stock Exchange	IGM Financial Inc.	CAN.....	NIA.....	Power Financial Corporation	Ownership.....	58.730	Paul G. Desmarais.....	
		00000					Investors Group Inc.	CAN.....	NIA.....	IGM Financial Inc.	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Investors Group Financial Services Inc.....	CAN.....	NIA.....	Investors Group Inc.	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					I.G. International Management Limited.....	IRL.....	NIA.....	Investors Group Inc.	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					I.G. Investment Management (Hong Kong) Limited	HKG.....	NIA.....	I.G. International Management Limited.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Investors Group Trust Co. Ltd.	CAN.....	NIA.....	Investors Group Inc.	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					391102 B.C. Ltd.	CAN.....	NIA.....	Investors Group Trust Co. Ltd.	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					I.G. Insurance Services Inc.	CAN.....	NIA.....	Investors Group Inc.	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Investors Syndicate Limited.....	CAN.....	NIA.....	Investors Group Inc.	Ownership.....	100.000	Paul G. Desmarais.....	

Q13.8

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000					Investors Group Securities Inc.....	CAN.....	NIA.....	Investors Group Inc.	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					6460675 Manitoba Ltd.....	CAN.....	NIA.....	Investors Group Inc.	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					I.G. Investment Management, Ltd.....	CAN.....	NIA.....	Investors Group Inc.	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Investors Group Corporate Class Inc.....	CAN.....	NIA.....	I.G. Investment Management, Ltd.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Investors Syndicate Property Corp.....	CAN.....	NIA.....	I.G. Investment Management, Ltd.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					0965311 B.C. Ltd.....	CAN.....	NIA.....	Investors Group Inc.	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					I.G. (Rockies) Corp.....	CAN.....	NIA.....	I.G. Investment Management, Ltd.....	Ownership.....	19.630	Paul G. Desmarais.....	
		00000					I.G. Investment Corp.....	DE.....	NIA.....	Investors Group Inc.	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					I.G. (Rockies) Corp.....	CAN.....	NIA.....	Investors Group Inc.	Ownership.....	80.370	Paul G. Desmarais.....	
									NIA.....	I.G. Investment Management, Ltd.....	Ownership.....	19.630	Paul G. Desmarais.....	
		00000					Mackenzie Inc.....	CAN.....	NIA.....	IGM Financial Inc.	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Mackenzie Financial Corporation.....	CAN.....	NIA.....	Mackenzie Inc.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Mackenzie Financial Charitable Foundation.....	CAN.....	NIA.....	Mackenzie Financial Corporation.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Strategic Charitable Giving Foundation.....	CAN.....	NIA.....	Mackenzie Financial Corporation.....	Ownership.....	14.280	Paul G. Desmarais.....	
		00000					Mackenzie Cundill Investment Management (Bermuda) Ltd.....	BMU.....	NIA.....	Mackenzie Financial Corporation.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Mackenzie Financial Capital Corporation.....	CAN.....	NIA.....	Mackenzie Financial Corporation.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Multi-Class Investment Corp.....	CAN.....	NIA.....	Mackenzie Financial Corporation.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					MMLP GP Inc.....	CAN.....	NIA.....	Mackenzie Financial Corporation.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					MacKenzie Investment Corporation.....	CAN.....	NIA.....	Mackenzie Financial Corporation.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					MacKenzie Investments PTE, Ltd.....	SGP.....	NIA.....	Mackenzie Financial Corporation.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Investment Planning Counsel Inc.....	CAN.....	NIA.....	IGM Financial Inc.	Ownership.....	97.820	Paul G. Desmarais.....	
		00000					IPC Investment Corporation.....	CAN.....	NIA.....	Investment Planning Counsel Inc.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					9132-2115 Quebec Inc.....	CAN.....	NIA.....	Investment Planning Counsel Inc.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					IPC Save Inc.....	CAN.....	NIA.....	Investment Planning Counsel Inc.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					IPC Estate Services Inc.....	CAN.....	NIA.....	Investment Planning Counsel Inc.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					IPC Securities Corporation.....	CAN.....	NIA.....	Investment Planning Counsel Inc.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					IPC Portfolio Services Inc.....	CAN.....	NIA.....	Investment Planning Counsel Inc.....	Ownership.....	89.190	Paul G. Desmarais.....	
									NIA.....	IPC Investment Corporation and IPC Securities Corporation	Ownership.....	10.770	Paul G. Desmarais.....	
		00000					Counsel Portfolio Services Inc.....	CAN.....	NIA.....	IPC Portfolio Services Inc.	Ownership.....	100.000	Paul G. Desmarais.....	
		00000					Counsel Portfolio Corporation.....	CAN.....	NIA.....	Counsel Portfolio Services Inc.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000				Toronto Stock Exchange	Power Corporation of Canada.....	CAN.....	UIP.....	Gelco Enterprises Ltd.	Ownership.....	53.620	Paul G. Desmarais.....	
		00000					171263 Canada Inc.....	CAN.....	UIP.....	Power Corporation of Canada.....	Ownership.....	100.000	Paul G. Desmarais.....	
		00000				Toronto Stock Exchange	Power Financial Corporation.....	CAN.....	UIP.....	171263 Canada Inc.	Ownership.....	65.690	Paul G. Desmarais.....	

Q13.9

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000					Power Financial Europe B.V.	NLD	NIA	Power Financial Corporation	Ownership	100.000	Paul G. Desmarais	
		00000		2317618			Parjointco N.V.	NLD	NIA	Power Financial Corporation	Ownership	50.000	Paul G. Desmarais	
		00000		1850967			Pargesa Holding SA	CHE	NIA	Power Financial Corporation	Ownership	75.400	Paul G. Desmarais	
		00000					Pargesa Netherlands B.V.	NLD	NIA	Pargesa Holding SA	Ownership	100.000	Paul G. Desmarais	
		00000		1590393	0001179313	Euronext Brussels	Groupe Bruxelles Lambert	BEL	NIA	Pargesa Netherlands B.V.	Ownership	2.000	Paul G. Desmarais	
		00000				Euronext Paris	Suez Environment Company	FRA	NIA	Groupe Bruxelles Lambert	Ownership	7.200	Paul G. Desmarais	
		00000			0000913785	Euronext Paris	Lafarge	FRA	NIA	Groupe Bruxelles Lambert	Ownership	27.400	Paul G. Desmarais	
		00000			0000899108	Euronext Paris	Pernod Ricard	FRA	NIA	Groupe Bruxelles Lambert	Ownership	6.900	Paul G. Desmarais	
		00000			0001360587	Bolsa de Madrid	Iberdrola	ESP	NIA	Groupe Bruxelles Lambert	Ownership	0.200	Paul G. Desmarais	
		00000					Umicore	BEL	NIA	Groupe Bruxelles Lambert	Ownership	2.900	Paul G. Desmarais	
		00000					Belgian Securities B.V.	NLD	NIA	Groupe Bruxelles Lambert	Ownership	100.000	Paul G. Desmarais	
		00000		2318503	0001450277	Euronext Paris	Imerys	FRA	NIA	Belgian Securities B.V.	Ownership	72.000	Paul G. Desmarais	
		00000					Brussels Securities B.V.	BEL	NIA	Groupe Bruxelles Lambert	Ownership	100.000	Paul G. Desmarais	
		00000					LTI One	BEL	NIA	Brussels Securities	Ownership	100.000	Paul G. Desmarais	
		00000					Sagerpar	BEL	NIA	Brussels Securities	Ownership	100.000	Paul G. Desmarais	
		00000		1590393	0001179313	Euronext Brussels	Groupe Bruxelles Lambert	BEL	NIA	Sagerpar	Ownership	4.000	Paul G. Desmarais	
		00000					GBL Overseas Finance N.V.	BEL	NIA	Brussels Securities	Ownership	100.000	Paul G. Desmarais	
		00000					GBL Treasury Center	BEL	NIA	Groupe Bruxelles Lambert	Ownership	100.000	Paul G. Desmarais	
		00000					GBL Energy S.á.r.l.	LUX	NIA	GBL Treasury Center	Ownership	100.000	Paul G. Desmarais	
		00000			0000879764	New York Stock Exchange	Total	FRA	NIA	GBL Energy S.á.r.l.	Ownership	3.600	Paul G. Desmarais	
		00000					GBL Verwaltung GmbH	GMB	NIA	GBL Energy S.á.r.l.	Ownership	100.000	Paul G. Desmarais	
		00000					Immobilière Rue de Namur S.á.r.l.	LUX	NIA	GBL Energy S.á.r.l.	Ownership	100.000	Paul G. Desmarais	
		00000					GBL Verwaltung SA	LUX	NIA	Groupe Bruxelles Lambert	Ownership	100.000	Paul G. Desmarais	
		00000					GBL Investments Limited	IRL	NIA	GBL Verwaltung S.á.r.l.	Ownership	100.000	Paul G. Desmarais	
		00000					GBL R.	LUX	NIA	GBL Verwaltung S.á.r.l.	Ownership	100.000	Paul G. Desmarais	
		00000					Sienna Capital S.á.r.l.	LUX	NIA	GBL Verwaltung S.á.r.l.	Ownership	100.000	Paul G. Desmarais	
		00000					Serena S.á.r.l.	LUX	NIA	GBL Verwaltung S.á.r.l.	Ownership	100.000	Paul G. Desmarais	
		00000			0001243443	New York Stock Exchange	GDF SUEZ	FRA	NIA	GBL Verwaltung S.á.r.l.	Ownership	2.400	Paul G. Desmarais	
		00000					ECP 1	BEL	NIA	Groupe Bruxelles Lambert	Ownership	43.000	Paul G. Desmarais	
		00000					ECP 2	BEL	NIA	Groupe Bruxelles Lambert	Ownership	42.400	Paul G. Desmarais	
		00000					ECP 3	BEL	NIA	Groupe Bruxelles Lambert	Ownership	100.000	Paul G. Desmarais	
		00000					Pargesa Netherlands B.V.	NLD	NIA	Pargesa Holding SA	Ownership	100.000	Paul G. Desmarais	

Q13.10

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000					SFPG	FRA	NIA	Pargesa Netherlands B.V.	Ownership	100.000	Paul G. Desmarais	
		00000			0000801166	Toronto Stock Exchange	Power Corporation of Canada	CAN	UIP	Gelco Enterprises Ltd.	Ownership	53.620	Paul G. Desmarais	
		00000					Square Victoria Communications Group Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	Paul G. Desmarais	
		00000					Gesca Ltée	CAN	NIA	Square Victoria Communications Group Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					La Presse, Ltée	CAN	NIA	Gesca Ltée	Ownership	100.000	Paul G. Desmarais	
		00000					7991347 Canada Inc.	CAN	NIA	La Presse, Ltée	Ownership	100.000	Paul G. Desmarais	
		00000					Gesca Ventés Média Ltée	CAN	NIA	Gesca Ltée	Ownership	100.000	Paul G. Desmarais	
		00000					Gesca Numérique Ltée	CAN	NIA	Gesca Ltée	Ownership	100.000	Paul G. Desmarais	
		00000					3855082 Canada Inc.	CAN	NIA	Gesca Numérique Ltée	Ownership	100.000	Paul G. Desmarais	
		00000					Cyberpresse Inc.	CAN	NIA	3855082 Canada Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					6645119 Canada Inc.	CAN	NIA	Gesca Numérique Ltée	Ownership	100.000	Paul G. Desmarais	
		00000					Les Éditions La Presse II Inc.	CAN	NIA	Gesca Ltée	Ownership	100.000	Paul G. Desmarais	
		00000					3819787 Canada Inc.	CAN	NIA	Gesca Ltée	Ownership	100.000	Paul G. Desmarais	
		00000					3834310 Canada Inc.	CAN	NIA	3819787 Canada Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					Square Victoria Digital Properties Inc.	CAN	NIA	Square Victoria Communications Group Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					4400046 Canada Inc.	CAN	NIA	Square Victoria Digital Properties Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					9059-2114 Québec Inc.	CAN	NIA	4400046 Canada Inc.	Ownership	81.730	Paul G. Desmarais	
		00000					DuProprio Inc.	CAN	NIA	9059-2114 Québec Inc.	Ownership	98.360	Paul G. Desmarais	
		00000					VR Estates Inc.	CAN	NIA	DuProprio Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					0757075 B.C. Ltd.	CAN	NIA	VR Estates Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					Lower Mainland Comfree LP	CAN	NIA	0757075 B.C. Ltd.	Ownership	0.100	Paul G. Desmarais	
		00000					Lower Mainland Comfree LP	CAN	NIA	VR Estates Inc.	Ownership	99.900	Paul G. Desmarais	
		00000					Comfree Commission Free Realty Inc.	CAN	NIA	DuProprio Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					CF Real Estate First Inc.	CAN	NIA	DuProprio Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					CF Real Estate Max Inc.	CAN	NIA	DuProprio Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					CF Real Estate Ontario Inc.	CAN	NIA	DuProprio Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					CF Real Estate Maritimes Inc.	CAN	NIA	DuProprio Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					DP Immobilier Quebec Inc.	CAN	NIA	DuProprio Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					8495122 Canada Inc.	CAN	NIA	DuProprio Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					Groupe LP8 Media Inc.	CAN	NIA	Square Victoria Digital Properties Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					LP8 Media Inc.	CAN	NIA	Groupe LP8 Media Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					LP8 Media II Inc.	CAN	NIA	Groupe LP8 Media Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					LP8 Media III Inc.	CAN	NIA	Groupe LP8 Media Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					LP8 Media IV Inc.	CAN	NIA	Groupe LP8 Media Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					Les Éditions Gesca Ltée	CAN	NIA	Square Victoria Digital Properties Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					Groupe Espaces Inc.	CAN	NIA	Les Éditions Gesca Ltée	Ownership	100.000	Paul G. Desmarais	

Q13.11

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000					Les Éditions La Presse Ltée	CAN	NIA	Square Victoria Digital Properties Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					(W.illi.am) 6657443 Canada Inc.	CAN	NIA	Square Victoria Digital Properties Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					Acquisio Inc.	CAN	NIA	Square Victoria Digital Properties Inc.	Ownership	3.810	Paul G. Desmarais	
		00000					Workopolis Canada	CAN	NIA	Square Victoria Digital Properties Inc.	Ownership	50.000	Paul G. Desmarais	
		00000					Tuango Inc.	CAN	NIA	Square Victoria Digital Properties Inc.	Ownership	23.610	Paul G. Desmarais	
		00000					Olive Média	CAN	NIA	Square Victoria Digital Properties Inc.	Ownership	25.000	Paul G. Desmarais	
		00000					Attitude Digitale Inc.	CAN	NIA	Olive Média	Ownership	100.000	Paul G. Desmarais	
		00000					Checkout 51	CAN	NIA	Square Victoria Digital Properties Inc.	Ownership	26.320	Paul G. Desmarais	
		00000					Square Victoria C.P. Holding Inc.	CAN	NIA	Square Victoria Communications Group Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					Canadian Press Enterprises Inc.	CAN	NIA	Square Victoria C.P. Holding Inc.	Ownership	33.300	Paul G. Desmarais	
		00000					Broadcast News Limited	CAN	NIA	Canadian Press Enterprises Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					Press News Limited	CAN	NIA	Canadian Press Enterprises Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					Pagemasters North America Inc.	CAN	NIA	Press News Limited	Ownership	100.000	Paul G. Desmarais	
		00000					7575343 Canada Inc.	CAN	NIA	Square Victoria Communications Group Inc.	Ownership	100.000	Paul G. Desmarais	
		00000			0000801166	Toronto Stock Exchange	Power Corporation of Canada	CAN	UIP	Gelco Enterprises Ltd.	Ownership	53.620	Paul G. Desmarais	
		00000					Power Corporation (International) Limited	BMU	NIA	Power Corporation of Canada	Ownership	100.000	Paul G. Desmarais	
		00000					Power Pacific Corporation Limited	HKG	NIA	Power Corporation (International) Limited	Ownership	99.900	Paul G. Desmarais	
		00000					Barrick Power Gold Corporation of China Limited	HKG	NIA	Power Pacific Corporation Limited	Ownership	25.000	Paul G. Desmarais	
		00000					Power Pacific Mauritius Limited	MUS	NIA	Power Pacific Corporation Limited	Ownership	100.000	Paul G. Desmarais	
		00000			0001341088	Nasdaq	Vimicro International Corporation	CHN	NIA	Power Pacific Mauritius Limited	Ownership	9.500	Paul G. Desmarais	
		00000					Power Pacific Equities Limited	HKG	NIA	Power Pacific Corporation Limited	Ownership	0.100	Paul G. Desmarais	
		00000					Power Pacific Equities Limited	HKG	NIA	Power Corporation of Canada	Ownership	99.900	Paul G. Desmarais	
		00000		4211354	0001162704	Hong Kong Exchange	CITIC Pacific Limited	HKG	NIA	Power Pacific Equities Limited	Ownership	4.300	Paul G. Desmarais	
		00000					Yaolan Limited	CHN	NIA	Power Pacific Equities Limited	Ownership	5.800	Paul G. Desmarais	
		00000					Power Communications Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	Paul G. Desmarais	
		00000					Power Pacific Corporation Limited	HKG	NIA	Power Communications Inc.	Ownership	0.100	Paul G. Desmarais	
		00000					China Asset Management Limited	CHN	NIA	Power Corporation of Canada	Ownership	10.000	Paul G. Desmarais	
		00000			0000801166	Toronto Stock Exchange	Power Corporation of Canada	CAN	UIP	Gelco Enterprises Ltd.	Ownership	53.620	Paul G. Desmarais	
		00000					152245 Canada Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	Paul G. Desmarais	
		00000					Power Tek, LLC	DE	NIA	152245 Canada Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					3540529 Canada Inc.	CAN	NIA	152245 Canada Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					Societe Immobiliere HMM	CAN	NIA	152245 Canada Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					Gelprim Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	Paul G. Desmarais	
		00000					3121011 Canada Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	Paul G. Desmarais	

Q13.12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
		00000					171263 Canada Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	Paul G. Desmarais	
		00000					Victoria Square Ventures Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	Paul G. Desmarais	
		00000			0001259942	Toronto Stock Exchange	Bellus Health Inc.	CAN	NIA	Victoria Square Ventures Inc.	Ownership	22.100	Paul G. Desmarais	
		00000					Les Remparts de Quebec	CAN	NIA	Victoria Square Ventures Inc.	Ownership	25.000	Paul G. Desmarais	
		00000					Power Energy Corporation	CAN	NIA	Victoria Square Ventures Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					Potentia Solar Inc.	CAN	NIA	Victoria Square Ventures Inc.	Ownership	58.600	Paul G. Desmarais	
		00000					Power Energy Eagle Creek	CAN	NIA	Power Energy Eagle Creek	Ownership	100.000	Paul G. Desmarais	
		00000					Power Energy Eagle Creek LLC	CAN	NIA	Power Energy Eagle Creek LLC	Ownership	60.000	Paul G. Desmarais	
		00000					Eagle Creek Renewable Energy LLC	CAN	NIA	Victoria Square Ventures Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					Power Communications Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	Paul G. Desmarais	
		00000					Brazeau River Resources Investments Inc.	CAN	NIA	Power Communications Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					PCC Industrial (1993) Corporation	CAN	NIA	Power Corporation of Canada	Ownership	100.000	Paul G. Desmarais	
		00000					Power Corporation International	CAN	NIA	Power Corporation of Canada	Ownership	100.000	Paul G. Desmarais	
		00000					3249531 Canada Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	Paul G. Desmarais	
		00000					Sagard Capital Partners GP, Inc.	DE	NIA	3249531 Canada Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					Sagard Capital Partners, L.P.	DE	NIA	Sagard Capital Partners GP, Inc.	Ownership	99.700	Paul G. Desmarais	
		00000					Power Corporation of Canada Inc.	DE	NIA	Power Corporation of Canada	Ownership	100.000	Paul G. Desmarais	
		00000					Square Victoria Real Estate Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	Paul G. Desmarais	
		00000					PL S.A.	LUX	NIA	Power Corporation of Canada	Ownership	100.000	Paul G. Desmarais	
		00000					4190297 Canada Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	Paul G. Desmarais	
		00000					Sagard Capital Partners Management Corp.	CAN	NIA	4190297 Canada Inc.	Ownership	100.000	Paul G. Desmarais	
		00000					Sagard S.A.S.	FRA	NIA	Power Corporation of Canada	Ownership	100.000	Paul G. Desmarais	
		00000					Marquette Communications (1997) Corporation	CAN	NIA	Power Corporation of Canada	Ownership	100.000	Paul G. Desmarais	
		00000			0001170534	NASDAQ	Mitel Networks Corporation	CAN	NIA	Power Corporation of Canada	Ownership	3.600	Paul G. Desmarais	
		00000					4507037 Canada Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	Paul G. Desmarais	
		00000					4524781 Canada Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	Paul G. Desmarais	
		00000					4524799 Canada Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	Paul G. Desmarais	
		00000					4524802 Canada Inc.	CAN	NIA	Power Corporation of Canada	Ownership	100.000	Paul G. Desmarais	
		00000			0000817411	Toronto Stock Exchange	Power Financial Corporation	CAN	UIP	171263 Canada Inc.	Ownership	66.060	Paul G. Desmarais	
		00000					4400003 Canada Inc.	CAN	NIA	Power Financial Corporation	Ownership	100.000	Paul G. Desmarais	
		00000					3411893 Canada Inc.	CAN	NIA	Power Financial Corporation	Ownership	100.000	Paul G. Desmarais	
		00000					3439453 Canada Inc.	CAN	NIA	Power Financial Corporation	Ownership	100.000	Paul G. Desmarais	
		00000					4507045 Canada Inc.	CAN	NIA	Power Financial Corporation	Ownership	100.000	Paul G. Desmarais	
		00000					Power Financial Capital Corporation	CAN	NIA	Power Financial Corporation	Ownership	100.000	Paul G. Desmarais	
		00000					7973594 Canada Inc.	CAN	NIA	Power Financial Corporation	Ownership	100.000	Paul G. Desmarais	

Q13.13

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000.....					7973683 Canada Inc.....	CAN.....	NIA.....	Power Financial Corporation.....	Ownership.....	...100.000	Paul G. Desmarais.....	
		00000.....					7974019 Canada Inc.....	CAN.....	NIA.....	Power Financial Corporation.....	Ownership.....	...100.000	Paul G. Desmarais.....	

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:



Statement as of June 30, 2013 of the **Great-West Life & Annuity Insurance Company**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Other prepaid assets.....	12,009,412	12,009,412	0	10,819,892
2505. State tax recoverable.....	10,429,231		10,429,231	
2506. Leasehold improvements.....	778,376	778,376	0	
2507. Capitalized internal use software.....	19,838,465	19,838,465	0	
2508. Premium tax refunds.....	2,263,128		2,263,128	
2597. Summary of remaining write-ins for Line 25.....	45,318,612	32,626,253	12,692,359	10,819,892

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Liability for Pension Benefits.....	61,685,501	
2505. Miscellaneous liabilities.....	18,128,996	16,804,252
2506. Interest payable.....	63,136	119,184
2507. Annuity surrenders in process.....	10,573,224	22,087,907
2597. Summary of remaining write-ins for Line 25.....	90,450,857	39,011,343

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
5304. Correction of prior year errors.....	23,210,027		(3,039,553)
5397. Summary of remaining write-ins for Line 53.....	23,210,027	0	(3,039,553)

Great-West Life & Annuity Insurance Company

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	750,000
2.2 Additional investment made after acquisition.....	427,857	1,634,127
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		(26,254)
5. Deduct amounts received on disposals.....	750,000	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.....	828,199	5,734,128
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	48,324,580	49,474,922
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	48,324,580	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.....	248,839,500	509,839,987
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	58,489	124,921
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....	6,051,761	4,599,938
7. Deduct amounts received on disposals.....	80,182,089	162,726,412
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	61,490	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).....	2,941,828,992	2,767,122,821
12. Total valuation allowance.....	(2,770,000)	(2,770,000)
13. Subtotal (Line 11 plus Line 12).....	2,939,058,992	2,764,352,821
14. Deduct total nonadmitted amounts.....		24,357
15. Statement value at end of current period (Line 13 minus Line 14).....	2,939,058,992	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.....	10,597,140	5,117,708
2.2 Additional investment made after acquisition.....	1,543,319	3,040,479
3. Capitalized deferred interest and other.....	4,420,509	8,927,768
4. Accrual of discount.....	1,366	2,577
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....	(55,607)	
7. Deduct amounts received on disposals.....	24,260,444	57,041,870
8. Deduct amortization of premium and depreciation.....	301,409	788,661
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other than temporary impairment recognized.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	186,006,905	194,062,031
12. Deduct total nonadmitted amounts.....	4,576,296	4,900,384
13. Statement value at end of current period (Line 11 minus Line 12).....	181,430,609	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.....	18,860,915,575	21,625,414,284
3. Accrual of discount.....	48,328,834	94,010,077
4. Unrealized valuation increase (decrease).....	21,779,131	21,605,838
5. Total gain (loss) on disposals.....	26,321,939	103,016,973
6. Deduct consideration for bonds and stocks disposed of.....	18,480,322,267	20,517,437,094
7. Deduct amortization of premium.....	32,319,996	50,462,010
8. Total foreign exchange change in book/adjusted carrying value.....	(32,395,054)	8,156,458
9. Deduct current year's other than temporary impairment recognized.....	1,054,053	4,014,953
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	16,566,149,415	16,154,895,306
11. Deduct total nonadmitted amounts.....	5,184,637	6,462,978
12. Statement value at end of current period (Line 10 minus Line 11).....	16,560,964,778	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	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	11,957,892,515	21,465,734,476	21,354,451,239	52,105,757	11,957,892,515	12,121,281,509		10,563,519,789
2. Class 2 (a).....	4,850,488,914	243,818,647	115,472,465	(29,890,923)	4,850,488,914	4,948,944,173		4,984,700,869
3. Class 3 (a).....	276,813,233	-	54,444,066	13,134,900	276,813,233	235,504,067		279,301,770
4. Class 4 (a).....	100,763,988	-	2,479,480	(18,840,177)	100,763,988	79,444,331		113,013,386
5. Class 5 (a).....	126,724,004	-	3,534,362	(66,497)	126,724,004	123,123,145		141,347,231
6. Class 6 (a).....	21,698,823	257	1,123,640	109,643	21,698,823	20,685,083		22,619,334
7. Total Bonds.....	17,334,381,477	21,709,553,380	21,531,505,252	16,552,703	17,334,381,477	17,528,982,308	0	16,104,502,379
PREFERRED STOCK								
8. Class 1.....								
9. Class 2.....								
10. Class 3.....	1				1	1		1
11. Class 4.....								
12. Class 5.....								
13. Class 6.....								
14. Total Preferred Stock.....	1	0	0	0	1	1	0	1
15. Total Bonds and Preferred Stock.....	17,334,381,478	21,709,553,380	21,531,505,252	16,552,703	17,334,381,478	17,528,982,309	0	16,104,502,380

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(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 \$.....101,000; 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.....	181,105,581	XXX.....	181,105,221	951	

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.....	5,693,802,074	3,544,570,281
3. Accrual of discount.....	1,131	10,541
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		360,434
6. Deduct consideration received on disposals.....	5,533,184,949	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).....	181,105,581	20,487,325
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	181,105,581	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.....	(50,045,511)
3. Unrealized valuation increase (decrease).....	269,169
4. Total gain (loss) on termination recognized.....	(2,129,474)
5. Considerations received (paid) on terminations.....	(821,524)
6. Amortization.....	2,454,545
7. Adjustment to the book/adjusted carrying value of hedge item.....	
8. Total foreign exchange change in book/adjusted carrying value.....	32,394,784
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	(81,448,015)
10. Deduct nonadmitted assets.....	
11. Statement value at end of current period (Line 9 minus Line 10).....	(81,448,015)

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).....	(375,013)
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.....	64,280
3.14 Section 1, Column 18, prior year.....	497,537
	(433,257)
	(433,257)
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.....	64,280
3.24 Section 1, Column 19, prior year.....	497,537
	(433,257)
	(433,257)
3.3 Subtotal (Line 3.1 minus Line 3.2).....	0
4.1 Cumulative variation margin on terminated contracts during the year.....	(621,576)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	
4.22 Amount recognized.....	(621,576)
	(621,576)
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).....	3,519,449
7. Deduct nonadmitted assets.....	
8. Statement value at end of current period (Line 6 minus Line 7).....	3,519,449

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.....	(81,448,017)
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	3,519,446
3. Total (Line 1 plus Line 2).....	(77,928,571)
4. Part D, Section 1, Column 5.....	13,711,722
5. Part D, Section 1, Column 6.....	(91,640,293)
6. Total (Line 3 minus Line 4 minus Line 5).....	0
	Fair Value Check
7. Part A, Section 1, Column 16.....	(80,382,896)
8. Part B, Section 1, Column 13.....	64,280
9. Total (Line 7 plus Line 8).....	(80,318,616)
10. Part D, Section 1, Column 8.....	31,310,244
11. Part D, Section 1, Column 9.....	(111,628,860)
12. Total (Line 9 minus Line 10 minus Line 11).....	0
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	16,004,982
14. Part B, Section 1, Column 20.....	(281,800)
15. Part D, Section 1, Column 11.....	15,723,182
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.....	27,799,551,578	96,129,045,258
3. Accrual of discount.....	289,677	156,343
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		9,549
6. Deduct consideration received on disposals.....	26,183,478,000	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).....	1,732,175,222	115,811,967
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	1,732,175,222	115,811,967

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
GWLA TOWERS.....	Greenwood Village.....	CO.....	06/01/2013	Capital Improvements.....				329,987
0199999. Totals.....					0	0	0	329,987
0399999. Totals.....					0	0	0	329,987

QE01

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
KENNETT.....	KENNETT.....	MO.	06/27/2013	City of Kennett.....	750,000		750,000				0		750,000	750,000			0	52,325	39,323
0199999. Totals.....					750,000	0	750,000	0	0	0	0	0	750,000	750,000	0	0	0	52,325	39,323
0399999. Totals.....					750,000	0	750,000	0	0	0	0	0	750,000	750,000	0	0	0	52,325	39,323

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
Mortgages in Good Standing								
Commercial Mortgages - All Other								
153836	SAN JOSE	CA		05/10/2013	3.780	8,333,000		21,200,000
153837	SAN JOSE	CA		05/10/2013	3.780	3,025,000		7,680,000
153838	GLENDALE	CA		05/10/2013	3.780	7,050,000		18,600,000
153839	TORRANCE	CA		05/10/2013	3.780	4,057,000		10,500,000
153843	KILL DEVIL HILLS	NC		05/08/2013	4.010	4,747,500		6,525,000
153844	ITASCA	IL		04/29/2013	3.990	2,400,000		4,500,000
153845	ANNAPOLIS	MD		05/23/2013	3.740	55,500,000		114,000,000
153846	DENVER	CO		05/23/2013	3.740	63,000,000		130,000,000
153847	SEATTLE	WA		05/23/2013	3.740	15,500,000		31,000,000
153848	SAN DIEGO	CA		05/23/2013	3.740	4,500,000		29,000,000
153850	NEWPORT BEACH	CA		06/07/2013	3.750	20,000,000		42,500,000
153851	HAPPY VALLEY	OR		05/17/2013	3.760	7,600,000		12,700,000
153856	SAN ANTONIO	TX		06/10/2013	3.000	13,250,000		24,000,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	208,962,500	0	452,255,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	208,962,500	0	452,255,000
3399999. Total Mortgages				XXX	XXX	208,962,500	0	452,255,000

QE02

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
153646	RANCHO CUCAMONGA	CA		02/15/2008	04/30/2013	7,865,258					0		7,814,563	7,814,563			0
153661	VAN NUYS	CA		04/29/2008	05/02/2013	850,532					0		841,444	841,444			0
105983	FOUNTAIN VALLEY	CA		01/01/1995	04/10/2013	1,590,155					0		1,536,784	1,759,457		222,673	222,673
105820	BENSALEM	PA		01/19/1990	04/22/2013	680,622					0		589,305	643,154		53,849	53,849
153703	CITY OF INDUSTRY	CA		02/24/2010	04/23/2013	15,884,890					0		15,815,774	19,145,345		3,329,571	3,329,571
153303	VENTURA	CA		05/21/2002	04/30/2013	2,267,309					0		2,237,904	3,101,691		863,788	863,788
153685	VENTURA	CA		03/16/2009	04/30/2013	933,362					0		915,657	1,247,927		332,270	332,270
105902	MILLERSVILLE	PA		06/28/1990	05/01/2013	1,683,198					0		1,600,154	1,600,154			0
151877	MAYWOOD	NJ		06/22/1988	05/01/2013	618,971		(20,603)			(20,603)		543,621	604,490		60,869	60,869
153696	SHARON HILL	PA		10/01/2009	05/24/2013	2,469,188					0		2,434,455	3,103,006		668,551	668,551
153167	SAN DIEGO	CA		03/27/2000	06/25/2013	1,199,895					0		1,188,131	1,223,775		35,644	35,644

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal		
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value	
0199999. Total - Mortgages Closed by Repayment.....							36,043,379	0	(20,603)	0	0	(20,603)	0	35,517,792	41,085,006	0	5,567,215	5,567,215
Mortgages With Partial Repayments																		
50143	OAKLAND	CA		09/01/1972		15,744					0			5,920			0	
64632	TORRANCE	CA		07/01/1985		5,254,527					0			51,609			0	
66503	CHATSWORTH	CA		03/01/1984		2,530,964					0			37,770			0	
66686	WESTLAND	MI		10/08/1985		12,402,266					0			275,029			0	
66779	SCOTTSDALE	AZ		02/25/1986		1,549,109					0			16,412			0	
66826	AGOURA HILLS	CA		05/01/1986		4,728,074					0			59,677			0	
70032	GRAND RAPIDS	MI		04/16/1987		1,564,862					0			52,484			0	
70219	SANTA BARBARA	CA		07/01/1988		2,588,500					0			28,519			0	
70342	CLAYTON	MO		11/30/1989		10,150,952					0			45,515			0	
70351	TUKWILA	WA		11/09/1989		2,847,948					0			37,848			0	
70365	FARMINGTON HILLS	MI		01/22/1990		5,745,076					0			199,844			0	
70384	GRAND RAPIDS	MI		06/01/1992		938,961					0			182,043			0	
70393	BATAVIA	OH		11/23/1993		8,050,844					0			215,479			0	
102106	SANTA ANA	CA		10/23/1978		458,194					0			9,086			0	
102220	RICHMOND	VA		12/29/1994		1,993,862					0			54,128			0	
105209	DUBLIN	CA		02/03/1987		1,270,110					0			9,648			0	
105217	MOUNT PROSPECT	IL		07/02/1987		331,923					0			21,939			0	
105240	VAN NUYS	CA		04/14/1988		1,208,767					0			9,149			0	
105241	VAN NUYS	CA		04/14/1988		1,150,931					0			8,601			0	
105250	GRANDVILLE	MI		07/29/1988		116,228					0			43,770			0	
105251	LOS ANGELES	CA		10/05/1988		229,223		(48)			(48)			68,399			0	
105252	POUGHKEEPSIE	NY		11/23/1988		166,927		(185)			(185)			41,002			0	
105326	GRAND RAPIDS	MI		01/12/1989		642,685					0			13,776			0	
105328	CATHEDRAL CITY	CA		02/28/1989		161,374					0			31,400			0	
105357	AMHERST	NY		08/08/1989		3,286,208					0			81,561			0	
105381	ORANGE	CA		08/30/1989		5,773,714					0			50,468			0	
105386	AMHERST	NY		09/12/1989		418,545					0			54,004			0	
105396	BUFFALO	NY		10/30/1989		179,197					0			21,014			0	
105397	ST. PAUL	MN		10/10/1989		1,863,140					0			76,440			0	
105399	LAS VEGAS	NV		10/26/1989		2,011,013					0			14,887			0	
105432	ROYAL OAKS	MI		12/04/1989		1,882,668					0			22,076			0	
105434	HUNT VALLEY	MD		12/14/1989		4,513,333		5,947			5,947			117,639			0	
105455	LAS VEGAS	NV		11/05/1990		4,890,696		3,565			3,565			106,844			0	
105468	SAN JOSE	CA		02/07/1990		394,007					0			40,544			0	
105475	CHANTILLY	VA		05/02/1989		2,378,899					0			16,260			0	
105496	WYOMING	MI		05/09/1990		457,387					0			53,505			0	

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
105543	LAS VEGAS	NV		08/30/1990		2,254,975	-				0		16,640			0
105544	LAS VEGAS	NV		08/30/1990		2,254,975	-				0		16,640			0
105589	LOS ALAMITOS	CA		02/26/1991		503,710	-				0		42,150			0
105597	LAS VEGAS	NV		03/18/1991		2,320,452	-				0		17,105			0
105603	CLEVELAND	OH		04/16/1991		1,144,883	-				0		60,252			0
105623	GREENFIELD	WI		07/02/1991		4,518,521	-				0		84,971			0
105645	PORTLAND	OR		09/12/1991		1,134,428	-				0		20,313			0
105648	TUALATIN	OR		08/08/1991		1,651,241	-				0		30,173			0
105671	LYNDHURST	OH		11/27/1991		476,343		(744)			(744)		24,725			0
105676	LAS VEGAS	NV		02/13/1992		2,953,183	-				0		64,586			0
105698	LOS ANGELES	CA		06/09/1992		195,593	-				0		17,230			0
105708	LAS VEGAS	NV		06/04/1992		3,445,082	-				0		25,341			0
105732	BEDFORD	OH		04/30/1993		2,512,259	-				0		91,387			0
105742	LIVONIA	MI		11/19/1992		418,931	-				0		16,924			0
105746	JACKSON	WY		11/24/1992		2,711,504	-				0		71,989			0
105765	GREENFIELD	WI		12/17/1992		1,547,760	-				0		61,779			0
105802	HILTON HEAD ISLAND	SC		07/15/1994		1,498,967	-				0		215,596			0
105804	SOUTH MILWAUKEE	WI		04/22/1993		3,406,442		(3,546)			(3,546)		124,172			0
105820	BENSALEM	PA		01/19/1990		680,622		(2,603)			(2,603)		22,276			0
105827	LOS ANGELES	CA		02/29/1988		1,878,512	-				0		26,318			0
105902	MILLERSVILLE	PA		06/28/1990		1,683,198	-				0		20,984			0
105932	DORAVILLE	GA		04/15/1994		103,751	-				0		23,766			0
105950	HENDERSON	NV		09/28/1994		3,170,451	-				0		60,503			0
105958	NEW CITY	NY		05/10/1989		285,500	-				0		43,296			0
105981	CITY OF INDUSTRY	CA		12/14/1989		2,231,615	-				0		57,292			0
105982	LA PUENTE	CA		12/14/1989		1,994,436	-				0		51,203			0
105983	FOUNTAIN VALLEY	CA		01/01/1995		1,590,155	-				0		13,501			0
106001	PORTLAND	OR		03/15/1993		378,799		(542)			(542)		13,882			0
106005	SANTA ANA	CA		06/13/1990		556,975	-				0		53,251			0
106015	CREVE COEUR	MO		11/15/1989		256,273		(225)			(225)		38,787			0
106016	MANCHESTER	MO		11/15/1989		139,281	-				0		21,156			0
106018	CLEVELAND	OH		05/23/1990		1,918,603	-				0		79,694			0
106024	WILLIAMSVILLE	NY		09/27/1995		2,232,676	-				0		52,346			0
106042	CINCINNATI	OH		07/31/1995		245,125	-				0		21,250			0
106046	BOISE	ID		07/26/1995		408,538	-				0		35,417			0
106076	WARREN	MI		01/31/1996		1,785,261		(761)			(761)		127,861			0
106105	BLOOMINGTON	MN		09/17/1996		489,788	-				0		27,774			0

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SCHEDULE B - PART 3

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

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	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
106110.....	BAXTER.....	MN.....		09/26/1996.....		1,779,356	-				0		37,271			0
106126.....	CARLSBAD.....	CA.....		04/15/1997.....		169,825	-				0		8,223			0
106130.....	CHEEKTOWAGA.....	NY.....		07/03/1997.....		540,720	-				0		24,830			0
106134.....	NORTHBROOK.....	IL.....		06/19/1997.....		825,836	-				0		14,331			0
106138.....	NAUGATUCK.....	CT.....		07/07/1997.....		561,447	-				0		25,289			0
106141.....	ALPHARETTA.....	GA.....		07/17/1997.....		1,083,883	-				0		50,308			0
106142.....	VERNON.....	CA.....		07/11/1997.....		3,496,241	-				0		15,249			0
106146.....	LAKEWOOD.....	NJ.....		09/19/1997.....		571,200	-				0		46,059			0
106167.....	DUNCANVILLE.....	TX.....		06/25/1998.....		374,831	-				0		13,890			0
106168.....	LAS VEGAS.....	NV.....		09/02/1998.....		1,947,224	-				0		30,464			0
106174.....	SOUTH MILWAUKEE.....	WI.....		03/08/1999.....		2,826,708	-				0		40,997			0
106177.....	OSHKOSH.....	WI.....		08/19/1999.....		5,323,850	-				0		71,084			0
106178.....	WESTFORD.....	MA.....		09/20/1999.....		656,251	-				0		18,664			0
106179.....	LAS VEGAS.....	NV.....		11/29/1999.....		4,530,937	-				0		46,142			0
106180.....	ROME.....	NY.....		10/07/1999.....		1,327,712	-				0		74,582			0
106181.....	LOS ALAMITOS.....	CA.....		09/22/1999.....		1,241,623	-				0		6,179			0
106182.....	HUNTINGTON BEACH.....	CA.....		10/19/1999.....		957,361	-				0		26,722			0
106189.....	BRUNSWICK.....	OH.....		01/31/2000.....		764,265	-				0		20,372			0
106190.....	INDIANAPOLIS.....	IN.....		03/15/2000.....		750,830	-				0		19,389			0
106191.....	SMITHTOWN.....	NY.....		05/10/2000.....		1,821,910	-				0		21,079			0
106194.....	STERLING HEIGHTS.....	MI.....		08/14/2000.....		880,441	-				0		20,838			0
106197.....	BROOKFIELD.....	WI.....		03/27/2001.....		549,121	-				0		5,959			0
106199.....	SHERMAN OAKS.....	CA.....		05/16/2001.....		3,080,978	-				0		33,964			0
106200.....	LOS ANGELES.....	CA.....		09/13/2001.....		723,657	-				0		19,610			0
106201.....	STATEN ISLAND.....	NY.....		08/31/2001.....		265,186	-				0		15,703			0
106202.....	GLENDALE.....	AZ.....		10/11/2001.....		1,236,971	-				0		27,167			0
106205.....	RIVERSIDE.....	CA.....		01/16/2002.....		316,336	-				0		6,264			0
106212.....	SPRINGFIELD.....	OH.....		05/02/2002.....		2,005,492	-				0		19,416			0
106214.....	HOLLAND.....	MI.....		07/12/2002.....		2,045,101	-				0		19,782			0
106216.....	RIVERSIDE.....	CA.....		10/31/2002.....		329,717	-				0		5,979			0
106217.....	SPOKANE.....	WA.....		01/02/2003.....		719,384	-				0		7,421			0
130024.....	ORCHARD PARK.....	NY.....		02/15/1990.....		7,407,873	-				0		64,773			0
130076.....	SAN DIEGO.....	CA.....		09/14/1995.....		3,502,979	-				0		29,109			0
130160.....	SEATTLE.....	WA.....		08/21/1997.....		456,226	-	856			856		8,301			0
130300.....	CLINTON TOWNSHIP.....	MI.....		03/10/2011.....		29,259,628	-				0		406,038			0
130301.....	LANSING.....	MI.....		03/10/2011.....		15,470,208	-				0		214,681			0
130302.....	KALAMAZOO.....	MI.....		03/10/2011.....		5,156,736	-				0		71,560			0
130303.....	PORTAGE.....	MI.....		03/10/2011.....		9,005,640	-				0		124,972			0

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SCHEDULE B - PART 3

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

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	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
130304.....	MUSKEGON.....	MI.....		03/10/2011.....		5,833,029					0		80,945			0
130305.....	LA VISTA.....	NE.....		03/10/2011.....		7,941,473					0		110,205			0
130306.....	ELKHORN.....	NE.....		03/10/2011.....		10,915,174					0		151,471			0
130307.....	PEORIA.....	IL.....		03/10/2011.....		8,364,156					0		116,070			0
130308.....	LONG ISLAND CITY.....	NY.....		10/26/2011.....		53,063,964					0		464,456			0
130311.....	SANTA MONICA.....	CA.....		10/10/2012.....		49,785,814					0		651,580			0
151678.....	PALO ALTO.....	CA.....		05/14/1987.....		603,837					0		11,326			0
151681.....	TROY.....	MI.....		06/10/1987.....		473,342					0		17,975			0
151877.....	MAYWOOD.....	NJ.....		06/22/1988.....		618,971					0		13,013			0
151893.....	LAWRENCE TWP.....	NJ.....		06/27/1988.....		1,160,879					0		28,866			0
152003.....	STERLING PARK.....	VA.....		01/05/1989.....		142,165		(874)			(874)		31,746			0
152358.....	ST. CLAIR SHORES.....	MI.....		02/07/1990.....		210,237					0		24,992			0
152464.....	TINTON FALLS.....	NJ.....		08/30/1990.....		3,343,579					0		36,662			0
152748.....	PORTLAND.....	OR.....		02/27/1987.....		446,105					0		22,991			0
152750.....	PORTLAND.....	OR.....		02/26/1987.....		984,544					0		50,740			0
152817.....	DREXEL HILL.....	PA.....		10/29/1985.....		170,011					0		25,950			0
152980.....	JESSUP.....	MD.....		08/26/1996.....		719,645					0		43,680			0
153005.....	MENOMONIE.....	WI.....		01/16/1997.....		1,779,356					0		37,271			0
153052.....	LANCASTER.....	NY.....		10/08/1997.....		613,850		(2,595)			(2,595)		25,101			0
153063.....	WESTLAND.....	MI.....		12/15/1997.....		1,916,394					0		35,475			0
153072.....	BELLINGHAM.....	WA.....		03/27/1998.....		851,676					0		14,202			0
153109.....	BALTIMORE.....	MD.....		03/02/1999.....		733,512					0		23,194			0
153116.....	DEPEW.....	NY.....		03/15/1999.....		1,491,089					0		79,708			0
153138.....	SAN DIEGO.....	CA.....		10/05/1999.....		838,807					0		4,174			0
153144.....	FISHERS.....	IN.....		12/07/1999.....		7,324,110					0		71,794			0
153145.....	DAYTON.....	OH.....		12/07/1999.....		5,513,203					0		54,043			0
153146.....	GREENWOOD.....	IN.....		12/07/1999.....		3,259,630					0		31,952			0
153156.....	SAN DIEGO.....	CA.....		12/07/1999.....		1,637,192					0		44,068			0
153160.....	FAYETTEVILLE.....	NC.....		12/21/1999.....		6,097,440					0		174,984			0
153166.....	AMSTERDAM.....	NY.....		03/16/2000.....		498,617					0		49,878			0
153167.....	SAN DIEGO.....	CA.....		03/27/2000.....		1,199,895					0		5,930			0
153189.....	ROCKVILLE.....	MD.....		06/27/2000.....		3,671,824					0		43,540			0
153194.....	OAKDALE.....	MN.....		06/29/2000.....		945,244					0		11,255			0
153199.....	NORTHGLENN.....	CO.....		06/13/2000.....		949,095					0		4,872			0
153201.....	NATIONAL CITY.....	CA.....		08/10/2000.....		1,787,905		(2,199)			(2,199)		7,292			0
153208.....	SEATTLE.....	WA.....		10/03/2000.....		592,936					0		13,703			0
153242.....	BURLINGTON.....	KY.....		01/12/2001.....		3,152,086					0		28,136			0

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SCHEDULE B - PART 3

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

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	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
153260	PHILADELPHIA	PA		03/27/2001		457,165	-				0		11,142			0	
153280	PHILADELPHIA	PA		05/30/2001		2,951,946	-				0		19,798			0	
153284	LAS VEGAS	NV		06/27/2001		2,035,281	-				0		22,609			0	
153293	OSHKOSH	WI		06/27/2001		1,797,930	-				0		19,938			0	
153294	LIVONIA	MI		07/26/2001		717,593	-				0		15,171			0	
153303	VENTURA	CA		05/21/2002		2,267,309	-				0		7,418			0	
153326	THORNTON	CO		10/04/2001		369,605	-				0		21,408			0	
153327	PORTLAND	OR		11/05/2001		1,077,693	-				0		12,833			0	
153329	MAHTOMEDI	MN		11/20/2001		1,363,490	-				0		28,061			0	
153335	OAKDALE	MN		11/20/2001		801,302	-				0		20,285			0	
153336	MAPLEWOOD	MN		11/20/2001		626,108	-				0		12,885			0	
153337	SAN DIEGO	CA		12/10/2001		1,098,029	-				0		22,162			0	
153338	CANTON	OH		11/15/2001		6,291,632	-	(8,909)			(8,909)		55,674			0	
153340	COLUMBIA HEIGHTS	MN		12/19/2001		1,520,324	-				0		19,052			0	
153341	MIDDLETOWN	NY		12/14/2001		1,865,954	-				0		38,077			0	
153344	LAS VEGAS	NV		12/19/2001		3,204,395	-				0		27,068			0	
153364	ELMHURST	IL		07/02/2002		4,884,211	-				0		69,096			0	
153365	EL CERRITO	CA		05/10/2002		669,886	-				0		12,411			0	
153366	PROSPECT PARK	PA		05/16/2002		1,938,272	-				0		27,108			0	
153369	CHICAGO	IL		01/08/2003		747,910	-				0		8,630			0	
153370	MCHENRY	IL		01/08/2003		1,159,262	-				0		13,377			0	
153373	VISTA	CA		07/11/2002		3,089,500	-				0		34,038			0	
153377	MANKATO	MN		11/25/2002		2,061,498	-				0		19,475			0	
153384	PALOS PARK	IL		11/14/2002		1,613,864	-				0		22,411			0	
153389	JACKSONVILLE	FL		01/14/2003		921,080	-				0		9,571			0	
153390	MORGANTOWN	WV		11/07/2002		4,122,293	-				0		48,204			0	
153391	BRIDGEPORT	WV		11/07/2002		1,649,767	-				0		19,291			0	
153392	FAIRMONT	WV		12/03/2002		2,335,421	-				0		27,309			0	
153394	ST. PAUL	MN		12/23/2002		766,833	-				0		7,983			0	
153400	VANCOUVER	WA		01/15/2003		294,501	-	(355)			(355)		21,301			0	
153402	GARDENA	CA		01/28/2003		769,660	-				0		7,938			0	
153405	PITTSBURGH	PA		01/08/2003		1,255,056	-				0		22,537			0	
153406	WESTWOOD	NJ		01/13/2003		852,764	-	9,239			9,239		40,828			0	
153410	LOUISVILLE	CO		01/16/2003		509,719	-	2,705			2,705		22,820			0	
153414	LAS VEGAS	NV		05/15/2003		1,625,769	-				0		13,282			0	
153415	SALT LAKE CITY	UT		12/23/2002		638,245	-				0		11,734			0	
153416	SALT LAKE CITY	UT		12/23/2002		504,670	-	898			898		9,579			0	
153418	SALT LAKE CITY	UT		12/23/2002		351,043	-	395			395		6,585			0	

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
153419.....	NAPERVILLE.....	IL.....		01/29/2003.....		756,802	-				0		428,668			0
153420.....	COMMERCE.....	CA.....		01/23/2003.....		658,763	-				0		11,879			0
153422.....	DULUTH.....	GA.....		02/18/2003.....		475,808	-				0		11,367			0
153423.....	SEATTLE.....	WA.....		02/05/2003.....		1,121,697	-				0		11,407			0
153426.....	LAKEWOOD.....	OH.....		04/03/2003.....		1,195,060	-				0		10,774			0
153427.....	COLUMBUS.....	OH.....		04/03/2003.....		1,195,062	-				0		10,774			0
153431.....	HENRIETTA.....	NY.....		03/04/2003.....		841,345	-				0		33,949			0
153436.....	DENVER.....	CO.....		03/13/2003.....		1,639,357	-				0		28,734			0
153438.....	ROCKFORD.....	IL.....		04/30/2003.....		2,225,812	-				0		22,089			0
153439.....	ONTARIO.....	CA.....		04/03/2003.....		368,927		1,871			1,871		15,965			0
153440.....	BOTHELL.....	WA.....		04/10/2003.....		1,204,846	-				0		12,109			0
153443.....	COMMERCE.....	CA.....		05/02/2003.....		1,532,429	-				0		26,998			0
153444.....	SAN DIEGO.....	CA.....		04/30/2003.....		731,181	-				0		12,930			0
153445.....	MILFORD.....	MI.....		04/30/2003.....		1,430,483	-				0		19,919			0
153446.....	ROCKVILLE.....	md.....		06/19/2003.....		677,799	-				0		11,681			0
153447.....	CAROL STREAM.....	IL.....		08/13/2003.....		543,378	-				0		9,224			0
153448.....	ONTARIO.....	CA.....		04/03/2003.....		485,511		3,569			3,569		21,599			0
153450.....	CLEVELAND.....	OH.....		05/30/2003.....		813,909	-				0		13,904			0
153452.....	PARMA.....	OH.....		01/31/1989.....		1,154,965	-				0		52,033			0
153453.....	PARMA.....	OH.....		11/22/1989.....		441,959	-				0		69,283			0
153455.....	ELK GROVE VILLAGE.....	IL.....		05/30/2003.....		983,212	-				0		39,244			0
153457.....	SIGNAL HILL.....	CA.....		07/07/2003.....		1,415,204	-				0		24,372			0
153458.....	CERRITOS.....	CA.....		06/09/2003.....		830,169	-				0		11,338			0
153459.....	LA CANADA.....	CA.....		06/09/2003.....		1,460,444	-				0		19,986			0
153460.....	RICHMOND.....	VA.....		08/08/2003.....		1,032,012	-				0		27,155			0
153464.....	WINCHESTER.....	VA.....		08/26/2003.....		846,434	-				0		33,732			0
153472.....	CAMARILLO.....	CA.....		08/28/2003.....		1,233,555	-				0		21,598			0
153474.....	EUGENE.....	OR.....		07/22/2003.....		1,151,827	-				0		42,641			0
153477.....	MOUNT WASHINGTON.....	PA.....		10/02/2003.....		634,524	-				0		22,701			0
153481.....	LAS VEGAS.....	NV.....		04/23/2004.....		2,608,200	-				0		22,960			0
153482.....	MANASSAS.....	VA.....		02/14/2005.....		2,625,527	-				0		75,403			0
153484.....	DULUTH.....	MN.....		06/18/2004.....		881,565	-				0		28,831			0
153489.....	PORTLAND.....	OR.....		11/01/2004.....		1,449,042	-				0		42,955			0
153490.....	YORBA LINDA.....	CA.....		07/30/2004.....		4,007,886	-				0		59,484			0
153492.....	WEST CHESTER.....	OH.....		08/27/2004.....		3,224,337	-				0		47,033			0
153494.....	IRWINDALE.....	CA.....		08/24/2004.....		734,160	-				0		6,512			0
153495.....	DRAPER.....	UT.....		08/10/2004.....		1,823,904	-				0		26,870			0
153496.....	CITY OF INDUSTRY.....	CA.....		07/22/2004.....		1,045,878	-				0		10,587			0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
153497.....	FREDRICK.....	MD.....		08/31/2004.....		1,330,335	-				0		19,635			0
153498.....	SANTA ANA.....	CA.....		10/06/2004.....		6,317,290	-				0		55,164			0
153502.....	MAPLEWOOD.....	MN.....		12/23/2004.....		4,956,444	-				0		40,927			0
153507.....	NORCROSS.....	GA.....		11/23/2004.....		584,046	-				0		8,605			0
153508.....	NORCROSS.....	GA.....		11/23/2004.....		657,052	-				0		9,681			0
153510.....	SAN RAMON.....	CA.....		12/27/2004.....		2,001,971	-				0		17,878			0
153511.....	HILLSBORO.....	OR.....		12/30/2004.....		3,892,155	-				0		34,528			0
153512.....	MILWAUKIE.....	OR.....		12/30/2004.....		2,326,049	-				0		34,692			0
153516.....	LAS VEGAS.....	NV.....		02/18/2005.....		1,791,709	-				0		20,599			0
153517.....	GLENDALE.....	CA.....		04/21/2005.....		594,251	-				0		16,627			0
153521.....	ST PAUL.....	MN.....		06/23/2005.....		1,089,118	-				0		39,638			0
153523.....	LAKEWOOD.....	CO.....		06/30/2005.....		1,432,546	-				0		12,277			0
153525.....	FREDERICKSBURG.....	VA.....		07/18/2005.....		918,341	-				0		7,728			0
153527.....	SAN DIEGO.....	CA.....		09/14/2005.....		3,495,720	-				0		30,097			0
153531.....	DENVER.....	CO.....		08/26/2005.....		2,247,755	-				0		31,724			0
153533.....	TEMPE.....	AZ.....		11/08/2005.....		4,082,344	-				0		55,759			0
153536.....	PORTLAND.....	OR.....		01/17/2006.....		3,246,741	-				0		17,989			0
153538.....	PHOENIX.....	AZ.....		01/11/2006.....		14,425,345	-				0		81,931			0
153540.....	FOLSOM.....	CA.....		12/06/2005.....		2,861,074	-				0		23,819			0
153541.....	LOS GATOS.....	CA.....		11/15/2005.....		2,230,871	-				0		11,924			0
153542.....	OMAHA.....	NE.....		12/07/2005.....		4,543,076	-				0		37,860			0
153544.....	PHOENIX.....	AZ.....		04/28/2006.....		4,587,864	-				0		29,973			0
153545.....	SCOTTSDALE.....	AZ.....		04/28/2006.....		1,117,263	-				0		34,696			0
153546.....	PHOENIX.....	AZ.....		04/28/2006.....		1,031,454	-				0		5,421			0
153547.....	PHOENIX.....	AZ.....		04/28/2006.....		2,516,243	-				0		13,025			0
153549.....	LAS VEGAS.....	NV.....		05/08/2006.....		2,154,003	-				0		16,389			0
153553.....	SMYRNA.....	GA.....		03/30/2006.....		1,099,587	-				0		9,214			0
153557.....	SAN MARCOS.....	CA.....		02/27/2006.....		4,180,551	-				0		55,033			0
153558.....	NAPERVILLE.....	IL.....		05/15/2006.....		1,945,251	-				0		23,958			0
153559.....	WESTMINSTER.....	CA.....		05/17/2006.....		6,458,279	-				0		49,294			0
153561.....	ROCKVILLE.....	MD.....		05/02/2006.....		1,902,742	-				0		14,177			0
153563.....	MANKATO.....	MN.....		12/01/2006.....		5,570,568	-				0		91,206			0
153566.....	BEDFORD PARK.....	IL.....		05/08/2006.....		2,718,879	-				0		21,738			0
153571.....	HUNTINGTON BEACH.....	CA.....		09/29/2006.....		3,620,113	-				0		18,579			0
153574.....	COLTON.....	CA.....		06/29/2006.....		1,470,093	-				0		10,552			0
153575.....	EDGEWOOD.....	MD.....		11/14/2006.....		4,843,198	-				0		33,686			0
153576.....	ST. MICHAEL.....	MN.....		03/07/2007.....		1,918,859	-				0		12,538			0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
153579	CINCINNATI	OH		01/04/2007		5,977,335	-				0		68,793			0
153580	HILLSBORO	OR		11/21/2006		3,599,972	-				0		25,507			0
153585	EXTON	PA		09/29/2006		3,049,935	-				0		66,961			0
153586	BURBANK	CA		12/01/2006		6,721,507	-				0		25,887			0
153588	INDEPENDENCE	KY		01/04/2007		1,172,748	-				0		8,494			0
153589	BROADVIEW HEIGHTS	OH		12/15/2006		5,343,283	-				0		43,380			0
153590	MILL CREEK	WA		02/05/2007		1,495,583	-				0		17,222			0
153592	MORGANTOWN	WV		02/22/2007		1,066,173	-				0		12,240			0
153596	SACRAMENTO	CA		03/06/2007		4,040,901	-				0		13,324			0
153597	PHOENIX	AZ		04/04/2007		3,971,707	-				0		27,917			0
153599	APPLE VALLEY	CA		04/24/2007		3,718,456	-				0		25,933			0
153601	GARDENA	CA		05/18/2007		2,008,149	-				0		14,201			0
153602	CRANBURY	NJ		06/08/2007		7,055,148	-				0		50,955			0
153603	EDISON	NJ		07/12/2007		4,212,692	-				0		29,802			0
153604	GRAND RAPIDS	MI		05/23/2007		3,581,774	-				0		21,602			0
153606	GRAND RAPIDS	MI		07/31/2008		2,008,531	-				0		11,492			0
153607	SALEM	OR		05/08/2007		8,937,282	-				0		41,513			0
153608	BELLEVUE	PA		05/31/2007		2,649,176	-				0		18,965			0
153610	ROSSVILLE	MD		07/26/2007		4,095,232	-				0		27,075			0
153612	ROCKFORD	IL		05/30/2007		1,352,600	-				0		13,537			0
153620	CENTER TOWNSHIP (MONACA)	PA		03/17/2008		2,829,661	-				0		17,192			0
153622	MAHTOMEDI	MN		09/28/2007		1,399,858	-				0		5,746			0
153623	BUFFALO GROVE	IL		09/05/2007		5,464,870	-				0		40,882			0
153625	NEWBURY PARK	CA		10/02/2007		2,703,372	-				0		17,444			0
153626	MIDDLETOWN	NJ		12/21/2007		1,877,512	-				0		19,416			0
153630	LAGUNA WOODS	CA		11/30/2007		10,225,806	-				0		45,707			0
153631	VAN NUYS	CA		12/12/2007		7,052,584	-				0		131,337			0
153632	BURBANK	CA		11/20/2007		12,750,000	-				0		39,656			0
153636	BREMERTON	WA		11/30/2007		1,784,457	-				0		24,657			0
153640	LA CRESCENTA	CA		01/04/2008		10,987,018	-	(4,226)			(4,226)		66,122			0
153641	SOUTH BRUNSWICK	NJ		02/01/2008		7,440,307	-				0		48,438			0
153642	PITTSBURGH	PA		01/25/2008		1,007,546	-				0		52,723			0
153646	RANCHO CUCAMONGA	CA		02/15/2008		7,865,258	-				0		12,756			0
153647	IRVINE	CA		03/12/2008		2,361,110	-				0		10,273			0
153648	IRVINE	CA		03/12/2008		1,304,455	-				0		5,675			0
153649	IRVINE	CA		03/12/2008		1,926,292	-				0		8,381			0
153650	IRVINE	CA		03/12/2008		2,001,099	-				0		8,706			0
153651	IRVINE	CA		03/12/2008		1,411,990	-				0		6,143			0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
153652.....	IRVINE.....	CA.....		03/12/2008.....		1,332,508					0		5,798			0
153653.....	FORT MYERS.....	FL.....		01/29/2008.....		5,616,171					0		26,127			0
153655.....	IRVINE.....	CA.....		03/13/2008.....		2,562,155					0		11,148			0
153656.....	IRVINE.....	CA.....		03/12/2008.....		2,384,487					0		10,375			0
153657.....	LAKE FOREST.....	CA.....		03/12/2008.....		1,366,149					0		6,686			0
153658.....	LAKE FOREST.....	CA.....		03/12/2008.....		2,936,064					0		14,369			0
153660.....	TEMPE.....	AZ.....		05/15/2008.....		3,040,950					0		10,512			0
153661.....	VAN NUYS.....	CA.....		04/29/2008.....		850,532					0		3,042			0
153663.....	ITASCA.....	IL.....		06/26/2008.....		2,781,912					0		17,639			0
153664.....	PITTSBURGH.....	PA.....		06/20/2008.....		1,692,655					0		10,417			0
153665.....	ATLANTA.....	GA.....		06/17/2008.....		3,198,365					0		19,920			0
153666.....	VAN NUYS.....	CA.....		06/02/2008.....		2,817,744					0		11,992			0
153667.....	CARLSBAD.....	CA.....		06/27/2008.....		3,700,506		(2,013)			(2,013)		22,888			0
153668.....	SECAUCUS.....	NJ.....		06/26/2008.....		2,995,232					0		13,370			0
153669.....	SECAUCUS.....	NJ.....		06/26/2008.....		2,714,429					0		12,116			0
153670.....	MOONACHIE.....	NJ.....		08/18/2008.....		6,159,220					0		57,893			0
153671.....	MOONACHIE.....	NJ.....		08/18/2008.....		2,639,666					0		24,811			0
153672.....	ONTARIO.....	CA.....		06/27/2008.....		8,457,820					0		35,717			0
153673.....	SEATTLE.....	WA.....		08/29/2008.....		2,453,149					0		13,697			0
153674.....	SEATTLE.....	WA.....		08/29/2008.....		1,388,575					0		7,753			0
153675.....	MISSION VIEJO.....	CA.....		09/18/2008.....		1,395,830					0		5,829			0
153676.....	LAKE FOREST.....	CA.....		09/18/2008.....		1,872,110					0		7,818			0
153677.....	TUSTIN.....	CA.....		09/18/2008.....		1,933,413					0		8,074			0
153678.....	ANAHEIM.....	CA.....		09/18/2008.....		1,612,749					0		6,735			0
153679.....	CHATSWORTH.....	CA.....		09/29/2008.....		4,064,170					0		16,413			0
153680.....	LAS VEGAS.....	NV.....		10/21/2008.....		946,276					0		6,309			0
153681.....	LAS VEGAS.....	NV.....		10/21/2008.....		2,838,829					0		18,928			0
153682.....	DURHAM.....	NC.....		10/29/2008.....		2,630,921					0		25,886			0
153684.....	E. BRUNSWICK.....	NJ.....		01/14/2009.....		3,248,161					0		18,902			0
153685.....	VENTURA.....	CA.....		03/16/2009.....		933,362					0		4,471			0
153686.....	SAVANNAH.....	GA.....		05/14/2009.....		2,061,863					0		11,300			0
153687.....	SAVANNAH.....	GA.....		05/14/2009.....		5,904,426					0		32,359			0
153688.....	HARRISBURG.....	PA.....		04/03/2009.....		4,603,203					0		148,746			0
153689.....	WILSONVILLE.....	OR.....		06/01/2009.....		2,556,302					0		37,294			0
153691.....	LOS ANGELES.....	CA.....		12/16/2008.....		28,774,665					0		1,003,965			0
153692.....	VERNON.....	CA.....		05/05/2009.....		3,045,934					0		16,693			0
153694.....	LA HABRA.....	CA.....		08/28/2009.....		4,812,855					0		16,438			0

QE02.9

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
153695.....	DENVER.....	CO.....		09/30/2009.....		3,077,443	-	-	-	-	0	-	15,557			0
153696.....	SHARON HILL.....	PA.....		10/01/2009.....		2,469,188	-	-	-	-	0	-	14,002			0
153697.....	GRAND RAPIDS.....	MI.....		11/10/2009.....		6,431,978	-	-	-	-	0	-	130,295			0
153700.....	SANTA ANA.....	CA.....		12/21/2009.....		1,408,136	-	-	-	-	0	-	4,988			0
153703.....	CITY OF INDUSTRY.....	CA.....		02/24/2010.....		15,884,890	-	-	-	-	0	-	17,424			0
153704.....	INVER GROVE HEIGHTS.....	MN.....		02/01/2010.....		8,401,494	-	-	-	-	0	-	118,094			0
153705.....	CARLSBAD.....	CA.....		02/11/2010.....		1,808,590	-	-	-	-	0	-	9,296			0
153706.....	HARLEYSVILLE.....	PA.....		03/01/2010.....		1,941,715	-	-	-	-	0	-	26,334			0
153707.....	ROCKVILLE.....	MD.....		05/05/2010.....		1,489,400	-	-	-	-	0	-	12,198			0
153708.....	VERNON.....	CA.....		06/14/2010.....		17,882,273	-	-	-	-	0	-	69,739			0
153709.....	BRIDGEPORT.....	NJ.....		06/30/2010.....		5,167,630	-	-	-	-	0	-	26,528			0
153710.....	WHITEHALL.....	MI.....		06/25/2010.....		3,042,749	-	-	-	-	0	-	40,753			0
153711.....	GRAND HAVEN.....	MI.....		06/25/2010.....		2,237,316	-	-	-	-	0	-	29,965			0
153713.....	SALT LAKE CITY.....	UT.....		11/01/2010.....		5,121,914	-	-	-	-	0	-	29,464			0
153715.....	SEATTLE.....	WA.....		08/02/2010.....		2,808,504	-	-	-	-	0	-	11,027			0
153716.....	WASHINGTON.....	MD.....		08/24/2010.....		19,928,402	-	-	-	-	0	-	73,428			0
153718.....	SPRING VALLEY.....	CA.....		09/29/2010.....		3,677,059	-	-	-	-	0	-	15,271			0
153719.....	REDONDO BEACH.....	CA.....		09/01/2010.....		4,493,007	-	-	-	-	0	-	64,260			0
153720.....	LOS ANGELES.....	CA.....		09/01/2010.....		2,277,767	-	-	-	-	0	-	32,577			0
153724.....	COMMERCE CITY.....	CO.....		10/18/2010.....		7,965,583	-	-	-	-	0	-	43,441			0
153725.....	TUKWILA.....	WA.....		09/27/2007.....		9,466,842	-	-	-	-	0	-	39,449			0
153726.....	CHARLOTTE.....	NC.....		11/29/2010.....		5,383,511	-	-	-	-	0	-	22,295			0
153727.....	ATLANTA.....	GA.....		01/02/2001.....		11,471,227	-	-	-	-	0	-	103,324			0
153728.....	ORANGE.....	CA.....		02/01/2011.....		3,884,558	-	-	-	-	0	-	16,731			0
153729.....	HUNTINGTON BEACH.....	CA.....		02/01/2011.....		1,456,709	-	-	-	-	0	-	6,274			0
153733.....	OSHKOSH.....	WI.....		02/04/2011.....		4,533,173	-	-	-	-	0	-	25,436			0
153734.....	SANTA FE SPRINGS.....	CA.....		02/25/2011.....		4,323,041	-	-	-	-	0	-	26,740			0
153735.....	FINDLAY.....	OH.....		08/15/2011.....		1,048,784	-	-	-	-	0	-	11,662			0
153736.....	ANAHEIM.....	CA.....		03/08/2011.....		5,012,291	-	-	-	-	0	-	29,816			0
153737.....	CARLSBAD.....	CA.....		03/10/2011.....		3,182,866	-	-	-	-	0	-	17,860			0
153740.....	ANDOVER.....	MA.....		05/06/2011.....		12,747,333	-	-	-	-	0	-	44,925			0
153743.....	SANTEE.....	CA.....		05/04/2011.....		8,497,028	-	-	-	-	0	-	33,852			0
153745.....	SAN JOSE.....	CA.....		05/26/2011.....		4,182,551	-	-	-	-	0	-	16,330			0
153746.....	CHULA VISTA.....	CA.....		05/26/2011.....		3,076,987	-	-	-	-	0	-	12,014			0
153747.....	HUNTINGTON BEACH.....	CA.....		05/26/2011.....		3,341,148	-	-	-	-	0	-	13,045			0
153748.....	EL MONTE.....	CA.....		05/26/2011.....		2,012,516	-	-	-	-	0	-	7,858			0
153749.....	CONCORD.....	CA.....		08/31/2011.....		3,164,107	-	-	-	-	0	-	12,191			0
153750.....	FULLERTON.....	CA.....		08/31/2011.....		3,790,643	-	-	-	-	0	-	14,605			0

QE02.10

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
153752	SAN DIEGO	CA		10/31/2011		3,803,197	-	-	-	-	0	-	14,240			0
153753	SAN DIEGO	CA		10/31/2011		2,720,930	-	-	-	-	0	-	10,187			0
153754	SAN DIEGO	CA		10/31/2011		2,594,879	-	-	-	-	0	-	9,716			0
153755	SOUTH HACKENSACK	NJ		06/13/2011		11,500,608	-	-	-	-	0	-	93,253			0
153756	SCOTTSDALE	AZ		06/30/2011		2,328,499	-	-	-	-	0	-	12,595			0
153757	CHARLOTTE	NC		07/01/2011		12,980,021	-	-	-	-	0	-	97,827			0
153758	FREMONT	CA		06/29/2011		11,678,140	-	-	-	-	0	-	50,402			0
153759	MILPITAS	CA		06/29/2011		10,945,202	-	-	-	-	0	-	47,239			0
153760	BLOOMINGTON	MN		08/31/2011		8,774,499	-	-	-	-	0	-	47,513			0
153761	ADDISON	IL		09/07/2011		5,657,864	-	-	-	-	0	-	31,915			0
153762	ADDISON	IL		09/07/2011		6,048,062	-	-	-	-	0	-	34,116			0
153771	MIDLAND COUNTY	MI		12/19/2011		4,777,120	-	-	-	-	0	-	62,969			0
153772	BOULDER	CO		02/01/2012		1,884,158	-	-	-	-	0	-	16,030			0
153773	WIXOM	MI		05/01/2012		3,304,237	-	-	-	-	0	-	42,218			0
153774	SOUTH BRUNSWICK	NJ		10/31/2011		16,385,251	-	-	-	-	0	-	147,144			0
153782	BROOKLYN PARK	MN		12/28/2011		7,063,445	-	-	-	-	0	-	123,777			0
153783	OAKDALE	MN		12/28/2011		7,063,445	-	-	-	-	0	-	123,777			0
153784	VAN NUYS	CA		12/29/2011		3,051,757	-	-	-	-	0	-	13,624			0
153785	NORTHRIDGE	CA		12/29/2011		1,944,264	-	-	-	-	0	-	8,680			0
153790	SALT LAKE CITY	UT		02/22/2012		1,723,107	-	-	-	-	0	-	9,306			0
153795	SAN DIEGO	CA		07/01/2012		9,485,393	-	-	-	-	0	-	82,395			0
153796	SAN DIEGO	CA		07/01/2012		6,124,189	-	-	-	-	0	-	32,850			0
153799	GOLETA	CA		09/04/2012		3,968,225	-	-	-	-	0	-	48,610			0
153800	SAN DIEGO	CA		06/29/2012		14,897,595	-	-	-	-	0	-	63,015			0
153801	HUNTINGDON VALLEY	PA		08/01/2012		4,814,721	-	-	-	-	0	-	27,111			0
153802	PHILADELPHIA	PA		08/01/2012		5,906,719	-	-	-	-	0	-	33,260			0
153803	ELKINS PARK	PA		08/01/2012		4,864,357	-	-	-	-	0	-	27,391			0
153806	SECAUCUS	NJ		07/31/2012		3,396,349	-	-	-	-	0	-	16,185			0
153807	LINDEN	NJ		07/31/2012		8,531,907	-	-	-	-	0	-	40,658			0
153809	SECAUCUS	NJ		07/31/2012		6,493,625	-	-	-	-	0	-	30,945			0
153810	AUBURN	WA		01/10/2013			-	-	-	-	0	-	28,284			0
153811	SAN FRANCISCO	CA		11/29/2012		5,000,000	-	-	-	-	0	-	103,233			0
153812	ANAHEIM	CA		11/29/2012		4,000,000	-	-	-	-	0	-	82,587			0
153813	CHINO	CA		11/08/2012		16,500,000	-	-	-	-	0	-	72,277			0
153820	FARMINGTON	MI		08/29/2012		4,099,034	-	-	-	-	0	-	51,981			0
153821	CHULA VISTA	CA		09/13/2012		5,478,321	-	-	-	-	0	-	33,108			0
153822	RIVERSIDE	CA		01/30/2013			-	-	-	-	0	-	13,403			0
153828	SECAUCUS	NJ		10/31/2012		7,687,776	-	-	-	-	0	-	37,203			0

QE02.11

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
153831.....	IRVINE.....	CA.....		12/21/2012....		47,000,000	-				0		601,973			0	
153833.....	AUSTIN.....	TX.....		12/21/2012....		22,262,500	-				0		107,871			0	
153834.....	LA MESA.....	CA.....		02/21/2013....			-				0		30,676			0	
153835.....	BELL GARDENS.....	CA.....		02/21/2013....			-				0		16,908			0	
153843.....	KILL DEVIL HILLS.....	NC.....		05/08/2013....			-				0		6,828			0	
153844.....	ITASCA.....	IL.....		04/29/2013....			-				0		4,675			0	
0299999. Total - Mortgages With Partial Repayments.....						1,483,173,760	0	(780)	0	0	(780)	0	18,276,540	0	0	0	
0599999. Total Mortgages.....						1,519,217,139	0	(21,383)	0	0	(21,383)	0	35,517,792	59,361,546	0	5,567,215	5,567,215

QE02.12

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		5 Name of Vendor or General Partner	6 NAIC Design- ation	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
		3 City	4 State									
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....			204,302			0.1
000000 00 0	TPG PARTNERS VI LP LIMITED PARTNERSHIP.....	DALLAS.....	TX.....	Capital Contribution.....	1.....	05/16/2008....			203,238			0.1
000000 00 0	TPG PARTNERS VI LP LIMITED PARTNERSHIP.....	DALLAS.....	TX.....	Capital Contribution.....	1.....	05/16/2008....			515,474			0.1
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								0	923,014	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
000000 00 0	SINGER COLLATERAL TRUST IV LIMITED PART.....		DE.....	Basis Adjustment.....	1.....	11/09/2006....			22,731			100.0
000000 00 0	SINGER COLLATERAL TRUST V LIMITED PARTN.....		DE.....	Basis Adjustment.....	1.....	11/09/2006....			18,341			100.0
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								0	41,072	0	0	XXX
Surplus Debentures - Unaffiliated												
64952G AE 8	NEW YORK LIFE INSURANCE CO SURPLUS NOTE.....			STERNE AGEE & LEACH INC.....	1FE.....	06/14/2013....			10,597,140			
2199999. Total - Surplus Debentures - Unaffiliated.....								10,597,140	0	0	0	XXX
3999999. Subtotal - Unaffiliated.....								10,597,140	923,014	0	0	XXX
4099999. Subtotal - Affiliated.....								0	41,072	0	0	XXX
4199999. Totals.....								10,597,140	964,086	0	0	XXX

QE03

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		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9 Changes in Book/Adjusted Carrying Value						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
		3 City	4 State					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.						
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	TPG PARTNERS V LP LIMITED PARTNERSHIP U.....	DALLAS.....	TX.....	Capital Distribution.....	06/14/2006	04/11/2013	23,464	-	-	-	-	0	23,464	23,464			0		
000000 00 0	TPG PARTNERS V LP LIMITED PARTNERSHIP U.....	DALLAS.....	TX.....	Capital Distribution.....	06/14/2006	06/05/2013	40,438	-	-	-	-	0	40,438	40,438			0		
000000 00 0	TPG PARTNERS VI LP LIMITED PARTNERSHIP.....	DALLAS.....	TX.....	Capital Distribution.....	05/12/2008	04/02/2013	20,520	-	-	-	-	0	20,520	20,520			0		
000000 00 0	TPG PARTNERS VI LP LIMITED PARTNERSHIP.....	DALLAS.....	TX.....	Capital Distribution.....	05/12/2008	06/05/2013	159,125	-	-	-	-	0	164,115	164,115			0		
000000 00 0	TPG PARTNERS VI LP LIMITED PARTNERSHIP.....	DALLAS.....	TX.....	Capital Distribution.....	05/12/2008	06/27/2013	51,179	-	-	-	-	0	54,839	54,839			0		
000000 00 0	TPG PARTNRS IV LP LIMITED PARTNERSHIP U.....	DALLAS.....	TX.....	Capital Distribution.....	11/25/2003	04/11/2013	77,783	-	-	-	-	0	77,783	77,783			0		
000000 00 0	TPG PARTNRS IV LP LIMITED PARTNERSHIP U.....	DALLAS.....	TX.....	Capital Distribution.....	11/25/2003	05/28/2013	266,693	-	-	-	-	0	266,693	266,693			0		
000000 00 0	TPG PARTNRS IV LP LIMITED PARTNERSHIP U.....	DALLAS.....	TX.....	Capital Distribution.....	11/25/2003	06/27/2013	53,920	-	-	-	-	0	53,920	53,920			0		
000000 00 0	TPG VENTURES LP LIMITED PARTNERSHIP UNI.....	DALLAS.....	TX.....	Capital Distribution.....	03/13/2001	06/19/2013	23,356	-	-	-	-	0	23,356	23,356			0		
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								716,478	0	0	0	0	0	725,128	725,128	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
000000 00 0	SINGER COLLATERAL TRUST IV LIMITED PART.....		DE.....	Capital Distribution.....	11/09/2006	06/28/2013	311,866	-	-	-	-	0	311,866	311,866			0		
000000 00 0	SINGER COLLATERAL TRUST V LIMITED PARTN.....		DE.....	Capital Distribution.....	11/09/2006	06/28/2013	213,129	-	-	-	-	0	213,129	213,129			0		
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....								524,995	0	0	0	0	0	524,995	524,995	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
000000 00 0	THL CREDIT OPPORTUNITIES LP LIMITED PAR.....	BOSTON.....	MA...	Capital Distribution.....	10/30/2007	04/19/2013	73,266	-	-	-	-	0	73,266	73,266			0		
000000 00 0	THL CREDIT PRTRNS BDC HLDG LP LIMITED P.....	BOSTON.....	MA...	Capital Distribution.....	04/20/2010	05/09/2013	1,654,941	-	-	-	-	0	1,654,941	1,654,941			0		

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		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						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	
		3 City	4 State					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.							
000000 00 0	THL CREDIT PRTRNS BDC HLDG LP LIMITED P.....	BOSTON.....	MA...	FULCROM GLOBAL PARTNERS LLC.....	04/20/2010	05/17/2013	.....1	-	-	-	-	.....0	.....0	.....1	.....1	.....0	.....0	.....0	.....289,097
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							1,728,2080000001,728,2081,728,208000289,097
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																				
36184@ AA 8	GMAC GTD TAX CREDIT FUND VII TCE GTD LL.....	.....	DE...	Redemption 100.0000.....	12/31/2003	06/30/2013	.....225,797	-	-	-	-	.....0	.....0	.....225,797	.....225,797	.....0	.....0	.....0	.....0
02313# AB 0	MMA FINCL AMBAC AFFORD HSG V TCE GTD L.....	.....	NY...	Redemption 100.0000.....	06/19/2003	06/30/2013	.....1,184,926	-	-	-	-	.....0	.....0	.....1,184,926	.....1,184,926	.....0	.....0	.....0	.....0
61748# \$Z 1	MS GTD TAX CREDIT FUND XII LLC TCE GTD .....	.....	NY...	Redemption 100.0000.....	12/02/2004	06/30/2013	.....394,925	-	-	-	-	.....0	.....0	.....394,925	.....394,925	.....0	.....0	.....0	.....0
638612 \$Z 1	NATIONWIDE LIFE TAX CR 2003-A TCE GTD L.....	.....	.....	Redemption 100.0000.....	08/12/2003	06/30/2013	.....370,851	-	-	-	-	.....0	.....0	.....370,851	.....370,851	.....0	.....0	.....0	.....0
638612 \$Z 2	NATIONWIDE LIFE TAX CR 2004-E TCE GTD L.....	.....	.....	Redemption 100.0000.....	11/12/2004	06/30/2013	.....889,326	-	-	-	-	.....0	.....0	.....889,326	.....889,326	.....0	.....0	.....0	.....0
699330 \$Z 1	PARAMOUNT GTD TAX CR FUND II TCE GTD LL.....	.....	.....	Redemption 100.0000.....	11/12/2004	06/30/2013	.....1,069,362	-	-	-	-	.....0	.....0	.....1,069,362	.....1,069,362	.....0	.....0	.....0	.....0
161239 \$Z 1	RELATED CAP GTD PRTRN II LP TCE GTD LIM.....	.....	.....	Redemption 100.0000.....	10/30/2003	06/30/2013	.....1,672,144	-	-	-	-	.....0	.....0	.....1,672,144	.....1,672,144	.....0	.....0	.....0	.....0
86705# AA 1	SUNAMERICA AFFORD HSG PRT 112 TCE GTD .....	.....	.....	Redemption 100.0000.....	12/31/2003	06/30/2013	.....142,901	-	-	-	-	.....0	.....0	.....142,901	.....142,901	.....0	.....0	.....0	.....0
86705@ AA 3	SUNAMERICA AFFORD HSG PRT 120 TCE GTD .....	.....	.....	Redemption 100.0000.....	03/12/2003	06/30/2013	.....1,056,973	-	-	-	-	.....0	.....0	.....1,056,973	.....1,056,973	.....0	.....0	.....0	.....0
929771 \$Z 1	TCF GW/F LLC TCE GTD LLC MEMBER WAC.....	.....	NC...	Redemption 100.0000.....	07/30/2003	06/30/2013	.....1,032,950	-	-	-	-	.....0	.....0	.....1,032,950	.....1,032,950	.....0	.....0	.....0	.....0
929771 \$Z 3	TCF GW/GA LLC TCE GTD LLC MEMBER WAC.....	.....	NC...	Redemption 100.0000.....	05/03/2004	06/30/2013	.....118,695	-	-	-	-	.....0	.....0	.....118,695	.....118,695	.....0	.....0	.....0	.....0
929771 \$Z 2	TCF GW-2 LLC TCE GTD LLC MEMBER WAC.....	.....	NC...	Redemption 100.0000.....	04/30/2004	06/30/2013	.....1,160,730	-	-	-	-	.....0	.....0	.....1,160,730	.....1,160,730	.....0	.....0	.....0	.....0
2999999. Total - Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								.....9,319,580	.....0	.....0	.....0	.....0	.....0	.....9,319,580	.....9,319,580	.....0	.....0	.....0	.....0
Any Other Class of Asset - Unaffiliated																				
000000 00 0	DELTA AIRLINES PLANE N180DL.....	ATLANTA.....	GA...	DIRECT PLACEMENT.....	02/07/2007	04/01/2013	.....173,040	-	-	-	-	.....0	.....0	.....173,040	.....117,433	.....(55,607)	.....(55,607)	.....(55,607)	.....6,456
3799999. Total - Any Other Class of Asset - Unaffiliated.....								.....173,040	.....0	.....0	.....0	.....0	.....0	.....173,040	.....117,433	.....(55,607)	.....(55,607)	.....(55,607)	.....6,456
3999999. Subtotal - Unaffiliated.....								.....11,937,306	.....0	.....0	.....0	.....0	.....0	.....11,945,956	.....11,890,349	.....(55,607)	.....(55,607)	.....(55,607)	.....295,553
4099999. Subtotal - Affiliated.....							524,99500000524,995524,99500000
4199999. Totals.....							12,462,3010000012,470,95112,415,344(55,607)(55,607)(55,607)295,553	

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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									
36176W 7F 2	GNMA POOL #778794 3.500% 01/15/42		04/26/2013	NOMURA SECURITIES INT'L INC.		81,445,312	74,999,999	138,542	1
36176X CL 1	GNMA POOL #778875 3.500% 02/15/42		03/28/2013	ROYAL BANK OF CANADA (FED)		49,353,528	46,013,923	89,472	1
36176X FP 9	GNMA POOL #778974 3.500% 03/15/42		03/28/2013	BARCLAYS BANK INTL LTD.		54,685,547	51,000,000	99,167	1
36176X P2 9	GNMA POOL #779241 3.500% 05/15/42		03/28/2013	ROYAL BANK OF CANADA (FED)		16,000,936	14,918,201	29,008	1
36176X PY 9	GNMA POOL #779239 3.500% 05/15/42		04/23/2013	Various		71,486,657	65,800,001	127,944	1
36177R CB 5	GNMA POOL #796365 3.500% 02/15/43		03/22/2013	BNP SECURITIES		9,870,757	9,200,152	15,206	1
36179K Q8 0	GNMA POOL #AC9479 3.500% 02/15/43		03/22/2013	BNP SECURITIES		858,151	799,849	1,322	1
36180D RQ 2	GNMA POOL #AD2295 3.500% 03/15/43		03/28/2013	BARCLAYS BANK INTL LTD.		25,734,376	24,000,000	46,667	1
36180D VH 7	GNMA POOL #AD2416 3.500% 05/15/43		03/28/2013	ROYAL BANK OF CANADA (FED)		8,655,570	8,069,874	15,691	1
36180N DT 9	GNMA POOL #AD9114 3.500% 05/15/43		03/28/2013	ROYAL BANK OF CANADA (FED)		21,449,417	19,998,000	38,885	1
912828 UN 8	UNITED STATES OF AMERIC 2.000% 02/15/23		05/07/2013	Various		11,230,747	11,000,000	50,110	1
912828 UW 8	UNITED STATES OF AMERIC 0.250% 04/15/16		05/02/2013	HSBC SECURITIES INC.		5,992,286	6,000,000	738	1
912828 VA 5	UNITED STATES OF AMERIC 1.125% 04/30/20		05/16/2013	UBS INVESTMENT BANK CMO		3,962,829	4,000,000	2,079	1
912828 VB 3	UNITED STATES OF AMERIC 1.750% 05/15/23		06/25/2013	Various		46,164,966	48,000,000	57,065	1
912828 VF 4	UNITED STATES OF AMERIC 1.375% 05/31/20		06/10/2013	BARCLAYS BANK INTL LTD.		2,952,668	3,000,000	1,240	1
000000 00 0	GNMA DOLLAR ROLLS MAY 3.500% 07/15/42		04/23/2013	Various		129,429,313	119,800,000	232,944	1
000000 00 0	GNMA DOLLAR ROLLS JUNE 3.500% 07/15/42		04/30/2013	Various		395,780,352	364,800,000	673,867	1
0599999.	Total - Bonds - U.S. Government					935,053,412	871,399,999	1,619,947	XXX
Bonds - U.S. States, Territories and Possessions									
000000 00 0	CALIFORNIA LOTTERY -Nal 0.000% 05/05/21		05/03/2013	STONE STREET CAPITAL		1,446,004	1,784,000		1FE
207728 CK 0	CONNECTICUT ST DEV AUTH 4.375% 09/01/28		06/21/2013	J P MORGAN SECURITIES INC.		29,141,250	28,500,000	398,307	1FE
45222# DZ 3	ILLINOIS LOTTERY -Ghana 0.000% 11/22/34		04/15/2013	STONE STREET CAPITAL		340,266	675,000		1FE
57585* CJ 0	MASSACHUSETTS LOTTERY 0.000% 01/30/27		04/15/2013	PEACHTREE		1,083,800	1,625,003		1FE
000000 00 0	MASSACHUSETTS LOTTERY 0.000% 02/23/28		05/09/2013	SENECA ONE		387,754	573,949		1FE
000000 00 0	MASSACHUSETTS LOTTERY 0.000% 11/23/26		05/31/2013	PEACHTREE		2,308,951	3,136,000		1FE
000000 00 0	MASSACHUSETTS LOTTERY - 0.000% 06/07/25		06/11/2013	NORTHEASTERN CAPITAL FUNDING L		354,137	500,000		1FE
000000 00 0	MASSACHUSETTS LOTTERY 0.000% 11/08/18		06/20/2013	STONE STREET CAPITAL		658,507	738,000		1FE
000000 00 0	MASSACHUSETTS LOTTERY 0.000% 05/01/31		06/21/2013	NORTHEASTERN CAPITAL FUNDING L		350,486	540,000		1FE
000000 00 0	MASSACHUSETTS LOTTERY 0.000% 06/25/27		06/24/2013	NORTHEASTERN CAPITAL FUNDING L		2,016,004	3,500,000		1FE
91754C BQ 2	UTAH ST BRD REGTS AUX 6.306% 04/01/36		05/22/2013	CITIGROUP GLOBAL MKTS/SALOMON		2,411,419	1,875,000	18,721	1FE
000000 00 0	WASHINGTON LOTTERY -Kyl 0.000% 12/11/23		05/10/2013	STONE STREET CAPITAL		383,651	600,000		1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					40,882,229	44,046,952	417,028	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
346668 DH 6	FORSYTH MT POLL CONTROL 3.900% 03/01/31		05/17/2013	J P MORGAN SECURITIES INC.		16,000,000	16,000,000		1FE
346668 DJ 2	FORSYTH MT POLL CONTROL 4.000% 03/01/31		05/17/2013	J P MORGAN SECURITIES INC.		11,000,000	11,000,000		1FE
46613P R6 5	JEA FLA WTR & SWR SYS R 3.850% 10/01/37		06/13/2013	WELLS FARGO		11,343,430	12,145,000	100,011	1FE
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions					38,343,430	39,145,000	100,011	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3128MD MF 7	FHLMC GOLD POOL #G14658 3.000% 05/01/27		05/08/2013	CREDIT SUISSE		56,809,688	54,000,000	76,500	1

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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)
3128MD P9 8	FHLMC GOLD POOL #G14748 3.000% 04/01/28.....		...05/01/2013	NOMURA SECURITIES INT'L INC.....		.....8,450,000	.....8,000,000	.....10,000	1.....
3128MD RJ 4	FHLMC GOLD POOL #G14789 3.000% 07/01/28.....		...05/08/2013	BNP SECURITIES.....		.....65,187,188	.....62,000,000	.....87,833	1.....
3128MJ SN 1	FHLMC GOLD POOL #G08524 3.000% 03/01/43.....		...05/09/2013	BNY CAPITAL MARKETS.....		.....17,878,475	.....17,300,007	.....17,300	1.....
3128MM QP 1	FHLMC GOLD POOL #G18461 2.500% 04/01/28.....		...03/07/2013	Various.....		.....136,104,375	.....132,000,000	.....137,500	1.....
3128MM QP 1	FHLMC GOLD POOL #G18461 2.500% 04/01/28.....		...03/19/2013	Various.....		.....61,486,290	.....59,577,444	.....62,060	1.....
3128MM QT 3	FHLMC GOLD POOL #G18465 2.500% 05/01/28.....		...03/22/2013	Various.....		.....119,665,000	.....116,000,000	.....120,833	1.....
3128MM QY 2	FHLMC GOLD POOL #G18470 2.500% 06/01/28.....		...04/26/2013	Various.....		.....145,724,219	.....140,000,000	.....165,278	1.....
3128Q0 GE 1	FHLMC GOLD POOL #J19197 3.000% 05/01/27.....		...05/01/2013	NOMURA SECURITIES INT'L INC.....		.....16,900,000	.....16,000,000	.....20,000	1.....
31307B 4C 1	FHLMC GOLD POOL #J23519 2.500% 05/01/28.....		...03/15/2013	Various.....		.....76,368,204	.....74,000,001	.....77,083	1.....
31307B 4Q 0	FHLMC GOLD POOL #J23531 2.500% 05/01/28.....		...03/19/2013	BNP SECURITIES.....		.....3,163,271	.....3,057,685	.....3,185	1.....
31307B 5L 0	FHLMC GOLD POOL #J23551 2.500% 05/01/28.....		...03/19/2013	BNP SECURITIES.....		.....51,069,502	.....49,364,872	.....51,422	1.....
31307B SW 1	FHLMC GOLD POOL #J23233 2.500% 04/01/28.....		...03/15/2013	CREDIT SUISSE.....		.....72,242,189	.....70,000,001	.....72,917	1.....
31307B VW 7	FHLMC GOLD POOL #J23329 2.500% 04/01/28.....		...03/07/2013	ROYAL BANK SCOTLAND (FED).....		.....55,679,063	.....54,000,000	.....56,250	1.....
31307B ZD 5	FHLMC GOLD POOL #J23440 2.500% 04/01/28.....		...03/11/2013	DEUTSCHE BANK SECURITIES INC.....		.....55,544,063	.....54,000,000	.....56,250	1.....
31307C EP 9	FHLMC GOLD POOL #J23742 3.000% 05/01/28.....		...05/01/2013	NOMURA SECURITIES INT'L INC.....		.....40,137,500	.....38,000,000	.....47,500	1.....
31307C G2 8	FHLMC GOLD POOL #J23817 2.500% 05/01/28.....		...03/15/2013	MORGAN STANLEY & CO INC.....		.....6,192,188	.....6,000,000	.....6,250	1.....
31307C ME 5	FHLMC GOLD POOL #J23957 2.500% 06/01/28.....		...03/18/2013	CITIGROUP GLOBAL MKTS/SALOMON.....		.....51,656,250	.....50,000,000	.....52,083	1.....
31307C PE 2	FHLMC GOLD POOL #J24021 2.500% 06/01/28.....		...05/13/2013	ROYAL BANK SCOTLAND (FED).....		.....43,793,720	.....42,300,001	.....49,938	1.....
3132GR KB 6	FHLMC GOLD POOL #Q06290 3.500% 02/01/42.....		...04/04/2013	BARCLAYS BANK INTL LTD.....		.....19,174,420	.....18,180,193	.....21,210	1.....
3132HL CE 1	FHLMC GOLD POOL #Q10069 3.500% 08/01/42.....		...04/04/2013	BARCLAYS BANK INTL LTD.....		.....9,843,808	.....9,843,492	.....11,484	1.....
3132HP SD 7	FHLMC GOLD POOL #Q13216 3.500% 11/01/42.....		...04/04/2013	BARCLAYS BANK INTL LTD.....		.....33,725,021	.....31,976,316	.....37,306	1.....
3132JA SF 3	FHLMC GOLD POOL #Q19117 3.500% 06/01/43.....		...04/22/2013	CREDIT SUISSE.....		.....63,496,875	.....60,000,000	.....70,000	1.....
3138E5 CH 9	FNMA POOL #AK0971 3.000% 02/01/27.....		...05/16/2013	STIFEL NICOLAUS & COMPANY.....		.....8,459,567	.....8,020,923	.....11,363	1.....
3138NY 5D 3	FNMA POOL #AR2643 3.500% 02/01/43.....		...04/09/2013	Various.....		.....71,899,374	.....67,999,999	.....79,333	1.....
3138W5 F9 4	FNMA POOL #AR7391 3.000% 06/01/43.....		...05/06/2013	GOLDMAN SACHS & CO.....		.....51,882,811	.....49,999,999	.....50,000	1.....
3138WP C5 1	FNMA POOL #AT1891 3.500% 11/01/41.....		...03/07/2013	MERRILL LYNCH PFS.....		.....52,562,499	.....49,999,999	.....48,611	1.....
3138WQ AX 0	FNMA POOL #AT2721 3.000% 05/01/43.....		...04/25/2013	BNP SECURITIES.....		.....27,027,812	.....26,000,000	.....26,000	1.....
3138WR 5Y 2	FNMA POOL #AT4462 3.000% 05/01/43.....		...04/25/2013	BNP SECURITIES.....		.....20,790,625	.....20,000,000	.....20,000	1.....
31417C DR 3	FNMA POOL #AB5511 3.500% 07/01/42.....		...04/01/2013	GOLDMAN SACHS & CO.....		.....16,870,000	.....16,000,000	.....18,667	1.....
31417D N3 3	FNMA POOL #AB6709 3.500% 10/01/42.....		...04/05/2013	MERRILL LYNCH PFS.....		.....15,939,844	.....15,000,000	.....17,500	1.....
31418A LS 5	FNMA POOL #MA1236 3.500% 11/01/42.....		...04/09/2013	BNY CAPITAL MARKETS.....		.....19,615,782	.....18,500,001	.....21,583	1.....
31418A SV 1	FNMA POOL #MA1431 2.500% 05/01/23.....		...06/07/2013	CITIGROUP GLOBAL MKTS/SALOMON.....		.....7,104,898	.....6,870,859	.....8,111	1.....
000000 00 0	FHLMC DOLLAR ROLLS MAY 3.000% 03/15/43.....		...04/09/2013	BNY CAPITAL MARKETS.....		.....17,900,094	.....17,300,000	.....17,300	1.....
000000 00 0	FHLMC DOLLAR ROLLS JUNE 3.000% 03/15/43.....		...05/09/2013	BNY CAPITAL MARKETS.....		.....17,878,469	.....17,300,000	.....17,300	1.....
000000 00 0	FHLMC DOLLAR ROLLS JULY 3.000% 03/15/43.....		...06/07/2013	BNP SECURITIES.....		.....17,270,266	.....17,300,000	.....20,183	1.....
000000 00 0	FHLMC DOLLAR ROLLS MAY 3.500% 10/15/41.....		...04/23/2013	Various.....		.....220,333,274	.....208,900,000	.....243,717	1.....
000000 00 0	FHLMC DOLLAR ROLLS JUNE 3.500% 10/15/41.....		...05/07/2013	Various.....		.....220,858,047	.....208,900,000	.....243,717	1.....
000000 00 0	FHLMC DOLLAR ROLLS JULY 3.500% 02/15/42.....		...05/29/2013	Various.....		.....215,173,152	.....208,900,000	.....284,336	1FE.....
000000 00 0	FHLMC DOLLAR ROLLS AUGU 3.500% 04/01/42.....		...06/26/2013	Various.....		.....208,532,547	.....208,900,000	.....223,407	1.....
000000 00 0	FHLMC DOLLAR ROLLS MAY 2.500% 02/15/28.....		...04/10/2013	Various.....	200,927,375192,300,000200,312	1.....

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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	FHLMC DOLLAR ROLLS JUNE 2.500% 02/15/28.....		...06/05/2013	Various.....		.....582,279,657	.....561,300,000	.....662,646	1.....
000000 00 0	FHLMC DOLLAR ROLLS JULY 2.500% 05/01/27.....		...06/10/2013	Various.....		.....570,934,656	.....561,300,000	.....662,646	1.....
000000 00 0	FHLMC DOLLAR ROLLS MAY 3.000% 12/15/26.....		...05/01/2013	Various.....		.....175,351,485	.....166,000,000	.....207,500	1.....
000000 00 0	FHLMC DOLLAR ROLLS JUNE 3.000% 01/15/27.....		...06/12/2013	Various.....		.....257,936,328	.....246,000,000	.....348,500	1.....
000000 00 0	FHLMC DOLLAR ROLLS JULY 3.000% 05/15/27.....		...06/12/2013	J P MORGAN SECURITIES INC.....		.....20,762,500	.....20,000,000	.....28,333	1.....
000000 00 0	FHLMC DOLLAR ROLLS JULY 3.000% 05/15/27.....		...06/12/2013	Various.....		.....193,792,500	.....187,000,000	.....264,917	1.....
000000 00 0	FHLMC DOLLAR ROLLS AUGU 3.000% 06/01/27.....		...06/24/2013	Various.....		.....191,491,641	.....187,000,000	.....202,583	1.....
000000 00 0	FNMA DOLLAR ROLLS MAY 3.000% 10/01/42.....		...04/08/2013	Various.....		.....338,603,008	.....327,000,000	.....327,000	1.....
000000 00 0	FNMA DOLLAR ROLLS JUNE 3.000% 10/01/42.....		...05/06/2013	Various.....		.....339,779,453	.....327,000,000	.....327,000	1.....
000000 00 0	FNMA DOLLAR ROLLS JULY 3.000% 10/01/42.....		...06/07/2013	Various.....		.....328,177,422	.....327,000,000	.....381,500	1.....
000000 00 0	FNMA DOLLAR ROLLS MAY 3.500% 03/01/42.....		...04/09/2013	Various.....		.....244,875,254	.....231,300,000	.....269,850	1.....
000000 00 0	FNMA DOLLAR ROLLS JUNE 3.500% 03/01/42.....		...05/09/2013	Various.....		.....126,106,250	.....119,000,000	.....138,833	1.....
000000 00 0	FNMA DOLLAR ROLLS JULY 3.500% 03/01/42.....		...06/07/2013	Various.....		.....122,705,000	.....119,000,000	.....161,972	1.....
000000 00 0	FNMA DOLLAR ROLLS AUGUS 3.500% 03/01/42.....		...06/20/2013	ROYAL BANK OF CANADA (FED).....		.....120,823,047	.....119,000,000	.....127,264	1.....
000000 00 0	FNMA DOLLAR ROLLS MAY 2.500% 11/25/27.....		...04/05/2013	Various.....		.....113,369,297	.....109,000,000	.....113,542	1.....
000000 00 0	FNMA DOLLAR ROLLS JUNE 2.500% 06/25/27.....		...05/13/2013	Various.....		.....113,070,469	.....109,000,000	.....128,681	1.....
000000 00 0	FNMA DOLLAR ROLLS JULY 2.500% 05/01/27.....		...06/03/2013	Various.....		.....110,992,031	.....109,000,000	.....128,681	1.....
000000 00 0	FNMA DOLLAR ROLLS AUGUS 2.500% 07/01/27.....		...06/20/2013	Various.....		.....109,253,360	.....109,000,000	.....98,403	1.....
000000 00 0	FNMA DOLLAR ROLLS JULY 3.500% 07/15/42.....		...06/18/2013	Various.....		.....380,948,211	.....364,800,000	.....744,800	1.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					.....7,063,107,316	.....6,822,491,792	.....8,186,273	.....XXX.....

QE04.2

Bonds - Industrial and Miscellaneous

00037B AC 6	ABB FINANCE USA INC SR 4.375% 05/08/42.....		...05/23/2013	GOLDMAN SACHS & CO.....		.....7,280,630	.....7,000,000	.....17,865	1FE.....
00080# AA 7	ABSF II LLC ABS CBO 7.190% 12/31/13.....		...06/25/2013	Interest Capitalization.....		.....594	.....594		6.....
00101J AH 9	ADT CORP GLOBAL SR 4.125% 06/15/23.....		...05/23/2013	Tax Free Exchange.....		.....8,171,040	.....8,000,000	.....118,250	2FE.....
00846U AJ 0	AGILENT TECHNOLOGIES IN 3.875% 07/15/23.....		...06/18/2013	MERRILL LYNCH PFS.....		.....9,954,400	.....10,000,000		2FE.....
018522 F# 4	ALLETE INC FIRST MORTGA 3.300% 10/15/28.....		...03/05/2013	PIPER JAFFRAY HOPWOOD.....		.....4,000,000	.....4,000,000		1.....
03027W AJ 1	AMERICAN TOWER TRUST I 3.070% 03/15/23.....		...05/28/2013	BARCLAYS BANK INTL LTD.....		.....10,056,200	.....10,000,000	.....13,644	1AM.....
053611 AG 4	AVERY DENNISON CORP SR 3.350% 04/15/23.....		...04/03/2013	MERRILL LYNCH PFS.....		.....6,992,860	.....7,000,000		2FE.....
059165 EF 3	BALTIMORE GAS & ELECTRI 3.350% 07/01/23.....		...06/12/2013	SCOTIA CAPITAL INC.....		.....15,993,120	.....16,000,000		2FE.....
071813 BL 2	BAXTER INTERNATIONAL IN 3.200% 06/15/23.....		...06/04/2013	J P MORGAN SECURITIES INC.....		.....4,984,250	.....5,000,000		1FE.....
072732 AC 4	BAYER CORP SR UNSECURED 6.650% 02/15/28.....		...05/02/2013	CITIGROUP GLOBAL MKTS/SALOMON.....		.....15,237,860	.....11,000,000	.....166,619	1FE.....
11041R AL 2	BAE SYSTEMS FINANCE INC 7.500% 07/01/27.....		...05/09/2013	BARCLAYS BANK INTL LTD.....		.....15,101,240	.....11,000,000	.....304,792	2FE.....
12527G AB 9	CF INDUSTRIES INC SENIO 7.125% 05/01/20.....		...05/20/2013	Various.....		.....10,017,700	.....8,000,000	.....34,833	2FE.....
12527G AC 7	CF INDUSTRIES INC SR 3.450% 06/01/23.....		...05/20/2013	MORGAN STANLEY & CO INC.....		.....6,993,490	.....7,000,000		2FE.....
151895 B# 5	CENTERPOINT PROPERTIES 3.020% 06/12/20.....		...04/24/2013	J P MORGAN SECURITIES INC.....		.....7,000,000	.....7,000,000		2Z.....
151895 C* 8	CENTERPOINT PROPERTIES 3.600% 06/12/23.....		...04/24/2013	J P MORGAN SECURITIES INC.....		.....7,000,000	.....7,000,000		2Z.....
166764 AH 3	CHEVRON CORP GLOBAL SEN 3.191% 06/24/23.....		...06/18/2013	BARCLAYS BANK INTL LTD.....		.....7,000,000	.....7,000,000		1FE.....
17252M AK 6	CINTAS CORP NO. 2 NOTES 4.300% 06/01/21.....		...05/15/2013	Various.....		.....11,585,070	.....10,500,000	.....212,850	2FE.....
268648 AN 2	EMC CORP SENIOR UNSECUR 3.375% 06/01/23.....		...06/05/2013	Various.....		.....15,029,900	.....15,000,000	.....5,625	1FE.....
291641 B* 8	EMPIRE DISTRICT ELECTRI 4.320% 05/30/43.....		...09/28/2012	UBS INVESTMENT BANK CMO.....		.....10,000,000	.....10,000,000		1Z.....

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	ENTERPRISE RB FUND II L 0.000% 04/01/20.....		..02/21/2013	CORPORATE CREDIT INC.....		.....12,887,779	.....14,600,000		1Z.....
29717P AE 7	ESSEX PORTFOLIO LP SENI 3.250% 05/01/23.....		..04/08/2013	WELLS FARGO.....		.....3,966,080	.....4,000,000		2FE.....
361268 B# 1	G&K SERVICES INC SENIOR 3.880% 04/15/25.....		..02/13/2013	MERRILL LYNCH PFS.....		.....1,000,000	.....1,000,000		2Z.....
37331N AD 3	GEORGIA PACIFIC LLC 3.734% 07/15/23.....		..06/18/2013	J P MORGAN SECURITIES INC.....		.....21,999,340	.....22,000,000		2FE.....
40407* AA 3	HANNON ARMSTRONG 2006 T 6.176% 07/01/26.....		..06/01/2013	Interest Capitalization.....		.....71,453	.....71,453		1.....
41068@ AA 9	HANNON ARMSTRONG 2006 T 5.634% 12/10/26.....		..06/10/2013	Interest Capitalization.....		.....113,193	.....113,193		1.....
41242* AS 1	HARDWOOD FUNDING LLC SE 3.380% 06/07/23.....		..05/07/2013	MERRILL LYNCH PFS.....		.....4,000,000	.....4,000,000		2Z.....
41242* AT 9	HARDWOOD FUNDING LLC SE 3.530% 06/07/25.....		..05/07/2013	MERRILL LYNCH PFS.....		.....11,000,000	.....11,000,000		2Z.....
449669 AK 6	IMC GLOBAL INC NOTES 7.300% 01/15/28.....		..04/17/2013	MORGAN STANLEY & CO INC.....		.....11,928,870	.....9,000,000	.....177,025	2FE.....
459506 AC 5	INTL FLAVOR & FRAGRANCE 3.200% 05/01/23.....		..04/01/2013	MORGAN STANLEY & CO INC.....		.....6,993,840	.....7,000,000		2FE.....
478165 AG 8	JOHNSON (SC) & SON INC 4.800% 09/01/40.....		..05/16/2013	SOUTHWEST SECURITIES.....		.....16,522,350	.....15,000,000	.....160,000	1FE.....
487836 AT 5	KELLOGG CO UNSECURED DE 7.450% 04/01/31.....		..04/12/2013	BAIRD (ROBERT W) & CO INC.....		.....11,193,760	.....8,000,000	.....26,489	2FE.....
595620 AE 5	MIDAMERICAN ENERGY CO S 5.750% 11/01/35.....		..05/22/2013	FIRST TENNESEE SECURITIES.....		.....13,527,067	.....10,855,000	.....46,812	1FE.....
645869 D* 6	NEW JERSEY NATURAL GAS 3.150% 04/15/28.....		..01/18/2013	PIPER JAFFRAY HOPWOOD.....		.....5,000,000	.....5,000,000		1Z.....
694032 AT 0	PACIFIC BELL SENIOR 7.125% 03/15/26.....		..06/28/2013	SEAPORT GROUP SECURITIES.....		.....6,659,854	.....5,440,000	.....115,488	1FE.....
71713U AT 9	PHARMACIA CORP SR UNSEC 6.750% 12/15/27.....		..05/20/2013	CREDIT SUISSE.....		.....4,467,763	.....3,259,000	.....96,548	1FE.....
78403D AF 7	SBA TOWER TRUST ABS 3.722% 04/15/48.....		..04/04/2013	DEUTSCHE BANK SECURITIES INC.....		.....12,000,000	.....12,000,000		1FE.....
858586 H# 0	STEPAN CO SENIOR NOTES 3.860% 06/27/25.....		..06/14/2013	MERRILL LYNCH PFS.....		.....7,000,000	.....7,000,000		2Z.....
891906 AB 5	TOTAL SYSTEM SERVICES I 3.750% 06/01/23.....		..05/15/2013	Various.....		.....12,999,500	.....13,000,000		2FE.....
911308 AB 0	UNITED PARCEL SVCS AMER 8.375% 04/01/30.....		..06/06/2013	BAIRD (ROBERT W) & CO INC.....		.....17,625,840	.....12,000,000	.....195,417	1FE.....
318069 B# 7	FINNING INTERNATIONAL I 3.400% 05/22/23.....	T.....	..05/10/2013	CITIGROUP GLOBAL MKTS/SALOMON.....		.....15,375,000	.....15,375,000		2Z.....
124733 AA 4	CA COLONNADE SECURITIES 7.860% 12/01/14.....	R.....	..06/01/2013	SECURITIES ADMINISTRATION.....		.....336,844	.....336,844		1.....
227170 AE 7	CRONOS CONTAINERS PROGR 3.080% 04/18/28.....	F.....	..04/17/2013	DEUTSCHE BANK SECURITIES INC.....		.....333,331	.....333,333		1.....
227170 AE 7	CRONOS CONTAINERS PROGR 3.080% 04/18/28.....	F.....	..04/17/2013	DEUTSCHE BANK SECURITIES INC.....		.....19,666,529	.....19,666,667		1AM.....
37952U AB 9	GLOBAL SC FINANCE SRL A 2.980% 04/17/28.....	F.....	..04/24/2013	DEUTSCHE BANK SECURITIES INC.....		.....19,665,416	.....19,666,667		1AM.....
37952U AB 9	GLOBAL SC FINANCE SRL A 2.980% 04/17/28.....	F.....	..04/24/2013	DEUTSCHE BANK SECURITIES INC.....		.....333,312	.....333,333		1.....
709629 AL 3	PENTAIR FINANCE SA SR U 3.150% 09/15/22.....	F.....	..04/25/2013	Tax Free Exchange.....		.....1,982,144	.....2,000,000	.....7,000	2FE.....
76720A AM 8	RIO TINTO FINANCE USA P 2.250% 12/14/18.....	F.....	..06/14/2013	J P MORGAN SECURITIES INC.....		.....4,954,300	.....5,000,000		1FE.....
78413H AA 7	SES SA SR UNSEC NOTES 3.600% 04/04/23.....	F.....	..03/27/2013	MERRILL LYNCH PFS.....		.....11,040,280	.....11,000,000		2FE.....
902133 AM 9	TYCO ELECTRONICS GROUP 3.500% 02/03/22.....	F.....	..06/18/2013	CANTOR FITZGERALD & CO.....		.....8,250,283	.....8,300,000	.....111,358	2FE.....
EH7469 18 0	STATOIL ASA SENIOR UNSE 6.875% 03/11/31.....	D.....	..04/19/2013	DEUTSCHE BANK SECURITIES INC.....		.....20,764,533	.....13,963,950	.....118,359	1FE.....
G1696# BA 3	BUNZL FINANCE PLC GTD 3.620% 04/17/24.....	R.....	..10/16/2012	ROYAL BANK SCOTLAND SHORT TERM.....		.....9,000,000	.....9,000,000		2Z.....
G5147* AC 0	JOHNSON MATTHEY PLC SEN 3.140% 06/05/25.....	F.....	..04/05/2013	ROYAL BANK SCOTLAND (FED).....		.....23,000,000	.....23,000,000		1Z.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....488,057,015	.....452,815,034	.....1,928,974	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....8,565,443,402	.....8,229,898,777	.....12,252,233	.....XXX.....
8399999.	Total - Bonds.....					.....8,565,443,402	.....8,229,898,777	.....12,252,233	.....XXX.....
Common Stocks - Industrial and Miscellaneous									
50212V 10 0	LPL FINANCIAL HOLDINGS.....		..05/28/2013	DIRECT PLACEMENT.....	.....22,573.000	.....812,628	.....XXX.....		L.....
872438 10 6	THL CREDIT INC COMMON S.....		..05/09/2013	DIRECT PLACEMENT.....	.....124,696.000	.....1,892,885	.....XXX.....		L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....				2,705,513XXX.....0XXX.....

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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)
Common Stocks - Parent, Subsidiaries and Affiliates									
36241@ 10 1	GWFS EQUITIES.....		...06/30/2013	CAPITAL CONTRIBUTION.....		51,293	XXX		J
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					51,293	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3.....					2,756,806	XXX	0	XXX
9799999.	Total - Common Stocks.....					2,756,806	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks.....					2,756,806	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					8,568,200,208	XXX	12,252,233	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	For e i g n	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 Design- nation or Market Indicator (a)
Bonds - U.S. Government																					
04249@ AB 7	ARMY AND AIR FORCE EXCH 5.470% 06/17/13....		06/17/2013	Maturity.....		10,250,000	10,250,000	10,250,000	10,250,000				0		10,250,000			0	280,338	06/17/2013	1.....
04249@ AD 3	ARMY AND AIR FORCE EXCH 4.950% 10/15/24....		06/15/2013	Redemption 100.0000.....		160,777	160,777	160,777	160,777				0		160,777			0	3,318	10/15/2024	1.....
36176W 7F 2	GNMA POOL #778794 3.500% 01/15/42.....		06/18/2013	CREDIT SUISSE.....		81,445,312	74,999,999	81,445,312					0		81,445,312			0	138,542	01/15/2042	1.....
36176X CL 1	GNMA POOL #778875 3.500% 02/15/42.....		04/25/2013	J P MORGAN SECURITIES INC NOMURA SECURITIES INT'L		49,353,528	46,013,923	49,353,528					0		49,353,528			0	89,472	02/15/2042	1.....
36176X FP 9	GNMA POOL #778974 3.500% 03/15/42.....		04/26/2013	INC.....		54,685,547	51,000,000	54,685,547					0		54,685,547			0	99,167	03/15/2042	1.....
36176X P2 9	GNMA POOL #779241 3.500% 05/15/42.....		04/25/2013	J P MORGAN SECURITIES INC		16,000,936	14,918,201	16,000,936					0		16,000,936			0	29,008	05/15/2042	1.....
36176X PY 9	GNMA POOL #779239 3.500% 05/15/42.....		04/30/2013	Various.....		71,486,657	65,800,001	71,486,657					0		71,486,657			0	127,944	05/15/2042	1.....
36177R CB 5	GNMA POOL #796365 3.500% 02/15/43.....		03/22/2013	J P MORGAN SECURITIES INC		9,870,757	9,200,152	9,870,757					0		9,870,757			0	15,206	02/15/2043	1.....
36179K Q8 0	GNMA POOL #AC9479 3.500% 02/15/43.....		04/02/2013	J P MORGAN SECURITIES INC NOMURA SECURITIES INT'L		858,151	799,849	858,151					0		858,151			0	1,322	02/15/2043	1.....
36180D RQ 2	GNMA POOL #AD2295 3.500% 03/15/43.....		04/26/2013	INC.....		25,734,376	24,000,000	25,734,376					0		25,734,376			0	46,667	03/15/2043	1.....
36180D VH 7	GNMA POOL #AD2416 3.500% 05/15/43.....		04/25/2013	J P MORGAN SECURITIES INC		8,655,570	8,069,874	8,655,570					0		8,655,570			0	15,691	05/15/2043	1.....
36180N DT 9	GNMA POOL #AD9114 3.500% 05/15/43.....		04/25/2013	J P MORGAN SECURITIES INC		21,449,417	19,998,000	21,449,417					0		21,449,417			0	38,885	05/15/2043	1.....
36202A PD 3	GNMA POOL #000420 10.000% 10/20/15.....		06/01/2013	Paydown.....		64	64	65	64				0		64			0	3	10/20/2015	1.....
36202B 4H 5	GNMA POOL #001724 10.000% 11/20/21.....		06/01/2013	Paydown.....		45	45	47	46		(1)		(1)		45			0	2	11/20/2021	1.....
36202B HP 3	GNMA POOL #001138 10.000% 02/20/19.....		06/01/2013	Paydown.....		66	66	68	67		(1)		(1)		66			0	3	02/20/2019	1.....
36202B KP 9	GNMA POOL #001202 10.000% 06/20/19.....		06/01/2013	Paydown.....		8	8	9	8				0		8			0		06/20/2019	1.....
36202B P7 4	GNMA POOL #001346 10.000% 02/20/20.....		06/01/2013	Paydown.....		129	129	142	135		(6)		(6)		129			0	5	02/20/2020	1.....
36202D KL 4	GNMA POOL #002999 7.500% 11/20/30.....		06/01/2013	Paydown.....		781	781	780	780		1		1		781			0	26	11/20/2030	1.....
36202E PA 1	GNMA POOL #004017 6.000% 08/20/37.....		06/01/2013	Paydown.....		510	510	518	518		(7)		(7)		510			0	13	08/20/2037	1.....
36202K MC 6	GNMA POOL #008455 1.750% 07/20/24.....		06/01/2013	Paydown.....		696	696	719	711		(15)		(15)		696			0	5	07/20/2024	1.....
36216R 3E 2	GNMA POOL #172797 9.500% 09/15/16.....		06/01/2013	Paydown.....		166	166	166	166				0		166			0	7	09/15/2016	1.....
36219K ZT 6	GNMA POOL #251954 10.000% 11/15/18.....		06/01/2013	Paydown.....		482	482	534	505		(22)		(22)		482			0	20	11/15/2018	1.....
36219S M3 0	GNMA POOL #257878 10.000% 05/15/19.....		06/01/2013	Paydown.....		44	44	49	46		(2)		(2)		44			0	2	05/15/2019	1.....
36220B CL 5	GNMA POOL #272875 10.000% 04/15/19.....		06/01/2013	Paydown.....		1,521	1,521	1,684	1,595		(74)		(74)		1,521			0	63	04/15/2019	1.....
36225C B6 2	GNMA CMT POOL #G280060 1.750% 04/20/27.....		06/01/2013	Paydown.....		1,861	1,861	1,849	1,852		9		9		1,861			0	14	04/20/2027	1.....
36230M EN 3	GNMA POOL #752841 3.750% 10/15/26.....		06/01/2013	Paydown.....		136,045	136,045	136,045	136,045				0		136,045			0	2,127	10/15/2026	1.....
38373Q AH 4	GNMA CMO SER.2003-28 CL 5.500% 04/20/32.....		06/01/2013	Paydown.....		1,263,925	1,263,925	1,253,663	1,259,449		4,476		4,476		1,263,925			0	28,857	04/20/2032	1.....
38373Y VX 9	GNMA CMO SER.2003-8 CL 5.500% 04/16/25.....		06/01/2013	Paydown.....		60,716	60,716	60,896	60,689		27		27		60,716			0	1,392	04/16/2025	1.....
38374H UU 2	GNMA CMO SER.2004-62 CL 5.500% 09/20/22.....		06/01/2013	Paydown.....		798,684	798,684	805,329	798,388		296		296		798,684			0	18,202	09/20/2022	1.....
38375J RJ 6	GNMA CMO FLOAT SER.2007 0.317% 06/20/35.....		06/20/2013	Paydown.....		313,791	313,791	313,791	313,791				0		313,791			0	430	06/20/2035	1.....
83162C GG 2	SMALL BUSINESS 6.850% 10/01/15.....		04/01/2013	Redemption 100.0000.....		3,340	3,340	3,458	3,354		(14)		(14)		3,340			0	114	10/01/2015	1.....
83162C GT 4	SMALL BUSINESS 7.600% 05/01/16.....		05/01/2013	Redemption 100.0000.....		1,648	1,648	1,723	1,672		(24)		(24)		1,648			0	63	05/01/2016	1.....
83162C QH 9	SMALL BUSINESS 5.820% 06/01/26.....		06/01/2013	Paydown.....		332,033	332,033	332,033	332,033				0		332,033			0	10,081	06/01/2026	1.....
83162C QP 1	SMALL BUSINESS 5.370% 10/01/26.....		04/01/2013	Paydown.....		2,503,501	2,503,501	2,503,501	2,503,501				0		2,503,501			0	69,216	10/01/2026	1.....

QE05

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	For e i g n	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)
83162C QR 7	SMALL BUSINESS 5.360% 11/01/26.....		05/01/2013	Paydown.....		1,437,491	1,437,491	1,437,491	1,437,491				0		1,437,491			0	39,367	11/01/2026	1.....
83162C QS 5	SMALL BUSINESS 5.120% 12/01/26.....		06/01/2013	Paydown.....		1,008,929	1,008,929	1,008,929	1,008,929				0		1,008,929			0	26,855	12/01/2026	1.....
911760 GH 3	VENDEE MORTGAGE TRUST C 7.500% 06/15/25.....		06/01/2013	Paydown.....		52,000	52,000	54,926	54,508		(2,508)		(2,508)		52,000			0	1,866	06/15/2025	1.....
911760 LT 1	VENDEE MORTGAGE TRUST C 6.543% 10/15/27.....		06/01/2013	Paydown.....		6,053	6,053	6,031	6,033		20		20		6,053			0	165	10/15/2027	1.....
911760 LY 0	VENDEE MORTGAGE TRUST C 6.500% 03/15/29.....		06/01/2013	Paydown.....		72,584	72,584	73,774	73,192		(609)		(609)		72,584			0	1,915	03/15/2029	1.....
911760 RE 8	VENDEE MORTGAGE TRUST C 6.000% 10/15/31.....		06/01/2013	Paydown.....		167,965	167,965	170,038	170,804		(2,840)		(2,840)		167,965			0	4,371	10/15/2031	1.....
912828 JD 3	UNITED STATES OF AMERIC 3.375% 06/30/13.....		06/30/2013	Maturity.....		100,000	100,000	107,043	101,195		(1,195)		(1,195)		100,000			0	1,688	06/30/2013	1.....
912828 TY 6	UNITED STATES OF AMERIC 1.625% 11/15/22.....		05/09/2013	JEFFERIES & CO INC.....		4,060,745	4,100,000	4,072,453	4,072,480		970		970		4,073,449		(12,704)	(12,704)	33,128	11/15/2022	1.....
912828 UN 8	UNITED STATES OF AMERIC 2.000% 02/15/23.....		06/21/2013	Various.....		9,872,030	10,000,000	10,197,696			(1,835)		(1,835)		10,195,861		(323,831)	(323,831)	65,746	02/15/2023	1.....
912828 UQ 1	UNITED STATES OF AMERIC 1.250% 02/29/20.....		04/24/2013	HSBC SECURITIES INC.....		7,068,058	7,000,000	6,920,731			1,389		1,389		6,922,120		145,938	145,938	14,266	02/29/2020	1.....
912828 VB 3	UNITED STATES OF AMERIC 1.750% 05/15/23.....		06/21/2013	Various.....		21,878,267	23,000,000	22,468,005			2,157		2,157		22,470,162		(591,895)	(591,895)	31,766	05/15/2023	1.....
92261U AA 2	VENDEE MORTGAGE TRUST C 5.250% 01/15/32.....		06/01/2013	Paydown.....		646,823	646,823	648,819	648,146		(1,323)		(1,323)		646,823			0	13,976	01/15/2032	1.....
92261X AA 6	VENDEE MORTGAGE TRUST C 4.250% 02/15/35.....		06/01/2013	Paydown.....		700,142	700,142	712,887	711,041		(10,899)		(10,899)		700,142			0	13,112	02/15/2035	1.....
000000 00 0	GNMA DOLLAR ROLLS APRIL 3.500% 07/15/42.....		04/02/2013	J P MORGAN SECURITIES INC.....		64,525,781	60,000,000	64,525,781					0		64,525,781			0	307,760	07/15/2042	1.....
000000 00 0	GNMA DOLLAR ROLLS MAY 3.500% 07/15/42.....		04/30/2013	Various.....		392,172,868	364,800,000	392,172,868					0		392,172,868			0	1,815,358	07/15/2042	1.....
000000 00 0	GNMA DOLLAR ROLLS JUNE 3.500% 07/15/42.....		06/18/2013	Various.....		395,780,352	364,800,000	395,780,352					0		395,780,352			0	1,395,946	07/15/2042	1.....
0599999	Total - Bonds - U.S. Government.....					1,254,921,172	1,168,522,819	1,255,725,921	24,110,011	0	(12,030)	0	(12,030)	0	1,255,703,664	0	(782,492)	(782,492)	4,783,490	XXX...	XXX...

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Bonds - U.S. States, Territories and Possessions

04062@ HS 7	ARIZONA LOTTERY -Marsel 0.000% 05/04/15.....		05/04/2013	Redemption	100.0000.....	185,000	185,000	110,074	169,334		15,666		15,666		185,000			0		05/04/2015	1FE.....
04062@ JQ 9	ARIZONA LOTTERY -Vanhoo 0.000% 06/27/13.....		06/27/2013	Redemption	100.0000.....	75,000	75,000	45,430	72,335		2,665		2,665		75,000			0		06/27/2013	1FE.....
04062@ JR 7	ARIZONA LOTTERY -Downs 0.000% 04/18/18.....		04/18/2013	Redemption	100.0000.....	24,000	24,000	12,700	19,606		4,394		4,394		24,000			0		04/18/2018	1FE.....
13067# A5 8	CALIFORNIA LOTTERY -Lov 0.000% 05/03/13.....		05/03/2013	Redemption	100.0000.....	100,000	100,000	41,187	97,293		2,707		2,707		100,000			0		05/03/2013	1FE.....
13067# G9 4	CALIFORNIA LOTTERY 0.000% 04/12/22.....		04/12/2013	Redemption	100.0000.....	280,800	280,800	130,119	199,052		81,748		81,748		280,800			0		04/12/2022	1FE.....
13067# H2 8	CALIFORNIA LOTTERY -Aoy 0.000% 04/12/22.....		04/12/2013	Redemption	100.0000.....	31,200	31,200	14,080	21,804		9,396		9,396		31,200			0		04/12/2022	1FE.....
13067# J9 1	CALIFORNIA LOTTERY 0.000% 06/10/16.....		06/10/2013	Redemption	100.0000.....	50,000	50,000	30,387	43,830		6,170		6,170		50,000			0		06/10/2016	1FE.....
13067# R7 6	CALIFORNIA LOTTERY 0.000% 04/14/23.....		04/14/2013	Redemption	100.0000.....	173,500	173,500	86,423	125,032		48,468		48,468		173,500			0		04/14/2023	1FE.....
13067# X2 0	CALIFORNIA LOTTERY -Sar 0.000% 04/14/14.....		04/14/2013	Redemption	100.0000.....	261,000	261,000	181,768	250,016		10,984		10,984		261,000			0		04/14/2014	1FE.....
13067# ZR 3	CALIFORNIA LOTTERY -Kin 0.000% 04/20/15.....		04/20/2013	Redemption	100.0000.....	50,000	50,000	28,474	45,127		4,873		4,873		50,000			0		04/20/2015	1FE.....
13067* BW 2	CALIFORNIA LOTTERY 0.000% 04/20/16.....		04/20/2013	Redemption	100.0000.....	50,000	50,000	30,093	44,765		5,235		5,235		50,000			0		04/20/2016	1FE.....
13067* DD 2	CALIFORNIA LOTTERY -Kin 0.000% 05/20/20.....		05/20/2013	Redemption	100.0000.....	20,000	20,000	13,513	15,893		4,107		4,107		20,000			0		05/20/2020	1FE.....
13067* DN 0	CALIFORNIA LOTTERY -Quo 0.000% 05/05/23.....		05/05/2013	Redemption	100.0000.....	20,000	20,000	12,083	14,297		5,703		5,703		20,000			0		05/05/2023	1FE.....
13067* EK 5	CALIFORNIA LOTTERY -Tra 0.000% 04/05/23.....		04/05/2013	Redemption	100.0000.....	20,000	20,000	12,559	14,344		5,656		5,656		20,000			0		04/05/2023	1FE.....
13067* FC 2	CALIFORNIA LOTTERY 0.000% 06/20/13.....		06/20/2013	Redemption	100.0000.....	159,999	159,999	132,609	153,860		6,139		6,139		159,999			0		06/20/2013	1FE.....
13067* FW 8	CALIFORNIA LOTTERY -Tha 0.000% 04/05/21.....		04/05/2013	Redemption	100.0000.....	31,134	31,134	23,527	24,530		6,604		6,604		31,134			0		04/05/2021	1FE.....
13067* GG 2	CALIFORNIA LOTTERY -Coo 0.000% 04/05/28.....		04/05/2013	Redemption	100.0000.....	30,000	30,000	15,671	16,260		13,740		13,740		30,000			0		04/05/2028	1FE.....
13067* GK 3	CALIFORNIA LOTTERY -Kii 0.000% 05/05/28.....		05/05/2013	Redemption	100.0000.....	35,000	35,000	19,961	20,396		14,604		14,604		35,000			0		05/05/2028	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	For eign	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)
19676# BW 8	COLORADO LOTTERY -Watki 0.000% 05/03/17.....		05/03/2013	Redemption	100.0000.....	319,483	319,483	164,896	273,295		46,188		46,188		319,483			0		05/03/2017	1FE.....
19676# CB 3	COLORADO LOTTERY -Watki 0.000% 05/03/17.....		05/03/2013	Redemption	100.0000.....	319,483	319,483	159,004	270,589		48,894		48,894		319,483			0		05/03/2017	1FE.....
19676# DY 2	COLORADO LOTTERY -Rossi 0.000% 06/23/19.....		06/23/2013	Redemption	100.0000.....	149,321	149,321	94,100	119,775		29,545		29,545		149,321			0		06/23/2019	1FE.....
19676# DZ 9	COLORADO LOTTERY -Tezak 0.000% 04/04/15.....		04/04/2013	Redemption	100.0000.....	43,681	43,681	31,950	40,357		3,324		3,324		43,681			0		04/04/2015	1FE.....
19676# EC 9	COLORADO LOTTERY -Wrigh 0.000% 04/04/15.....		04/04/2013	Redemption	100.0000.....	43,681	43,681	31,707	40,181		3,500		3,500		43,681			0		04/04/2015	1FE.....
19676# EF 2	COLORADO LOTTERY -Talbe 0.000% 04/05/15.....		04/05/2013	Redemption	100.0000.....	305,783	305,783	244,879	284,391		21,392		21,392		305,783			0		04/05/2015	1FE.....
19676# EJ 4	COLORADO LOTTERY -Rossi 0.000% 06/23/19.....		06/23/2013	Redemption	100.0000.....	36,400	36,400	24,694	28,880		7,520		7,520		36,400			0		06/23/2019	1FE.....
19676# EL 9	COLORADO LOTTERY 0.000% 05/15/16.....		05/15/2013	Redemption	100.0000.....	55,960	55,960	41,376	49,287		6,673		6,673		55,960			0		05/15/2016	1FE.....
19676# EP 0	COLORADO LOTTERY -Pyms 0.000% 06/28/15.....		06/28/2013	Redemption	100.0000.....	52,000	52,000	42,325	47,241		4,759		4,759		52,000			0		06/28/2015	1FE.....
19676# ER 6	COLORADO LOTTERY -Rossi 0.000% 06/23/19.....		06/23/2013	Redemption	100.0000.....	30,629	30,629	22,000	24,368		6,262		6,262		30,629			0		06/23/2019	1FE.....
19676# ET 2	COLORADO LOTTERY -Pyms 0.000% 06/28/15.....		06/28/2013	Redemption	100.0000.....	49,000	49,000	40,573	44,706		4,294		4,294		49,000			0		06/28/2015	1FE.....
19676# EU 9	COLORADO LOTTERY -Cirbo 0.000% 06/24/16.....		06/24/2013	Redemption	100.0000.....	38,450	38,450	29,789	32,547		5,903		5,903		38,450			0		06/24/2016	1FE.....
19676# EX 3	COLORADO LOTTERY -Lozan 0.000% 05/27/35.....		05/27/2013	Redemption	100.0000.....	125,000	125,000	51,562	53,341		71,659		71,659		125,000			0		05/27/2035	1FE.....
34282* AK 4	FLORIDA LOTTERY 0.000% 05/15/17.....		05/15/2013	Redemption	100.0000.....	362,000	362,000	195,799	303,875		58,125		58,125		362,000			0		05/15/2017	1FE.....
34282* BD 9	FLORIDA LOTTERY -Barlet 0.000% 05/15/14.....		05/15/2013	Redemption	100.0000.....	118,000	118,000	71,172	110,435		7,565		7,565		118,000			0		05/15/2014	1FE.....
34282* BG 2	FLORIDA LOTTERY -Messic 0.000% 05/15/16.....		05/15/2013	Redemption	100.0000.....	80,750	80,750	40,130	70,277		10,473		10,473		80,750			0		05/15/2016	1FE.....
34282* BR 8	FLORIDA LOTTERY -Rotz 0.000% 05/15/14.....		05/15/2013	Redemption	100.0000.....	440,500	440,500	268,316	412,735		27,765		27,765		440,500			0		05/15/2014	1FE.....
34282* CD 8	FLORIDA LOTTERY -Fonsec 0.000% 05/14/13.....		05/14/2013	Redemption	100.0000.....	179,000	179,000	108,200	174,147		4,853		4,853		179,000			0		05/14/2013	1FE.....
34282* DC 9	FLORIDA LOTTERY -Floyd 0.000% 05/15/28.....		05/15/2013	Redemption	100.0000.....	135,000	135,000	53,041	76,459		58,541		58,541		135,000			0		05/15/2028	1FE.....
34282* DM 7	FLORIDA LOTTERY -Blount 0.000% 05/15/14.....		05/15/2013	Redemption	100.0000.....	812,000	812,000	484,571	760,850		51,150		51,150		812,000			0		05/15/2014	1FE.....
34282* EA 2	FLORIDA LOTTERY -Griffi 0.000% 05/15/17.....		05/15/2013	Redemption	100.0000.....	30,000	30,000	15,374	24,779		5,221		5,221		30,000			0		05/15/2017	1FE.....
34282* EN 4	FLORIDA LOTTERY -Swonge 0.000% 05/15/17.....		05/15/2013	Redemption	100.0000.....	208,667	208,667	110,789	173,564		35,103		35,103		208,667			0		05/15/2017	1FE.....
34282* EY 0	FLORIDA LOTTERY -Ocampo 0.000% 05/15/17.....		05/15/2013	Redemption	100.0000.....	283,000	283,000	153,836	236,800		46,200		46,200		283,000			0		05/15/2017	1FE.....
34282* FP 8	FLORIDA LOTTERY -Messic 0.000% 05/15/16.....		05/15/2013	Redemption	100.0000.....	80,750	80,750	42,206	70,133		10,617		10,617		80,750			0		05/15/2016	1FE.....
34282* FY 9	FLORIDA LOTTERY -Furney 0.000% 05/15/14.....		05/15/2013	Redemption	100.0000.....	324,000	324,000	196,479	303,304		20,696		20,696		324,000			0		05/15/2014	1FE.....
34282* GE 2	FLORIDA LOTTERY -Serafi 0.000% 05/15/17.....		05/15/2013	Redemption	100.0000.....	286,000	286,000	154,904	238,496		47,504		47,504		286,000			0		05/15/2017	1FE.....
34282* GQ 5	FLORIDA LOTTERY -D'Andr 0.000% 05/15/18.....		05/15/2013	Redemption	100.0000.....	50,000	50,000	20,957	40,489		9,511		9,511		50,000			0		05/15/2018	1FE.....
34282* HC 5	FLORIDA LOTTERY -Brown 0.000% 05/15/14.....		05/15/2013	Redemption	100.0000.....	717,000	717,000	382,601	674,690		42,310		42,310		717,000			0		05/15/2014	1FE.....
34282* HE 1	FLORIDA LOTTERY -Lucky 0.000% 05/15/17.....		05/15/2013	Redemption	100.0000.....	27,500	27,500	16,195	23,223		4,277		4,277		27,500			0		05/15/2017	1FE.....
34282* HV 3	FLORIDA LOTTERY -Waack 0.000% 05/15/29.....		05/15/2013	Redemption	100.0000.....	103,000	103,000	42,661	58,804		44,196		44,196		103,000			0		05/15/2029	1FE.....
34282* JC 3	FLORIDA LOTTERY -Lukas 0.000% 05/15/14.....		05/15/2013	Redemption	100.0000.....	118,000	118,000	72,405	111,450		6,550		6,550		118,000			0		05/15/2014	1FE.....
34282* JG 4	FLORIDA LOTTERY -Shirle 0.000% 05/15/14.....		05/15/2013	Redemption	100.0000.....	350,000	350,000	240,749	331,342		18,659		18,659		350,000			0		05/15/2014	1FE.....
34282* MB 1	FLORIDA LOTTERY -McClou 0.000% 05/15/16.....		05/15/2013	Redemption	100.0000.....	37,696	37,696	23,857	33,451		4,245		4,245		37,696			0		05/15/2016	1FE.....
34282* MF 2	FLORIDA LOTTERY -Shirle 0.000% 05/15/14.....		05/15/2013	Redemption	100.0000.....	158,735	158,735	119,077	151,467		7,269		7,269		158,735			0		05/15/2014	1FE.....
34282* MG 0	FLORIDA LOTTERY -Zamora 0.000% 05/15/13.....		05/15/2013	Redemption	100.0000.....	45,000	45,000	30,149	43,947		1,053		1,053		45,000			0		05/15/2013	1FE.....
34282* NA 2	FLORIDA LOTTERY -Jeffer 0.000% 05/15/19.....		05/15/2013	Redemption	100.0000.....	33,650	33,650	21,691	27,451		6,199		6,199		33,650			0		05/15/2019	1FE.....

QE05.2

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	For eign	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* NG 9	FLORIDA LOTTERY -Zamora 0.000% 05/15/13.....		05/15/2013	Redemption	100.0000.....	44,750	44,750	30,376	43,690		1,060		1,060		44,750			0		05/15/2013	1FE.....
34282* NK 0	FLORIDA LOTTERY -Jeter 0.000% 05/15/16.....		05/15/2013	Redemption	100.0000.....	180,500	180,500	132,339	162,993		17,507		17,507		180,500			0		05/15/2016	1FE.....
34282* NZ 7	FLORIDA LOTTERY -MNJR L 0.000% 05/15/17.....		05/15/2013	Redemption	100.0000.....	36,000	36,000	27,421	31,502		4,498		4,498		36,000			0		05/15/2017	1FE.....
34282* PJ 1	FLORIDA LOTTERY -McClou 0.000% 05/15/16.....		05/15/2013	Redemption	100.0000.....	87,471	87,471	61,300	77,126		10,344		10,344		87,471			0		05/15/2016	1FE.....
34282* PU 6	FLORIDA LOTTERY -Ressor 0.000% 05/15/21.....		05/15/2013	Redemption	100.0000.....	300,000	300,000	210,781	229,915		70,085		70,085		300,000			0		05/15/2021	1FE.....
34282* PV 4	FLORIDA LOTTERY -Ressor 0.000% 05/15/28.....		05/15/2013	Redemption	100.0000.....	100,000	100,000	42,278	48,190		51,810		51,810		100,000			0		05/15/2028	1FE.....
34282* PX 0	FLORIDA LOTTERY -MNJR L 0.000% 05/15/17.....		05/15/2013	Redemption	100.0000.....	49,500	49,500	39,578	42,705		6,795		6,795		49,500			0		05/15/2017	1FE.....
34282* PY 8	FLORIDA LOTTERY 0.000% 05/15/29.....		05/15/2013	Redemption	100.0000.....	20,000	20,000	8,955	10,406		9,594		9,594		20,000			0		05/15/2029	1FE.....
34282* PZ 5	FLORIDA LOTTERY -Manala 0.000% 05/15/34.....		05/15/2013	Redemption	100.0000.....	127,000	127,000	52,093	55,924		71,076		71,076		127,000			0		05/15/2034	1FE.....
34282* QA 9	FLORIDA LOTTERY -Ressor 0.000% 05/15/28.....		05/15/2013	Redemption	100.0000.....	34,987	34,987	14,041	16,030		18,957		18,957		34,987			0		05/15/2028	1FE.....
34282* QB 7	FLORIDA LOTTERY -Stihle 0.000% 05/15/16.....		05/15/2013	Redemption	100.0000.....	50,000	50,000	39,683	42,970		7,030		7,030		50,000			0		05/15/2016	1FE.....
34282* QC 5	FLORIDA LOTTERY 0.000% 05/15/20.....		05/15/2013	Redemption	100.0000.....	50,000	50,000	36,904	39,048		10,952		10,952		50,000			0		05/15/2020	1FE.....
34282* QF 8	FLORIDA LOTTERY -Ressor 0.000% 05/15/28.....		05/15/2013	Redemption	100.0000.....	25,000	25,000	13,697	14,823		10,177		10,177		25,000			0		05/15/2028	1FE.....
34282* QH 4	FLORIDA LOTTERY 0.000% 05/15/22.....		05/15/2013	Redemption	100.0000.....	50,000	50,000	37,276	38,111		11,889		11,889		50,000			0		05/15/2022	1FE.....
34282* QJ 0	FLORIDA LOTTERY -LaVall 0.000% 08/15/21.....		05/15/2013	Redemption	100.0000.....	9,900	9,900	7,560	7,724		2,176		2,176		9,900			0		08/15/2021	1FE.....
45143# AB 5	IDAHO LOTTERY -Cagle 0.000% 06/04/13.....		06/04/2013	Redemption	100.0000.....	89,000	89,000	75,778	86,744		2,256		2,256		89,000			0		06/04/2013	1.....
45222# BS 1	ILLINOIS LOTTERY -Hoffm 0.000% 05/22/18.....		05/22/2013	Redemption	100.0000.....	22,667	22,667	15,051	19,046		3,621		3,621		22,667			0		05/22/2018	1FE.....
45222# CQ 4	ILLINOIS LOTTERY -Willi 0.000% 05/22/26.....		05/22/2013	Redemption	100.0000.....	140,000	140,000	87,082	96,185		43,815		43,815		140,000			0		05/22/2026	1FE.....
45222# CX 9	ILLINOIS LOTTERY -Byrsk 0.000% 05/22/17.....		05/22/2013	Redemption	100.0000.....	50,000	50,000	35,086	42,576		7,424		7,424		50,000			0		05/22/2017	1FE.....
45222# CY 7	ILLINOIS LOTTERY -Hoffm 0.000% 05/22/24.....		05/22/2013	Redemption	100.0000.....	23,223	23,223	13,995	15,666		7,557		7,557		23,223			0		05/22/2024	1FE.....
45222# DC 4	ILLINOIS LOTTERY -Ping 0.000% 05/22/18.....		05/22/2013	Redemption	100.0000.....	37,000	37,000	27,508	30,494		6,506		6,506		37,000			0		05/22/2018	1FE.....
45222# DD 2	ILLINOIS LOTTERY -Britt 0.000% 05/22/14.....		05/22/2013	Redemption	100.0000.....	78,750	78,750	63,136	73,120		5,630		5,630		78,750			0		05/22/2014	1FE.....
45222# DF 7	ILLINOIS LOTTERY -Willi 0.000% 05/22/26.....		05/22/2013	Redemption	100.0000.....	64,283	64,283	35,874	40,360		23,924		23,924		64,283			0		05/22/2026	1FE.....
45222# DG 5	ILLINOIS LOTTERY -Jacks 0.000% 05/22/15.....		05/22/2013	Redemption	100.0000.....	375,993	375,993	308,421	344,550		31,443		31,443		375,993			0		05/22/2015	1FE.....
45222# DK 6	ILLINOIS LOTTERY -Orlan 0.000% 05/15/20.....		05/15/2013	Redemption	100.0000.....	40,000	40,000	29,020	31,191		8,809		8,809		40,000			0		05/15/2020	1FE.....
45222# DM 2	ILLINOIS LOTTERY -Patti 0.000% 05/22/22.....		05/22/2013	Redemption	100.0000.....	40,000	40,000	27,564	29,327		10,673		10,673		40,000			0		05/22/2022	1FE.....
45222# DN 0	ILLINOIS LOTTERY -Willi 0.000% 05/22/26.....		05/22/2013	Redemption	100.0000.....	65,000	65,000	37,316	40,758		24,242		24,242		65,000			0		05/22/2026	1FE.....
45222# DP 5	ILLINOIS LOTTERY -Pzsyn 0.000% 05/22/16.....		05/22/2013	Redemption	100.0000.....	100,000	100,000	82,386	88,659		11,341		11,341		100,000			0		05/22/2016	1FE.....
45222# DV 2	ILLINOIS LOTTERY 0.000% 05/22/28.....		05/22/2013	Redemption	100.0000.....	7,900	7,900	4,500	4,692		3,208		3,208		7,900			0		05/22/2028	1FE.....
57422# AF 3	MARYLAND LOTTERY 0.000% 05/10/16.....		05/10/2013	Redemption	100.0000.....	60,000	60,000	48,129	54,894		5,106		5,106		60,000			0		05/10/2016	1FE.....
57585* AQ 6	MASSACHUSETTS LOTTERY 0.000% 05/30/27.....		05/30/2013	Redemption	100.0000.....	50,000	50,000	31,562	32,617		17,383		17,383		50,000			0		05/30/2027	1FE.....
57585* BB 8	MASSACHUSETTS LOTTERY 0.000% 05/16/30.....		05/16/2013	Redemption	100.0000.....	50,000	50,000	28,530	29,318		20,682		20,682		50,000			0		05/16/2030	1FE.....
57585* BH 5	MASSACHUSETTS LOTTERY 0.000% 06/11/27.....		06/11/2013	Redemption	100.0000.....	50,000	50,000	32,444	32,548		17,452		17,452		50,000			0		06/11/2027	1FE.....
57585* BK 8	MASSACHUSETTS LOTTERY 0.000% 06/04/17.....		06/04/2013	Redemption	100.0000.....	50,000	50,000	40,400	40,703		9,297		9,297		50,000			0		06/04/2017	1FE.....
57585* BM 4	MASSACHUSETTS LOTTERY 0.000% 06/14/29.....		06/14/2013	Redemption	100.0000.....	25,000	25,000	14,439	14,983		10,017		10,017		25,000			0		06/14/2029	1FE.....

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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	F o r e i g n	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* BN 2	MASSACHUSETTS LOTTERY 0.000% 06/14/29.....		06/14/2013	Redemption	100.0000.....	25,000	25,000	14,461	14,983		10,017		10,017		25,000			0		06/14/2029	1FE.....
57585* BT 9	MASSACHUSETTS LOTTERY 0.000% 05/10/27.....		05/10/2013	Redemption	100.0000.....	23,967	23,967	16,243	16,479		7,488		7,488		23,967			0		05/10/2027	1FE.....
57585@ A9 2	MASSACHUSETTS LOTTERY 0.000% 04/16/15.....		04/16/2013	Redemption	100.0000.....	50,000	50,000	40,570	46,244		3,756		3,756		50,000			0		04/16/2015	1FE.....
57585@ B2 6	MASSACHUSETTS LOTTERY 0.000% 06/26/18.....		06/26/2013	Redemption	100.0000.....	50,000	50,000	35,775	40,682		9,318		9,318		50,000			0		06/26/2018	1FE.....
57585@ BF 7	MASSACHUSETTS LOTTERY 0.000% 06/14/16.....		06/14/2013	Redemption	100.0000.....	50,000	50,000	28,383	43,317		6,683		6,683		50,000			0		06/14/2016	1FE.....
57585@ BU 4	MASSACHUSETTS LOTTERY 0.000% 06/15/17.....		06/15/2013	Redemption	100.0000.....	50,000	50,000	27,305	41,450		8,550		8,550		50,000			0		06/15/2017	1FE.....
57585@ C2 5	MASSACHUSETTS LOTTERY 0.000% 06/13/13.....		06/13/2013	Redemption	100.0000.....	50,000	50,000	42,812	48,397		1,603		1,603		50,000			0		06/13/2013	1FE.....
57585@ C4 1	MASSACHUSETTS LOTTERY 0.000% 05/26/17.....		05/26/2013	Redemption	100.0000.....	50,000	50,000	37,443	42,495		7,505		7,505		50,000			0		05/26/2017	1FE.....
57585@ CB 5	MASSACHUSETTS LOTTERY 0.000% 06/21/14.....		06/21/2013	Redemption	100.0000.....	50,000	50,000	37,528	47,587		2,413		2,413		50,000			0		06/21/2014	1FE.....
57585@ CE 9	MASSACHUSETTS LOTTERY 0.000% 04/30/16.....		04/30/2013	Redemption	100.0000.....	50,000	50,000	35,295	45,014		4,986		4,986		50,000			0		04/30/2016	1FE.....
57585@ D6 5	MASSACHUSETTS LOTTERY 0.000% 04/16/21.....		04/16/2013	Redemption	100.0000.....	29,741	29,741	19,395	22,183		7,558		7,558		29,741			0		04/16/2021	1FE.....
57585@ D7 3	MASSACHUSETTS LOTTERY 0.000% 06/24/18.....		06/24/2013	Redemption	100.0000.....	50,000	50,000	35,635	40,925		9,075		9,075		50,000			0		06/24/2018	1FE.....
57585@ DE 8	MASSACHUSETTS LOTTERY 0.000% 05/03/15.....		05/03/2013	Redemption	100.0000.....	50,000	50,000	32,011	46,147		3,853		3,853		50,000			0		05/03/2015	1FE.....
57585@ DF 5	MASSACHUSETTS LOTTERY 0.000% 04/26/21.....		04/26/2013	Redemption	100.0000.....	50,000	50,000	30,811	38,171		11,829		11,829		50,000			0		04/26/2021	1FE.....
57585@ DG 3	MASSACHUSETTS LOTTERY 0.000% 04/06/17.....		04/06/2013	Redemption	100.0000.....	25,000	25,000	17,589	21,854		3,146		3,146		25,000			0		04/06/2017	1FE.....
57585@ DK 4	MASSACHUSETTS LOTTERY 0.000% 04/01/23.....		04/01/2013	Redemption	100.0000.....	15,000	15,000	8,601	10,862		4,138		4,138		15,000			0		04/01/2023	1FE.....
57585@ DN 8	MASSACHUSETTS LOTTERY 0.000% 05/02/22.....		05/02/2013	Redemption	100.0000.....	50,000	50,000	29,547	36,980		13,020		13,020		50,000			0		05/02/2022	1FE.....
57585@ E3 1	MASSACHUSETTS LOTTERY 0.000% 04/14/27.....		04/14/2013	Redemption	100.0000.....	35,674	35,674	18,932	21,556		14,118		14,118		35,674			0		04/14/2027	1FE.....
57585@ E6 4	MASSACHUSETTS LOTTERY 0.000% 06/27/26.....		06/27/2013	Redemption	100.0000.....	37,000	37,000	19,921	22,713		14,287		14,287		37,000			0		06/27/2026	1FE.....
57585@ E8 0	MASSACHUSETTS LOTTERY 0.000% 05/14/18.....		05/14/2013	Redemption	100.0000.....	175,587	175,587	127,702	144,812		30,775		30,775		175,587			0		05/14/2018	1FE.....
57585@ E9 8	MASSACHUSETTS LOTTERY 0.000% 05/16/25.....		05/16/2013	Redemption	100.0000.....	25,000	25,000	12,798	14,702		10,298		10,298		25,000			0		05/16/2025	1FE.....
57585@ EK 3	MASSACHUSETTS LOTTERY 0.000% 05/07/18.....		05/07/2013	Redemption	100.0000.....	39,689	39,689	26,583	33,108		6,581		6,581		39,689			0		05/07/2018	1FE.....
57585@ EP 2	MASSACHUSETTS LOTTERY 0.000% 06/22/23.....		06/22/2013	Redemption	100.0000.....	50,000	50,000	28,869	35,572		14,428		14,428		50,000			0		06/22/2023	1FE.....
57585@ F4 8	MASSACHUSETTS LOTTERY 0.000% 05/02/19.....		05/02/2013	Redemption	100.0000.....	25,000	25,000	16,418	19,227		5,773		5,773		25,000			0		05/02/2019	1FE.....
57585@ FA 4	MASSACHUSETTS LOTTERY 0.000% 05/06/21.....		05/06/2013	Redemption	100.0000.....	50,000	50,000	26,008	38,022		11,978		11,978		50,000			0		05/06/2021	1FE.....
57585@ FG 1	MASSACHUSETTS LOTTERY 0.000% 04/05/19.....		04/05/2013	Redemption	100.0000.....	96,609	96,609	63,132	78,607		18,003		18,003		96,609			0		04/05/2019	1FE.....
57585@ FK 2	MASSACHUSETTS LOTTERY 0.000% 04/18/20.....		04/18/2013	Redemption	100.0000.....	50,000	50,000	32,368	39,797		10,203		10,203		50,000			0		04/18/2020	1FE.....
57585@ FP 1	MASSACHUSETTS LOTTERY 0.000% 05/07/22.....		05/07/2013	Redemption	100.0000.....	35,000	35,000	20,990	25,904		9,096		9,096		35,000			0		05/07/2022	1FE.....
57585@ FZ 9	MASSACHUSETTS LOTTERY 0.000% 05/15/14.....		05/15/2013	Redemption	100.0000.....	25,000	25,000	18,838	23,706		1,294		1,294		25,000			0		05/15/2014	1FE.....
57585@ G7 0	MASSACHUSETTS LOTTERY 0.000% 05/07/17.....		05/07/2013	Redemption	100.0000.....	50,000	50,000	38,039	42,648		7,352		7,352		50,000			0		05/07/2017	1FE.....
57585@ GM 7	MASSACHUSETTS LOTTERY 0.000% 06/18/17.....		06/18/2013	Redemption	100.0000.....	50,000	50,000	35,164	43,267		6,733		6,733		50,000			0		06/18/2017	1FE.....
57585@ GP 0	MASSACHUSETTS LOTTERY - 0.000% 04/14/23.....		04/14/2013	Redemption	100.0000.....	50,000	50,000	29,355	36,214		13,786		13,786		50,000			0		04/14/2023	1FE.....
57585@ H4 6	MASSACHUSETTS LOTTERY 0.000% 06/08/28.....		06/08/2013	Redemption	100.0000.....	50,000	50,000	25,838	28,726		21,274		21,274		50,000			0		06/08/2028	1FE.....
57585@ H9 5	MASSACHUSETTS LOTTERY 0.000% 04/21/28.....		04/21/2013	Redemption	100.0000.....	25,000	25,000	13,186	14,625		10,375		10,375		25,000			0		04/21/2028	1FE.....
57585@ HA 2	MASSACHUSETTS LOTTERY 0.000% 05/19/22.....		05/19/2013	Redemption	100.0000.....	50,000	50,000	29,294	36,662		13,338		13,338		50,000			0		05/19/2022	1FE.....
57585@ HM 6	MASSACHUSETTS LOTTERY 0.000% 06/16/22.....		06/16/2013	Redemption	100.0000.....	50,000	50,000	29,247	36,589		13,411		13,411		50,000			0		06/16/2022	1FE.....

QE054

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	F o r e i g n	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@ HR 5	MASSACHUSETTS LOTTERY 0.000% 06/09/19		06/09/2013	Redemption	100.0000	50,000	50,000	32,921	40,716		9,284		9,284		50,000			0		06/09/2019	1FE
57585@ HS 3	MASSACHUSETTS LOTTERY 0.000% 04/16/23		04/16/2013	Redemption	100.0000	50,000	50,000	28,573	35,746		14,254		14,254		50,000			0		04/16/2023	1FE
57585@ HW 4	MASSACHUSETTS LOTTERY 0.000% 05/30/22		05/30/2013	Redemption	100.0000	33,000	33,000	19,308	24,199		8,801		8,801		33,000			0		05/30/2022	1FE
57585@ J3 6	MASSACHUSETTS LOTTERY 0.000% 05/01/28		05/01/2013	Redemption	100.0000	50,000	50,000	26,333	29,188		20,812		20,812		50,000			0		05/01/2028	1FE
57585@ J5 1	MASSACHUSETTS LOTTERY 0.000% 06/08/17		06/08/2013	Redemption	100.0000	50,000	50,000	38,199	42,391		7,609		7,609		50,000			0		06/08/2017	1FE
57585@ J7 7	MASSACHUSETTS LOTTERY 0.000% 06/24/28		06/24/2013	Redemption	100.0000	50,000	50,000	26,267	28,861		21,139		21,139		50,000			0		06/24/2028	1FE
57585@ J8 5	MASSACHUSETTS LOTTERY 0.000% 06/07/19		06/07/2013	Redemption	100.0000	55,000	55,000	35,586	43,761		11,239		11,239		55,000			0		06/07/2019	1FE
57585@ JG 7	MASSACHUSETTS LOTTERY 0.000% 06/26/21		06/26/2013	Redemption	100.0000	20,000	20,000	12,023	14,948		5,052		5,052		20,000			0		06/26/2021	1FE
57585@ JK 8	MASSACHUSETTS LOTTERY 0.000% 05/06/22		05/06/2013	Redemption	100.0000	20,000	20,000	10,387	14,695		5,305		5,305		20,000			0		05/06/2022	1FE
57585@ JN 2	MASSACHUSETTS LOTTERY 0.000% 04/26/14		04/26/2013	Redemption	100.0000	23,000	23,000	17,889	21,846		1,154		1,154		23,000			0		04/26/2014	1FE
57585@ JS 1	MASSACHUSETTS LOTTERY 0.000% 06/16/17		06/16/2013	Redemption	100.0000	100,000	100,000	95,465	96,259		3,741		3,741		100,000			0		06/16/2017	1FE
57585@ JT 9	MASSACHUSETTS LOTTERY 0.000% 05/28/22		05/28/2013	Redemption	100.0000	50,000	50,000	29,932	36,865		13,135		13,135		50,000			0		05/28/2022	1FE
57585@ JW 2	MASSACHUSETTS LOTTERY 0.000% 06/27/20		06/27/2013	Redemption	100.0000	56,355	56,355	36,048	44,241		12,114		12,114		56,355			0		06/27/2020	1FE
57585@ K5 9	MASSACHUSETTS LOTTERY 0.000% 04/08/17		04/08/2013	Redemption	100.0000	50,000	50,000	38,066	43,254		6,746		6,746		50,000			0		04/08/2017	1FE
57585@ K6 7	MASSACHUSETTS LOTTERY 0.000% 04/28/28		04/28/2013	Redemption	100.0000	50,000	50,000	27,326	29,651		20,349		20,349		50,000			0		04/28/2028	1FE
57585@ KP 5	MASSACHUSETTS LOTTERY 0.000% 05/03/23		05/03/2013	Redemption	100.0000	50,000	50,000	28,810	35,778		14,222		14,222		50,000			0		05/03/2023	1FE
57585@ KX 8	MASSACHUSETTS LOTTERY 0.000% 05/19/19		05/19/2013	Redemption	100.0000	40,000	40,000	26,199	32,727		7,273		7,273		40,000			0		05/19/2019	1FE
57585@ L4 1	MASSACHUSETTS LOTTERY 0.000% 04/21/28		04/21/2013	Redemption	100.0000	25,000	25,000	13,103	14,851		10,149		10,149		25,000			0		04/21/2028	1FE
57585@ L8 2	MASSACHUSETTS LOTTERY 0.000% 05/14/22		05/14/2013	Redemption	100.0000	124,402	124,402	77,201	86,959		37,443		37,443		124,402			0		05/14/2022	1FE
57585@ LH 2	MASSACHUSETTS LOTTERY 0.000% 05/06/21		05/06/2013	Redemption	100.0000	100,000	100,000	61,103	76,531		23,469		23,469		100,000			0		05/06/2021	1FE
57585@ LM 1	MASSACHUSETTS LOTTERY 0.000% 06/29/20		06/29/2013	Redemption	100.0000	50,000	50,000	34,259	39,609		10,391		10,391		50,000			0		06/29/2020	1FE
57585@ M2 4	MASSACHUSETTS LOTTERY 0.000% 06/09/23		06/09/2013	Redemption	100.0000	35,000	35,000	21,896	24,582		10,418		10,418		35,000			0		06/09/2023	1FE
57585@ MB 4	MASSACHUSETTS LOTTERY 0.000% 05/01/16		05/01/2013	Redemption	100.0000	100,000	100,000	71,161	89,652		10,348		10,348		100,000			0		05/01/2016	1FE
57585@ MD 0	MASSACHUSETTS LOTTERY 0.000% 05/18/23		05/18/2013	Redemption	100.0000	50,000	50,000	29,081	35,777		14,223		14,223		50,000			0		05/18/2023	1FE
57585@ MM 0	MASSACHUSETTS LOTTERY 0.000% 06/06/13		06/06/2013	Redemption	100.0000	22,000	22,000	17,383	21,457		543		543		22,000			0		06/06/2013	1FE
57585@ MN 8	MASSACHUSETTS LOTTERY 0.000% 04/09/20		04/09/2013	Redemption	100.0000	50,000	50,000	32,201	39,766		10,234		10,234		50,000			0		04/09/2020	1FE
57585@ MU 2	MASSACHUSETTS LOTTERY 0.000% 05/31/14		05/31/2013	Redemption	100.0000	30,698	30,698	23,455	29,096		1,602		1,602		30,698			0		05/31/2014	1FE
57585@ MZ 1	MASSACHUSETTS LOTTERY 0.000% 04/10/16		04/10/2013	Redemption	100.0000	25,000	25,000	17,959	22,325		2,675		2,675		25,000			0		04/10/2016	1FE
57585@ N4 9	MASSACHUSETTS LOTTERY 0.000% 06/25/17		06/25/2013	Redemption	100.0000	250,000	250,000	186,235	213,285		36,715		36,715		250,000			0		06/25/2017	1FE
57585@ N8 0	MASSACHUSETTS LOTTERY 0.000% 04/21/28		04/21/2013	Redemption	100.0000	50,000	50,000	26,846	29,698		20,302		20,302		50,000			0		04/21/2028	1FE
57585@ N9 8	MASSACHUSETTS LOTTERY 0.000% 06/19/24		06/19/2013	Redemption	100.0000	27,000	27,000	16,703	18,366		8,634		8,634		27,000			0		06/19/2024	1FE
57585@ NA 5	MASSACHUSETTS LOTTERY 0.000% 06/13/24		06/13/2013	Redemption	100.0000	50,000	50,000	28,293	34,919		15,081		15,081		50,000			0		06/13/2024	1FE
57585@ NX 5	MASSACHUSETTS LOTTERY 0.000% 06/21/23		06/21/2013	Redemption	100.0000	55,680	55,680	34,002	40,626		15,054		15,054		55,680			0		06/21/2023	1FE
57585@ NZ 0	MASSACHUSETTS LOTTERY 0.000% 05/06/22		05/06/2013	Redemption	100.0000	30,000	30,000	18,524	22,092		7,908		7,908		30,000			0		05/06/2022	1FE
57585@ PC 9	MASSACHUSETTS LOTTERY 0.000% 05/15/21		05/15/2013	Redemption	100.0000	10,000	10,000	5,558	7,368		2,632		2,632		10,000			0		05/15/2021	1FE
57585@ PV 7	MASSACHUSETTS LOTTERY 0.000% 05/13/15		05/13/2013	Redemption	100.0000	50,000	50,000	37,277	46,030		3,970		3,970		50,000			0		05/13/2015	1FE

QE05.5

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	F o r e i g n	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@ Q6 1	MASSACHUSETTS LOTTERY 0.000% 06/19/21.....		06/19/2013	Redemption	100.0000.....	50,000	50,000	34,457	37,844		12,156		12,156		50,000			0		06/19/2021	1FE.....
57585@ Q9 5	MASSACHUSETTS LOTTERY 0.000% 04/07/17.....		04/07/2013	Redemption	100.0000.....	19,020	19,020	12,991	15,135		3,886		3,886		19,020			0		04/07/2017	1FE.....
57585@ QH 7	MASSACHUSETTS LOTTERY 0.000% 05/14/22.....		05/14/2013	Redemption	100.0000.....	50,000	50,000	21,858	36,132		13,868		13,868		50,000			0		05/14/2022	1FE.....
57585@ QN 4	MASSACHUSETTS LOTTERY 0.000% 06/21/20.....		06/21/2013	Redemption	100.0000.....	122,320	122,320	67,320	94,082		28,238		28,238		122,320			0		06/21/2020	1FE.....
57585@ QQ 7	MASSACHUSETTS LOTTERY 0.000% 04/22/16.....		04/22/2013	Redemption	100.0000.....	20,000	20,000	13,825	17,785		2,215		2,215		20,000			0		04/22/2016	1FE.....
57585@ QT 1	MASSACHUSETTS LOTTERY 0.000% 04/09/17.....		04/09/2013	Redemption	100.0000.....	25,000	25,000	17,653	21,662		3,338		3,338		25,000			0		04/09/2017	1FE.....
57585@ QV 6	MASSACHUSETTS LOTTERY 0.000% 06/29/20.....		06/29/2013	Redemption	100.0000.....	50,000	50,000	28,755	38,421		11,579		11,579		50,000			0		06/29/2020	1FE.....
57585@ R3 7	MASSACHUSETTS LOTTERY 0.000% 05/12/27.....		05/12/2013	Redemption	100.0000.....	35,000	35,000	18,251	20,319		14,681		14,681		35,000			0		05/12/2027	1FE.....
57585@ R8 6	MASSACHUSETTS LOTTERY 0.000% 05/11/28.....		05/11/2013	Redemption	100.0000.....	50,000	50,000	26,736	29,577		20,423		20,423		50,000			0		05/11/2028	1FE.....
57585@ RF 0	MASSACHUSETTS LOTTERY 0.000% 05/16/16.....		05/16/2013	Redemption	100.0000.....	100,000	100,000	72,191	88,703		11,297		11,297		100,000			0		05/16/2016	1FE.....
57585@ RP 8	MASSACHUSETTS LOTTERY 0.000% 05/15/21.....		05/15/2013	Redemption	100.0000.....	50,000	50,000	30,838	37,529		12,471		12,471		50,000			0		05/15/2021	1FE.....
57585@ RT 0	MASSACHUSETTS LOTTERY 0.000% 06/14/15.....		06/14/2013	Redemption	100.0000.....	50,000	50,000	36,828	45,343		4,657		4,657		50,000			0		06/14/2015	1FE.....
57585@ S2 8	MASSACHUSETTS LOTTERY 0.000% 05/14/22.....		05/14/2013	Redemption	100.0000.....	20,000	20,000	11,984	13,481		6,519		6,519		20,000			0		05/14/2022	1FE.....
57585@ S3 6	MASSACHUSETTS LOTTERY 0.000% 04/07/29.....		04/07/2013	Redemption	100.0000.....	50,000	50,000	26,446	28,914		21,086		21,086		50,000			0		04/07/2029	1FE.....
57585@ S6 9	MASSACHUSETTS LOTTERY 0.000% 04/16/16.....		04/16/2013	Redemption	100.0000.....	50,000	50,000	41,218	44,613		5,388		5,388		50,000			0		04/16/2016	1FE.....
57585@ S9 3	MASSACHUSETTS LOTTERY 0.000% 04/16/21.....		04/16/2013	Redemption	100.0000.....	37,711	37,711	25,073	28,285		9,426		9,426		37,711			0		04/16/2021	1FE.....
57585@ SD 4	MASSACHUSETTS LOTTERY 0.000% 06/30/16.....		06/30/2013	Redemption	100.0000.....	50,000	50,000	34,728	43,898		6,102		6,102		50,000			0		06/30/2016	1FE.....
57585@ SQ 5	MASSACHUSETTS LOTTERY 0.000% 04/25/16.....		04/25/2013	Redemption	100.0000.....	50,000	50,000	34,594	44,082		5,918		5,918		50,000			0		04/25/2016	1FE.....
57585@ SR 3	MASSACHUSETTS LOTTERY 0.000% 04/25/24.....		04/25/2013	Redemption	100.0000.....	50,000	50,000	28,792	34,291		15,709		15,709		50,000			0		04/25/2024	1FE.....
57585@ ST 9	MASSACHUSETTS LOTTERY 0.000% 06/23/24.....		06/23/2013	Redemption	100.0000.....	200,000	200,000	113,692	135,502		64,498		64,498		200,000			0		06/23/2024	1FE.....
57585@ T3 5	MASSACHUSETTS LOTTERY 0.000% 04/06/25.....		04/06/2013	Redemption	100.0000.....	33,333	33,333	20,450	22,148		11,185		11,185		33,333			0		04/06/2025	1FE.....
57585@ TG 6	MASSACHUSETTS LOTTERY 0.000% 05/14/20.....		05/14/2013	Redemption	100.0000.....	25,000	25,000	13,573	19,427		5,573		5,573		25,000			0		05/14/2020	1FE.....
57585@ TM 3	MASSACHUSETTS LOTTERY 0.000% 05/05/25.....		05/05/2013	Redemption	100.0000.....	50,000	50,000	27,717	33,453		16,547		16,547		50,000			0		05/05/2025	1FE.....
57585@ TQ 4	MASSACHUSETTS LOTTERY 0.000% 04/22/21.....		04/22/2013	Redemption	100.0000.....	200,000	200,000	105,218	152,946		47,054		47,054		200,000			0		04/22/2021	1FE.....
57585@ U2 5	MASSACHUSETTS LOTTERY 0.000% 06/21/23.....		06/21/2013	Redemption	100.0000.....	22,000	22,000	11,274	12,620		9,380		9,380		22,000			0		06/21/2023	1FE.....
57585@ U9 0	MASSACHUSETTS LOTTERY 0.000% 05/10/27.....		05/10/2013	Redemption	100.0000.....	23,967	23,967	13,310	14,612		9,355		9,355		23,967			0		05/10/2027	1FE.....
57585@ UA 7	MASSACHUSETTS LOTTERY 0.000% 06/26/25.....		06/26/2013	Redemption	100.0000.....	50,000	50,000	27,872	33,273		16,727		16,727		50,000			0		06/26/2025	1FE.....
57585@ UN 9	MASSACHUSETTS LOTTERY 0.000% 06/10/15.....		06/10/2013	Redemption	100.0000.....	50,000	50,000	38,056	45,675		4,325		4,325		50,000			0		06/10/2015	1FE.....
57585@ UU 3	MASSACHUSETTS LOTTERY 0.000% 05/26/25.....		05/26/2013	Redemption	100.0000.....	50,000	50,000	28,379	33,405		16,595		16,595		50,000			0		05/26/2025	1FE.....
57585@ V9 9	MASSACHUSETTS LOTTERY 0.000% 05/14/27.....		05/14/2013	Redemption	100.0000.....	25,000	25,000	10,636	11,706		13,294		13,294		25,000			0		05/14/2027	1FE.....
57585@ VA 6	MASSACHUSETTS LOTTERY 0.000% 05/31/25.....		05/31/2013	Redemption	100.0000.....	50,000	50,000	29,035	34,361		15,639		15,639		50,000			0		05/31/2025	1FE.....
57585@ VC 2	MASSACHUSETTS LOTTERY 0.000% 04/14/25.....		04/14/2013	Redemption	100.0000.....	50,000	50,000	29,434	33,736		16,264		16,264		50,000			0		04/14/2025	1FE.....
57585@ VG 3	MASSACHUSETTS LOTTERY 0.000% 04/26/23.....		04/26/2013	Redemption	100.0000.....	22,560	22,560	12,589	16,124		6,436		6,436		22,560			0		04/26/2023	1FE.....
57585@ VP 3	MASSACHUSETTS LOTTERY 0.000% 05/22/17.....		05/22/2013	Redemption	100.0000.....	25,000	25,000	18,952	21,874		3,126		3,126		25,000			0		05/22/2017	1FE.....
57585@ VT 5	MASSACHUSETTS LOTTERY 0.000% 06/18/26.....		06/18/2013	Redemption	100.0000.....	50,000	50,000	28,800	33,075		16,925		16,925		50,000			0		06/18/2026	1FE.....
57585@ VV 0	MASSACHUSETTS LOTTERY 0.000% 06/20/26.....		06/20/2013	Redemption	100.0000.....	50,000	50,000	29,747	33,904		16,096		16,096		50,000			0		06/20/2026	1FE.....

QE05.6

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	F o r e i g n	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@ VW	8 MASSACHUSETTS LOTTERY 0.000% 05/31/19		05/31/2013	Redemption	100.0000	21,167	21,167	15,461	17,643		3,524		3,524		21,167			0		05/31/2019	1FE
57585@ W2	3 MASSACHUSETTS LOTTERY 0.000% 06/12/28		06/12/2013	Redemption	100.0000	15,000	15,000	6,960	7,436		7,564		7,564		15,000			0		06/12/2028	1FE
57585@ WH	0 MASSACHUSETTS LOTTERY 0.000% 06/01/26		06/01/2013	Redemption	100.0000	50,000	50,000	29,560	33,559		16,441		16,441		50,000			0		06/01/2026	1FE
57585@ WP	2 MASSACHUSETTS LOTTERY 0.000% 04/18/26		04/18/2013	Redemption	100.0000	69,000	69,000	41,260	46,707		22,293		22,293		69,000			0		04/18/2026	1FE
57585@ WQ	0 MASSACHUSETTS LOTTERY 0.000% 05/24/25		05/24/2013	Redemption	100.0000	50,000	50,000	30,843	34,807		15,193		15,193		50,000			0		05/24/2025	1FE
57585@ WS	6 MASSACHUSETTS LOTTERY 0.000% 05/16/16		05/16/2013	Redemption	100.0000	50,000	50,000	41,593	46,014		3,986		3,986		50,000			0		05/16/2016	1FE
57585@ XF	3 MASSACHUSETTS LOTTERY 0.000% 06/28/24		06/28/2013	Redemption	100.0000	12,827	12,827	7,779	9,034		3,793		3,793		12,827			0		06/28/2024	1FE
57585@ XK	2 MASSACHUSETTS LOTTERY 0.000% 06/27/16		06/27/2013	Redemption	100.0000	10,000	10,000	7,110	8,605		1,395		1,395		10,000			0		06/27/2016	1FE
57585@ XN	6 MASSACHUSETTS LOTTERY 0.000% 05/09/25		05/09/2013	Redemption	100.0000	9,800	9,800	5,744	6,635		3,165		3,165		9,800			0		05/09/2025	1FE
57585@ XR	7 MASSACHUSETTS LOTTERY 0.000% 06/02/19		06/02/2013	Redemption	100.0000	22,500	22,500	14,587	18,199		4,301		4,301		22,500			0		06/02/2019	1FE
57585@ XU	0 MASSACHUSETTS LOTTERY 0.000% 06/28/15		06/28/2013	Redemption	100.0000	19,990	19,990	14,987	18,167		1,822		1,822		19,990			0		06/28/2015	1FE
57585@ YN	5 MASSACHUSETTS LOTTERY 0.000% 05/31/25		05/31/2013	Redemption	100.0000	20,833	20,833	11,030	12,941		7,892		7,892		20,833			0		05/31/2025	1FE
57585@ YR	6 MASSACHUSETTS LOTTERY 0.000% 04/07/15		04/07/2013	Redemption	100.0000	160,000	160,000	116,770	148,253		11,747		11,747		160,000			0		04/07/2015	1FE
57585@ YU	9 MASSACHUSETTS LOTTERY 0.000% 04/13/20		04/13/2013	Redemption	100.0000	50,000	50,000	31,199	39,747		10,253		10,253		50,000			0		04/13/2020	1FE
57585@ YX	3 MASSACHUSETTS LOTTERY 0.000% 04/11/27		04/11/2013	Redemption	100.0000	50,000	50,000	28,496	32,325		17,675		17,675		50,000			0		04/11/2027	1FE
57585@ ZP	9 MASSACHUSETTS LOTTERY 0.000% 05/26/24		05/26/2013	Redemption	100.0000	50,000	50,000	31,620	35,783		14,217		14,217		50,000			0		05/26/2024	1FE
57585@ ZX	2 MASSACHUSETTS LOTTERY 0.000% 06/15/23		06/15/2013	Redemption	100.0000	50,000	50,000	29,201	36,649		13,351		13,351		50,000			0		06/15/2023	1FE
59464@ DD	2 MICHIGAN LOTTERY 0.000% 05/25/15		05/25/2013	Redemption	100.0000	52,050	52,050	29,694	47,359		4,691		4,691		52,050			0		05/25/2015	1FE
59464@ DG	5 MICHIGAN LOTTERY -Guy 0.000% 04/15/15		04/15/2013	Redemption	100.0000	52,000	52,000	27,124	47,785		4,215		4,215		52,000			0		04/15/2015	1FE
59464@ DZ	3 MICHIGAN LOTTERY -Phini 0.000% 05/15/16		05/15/2013	Redemption	100.0000	66,667	66,667	33,143	57,819		8,848		8,848		66,667			0		05/15/2016	1FE
59464@ EC	3 MICHIGAN LOTTERY -Varel 0.000% 06/11/16		06/11/2013	Redemption	100.0000	30,000	30,000	12,536	25,859		4,141		4,141		30,000			0		06/11/2016	1FE
59464@ EE	9 MICHIGAN LOTTERY 0.000% 05/15/15		05/15/2013	Redemption	100.0000	26,025	26,025	16,505	23,473		2,552		2,552		26,025			0		05/15/2015	1FE
59464@ ET	6 MICHIGAN LOTTERY -Varel 0.000% 06/17/16		06/17/2013	Redemption	100.0000	75,000	75,000	39,461	64,569		10,431		10,431		75,000			0		06/17/2016	1FE
59464@ GP	2 MICHIGAN LOTTERY -Thoma 0.000% 05/28/16		05/28/2013	Redemption	100.0000	20,000	20,000	13,681	17,856		2,144		2,144		20,000			0		05/28/2016	1FE
60630# AE	8 MISSOURI LOTTERY 0.000% 06/10/14		06/10/2013	Redemption	100.0000	68,000	68,000	54,654	62,854		5,146		5,146		68,000			0		06/10/2014	1FE
61214# AG	5 MONTANA LOTTERY -Clark 0.000% 04/05/16		04/05/2013	Redemption	100.0000	550,000	550,000	280,114	482,014		67,986		67,986		550,000			0		04/05/2016	1FE
64605* JQ	9 NEW JERSEY LOTTERY -Gol 0.000% 06/29/14		06/29/2013	Redemption	100.0000	155,500	155,500	81,894	143,756		11,744		11,744		155,500			0		06/29/2014	1FE
64605* JR	7 NEW JERSEY LOTTERY -Gol 0.000% 06/29/14		06/29/2013	Redemption	100.0000	77,750	77,750	41,979	72,193		5,557		5,557		77,750			0		06/29/2014	1FE
64605* KK	0 NEW JERSEY LOTTERY -Sha 0.000% 06/19/13		06/19/2013	Redemption	100.0000	50,000	50,000	33,148	48,627		1,373		1,373		50,000			0		06/19/2013	1FE
64605* LF	0 NEW JERSEY LOTTERY 0.000% 12/20/13		06/20/2013	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		05/21/2013	Redemption	100.0000	13,000	13,000	7,103	11,929		1,071		1,071		13,000			0		02/21/2015	1FE
64605* LP	8 NEW JERSEY LOTTERY 0.000% 04/13/15		04/13/2013	Redemption	100.0000	19,750	19,750	11,462	17,847		1,903		1,903		19,750			0		04/13/2015	1FE
64605* LU	7 NEW JERSEY LOTTERY 0.000% 12/04/15		06/04/2013	Redemption	100.0000	13,000	13,000	7,494	11,560		1,440		1,440		13,000			0		12/04/2015	1FE
64605* MG	7 NEW JERSEY LOTTERY -Lin 0.000% 05/13/15		05/13/2013	Redemption	100.0000	6,417	6,417	3,725	5,759		657		657		6,417			0		05/13/2015	1FE
64605* MY	8 NEW JERSEY LOTTERY 0.000% 04/20/16		04/20/2013	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		04/19/2013	Redemption	100.0000	8,138	8,138	5,231	7,959		179		179		8,138			0		07/19/2013	1FE

QE05.7

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	For eign	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* PH 2	NEW JERSEY LOTTERY -Fah 0.000% 12/08/14.....		06/08/2013	Redemption	100.0000.....	13,000	13,000	8,023	12,039		961		961		13,000			0		12/08/2014	1FE.....
64605* PX 7	NEW JERSEY LOTTERY -Coa 0.000% 10/06/16.....		04/06/2013	Redemption	100.0000.....	13,000	13,000	6,485	11,408		1,592		1,592		13,000			0		10/06/2016	1FE.....
64605* QG 3	NEW JERSEY LOTTERY -Bai 0.000% 04/29/14.....		04/29/2013	Redemption	100.0000.....	50,833	50,833	29,768	47,950		2,883		2,883		50,833			0		04/29/2014	1FE.....
64605* QH 1	NEW JERSEY LOTTERY -Bai 0.000% 04/29/14.....		04/29/2013	Redemption	100.0000.....	50,833	50,833	29,768	47,950		2,883		2,883		50,833			0		04/29/2014	1FE.....
64605* QU 2	NEW JERSEY LOTTERY -Rei 0.000% 10/28/16.....		04/28/2013	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.....		05/05/2013	Redemption	100.0000.....	2,600	2,600	1,585	2,196		404		404		2,600			0		11/05/2017	1FE.....
64605* RL 1	NEW JERSEY LOTTERY -Mat 0.000% 04/25/13.....		04/25/2013	Redemption	100.0000.....	23,864	23,864	16,858	23,338		526		526		23,864			0		04/25/2013	1FE.....
64605* RR 8	NEW JERSEY LOTTERY 0.000% 04/03/13.....		04/03/2013	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.....		04/25/2013	Redemption	100.0000.....	2,600	2,600	1,763	2,267		333		333		2,600			0		01/25/2018	1FE.....
64605* SB 2	NEW JERSEY LOTTERY 0.000% 05/20/15.....		05/20/2013	Redemption	100.0000.....	50,000	50,000	24,580	45,790		4,210		4,210		50,000			0		05/20/2015	1FE.....
64605* SU 0	NEW JERSEY LOTTERY -Clo 0.000% 01/25/18.....		04/25/2013	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.....		04/10/2013	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.....		04/23/2013	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.....		04/03/2013	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.....		04/25/2013	Redemption	100.0000.....	2,600	2,600	1,790	2,243		357		357		2,600			0		01/25/2018	1FE.....
64605* TZ 8	NEW JERSEY LOTTERY -Col 0.000% 04/25/13.....		04/25/2013	Redemption	100.0000.....	47,729	47,729	36,430	46,842		887		887		47,729			0		04/25/2013	1FE.....
64605* UJ 2	NEW JERSEY LOTTERY -Wal 0.000% 04/23/19.....		04/23/2013	Redemption	100.0000.....	11,500	11,500	7,246	9,348		2,152		2,152		11,500			0		04/23/2019	1FE.....
64605* UV 5	NEW JERSEY LOTTERY 0.000% 03/28/21.....		06/28/2013	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.....		05/04/2013	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.....		04/14/2013	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.....		04/14/2013	Redemption	100.0000.....	5,500	5,500	3,979	4,934		566		566		5,500			0		01/14/2016	1FE.....
64605* VE 2	NEW JERSEY LOTTERY -Orz 0.000% 07/21/15.....		04/21/2013	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.....		06/30/2013	Redemption	100.0000.....	9,250	9,250	5,379	7,971		1,279		1,279		9,250			0		03/30/2017	1FE.....
64605* VM 4	NEW JERSEY LOTTERY -Per 0.000% 05/05/22.....		05/05/2013	Redemption	100.0000.....	117,000	117,000	56,299	80,626		36,374		36,374		117,000			0		05/05/2022	1FE.....
64605* VS 1	NEW JERSEY LOTTERY -Sie 0.000% 04/18/15.....		04/18/2013	Redemption	100.0000.....	13,000	13,000	10,092	12,090		910		910		13,000			0		04/18/2015	1FE.....
64605* VV 4	NEW JERSEY LOTTERY -Tay 0.000% 10/15/20.....		04/15/2013	Redemption	100.0000.....	2,492	2,492	1,554	1,851		641		641		2,492			0		10/15/2020	1FE.....
64605* VX 0	NEW JERSEY LOTTERY -Haa 0.000% 03/05/15.....		06/05/2013	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.....		06/10/2013	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.....		06/07/2013	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.....		05/02/2013	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.....		06/12/2013	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.....		05/06/2013	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.....		05/24/2013	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.....		04/02/2013	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.....		04/02/2013	Redemption	100.0000.....	6,100	6,100	3,457	3,831		2,269		2,269		6,100			0		01/02/2026	1FE.....
64605* WL 5	NEW JERSEY LOTTERY -Mee 0.000% 11/03/20.....		05/03/2013	Redemption	100.0000.....	8,200	8,200	5,734	6,439		1,761		1,761		8,200			0		11/03/2020	1FE.....

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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	F o r e i g n	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* WM 3	NEW JERSEY LOTTERY 0.000% 12/22/21.....		06/22/2013	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.....		06/05/2013	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.....		06/22/2013	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.....		04/21/2013	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.....		04/05/2013	Redemption	100.0000.....	13,000	13,000	8,569	8,809		4,191		4,191		13,000			0		10/05/2026	1FE.....
64982* AE 8	NEW YORK LOTTERY -LaPoi 0.000% 04/15/27.....		04/15/2013	Redemption	100.0000.....	42,273	42,273	22,765	25,478		16,795		16,795		42,273			0		04/15/2027	1FE.....
64982* AF 5	NEW YORK LOTTERY -Owens 0.000% 05/15/26.....		05/15/2013	Redemption	100.0000.....	12,127	12,127	6,710	7,642		4,485		4,485		12,127			0		05/15/2026	1FE.....
64982* AH 1	NEW YORK LOTTERY -Zou 0.000% 04/15/15.....		04/15/2013	Redemption	100.0000.....	50,000	50,000	37,474	44,896		5,104		5,104		50,000			0		04/15/2015	1FE.....
64982* AQ 1	NEW YORK LOTTERY -Lane 0.000% 05/15/19.....		05/15/2013	Redemption	100.0000.....	50,000	50,000	36,907	40,342		9,658		9,658		50,000			0		05/15/2019	1FE.....
64982* AR 9	NEW YORK LOTTERY -Ross 0.000% 04/15/20.....		04/15/2013	Redemption	100.0000.....	29,000	29,000	18,240	21,442		7,558		7,558		29,000			0		04/15/2020	1FE.....
64982* AV 0	NEW YORK LOTTERY -Campi 0.000% 06/15/28.....		06/15/2013	Redemption	100.0000.....	25,000	25,000	13,469	14,650		10,350		10,350		25,000			0		06/15/2028	1FE.....
64982* AY 4	NEW YORK LOTTERY -Hanna 0.000% 06/15/28.....		06/15/2013	Redemption	100.0000.....	50,000	50,000	26,983	29,299		20,701		20,701		50,000			0		06/15/2028	1FE.....
64982* AZ 1	NEW YORK LOTTERY -Lui 0.000% 06/15/14.....		06/15/2013	Redemption	100.0000.....	50,000	50,000	40,972	46,077		3,923		3,923		50,000			0		06/15/2014	1FE.....
64982* BA 5	NEW YORK LOTTERY -Mayna 0.000% 06/15/28.....		06/15/2013	Redemption	100.0000.....	33,000	33,000	15,560	18,765		14,235		14,235		33,000			0		06/15/2028	1FE.....
64982* BB 3	NEW YORK LOTTERY -Mayna 0.000% 06/15/28.....		06/15/2013	Redemption	100.0000.....	17,000	17,000	10,304	9,945		7,055		7,055		17,000			0		06/15/2028	1FE.....
64982* BJ 6	NEW YORK LOTTERY -Walsh 0.000% 04/15/27.....		04/15/2013	Redemption	100.0000.....	10,135	10,135	3,942	4,701		5,434		5,434		10,135			0		04/15/2027	1FE.....
64982@ A3 0	NEW YORK LOTTERY -Morey 0.000% 06/15/21.....		06/15/2013	Redemption	100.0000.....	25,000	25,000	14,287	18,682		6,318		6,318		25,000			0		06/15/2021	1FE.....
64982@ A6 3	NEW YORK LOTTERY 0.000% 05/15/14.....		05/15/2013	Redemption	100.0000.....	13,000	13,000	9,707	12,426		574		574		13,000			0		05/15/2014	1FE.....
64982@ B2 1	NEW YORK LOTTERY -Seque 0.000% 11/15/18.....		05/15/2013	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.....		05/15/2013	Redemption	100.0000.....	6,892	6,892	5,268	6,716		176		176		6,892			0		11/15/2013	1FE.....
64982@ B6 2	NEW YORK LOTTERY -Waltz 0.000% 05/15/22.....		05/15/2013	Redemption	100.0000.....	50,000	50,000	25,063	36,326		13,674		13,674		50,000			0		05/15/2022	1FE.....
64982@ B7 0	NEW YORK LOTTERY -Wilso 0.000% 06/15/22.....		06/15/2013	Redemption	100.0000.....	63,000	63,000	34,607	45,642		17,358		17,358		63,000			0		06/15/2022	1FE.....
64982@ D7 8	NEW YORK LOTTERY -Segui 0.000% 08/15/14.....		05/15/2013	Redemption	100.0000.....	13,000	13,000	10,040	12,366		634		634		13,000			0		08/15/2014	1FE.....
64982@ D9 4	NEW YORK LOTTERY -Villa 0.000% 06/06/14.....		06/06/2013	Redemption	100.0000.....	15,528	15,528	11,894	14,674		854		854		15,528			0		06/06/2014	1FE.....
64982@ F3 5	NEW YORK LOTTERY -Buchl 0.000% 06/15/15.....		06/15/2013	Redemption	100.0000.....	29,961	29,961	21,525	27,292		2,668		2,668		29,961			0		06/15/2015	1FE.....
64982@ F5 0	NEW YORK LOTTERY -Fayle 0.000% 04/15/15.....		04/15/2013	Redemption	100.0000.....	50,000	50,000	36,923	46,327		3,673		3,673		50,000			0		04/15/2015	1FE.....
64982@ F6 8	NEW YORK LOTTERY -Hartl 0.000% 02/15/22.....		05/15/2013	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.....		05/15/2013	Redemption	100.0000.....	10,000	10,000	7,853	9,664		336		336		10,000			0		02/15/2014	1FE.....
64982@ F9 2	NEW YORK LOTTERY -Matma 0.000% 06/15/14.....		06/15/2013	Redemption	100.0000.....	50,000	50,000	38,160	47,340		2,660		2,660		50,000			0		06/15/2014	1FE.....
64982@ G2 6	NEW YORK LOTTERY -McKay 0.000% 11/15/14.....		05/15/2013	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.....		05/15/2013	Redemption	100.0000.....	13,000	13,000	7,830	9,555		3,445		3,445		13,000			0		02/15/2023	1FE.....
64982@ G4 2	NEW YORK LOTTERY -Power 0.000% 05/20/23.....		05/20/2013	Redemption	100.0000.....	100,000	100,000	58,958	72,530		27,470		27,470		100,000			0		05/20/2023	1FE.....
64982@ G5 9	NEW YORK LOTTERY -Varga 0.000% 05/15/22.....		05/15/2013	Redemption	100.0000.....	4,107	4,107	2,215	3,036		1,071		1,071		4,107			0		05/15/2022	1FE.....
64982@ H6 6	NEW YORK LOTTERY -Cling 0.000% 04/15/19.....		04/15/2013	Redemption	100.0000.....	60,000	60,000	38,598	48,247		11,753		11,753		60,000			0		04/15/2019	1FE.....
64982@ J5 6	NEW YORK LOTTERY -Cohn 0.000% 02/15/17.....		05/15/2013	Redemption	100.0000.....	32,500	32,500	23,447	28,753		3,747		3,747		32,500			0		02/15/2017	1FE.....

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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	For eign	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@ J7 2	NEW YORK LOTTERY -Vanni 0.000% 05/15/23.....		05/15/2013	Redemption	100.0000.....	38,000	38,000	18,540	26,813		11,187		11,187		38,000			0		05/15/2023	1FE.....
64982@ J9 8	NEW YORK LOTTERY -O'Con 0.000% 04/15/24.....		04/15/2013	Redemption	100.0000.....	250,000	250,000	146,479	176,382		73,618		73,618		250,000			0		04/15/2024	1FE.....
64982@ K5 4	NEW YORK LOTTERY -Diabo 0.000% 06/15/14.....		06/15/2013	Redemption	100.0000.....	238,100	238,100	182,598	223,561		14,539		14,539		238,100			0		06/15/2014	1FE.....
64982@ L9 5	NEW YORK LOTTERY -Dilan 0.000% 04/15/26.....		04/15/2013	Redemption	100.0000.....	50,000	50,000	24,753	33,902		16,098		16,098		50,000			0		04/15/2026	1FE.....
64982@ LH 7	NEW YORK LOTTERY -Phill 0.000% 04/15/15.....		04/15/2013	Redemption	100.0000.....	28,011	28,011	14,651	25,376		2,635		2,635		28,011			0		04/15/2015	1FE.....
64982@ LJ 3	NEW YORK LOTTERY 0.000% 06/15/13.....		06/15/2013	Redemption	100.0000.....	238,100	238,100	137,891	230,440		7,660		7,660		238,100			0		06/15/2013	1FE.....
64982@ LV 6	NEW YORK LOTTERY -Smith 0.000% 02/15/16.....		05/15/2013	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.....		05/15/2013	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.....		05/15/2013	Redemption	100.0000.....	16,250	16,250	12,775	14,341		1,909		1,909		16,250			0		11/15/2017	1FE.....
64982@ M7 8	NEW YORK LOTTERY 0.000% 05/15/21.....		05/15/2013	Redemption	100.0000.....	27,189	27,189	19,091	21,496		5,693		5,693		27,189			0		05/15/2021	1FE.....
64982@ M9 4	NEW YORK LOTTERY -Thorp 0.000% 02/15/26.....		05/15/2013	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.....		05/15/2013	Redemption	100.0000.....	7,500	7,500	4,410	7,013		487		487		7,500			0		11/15/2014	1FE.....
64982@ MF 0	NEW YORK LOTTERY -Ander 0.000% 04/15/15.....		04/15/2013	Redemption	100.0000.....	28,011	28,011	16,038	25,638		2,373		2,373		28,011			0		04/15/2015	1FE.....
64982@ MM 5	NEW YORK LOTTERY 0.000% 05/15/15.....		05/15/2013	Redemption	100.0000.....	4,333	4,333	2,537	3,984		349		349		4,333			0		05/15/2015	1FE.....
64982@ MY 9	NEW YORK LOTTERY -Sharm 0.000% 04/15/14.....		04/15/2013	Redemption	100.0000.....	476,195	476,195	164,302	450,780		25,415		25,415		476,195			0		04/15/2014	1FE.....
64982@ N2 8	NEW YORK LOTTERY -Thorp 0.000% 02/15/26.....		05/15/2013	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.....		05/15/2013	Redemption	100.0000.....	8,960	8,960	6,176	6,932		2,028		2,028		8,960			0		11/15/2022	1FE.....
64982@ NK 8	NEW YORK LOTTERY -DeSim 0.000% 08/15/16.....		05/15/2013	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.....		05/15/2013	Redemption	100.0000.....	6,500	6,500	3,850	6,026		474		474		6,500			0		02/15/2015	1FE.....
64982@ NS 1	NEW YORK LOTTERY 0.000% 05/15/15.....		05/15/2013	Redemption	100.0000.....	95,240	95,240	56,207	87,082		8,158		8,158		95,240			0		05/15/2015	1FE.....
64982@ P7 5	NEW YORK LOTTERY -Masou 0.000% 05/15/26.....		05/15/2013	Redemption	100.0000.....	25,000	25,000	14,576	16,683		8,317		8,317		25,000			0		05/15/2026	1FE.....
64982@ P8 3	NEW YORK LOTTERY -Masou 0.000% 05/15/26.....		05/15/2013	Redemption	100.0000.....	25,000	25,000	14,576	16,683		8,317		8,317		25,000			0		05/15/2026	1FE.....
64982@ P9 1	NEW YORK LOTTERY 0.000% 08/15/16.....		05/15/2013	Redemption	100.0000.....	15,000	15,000	11,593	13,374		1,626		1,626		15,000			0		08/15/2016	1FE.....
64982@ PT 7	NEW YORK LOTTERY -Pilus 0.000% 05/15/14.....		05/15/2013	Redemption	100.0000.....	107,145	107,145	56,717	100,463		6,682		6,682		107,145			0		05/15/2014	1FE.....
64982@ Q2 5	NEW YORK LOTTERY -Velar 0.000% 05/15/18.....		05/15/2013	Redemption	100.0000.....	50,000	50,000	36,597	42,271		7,729		7,729		50,000			0		05/15/2018	1FE.....
64982@ Q6 6	NEW YORK LOTTERY -Haner 0.000% 08/15/25.....		05/15/2013	Redemption	100.0000.....	27,500	27,500	16,546	16,613		10,887		10,887		27,500			0		08/15/2025	1FE.....
64982@ QB 5	NEW YORK LOTTERY -Prebo 0.000% 05/15/22.....		05/15/2013	Redemption	100.0000.....	735,000	735,000	327,477	515,771		219,229		219,229		735,000			0		05/15/2022	1FE.....
64982@ QF 6	NEW YORK LOTTERY -Goldm 0.000% 05/15/17.....		05/15/2013	Redemption	100.0000.....	5,200	5,200	2,930	4,420		780		780		5,200			0		05/15/2017	1FE.....
64982@ R3 2	NEW YORK LOTTERY -Bolde 0.000% 04/15/24.....		04/15/2013	Redemption	100.0000.....	18,200	18,200	10,957	12,544		5,656		5,656		18,200			0		04/15/2024	1FE.....
64982@ R4 0	NEW YORK LOTTERY -Crosb 0.000% 05/15/18.....		05/15/2013	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.....		05/15/2013	Redemption	100.0000.....	13,000	13,000	5,715	12,625		375		375		13,000			0		08/15/2013	1FE.....
64982@ RM 0	NEW YORK LOTTERY -Moham 0.000% 05/15/14.....		05/15/2013	Redemption	100.0000.....	71,430	71,430	28,289	66,643		4,787		4,787		71,430			0		05/15/2014	1FE.....
64982@ SG 2	NEW YORK LOTTERY -Frech 0.000% 02/15/14.....		05/15/2013	Redemption	100.0000.....	13,000	13,000	7,693	12,470		530		530		13,000			0		02/15/2014	1FE.....
64982@ SY 3	NEW YORK LOTTERY -Solla 0.000% 11/15/18.....		05/15/2013	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 -Mart 0.000% 05/15/19.....		05/15/2013	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.....		05/15/2013	Redemption	100.0000.....	6,500	6,500	3,251	5,408		1,092		1,092		6,500			0		02/15/2018	1FE.....

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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	For eign	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@ TG 1	NEW YORK LOTTERY 0.000% 05/12/13.....		05/12/2013	Redemption	100.0000.....	26,786	26,786	17,870	26,104		682		682		26,786			0		05/12/2013	1FE.....
64982@ TN 6	NEW YORK LOTTERY -Kaise 0.000% 05/15/23.....		05/15/2013	Redemption	100.0000.....	42,709	42,709	19,067	28,764		13,945		13,945		42,709			0		05/15/2023	1FE.....
64982@ TQ 9	NEW YORK LOTTERY -Shatz 0.000% 05/15/23.....		05/15/2013	Redemption	100.0000.....	42,708	42,708	19,120	28,804		13,904		13,904		42,708			0		05/15/2023	1FE.....
64982@ TX 4	NEW YORK LOTTERY -River 0.000% 06/15/13.....		06/15/2013	Redemption	100.0000.....	27,782	27,782	18,870	26,921		861		861		27,782			0		06/15/2013	1FE.....
64982@ UH 7	NEW YORK LOTTERY -Golub 0.000% 05/15/18.....		05/15/2013	Redemption	100.0000.....	6,500	6,500	3,361	5,417		1,083		1,083		6,500			0		05/15/2018	1FE.....
64982@ UX 2	NEW YORK LOTTERY 0.000% 04/15/20.....		04/15/2013	Redemption	100.0000.....	100,000	100,000	55,461	77,066		22,934		22,934		100,000			0		04/15/2020	1FE.....
64982@ VZ 6	NEW YORK LOTTERY -Lucky 0.000% 05/15/13.....		05/15/2013	Redemption	100.0000.....	26,787	26,787	20,687	26,289		498		498		26,787			0		05/15/2013	1FE.....
64982@ W6 9	NEW YORK LOTTERY -Galle 0.000% 11/15/18.....		05/15/2013	Redemption	100.0000.....	26,000	26,000	19,234	21,336		4,664		4,664		26,000			0		11/15/2018	1FE.....
64982@ W7 7	NEW YORK LOTTERY -Gray 0.000% 04/15/27.....		04/15/2013	Redemption	100.0000.....	97,322	97,322	51,336	58,668		38,654		38,654		97,322			0		04/15/2027	1FE.....
64982@ W9 3	NEW YORK LOTTERY -LeBla 0.000% 08/15/26.....		05/15/2013	Redemption	100.0000.....	5,750	5,750	3,220	3,595		2,155		2,155		5,750			0		08/15/2026	1FE.....
64982@ WF 9	NEW YORK LOTTERY -Taylo 0.000% 11/15/16.....		05/15/2013	Redemption	100.0000.....	13,000	13,000	7,890	11,595		1,405		1,405		13,000			0		11/15/2016	1FE.....
64982@ X2 7	NEW YORK LOTTERY -Cobb 0.000% 11/15/24.....		05/15/2013	Redemption	100.0000.....	7,425	7,425	4,509	5,009		2,416		2,416		7,425			0		11/15/2024	1FE.....
64982@ X3 5	NEW YORK LOTTERY -Mapp 0.000% 06/15/23.....		06/15/2013	Redemption	100.0000.....	33,150	33,150	18,311	21,811		11,339		11,339		33,150			0		06/15/2023	1FE.....
64982@ X4 3	NEW YORK LOTTERY -Milli 0.000% 06/15/23.....		06/15/2013	Redemption	100.0000.....	33,150	33,150	18,369	21,811		11,339		11,339		33,150			0		06/15/2023	1FE.....
64982@ XP 6	NEW YORK LOTTERY -Morey 0.000% 06/15/21.....		06/15/2013	Redemption	100.0000.....	25,000	25,000	14,770	19,104		5,896		5,896		25,000			0		06/15/2021	1FE.....
64982@ XY 7	NEW YORK LOTTERY -Corte 0.000% 05/15/13.....		05/15/2013	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.....		05/15/2013	Redemption	100.0000.....	32,500	32,500	17,182	25,121		7,379		7,379		32,500			0		05/15/2021	1FE.....
64982@ Y4 2	NEW YORK LOTTERY -Jones 0.000% 04/15/25.....		04/15/2013	Redemption	100.0000.....	15,000	15,000	7,245	8,887		6,113		6,113		15,000			0		04/15/2025	1FE.....
64982@ Y8 3	NEW YORK LOTTERY -Stewa 0.000% 02/15/20.....		05/15/2013	Redemption	100.0000.....	7,000	7,000	4,864	5,463		1,537		1,537		7,000			0		02/15/2020	1FE.....
64982@ YA 8	NEW YORK LOTTERY -Foote 0.000% 06/15/16.....		06/15/2013	Redemption	100.0000.....	26,500	26,500	14,139	23,199		3,301		3,301		26,500			0		06/15/2016	1FE.....
64982@ YB 6	NEW YORK LOTTERY -Fount 0.000% 05/15/17.....		05/15/2013	Redemption	100.0000.....	13,000	13,000	7,081	11,267		1,733		1,733		13,000			0		05/15/2017	1FE.....
64982@ YE 0	NEW YORK LOTTERY -Isoop 0.000% 06/15/22.....		06/15/2013	Redemption	100.0000.....	50,000	50,000	27,054	35,946		14,054		14,054		50,000			0		06/15/2022	1FE.....
64982@ YL 4	NEW YORK LOTTERY -Rog 0.000% 11/15/18.....		05/15/2013	Redemption	100.0000.....	13,000	13,000	8,194	10,860		2,140		2,140		13,000			0		11/15/2018	1FE.....
64982@ YX 8	NEW YORK LOTTERY -Aydin 0.000% 04/15/23.....		04/15/2013	Redemption	100.0000.....	50,000	50,000	26,262	34,711		15,289		15,289		50,000			0		04/15/2023	1FE.....
64982@ ZE 9	NEW YORK LOTTERY -Feble 0.000% 05/15/21.....		05/15/2013	Redemption	100.0000.....	22,500	22,500	12,148	17,368		5,132		5,132		22,500			0		05/15/2021	1FE.....
64982@ ZJ 8	NEW YORK LOTTERY -Finge 0.000% 06/15/14.....		06/15/2013	Redemption	100.0000.....	30,000	30,000	19,667	28,139		1,861		1,861		30,000			0		06/15/2014	1FE.....
64982@ ZK 5	NEW YORK LOTTERY -Foote 0.000% 06/15/20.....		06/15/2013	Redemption	100.0000.....	15,000	15,000	8,838	11,142		3,858		3,858		15,000			0		06/15/2020	1FE.....
64982@ ZL 3	NEW YORK LOTTERY -Gasto 0.000% 05/15/14.....		05/15/2013	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.....		05/15/2013	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.....		05/15/2013	Redemption	100.0000.....	10,000	10,000	4,157	7,514		2,486		2,486		10,000			0		11/15/2020	1FE.....
67758* AD 5	OHIO LOTTERY -Dible 0.000% 05/15/16.....		05/15/2013	Redemption	100.0000.....	384,616	384,616	276,597	349,075		35,540		35,540		384,616			0		05/15/2016	1FE.....
67758* AE 3	OHIO LOTTERY -VonVille 0.000% 06/14/25.....		06/14/2013	Redemption	100.0000.....	111,888	111,888	59,523	76,288		35,600		35,600		111,888			0		06/14/2025	1FE.....
67758* BF 9	OHIO LOTTERY -Kutzke 0.000% 06/06/25.....		06/06/2013	Redemption	100.0000.....	111,888	111,888	60,522	75,940		35,948		35,948		111,888			0		06/06/2025	1FE.....
67758* BP 7	OHIO LOTTERY -Dible Ro 0.000% 05/15/16.....		05/15/2013	Redemption	100.0000.....	384,616	384,616	282,885	346,774		37,842		37,842		384,616			0		05/15/2016	1FE.....
67758* CK 7	OHIO LOTTERY -Bostelman 0.000% 06/26/16.....		06/26/2013	Redemption	100.0000.....	250,000	250,000	186,342	220,036		29,964		29,964		250,000			0		06/26/2016	1FE.....
67758* CP 6	OHIO LOTTERY -Stutler 0.000% 04/29/25.....		04/29/2013	Redemption	100.0000.....	18,436	18,436	10,693	12,717		5,720		5,720		18,436			0		04/29/2025	1FE.....

QE05.11

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	For eign	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)
67758*	CU 5 OHIO LOTTERY -Schneider 0.000% 05/15/26.....		05/15/2013	Redemption	100.0000.....	26,000	26,000	15,519	17,361		8,639		8,639		26,000			0		05/15/2026	1FE.....
67758*	CW 1 OHIO LOTTERY -Bill Sop 0.000% 06/05/25.....		06/05/2013	Redemption	100.0000.....	15,250	15,250	9,384	10,415		4,835		4,835		15,250			0		06/05/2025	1FE.....
68607#	CG 3 OREGON LOTTERY -Thompo 0.000% 06/06/16....		06/06/2013	Redemption	100.0000.....	52,000	52,000	29,985	45,521		6,479		6,479		52,000			0		06/06/2016	1FE.....
68607#	CM 0 OREGON LOTTERY -Nesbit 0.000% 05/24/19.....		05/24/2013	Redemption	100.0000.....	11,364	11,364	5,978	8,816		2,548		2,548		11,364			0		05/24/2019	1FE.....
68607#	CN 8 OREGON LOTTERY -Nickell 0.000% 05/24/19.....		05/24/2013	Redemption	100.0000.....	11,364	11,364	6,219	8,915		2,449		2,449		11,364			0		05/24/2019	1FE.....
68607#	CQ 1 OREGON LOTTERY -Stewart 0.000% 05/24/19.....		05/24/2013	Redemption	100.0000.....	11,364	11,364	6,216	8,915		2,449		2,449		11,364			0		05/24/2019	1FE.....
68607#	CS 7 OREGON LOTTERY -Bilyeu 0.000% 05/24/19.....		05/24/2013	Redemption	100.0000.....	11,364	11,364	6,252	8,991		2,372		2,372		11,364			0		05/24/2019	1FE.....
68607#	CT 5 OREGON LOTTERY -Perry 0.000% 05/24/19.....		05/24/2013	Redemption	100.0000.....	11,364	11,364	6,252	8,991		2,372		2,372		11,364			0		05/24/2019	1FE.....
68607#	DE 7 OREGON LOTTERY -Anderso 0.000% 04/28/27.....		04/28/2013	Redemption	100.0000.....	728,000	728,000	376,272	475,360		252,640		252,640		728,000			0		04/28/2027	1FE.....
68607#	DF 4 OREGON LOTTERY -Conway 0.000% 05/24/19.....		05/24/2013	Redemption	100.0000.....	11,364	11,364	7,325	9,227		2,136		2,136		11,364			0		05/24/2019	1FE.....
68607#	DQ 0 OREGON LOTTERY -Gragg 0.000% 04/15/26.....		04/15/2013	Redemption	100.0000.....	40,000	40,000	23,394	26,541		13,459		13,459		40,000			0		04/15/2026	1FE.....
68607#	DW 7 OREGON LOTTERY -Farner 0.000% 06/21/18.....		06/21/2013	Redemption	100.0000.....	122,500	122,500	91,283	101,621		20,879		20,879		122,500			0		06/21/2018	1FE.....
68607#	DZ 0 OREGON LOTTERY -Farner 0.000% 06/21/27.....		06/21/2013	Redemption	100.0000.....	34,856	34,856	22,658	22,723		12,133		12,133		34,856			0		06/21/2027	1FE.....
70920#	CR 5 PENNSYLVANIA LOTTERY 0.000% 04/26/14.....		04/26/2013	Redemption	100.0000.....	317,525	317,525	190,407	300,987		16,537		16,537		317,525			0		04/26/2014	1FE.....
70920#	CX 2 PENNSYLVANIA LOTTERY 0.000% 05/04/15.....		05/04/2013	Redemption	100.0000.....	50,000	50,000	29,151	45,695		4,305		4,305		50,000			0		05/04/2015	1FE.....
70920#	DQ 6 PENNSYLVANIA LOTTERY 0.000% 05/23/17.....		05/23/2013	Redemption	100.0000.....	50,000	50,000	28,064	42,323		7,677		7,677		50,000			0		05/23/2017	1FE.....
70920#	DZ 6 PENNSYLVANIA LOTTERY 0.000% 04/01/13.....		04/01/2013	Redemption	100.0000.....	72,500	72,500	45,331	71,132		1,368		1,368		72,500			0		04/01/2013	1FE.....
70920#	EB 8 PENNSYLVANIA LOTTERY 0.000% 04/26/14.....		04/26/2013	Redemption	100.0000.....	33,654	33,654	18,970	31,629		2,025		2,025		33,654			0		04/26/2014	1FE.....
70920#	EF 9 PENNSYLVANIA LOTTERY 0.000% 06/25/13.....		06/25/2013	Redemption	100.0000.....	70,699	70,699	42,964	68,055		2,645		2,645		70,699			0		06/25/2013	1Z.....
70920#	EG 7 PENNSYLVANIA LOTTERY 0.000% 06/25/13.....		06/25/2013	Redemption	100.0000.....	70,699	70,699	42,973	68,055		2,645		2,645		70,699			0		06/25/2013	1Z.....
70920#	GQ 3 PENNSYLVANIA LOTTERY 0.000% 06/25/13.....		06/25/2013	Redemption	100.0000.....	70,699	70,699	46,939	68,296		2,403		2,403		70,699			0		06/25/2013	1Z.....
70920#	GR 1 PENNSYLVANIA LOTTERY 0.000% 04/26/14.....		04/26/2013	Redemption	100.0000.....	105,842	105,842	67,766	99,704		6,137		6,137		105,842			0		04/26/2014	1FE.....
70920#	GT 7 PENNSYLVANIA LOTTERY 0.000% 04/26/14.....		04/26/2013	Redemption	100.0000.....	36,395	36,395	23,226	34,245		2,150		2,150		36,395			0		04/26/2014	1FE.....
70920#	GU 4 PENNSYLVANIA LOTTERY 0.000% 04/26/14.....		04/26/2013	Redemption	100.0000.....	69,446	69,446	44,327	65,344		4,102		4,102		69,446			0		04/26/2014	1FE.....
70920#	GX 8 PENNSYLVANIA LOTTERY 0.000% 06/25/13.....		06/25/2013	Redemption	100.0000.....	25,000	25,000	16,169	24,177		823		823		25,000			0		06/25/2013	1Z.....
70920#	HS 8 PENNSYLVANIA LOTTERY 0.000% 04/26/14.....		04/26/2013	Redemption	100.0000.....	94,504	94,504	43,001	89,176		5,328		5,328		94,504			0		04/26/2014	1FE.....
70920#	HU 3 PENNSYLVANIA LOTTERY 0.000% 05/10/14.....		05/10/2013	Redemption	100.0000.....	42,020	42,020	28,348	39,783		2,238		2,238		42,020			0		05/10/2014	1FE.....
70920#	HX 7 PENNSYLVANIA LOTTERY 0.000% 05/04/13.....		05/04/2013	Redemption	100.0000.....	253,393	253,393	127,799	247,441		5,952		5,952		253,393			0		05/04/2013	1Z.....
70920#	JD 9 PENNSYLVANIA LOTTERY 0.000% 06/23/19.....		06/23/2013	Redemption	100.0000.....	52,000	52,000	19,068	40,356		11,644		11,644		52,000			0		06/23/2019	1FE.....
70920#	JG 2 PENNSYLVANIA LOTTERY 0.000% 04/26/14.....		04/26/2013	Redemption	100.0000.....	29,447	29,447	20,067	27,870		1,576		1,576		29,447			0		04/26/2014	1FE.....
70920#	KN 5 PENNSYLVANIA LOTTERY -R 0.000% 05/01/19.....		05/01/2013	Redemption	100.0000.....	15,000	15,000	9,616	12,385		2,615		2,615		15,000			0		05/01/2019	1FE.....
70920#	LL 8 PENNSYLVANIA LOTTERY -R 0.000% 05/01/21.....		05/01/2013	Redemption	100.0000.....	17,000	17,000	10,340	13,031		3,969		3,969		17,000			0		05/01/2021	1FE.....
70920#	LP 9 PENNSYLVANIA LOTTERY 0.000% 06/16/19.....		06/16/2013	Redemption	100.0000.....	52,000	52,000	34,023	42,311		9,690		9,690		52,000			0		06/16/2019	1FE.....
70920#	MC 7 PENNSYLVANIA LOTTERY 0.000% 05/01/15.....		05/01/2013	Redemption	100.0000.....	52,000	52,000	38,262	47,725		4,275		4,275		52,000			0		05/01/2015	1FE.....
70920#	MM 5 PENNSYLVANIA LOTTERY 0.000% 06/22/13.....		06/22/2013	Redemption	100.0000.....	109,136	109,136	87,316	105,877		3,259		3,259		109,136			0		06/22/2013	1FE.....
70920#	MU 7 PENNSYLVANIA LOTTERY 0.000% 04/06/25.....		04/06/2013	Redemption	100.0000.....	26,000	26,000	15,769	18,146		7,854		7,854		26,000			0		04/06/2025	1FE.....

QE05.12

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	For eign	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# MW 3	PENNSYLVANIA LOTTERY 0.000% 06/26/25.....		06/26/2013	Redemption	100.0000.....	47,000	47,000	25,156	30,111		16,889		16,889		47,000			0		06/26/2025	1FE.....
70920# NF 9	PENNSYLVANIA LOTTERY 0.000% 04/01/20.....		04/01/2013	Redemption	100.0000.....	50,000	50,000	34,871	39,629		10,371		10,371		50,000			0		04/01/2020	1FE.....
70920# NL 6	PENNSYLVANIA LOTTERY 0.000% 04/22/21.....		04/22/2013	Redemption	100.0000.....	38,000	38,000	26,301	28,915		9,085		9,085		38,000			0		04/22/2021	1FE.....
70920# NM 4	PENNSYLVANIA LOTTERY 0.000% 06/28/29.....		06/28/2013	Redemption	100.0000.....	100,000	100,000	54,445	57,064		42,936		42,936		100,000			0		06/28/2029	1FE.....
70920# NQ 5	PENNSYLVANIA LOTTERY 0.000% 06/04/29.....		06/04/2013	Redemption	100.0000.....	30,000	30,000	16,739	17,203		12,797		12,797		30,000			0		06/04/2029	1FE.....
70920# PC 4	PENNSYLVANIA LOTTERY 0.000% 05/15/22.....		05/15/2013	Redemption	100.0000.....	52,000	52,000	39,027	39,635		12,365		12,365		52,000			0		05/15/2022	1FE.....
88275@ AM 3	TEXAS LOTTERY -Mills Tr 0.000% 05/15/14.....		05/15/2013	Redemption	100.0000.....	100,547	100,547	58,012	94,514		6,033		6,033		100,547			0		05/15/2014	1FE.....
88275@ AU 5	TEXAS LOTTERY -Sampson 0.000% 01/01/15.....		04/01/2013	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 -KYL Lim 0.000% 10/01/14.....		04/01/2013	Redemption	100.0000.....	13,000	13,000	7,822	12,174		826		826		13,000			0		10/01/2014	1FE.....
88275@ AW 1	TEXAS LOTTERY -HTV 0.000% 04/15/13.....		04/15/2013	Redemption	100.0000.....	304,750	304,750	188,973	297,916		6,834		6,834		304,750			0		04/15/2013	1FE.....
88275@ AX 9	TEXAS LOTTERY -Hernande 0.000% 05/01/15.....		05/01/2013	Redemption	100.0000.....	52,000	52,000	30,715	47,077		4,923		4,923		52,000			0		05/01/2015	1FE.....
88275@ BG 5	TEXAS LOTTERY -Woyton 0.000% 04/15/19.....		04/15/2013	Redemption	100.0000.....	360,000	360,000	192,461	285,321		74,680		74,680		360,000			0		04/15/2019	1FE.....
88275@ BH 3	TEXAS LOTTERY -Brown 0.000% 05/15/13.....		05/15/2013	Redemption	100.0000.....	190,000	190,000	113,118	184,486		5,514		5,514		190,000			0		05/15/2013	1FE.....
88275@ BK 6	TEXAS LOTTERY -Steffek 0.000% 05/01/13.....		05/01/2013	Redemption	100.0000.....	17,000	17,000	10,096	16,551		449		449		17,000			0		05/01/2013	1FE.....
88275@ BR 1	TEXAS LOTTERY -Reid Bi 0.000% 07/01/13.....		06/01/2013	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.....		06/01/2013	Redemption	100.0000.....	12,999	12,999	7,091	10,980		2,019		2,019		12,999			0		05/01/2017	1FE.....
88275@ BW 0	TEXAS LOTTERY -Randall 0.000% 06/01/14.....		06/01/2013	Redemption	100.0000.....	26,000	26,000	15,447	24,111		1,889		1,889		26,000			0		06/01/2014	1FE.....
88275@ CK 5	TEXAS LOTTERY -JLO Trus 0.000% 04/15/13.....		04/15/2013	Redemption	100.0000.....	304,750	304,750	191,813	297,992		6,758		6,758		304,750			0		04/15/2013	1FE.....
88275@ CM 1	TEXAS LOTTERY -Continen 0.000% 04/15/20.....		04/15/2013	Redemption	100.0000.....	16,000	16,000	7,894	12,075		3,925		3,925		16,000			0		04/15/2020	1FE.....
88275@ CU 3	TEXAS LOTTERY -JA Holdi 0.000% 05/15/22.....		05/15/2013	Redemption	100.0000.....	360,000	360,000	177,895	255,668		104,332		104,332		360,000			0		05/15/2022	1FE.....
88275@ CV 1	TEXAS LOTTERY -McRoland 0.000% 04/15/13.....		04/15/2013	Redemption	100.0000.....	91,000	91,000	54,909	89,131		1,869		1,869		91,000			0		04/15/2013	1FE.....
88275@ DE 8	TEXAS LOTTERY -Lucky 19 0.000% 06/15/13.....		06/15/2013	Redemption	100.0000.....	39,227	39,227	25,741	37,879		1,348		1,348		39,227			0		06/15/2013	1FE.....
88275@ DS 7	TEXAS LOTTERY -Continen 0.000% 04/15/20.....		04/15/2013	Redemption	100.0000.....	32,000	32,000	11,613	24,088		7,912		7,912		32,000			0		04/15/2020	1FE.....
88275@ DZ 1	TEXAS LOTTERY -Hall Al 0.000% 04/15/21.....		04/15/2013	Redemption	100.0000.....	280,000	280,000	135,680	209,346		70,654		70,654		280,000			0		04/15/2021	1FE.....
88275@ FW 6	TEXAS LOTTERY -Mills 0.000% 05/15/14.....		05/15/2013	Redemption	100.0000.....	221,203	221,203	107,245	208,646		12,557		12,557		221,203			0		05/15/2014	1FE.....
88275@ GT 2	TEXAS LOTTERY -Adams B 0.000% 06/15/13.....		06/15/2013	Redemption	100.0000.....	185,000	185,000	145,093	180,294		4,706		4,706		185,000			0		06/15/2013	1FE.....
88275@ GW 5	TEXAS LOTTERY -Continen 0.000% 04/15/13.....		04/15/2013	Redemption	100.0000.....	16,000	16,000	12,367	15,744		256		256		16,000			0		04/15/2013	1FE.....
88275@ HB 0	TEXAS LOTTERY -Mitchell 0.000% 06/15/13.....		06/15/2013	Redemption	100.0000.....	26,000	26,000	20,107	25,372		628		628		26,000			0		06/15/2013	1FE.....
88275@ HM 6	TEXAS LOTTERY -MRA Fami 0.000% 05/15/19.....		05/15/2013	Redemption	100.0000.....	160,000	160,000	104,693	132,160		27,840		27,840		160,000			0		05/15/2019	1FE.....
88275@ HP 9	TEXAS LOTTERY -Hart Pe 0.000% 06/01/14.....		06/01/2013	Redemption	100.0000.....	26,000	26,000	25,528	25,701		299		299		26,000			0		06/01/2014	1FE.....
88275@ HQ 7	TEXAS LOTTERY -KV 0.000% 06/15/20.....		06/15/2013	Redemption	100.0000.....	100,000	100,000	64,931	79,398		20,602		20,602		100,000			0		06/15/2020	1FE.....
88275@ HW 4	TEXAS LOTTERY -Sunday 0.000% 07/01/18.....		04/01/2013	Redemption	100.0000.....	5,875	5,875	3,834	4,986		889		889		5,875			0		07/01/2018	1FE.....
88275@ JT 9	TEXAS LOTTERY -Sullivan 0.000% 06/01/21.....		06/01/2013	Redemption	100.0000.....	11,467	11,467	7,128	8,662		2,804		2,804		11,467			0		06/01/2021	1FE.....
88275@ KF 7	TEXAS LOTTERY -Mitchell 0.000% 06/15/13.....		06/15/2013	Redemption	100.0000.....	155,000	155,000	132,374	151,380		3,621		3,621		155,000			0		06/15/2013	1FE.....
88275@ KG 5	TEXAS LOTTERY -Scott 0.000% 06/01/22.....		06/01/2013	Redemption	100.0000.....	52,000	52,000	34,996	39,617		12,383		12,383		52,000			0		06/01/2022	1FE.....
88275@ KV 2	TEXAS LOTTERY -Johnson 0.000% 04/01/14.....		04/01/2013	Redemption	100.0000.....	76,000	76,000	62,655	71,462		4,538		4,538		76,000			0		04/01/2014	1FE.....

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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	For e i g n	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)
88275@ KY 6	TEXAS LOTTERY -Johnson 0.000% 04/01/19.....		04/01/2013	Redemption	100.0000.....	45,000	45,000	33,952	36,747		8,253		8,253		45,000			0		04/01/2019	1FE.....
88275@ KZ 3	TEXAS LOTTERY -Johnson 0.000% 04/01/17.....		04/01/2013	Redemption	100.0000.....	41,000	41,000	32,186	35,834		5,166		5,166		41,000			0		04/01/2017	1FE.....
88275@ LA 7	TEXAS LOTTERY -Vasquez 0.000% 05/01/22.....		05/01/2013	Redemption	100.0000.....	32,380	32,380	22,414	24,071		8,309		8,309		32,380			0		05/01/2022	1FE.....
88275@ LB 5	TEXAS LOTTERY -Brown 0.000% 10/01/27.....		04/01/2013	Redemption	100.0000.....	7,113	7,113	3,802	4,397		2,716		2,716		7,113			0		10/01/2027	1FE.....
88275@ LD 1	TEXAS LOTTERY -Vasquez 0.000% 06/01/19.....		06/01/2013	Redemption	100.0000.....	90,994	90,994	66,133	73,505		17,489		17,489		90,994			0		06/01/2019	1FE.....
88275@ LM 1	TEXAS LOTTERY -Johnson 0.000% 04/01/23.....		04/01/2013	Redemption	100.0000.....	50,000	50,000	35,599	37,387		12,613		12,613		50,000			0		04/01/2023	1FE.....
92812@ AS 2	VIRGINIA LOTTERY -Sabb 0.000% 05/15/13.....		05/15/2013	Redemption	100.0000.....	25,000	25,000	19,622	24,507		493		493		25,000			0		05/15/2013	1FE.....
92812@ AU 7	VIRGINIA LOTTERY -Spenc 0.000% 05/15/14.....		05/15/2013	Redemption	100.0000.....	42,500	42,500	31,351	40,348		2,152		2,152		42,500			0		05/15/2014	1FE.....
92812@ BL 6	VIRGINIA LOTTERY -Glass 0.000% 05/15/14.....		05/15/2013	Redemption	100.0000.....	56,008	56,008	40,849	52,909		3,098		3,098		56,008			0		05/15/2014	1FE.....
92812@ BM 4	VIRGINIA LOTTERY -Eames 0.000% 11/15/14.....		05/15/2013	Redemption	100.0000.....	13,000	13,000	10,042	12,151		849		849		13,000			0		11/15/2014	1FE.....
92812@ BX 0	VIRGINIA LOTTERY -Glass 0.000% 05/15/14.....		05/15/2013	Redemption	100.0000.....	44,992	44,992	35,645	42,011		2,982		2,982		44,992			0		05/15/2014	1FE.....
93978@ AG 6	WASHINGTON LOTTERY 0.000% 04/22/14.....		04/22/2013	Redemption	100.0000.....	400,000	400,000	216,680	376,414		23,586		23,586		400,000			0		04/22/2014	1FE.....
93978@ DK 4	WASHINGTON LOTTERY -Cas 0.000% 06/26/15.....		06/26/2013	Redemption	100.0000.....	64,050	64,050	39,667	57,731		6,319		6,319		64,050			0		06/26/2015	1FE.....
93978@ DM 0	WASHINGTON LOTTERY -Cas 0.000% 06/26/15.....		06/26/2013	Redemption	100.0000.....	152,617	152,617	96,249	137,790		14,827		14,827		152,617			0		06/26/2015	1FE.....
93978@ EE 7	WASHINGTON LOTTERY 0.000% 04/03/15.....		04/03/2013	Redemption	100.0000.....	38,830	38,830	25,718	35,723		3,107		3,107		38,830			0		04/03/2015	1FE.....
93978@ EK 3	WASHINGTON LOTTERY 0.000% 05/12/23.....		05/12/2013	Redemption	100.0000.....	340,000	340,000	170,807	237,337		102,663		102,663		340,000			0		05/12/2023	1FE.....
93978@ EL 1	WASHINGTON LOTTERY 0.000% 06/26/15.....		06/26/2013	Redemption	100.0000.....	216,667	216,667	138,387	195,944		20,723		20,723		216,667			0		06/26/2015	1FE.....
93978@ ER 8	WASHINGTON LOTTERY -Han 0.000% 04/12/16.....		04/12/2013	Redemption	100.0000.....	50,000	50,000	32,846	44,835		5,165		5,165		50,000			0		04/12/2016	1FE.....
93978@ EY 3	WASHINGTON LOTTERY -Han 0.000% 04/12/16.....		04/12/2013	Redemption	100.0000.....	16,000	16,000	11,537	14,575		1,425		1,425		16,000			0		04/12/2016	1FE.....
93978@ GS 4	WASHINGTON LOTTERY 0.000% 05/12/21.....		05/12/2013	Redemption	100.0000.....	340,000	340,000	241,791	272,443		67,557		67,557		340,000			0		05/12/2021	1FE.....
93978@ GY 1	WASHINGTON LOTTERY -Han 0.000% 04/12/16.....		04/12/2013	Redemption	100.0000.....	51,849	51,849	38,575	45,857		5,993		5,993		51,849			0		04/12/2016	1FE.....
93978@ HB 0	WASHINGTON LOTTERY 0.000% 05/06/14.....		05/06/2013	Redemption	100.0000.....	200,000	200,000	165,892	189,394		10,606		10,606		200,000			0		05/06/2014	1FE.....
93978@ HD 6	WASHINGTON LOTTERY -Wal 0.000% 04/04/31.....		04/04/2013	Redemption	100.0000.....	57,000	57,000	24,372	29,688		27,312		27,312		57,000			0		04/04/2031	1FE.....
93978@ HK 0	WASHINGTON LOTTERY 0.000% 04/04/30.....		04/04/2013	Redemption	100.0000.....	57,000	57,000	29,583	32,140		24,860		24,860		57,000			0		04/04/2030	1FE.....
97705# AJ 9	WISCONSIN LOTTERY -Brow 0.000% 06/26/20.....		06/26/2013	Redemption	100.0000.....	46,361	46,361	23,377	32,805		13,555		13,555		46,361			0		06/26/2020	1FE.....
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					33,504,114	33,504,114	20,399,330	27,840,372	0	5,663,744	0	5,663,744	0	33,504,114	0	0	0	0	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
650863 BJ 1	CITY OF NEWBURGH INDL D 8.500% 03/20/18.....		06/20/2013	Redemption	100.0000.....	101,361	101,361	101,361	101,361				0		101,361			0	3,593	10/20/2017	1.....
74489# AA 9	PUEBLO DE ACOMA INDIAN 5.830% 09/30/16.....		06/30/2013	Redemption	100.0000.....	18,459	18,459	18,459	18,459				0		18,459			0	449	09/30/2016	1.....
2499999	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions.....					119,820	119,820	119,820	119,820	0	0	0	0	0	119,820	0	0	0	4,042	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3128H7 4P 4	FHLMC GOLD POOL #E99830 5.000% 10/01/18.....		06/01/2013	Paydown.....		3,311	3,311	3,348	3,334		(23)		(23)		3,311			0	71	10/01/2018	1.....
3128KS F3 1	FHLMC GOLD POOL #A61986 6.000% 06/01/37.....		06/01/2013	Paydown.....		59,736	59,736	60,282	60,255		(519)		(519)		59,736			0	1,385	06/01/2037	1.....
3128MD L8 4	FHLMC GOLD POOL #G14651 2.500% 11/01/22.....		06/01/2013	Paydown.....		131,456	131,456	137,720		(6,265)		(6,265)		131,456			0	1,094	11/01/2022	1.....	
3128MD MF 7	FHLMC GOLD POOL #G14658 3.000% 05/01/27.....		06/12/2013	Various.....		56,809,688	54,000,000	56,809,688					0		56,809,688			0	76,500	05/01/2027	1.....
3128MD P9 8	FHLMC GOLD POOL #G14748 3.000% 04/01/28.....		05/08/2013	BNP SECURITIES.....		8,450,000	8,000,000	8,450,000					0		8,450,000			0	10,000	04/01/2028	1.....

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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	For e i g n	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)
3128MD RJ 4	FHLMC GOLD POOL #G14789 3.000% 07/01/28....		06/11/2013	ROYAL BANK SCOTLAND (FED)		65,187,188	62,000,000	65,187,188					0		65,187,188			0	87,833	07/01/2028	1.....
3128MJ SN 1	FHLMC GOLD POOL #G08524 3.000% 03/01/43....		06/07/2013	BNP SECURITIES.....		17,878,475	17,300,007	17,878,475					0		17,878,475			0	17,300	03/01/2043	1.....
3128MM HR 7	FHLMC GOLD POOL #G18239 5.000% 03/01/23....		06/01/2013	Paydown.....		25,536	25,536	25,855	25,810		(274)		(274)		25,536			0	533	03/01/2023	1.....
3128MM QP 1	FHLMC GOLD POOL #G18461 2.500% 04/01/28....		03/19/2013	Various.....		136,104,375	132,000,000	136,104,375					0		136,104,375			0	137,500	04/01/2028	1.....
3128MM QP 1	FHLMC GOLD POOL #G18461 2.500% 04/01/28....		05/01/2013	Various.....		61,486,290	59,577,444	61,486,290					0		61,486,290			0	62,060	04/01/2028	1.....
3128MM QT 3	FHLMC GOLD POOL #G18465 2.500% 05/01/28....		04/26/2013	Various.....		119,665,000	116,000,000	119,665,000					0		119,665,000			0	120,833	05/01/2028	1.....
3128MM QY 2	FHLMC GOLD POOL #G18470 2.500% 06/01/28....		06/10/2013	Various.....		145,724,219	140,000,000	145,724,219					0		145,724,219			0	165,278	06/01/2028	1.....
3128PS U3 9	FHLMC GOLD POOL \$J13302 3.500% 10/01/25....		06/01/2013	Paydown.....		632,741	632,741	652,019	651,561		(18,820)		(18,820)		632,741			0	5,480	10/01/2025	1.....
3128PU J2 9	FHLMC GOLD POOL #J14781 3.500% 03/01/26....		06/01/2013	Paydown.....		26,646	26,646	27,508	27,472		(826)		(826)		26,646			0	384	03/01/2026	1.....
3128PW AS 7	FHLMC GOLD POOL #J16317 3.500% 08/01/26....		06/01/2013	Paydown.....		103,924	103,924	108,779	108,615		(4,691)		(4,691)		103,924			0	1,476	08/01/2026	1.....
3128Q0 GE 1	FHLMC GOLD POOL #J19197 3.000% 05/01/27....		05/08/2013	BNP SECURITIES.....		16,863,750	16,000,000	16,900,000					0		16,900,000		(36,250)	(36,250)	20,000	05/01/2027	1.....
312905 ZR 6	FHLMC CMO SER.1080 CL.E 7.000% 05/15/21....		06/01/2013	Paydown.....		7,518	7,518	6,244	7,425		93		93		7,518			0	205	05/15/2021	1.....
312908 QE 9	FHLMC CMO SER.1210 CL.J 7.500% 01/15/22....		06/01/2013	Paydown.....		14,785	14,785	13,800	14,699		86		86		14,785			0	467	01/15/2022	1.....
312909 5D 2	FHLMC CMO SER.1281 CL.I 8.000% 05/15/22....		06/01/2013	Paydown.....		11,807	11,807	11,185	11,734		72		72		11,807			0	360	05/15/2022	1.....
312909 HG 2	FHLMC CMO SER.1239 CL.J 8.000% 04/15/22....		06/01/2013	Paydown.....		9,100	9,100	8,650	9,058		42		42		9,100			0	310	04/15/2022	1.....
31290K Y7 8	FHLMC POOL #555234 11.500% 05/01/19.....		06/01/2013	Paydown.....		60	60	67	64		(3)		(3)		60			0	3	05/01/2019	1.....
31291Y BF 4	FHLMC CMT ARM POOL #350 2.250% 04/01/22....		06/01/2013	Paydown.....		1,396	1,396	1,386	1,389		7		7		1,396			0	13	04/01/2022	1.....
312941 3E 5	FHLMC GOLD POOL #A93497 4.500% 08/01/40....		06/01/2013	Paydown.....		45,821	45,821	47,633	47,597		(1,775)		(1,775)		45,821			0	858	08/01/2040	1.....
31294K FL 4	FHLMC GOLD POOL #E01071 5.500% 11/01/16....		06/01/2013	Paydown.....		139,256	139,256	139,212	139,101		155		155		139,256			0	3,167	11/01/2016	1.....
31294K UP 8	FHLMC GOLD POOL #E01490 5.000% 11/01/18....		06/01/2013	Paydown.....		8,269	8,269	8,371	8,328		(59)		(59)		8,269			0	174	11/01/2018	1.....
31294M CQ 2	FHLMC GOLD POOL #E02779 3.500% 12/01/25....		06/01/2013	Paydown.....		424,943	424,943	435,866	435,735		(10,792)		(10,792)		424,943			0	3,767	12/01/2025	1.....
31307B 4C 1	FHLMC GOLD POOL #J23519 2.500% 05/01/28....		05/01/2013	Various.....		76,368,204	74,000,001	76,368,204					0		76,368,204			0	77,083	05/01/2028	1.....
31307B 4Q 0	FHLMC GOLD POOL #J23531 2.500% 05/01/28....		05/01/2013	NOMURA SECURITIES INT'L INC		3,163,271	3,057,685	3,163,271					0		3,163,271			0	3,185	05/01/2028	1.....
31307B 5L 0	FHLMC GOLD POOL #J23551 2.500% 05/01/28....		05/01/2013	NOMURA SECURITIES INT'L INC		51,069,502	49,364,872	51,069,502					0		51,069,502			0	51,422	05/01/2028	1.....
31307B SW 1	FHLMC GOLD POOL #J23233 2.500% 04/01/28....		04/26/2013	MORGAN STANLEY & CO INC..		72,242,189	70,000,001	72,242,189					0		72,242,189			0	72,917	04/01/2028	1.....
31307B VW 7	FHLMC GOLD POOL #J23329 2.500% 04/01/28....		03/22/2013	J P MORGAN SECURITIES INC		55,679,063	54,000,000	55,679,063					0		55,679,063			0	56,250	04/01/2028	1.....
31307B ZD 5	FHLMC GOLD POOL #J23440 2.500% 04/01/28....		03/15/2013	DEUTSCHE BANK SECURITIES INC		55,544,063	54,000,000	55,544,063					0		55,544,063			0	56,250	04/01/2028	1.....
31307C EP 9	FHLMC GOLD POOL #J23742 3.000% 05/01/28....		05/08/2013	BNP SECURITIES.....		40,137,500	38,000,000	40,137,500					0		40,137,500			0	47,500	05/01/2028	1.....
31307C G2 8	FHLMC GOLD POOL #J23817 2.500% 05/01/28....		04/26/2013	CITIGROUP GLOBAL MKTS/SALOMON		6,192,188	6,000,000	6,192,188					0		6,192,188			0	6,250	05/01/2028	1.....
31307C ME 5	FHLMC GOLD POOL #J23957 2.500% 06/01/28....		04/26/2013	ROYAL BANK SCOTLAND (FED)		51,656,250	50,000,000	51,656,250					0		51,656,250			0	52,083	06/01/2028	1.....
31307C PE 2	FHLMC GOLD POOL #J24021 2.500% 06/01/28....		06/10/2013	CREDIT SUISSE.....		43,793,720	42,300,001	43,793,720					0		43,793,720			0	49,938	06/01/2028	1.....
3132GR KB 6	FHLMC GOLD POOL #Q06290 3.500% 02/01/42....		04/25/2013	GOLDMAN SACHS & CO.....		19,174,422	18,180,193	19,174,422					0		19,174,422			0	21,210	02/01/2042	1.....
3132HL CE 1	FHLMC GOLD POOL #Q10069 3.500% 08/01/42....		04/25/2013	GOLDMAN SACHS & CO.....		10,381,808	9,843,492	10,381,808					0		10,381,808			0	11,484	08/01/2042	1.....

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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	F o r e i g n	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)
3132HP SD 7	FHLMC GOLD POOL #Q13216 3.500% 11/01/42		04/25/2013	GOLDMAN SACHS & CO		33,725,021	31,976,316	33,725,021					0		33,725,021			0	37,306	11/01/2042	1
3132JA SF 3	FHLMC GOLD POOL #Q19117 3.500% 06/01/43		05/29/2013	MERRILL LYNCH PFS		63,496,875	60,000,000	63,496,875					0		63,496,875			0	70,000	06/01/2043	1
313398 VT 3	FHLMC ABS FLOAT SER.T-3 0.473% 09/25/31		06/25/2013	Paydown		5,750	5,750	5,302	5,307		442		442		5,750			0	12	09/25/2031	1
3133T2 TZ 3	FHLMC CMO SER.23 CL.HL 6.000% 11/25/23		06/01/2013	Paydown		46,721	46,721	42,064	45,148		1,573		1,573		46,721			0	1,147	11/25/2023	1
3133TC AS 7	FHLMC ABS PASS-THRU SER 7.050% 03/25/29		06/01/2013	Paydown		271,475	271,475	275,248	272,338		(863)		(863)		271,475			0	8,062	03/25/2029	1
3133TD 6V 3	FHLMC ABS PASS-THRU SER 6.920% 05/25/29		06/01/2013	Paydown		283,892	283,892	283,892	283,892				0		283,892			0	8,418	05/25/2029	1
3133TG DA 4	FHLMC ABS PASS THRU 6.555% 09/25/29		06/01/2013	Paydown		252,141	252,141	252,116	251,164		976		976		252,141			0	7,141	09/25/2029	1
3133TK PF 1	FHLMC ABS FLOAT SER.T-1 0.543% 06/25/29		06/25/2013	Paydown		3,084	3,084	3,084	2,779		304		304		3,084			0	8	06/25/2029	1
3133TN GH 1	FHLMC ABS PASS THRU 0.473% 05/25/30		06/25/2013	Paydown		6,739	6,739	6,740	6,353		386		386		6,739			0	13	05/25/2030	1
3133TR 7C 3	FHLMC ABS PASS THRU 0.443% 05/25/31		06/25/2013	Paydown		21,217	21,217	21,217	21,217				0		21,217			0	45	05/25/2031	1
3133TS QG 1	FHLMC ABS FLOAT SER.T-3 0.453% 08/25/31		06/25/2013	Paydown		18,298	18,298	18,298	18,298				0		18,298			0	35	08/25/2031	1
31348S QO 0	FHLMC CMT ARM POOL #785 2.298% 06/01/27		06/01/2013	Paydown		1,706	1,706	1,706	1,705		1		1		1,706			0	17	06/01/2027	1
31354N 2X 3	FHLMC CMT ARM POOL #607 1.875% 05/01/22		06/01/2013	Paydown		2,793	2,793	2,764	2,774		19		19		2,793			0	21	05/01/2022	1
31358H 4T 9	FNMA CMO SER.1991-101 C 9.000% 08/25/21		06/01/2013	Paydown		1,338	1,338	1,303	1,296		42		42		1,338			0	50	08/25/2021	1
31358P HT 7	FNMA CMO SER.G92-35 CL 7.500% 07/25/22		06/01/2013	Paydown		14,989	14,989	13,845	13,902		1,087		1,087		14,989			0	480	07/25/2022	1
31358P QU 4	FNMA CMO SER.1992-136 C 6.000% 08/25/22		06/01/2013	Paydown		3,824	3,824	2,956	3,109		715		715		3,824			0	92	08/25/2022	1
31359U Y6 6	FNMA ABS SER.1998-65 CL 6.390% 09/16/28		06/16/2013	Paydown		514,635	514,635	505,287	513,251		1,385		1,385		514,635			0	13,657	09/16/2028	1
31359U Y8 2	FNMA ABS SER.1998-65 CL 6.430% 07/02/29		06/02/2013	Paydown		401,111	401,111	400,927	402,355		(1,243)		(1,243)		401,111			0	10,745	07/02/2029	1
31359V YH 0	FNMA CMO SER.1999-T2 CL 7.500% 01/19/39		06/01/2013	Paydown		36,855	36,855	38,363	38,054		(1,199)		(1,199)		36,855			0	1,191	01/19/2039	1
31359X 2L 2	FNMA ABS SER.2000-14 CL 7.350% 05/04/31		06/01/2013	Paydown		216,656	216,656	219,534	218,876		(2,220)		(2,220)		216,656			0	6,680	05/04/2031	1
31359X 2W 8	FNMA ABS SER.2000-14 CL 7.950% 10/18/27		06/15/2013	Paydown		174,570	174,570	183,353	174,938		(367)		(367)		174,570			0	5,823	10/18/2027	1
31359X 2X 6	FNMA ABS SER.2000-14 CL 7.800% 06/18/27		06/15/2013	Paydown		325,576	325,576	318,607	324,381		1,195		1,195		325,576			0	10,679	06/18/2027	1
31359X FC 8	FNMA ABS SER.1999-62 CL 6.285% 07/18/28		06/15/2013	Paydown		201,952	201,952	190,593	199,062		2,890		2,890		201,952			0	5,359	07/18/2028	1
31359X FD 6	FNMA ABS SER.1999-62 CL 6.773% 07/18/28		06/15/2013	Paydown		21,288	21,288	21,339	21,314		(25)		(25)		21,288			0	613	07/18/2028	1
31359X FE 4	FNMA ABS SER.1999-62 CL 7.180% 03/18/28		06/15/2013	Paydown		241,856	241,856	239,249	241,343		513		513		241,856			0	7,178	03/18/2028	1
31359X FF 1	FNMA ABS SER.1999-62 CL 7.510% 06/18/28		06/15/2013	Paydown		278,524	278,524	280,337	278,946		(422)		(422)		278,524			0	8,773	06/18/2028	1
31359X FG 9	FNMA ABS SER.1999-62 CL 6.960% 07/18/28		06/01/2013	Paydown		97,094	97,094	92,414	95,836		1,258		1,258		97,094			0	2,795	07/18/2028	1
313602 HT 4	FNMA CMO SER.1988-29 CL 9.500% 12/25/18		06/01/2013	Paydown		313	313	320	316		(2)		(2)		313			0	11	12/25/2018	1
313602 UH 5	FNMA CMO SER.1989-31 CL 9.150% 06/25/19		06/01/2013	Paydown		1,368	1,368	1,473	1,460		(92)		(92)		1,368			0	53	06/25/2019	1
313615 TX 4	FNMA POOL #050966 7.000% 01/01/24		06/01/2013	Paydown		9,092	9,092	9,317	9,247		(156)		(156)		9,092			0	272	01/01/2024	1
31362M 2Q 0	FNMA POOL #065583 4.410% 09/01/28		06/01/2013	Paydown		33,105	33,105	33,767	33,586		(481)		(481)		33,105			0	635	09/01/2028	1
31370Q GW 3	FNMA POOL #237913 6.500% 01/01/24		06/01/2013	Paydown		41	41	41	41				0		41			0	1	01/01/2024	1
31371B YB 1	FNMA POOL #247406 6.500% 01/01/19		06/01/2013	Paydown		51	51	50	51				0		51			0	1	01/01/2019	1
31371S ZT 4	FNMA POOL #260945 6.500% 01/01/24		06/01/2013	Paydown		628	628	623	624		4		4		628			0	17	01/01/2024	1
31371Y 3J 8	FNMA POOL #266401 6.500% 01/01/24		06/01/2013	Paydown		543	543	538	539		4		4		543			0	15	01/01/2024	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	For eig n	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)
31371Y 3T 6	FNMA POOL #266410 6.500% 01/01/24.....		06/01/2013	Paydown.....		387	387	384	384		3		3		387			0	10	01/01/2024	1.....
31372B VV 9	FNMA POOL #268028 6.500% 01/01/24.....		06/01/2013	Paydown.....		740	740	734	735		5		5		740			0	20	01/01/2024	1.....
31372B VW 7	FNMA POOL #268029 6.500% 01/01/24.....		06/01/2013	Paydown.....		864	864	857	858		6		6		864			0	23	01/01/2024	1.....
31372B VZ 0	FNMA POOL #268032 6.500% 01/01/24.....		06/01/2013	Paydown.....		85	85	84	84		1		1		85			0	2	01/01/2024	1.....
31372C J2 5	FNMA POOL #268581 6.500% 01/01/24.....		06/01/2013	Paydown.....		551	551	547	547		4		4		551			0	15	01/01/2024	1.....
31372C RJ 9	FNMA POOL #268789 6.500% 01/01/24.....		06/01/2013	Paydown.....		2,402	2,402	2,382	2,386		16		16		2,402			0	66	01/01/2024	1.....
31372C XT 0	FNMA POOL #268990 6.500% 01/01/24.....		06/01/2013	Paydown.....		25,637	25,637	25,429	25,467		171		171		25,637			0	822	01/01/2024	1.....
31372D BM 7	FNMA POOL #269244 6.500% 01/01/24.....		06/01/2013	Paydown.....		162	162	161	161		1		1		162			0	4	01/01/2024	1.....
31373T 3N 8	FNMA POOL #303305 12.000% 05/01/16.....		06/01/2013	Paydown.....		167	167	190	174		(7)		(7)		167			0	8	05/01/2016	1.....
31373T 5A 4	FNMA POOL #303341 3.007% 02/01/31.....		06/01/2013	Paydown.....		8,404	8,404	8,543	8,496		(92)		(92)		8,404			0	105	02/01/2031	1.....
3137A2 AZ 4	FHLMC ABS SER.K009 CL.A 2.757% 05/25/20.....		06/01/2013	Paydown.....		85,992	85,992	86,849	86,547		(555)		(555)		85,992			0	988	05/25/2020	1.....
31385X MA 2	FNMA POOL #555753 ARM 2.323% 06/25/33.....		06/01/2013	Paydown.....		14,418	14,418	14,292	14,746		(328)		(328)		14,418			0	138	06/25/2033	1.....
3138A2 VM 8	FNMA POOL #AH1519 3.500% 12/01/25.....		06/01/2013	Paydown.....		271,848	271,848	269,937	269,997		1,851		1,851		271,848			0	3,972	12/01/2025	1.....
3138A7 FZ 6	FNMA POOL #AH5583 4.500% 02/01/41.....		06/01/2013	Paydown.....		57,756	57,756	61,489	61,431		(3,675)		(3,675)		57,756			0	1,070	02/01/2041	1.....
3138AB YR 4	FNMA POOL #AH9719 4.500% 04/01/41.....		06/01/2013	Paydown.....		176,026	176,026	187,441	187,261		(11,235)		(11,235)		176,026			0	3,255	04/01/2041	1.....
3138EE ZH 5	FNMA POOL #AK9743 3.000% 04/01/27.....		06/01/2013	Paydown.....		871,667	871,667	922,196	921,647		(49,980)		(49,980)		871,667			0	10,429	04/01/2027	1.....
3138MF PX 9	FNMA POOL #AQ0437 2.500% 10/01/27.....		06/01/2013	Paydown.....		350,237	350,237	366,326	366,208		(15,971)		(15,971)		350,237			0	3,576	10/01/2027	1.....
3138MQ G6 4	FNMA POOL #AQ8320 2.500% 12/01/27.....		06/01/2013	Paydown.....		85,897	85,897	89,829	89,798		(3,901)		(3,901)		85,897			0	856	12/01/2027	1.....
3138NY 5D 3	FNMA POOL #AR2643 3.500% 02/01/43.....		05/09/2013	Various.....		71,899,374	67,999,999	71,899,374					0		71,899,374			0	79,333	02/01/2043	1.....
3138W5 F9 4	FNMA POOL #AR7391 3.000% 06/01/43.....		05/30/2013	NOMURA SECURITIES INT'L INC.....		51,882,811	49,999,999	51,882,811					0		51,882,811			0	50,000	06/01/2043	1.....
3138WP C5 1	FNMA POOL #AT1891 3.500% 11/01/41.....		04/01/2013	GOLDMAN SACHS & CO.....		52,562,499	49,999,999	52,562,499					0		52,562,499			0	48,611	11/01/2041	1.....
3138WQ AX 0	FNMA POOL #AT2721 3.000% 05/01/43.....		05/30/2013	CREDIT SUISSE.....		27,027,812	26,000,000	27,027,812					0		27,027,812			0	26,000	05/01/2043	1.....
3138WR 5Y 2	FNMA POOL #AT4462 3.000% 05/01/43.....		05/30/2013	CREDIT SUISSE.....		20,790,625	20,000,000	20,790,625					0		20,790,625			0	20,000	05/01/2043	1.....
313920 GQ 7	FNMA CMO SER.2001-29 CL 7.000% 01/25/41.....		06/01/2013	Paydown.....		227,541	227,541	229,636	231,599		(4,058)		(4,058)		227,541			0	6,840	01/25/2041	1.....
313921 6A 1	FNMA CMO SER.2001-T10 C 7.000% 12/25/41.....		06/01/2013	Paydown.....		120,824	120,824	125,996	124,877		(4,053)		(4,053)		120,824			0	3,595	12/25/2041	1.....
31392A 5E 4	FANNIEMAE GRANTOR TRUST 0.513% 03/25/32.....		05/28/2013	Paydown.....		4,883	4,883	4,796	4,798		85		85		4,883			0	11	03/25/2032	1.....
31392A 5L 8	FNMA CMO SER.2001-T12 C 6.500% 08/25/41.....		06/01/2013	Paydown.....		30,971	30,971	31,474	31,412		(441)		(441)		30,971			0	857	08/25/2041	1.....
31392A 7A 0	FANNIEMAE GRANTOR TRUST 6.500% 11/25/31.....		06/01/2013	Paydown.....		304,649	304,649	310,123	310,524		(5,875)		(5,875)		304,649			0	8,139	11/25/2031	1.....
31392A 7B 8	FNMA CMO SER.2002-T1 CL 7.000% 11/25/31.....		06/01/2013	Paydown.....		52,551	52,551	54,440	54,585		(2,034)		(2,034)		52,551			0	1,571	11/25/2031	1.....
31392A JW 9	FNMA CMO SER.2001-50 CL 7.000% 10/25/41.....		06/01/2013	Paydown.....		98,540	98,540	102,151	99,324		(784)		(784)		98,540			0	2,615	10/25/2041	1.....
31392B 4K 9	FNMA CMO SER.2002-7 CL 6.000% 03/25/22.....		06/01/2013	Paydown.....		496,523	496,523	486,127	492,211		4,312		4,312		496,523			0	12,674	03/25/2022	1.....
31392B 6T 8	FANNIEMAE GRANTOR TRUST 6.500% 12/25/41.....		06/01/2013	Paydown.....		107,181	107,181	108,654	109,243		(2,062)		(2,062)		107,181			0	2,980	12/25/2041	1.....
31392C EQ 3	FNMA ABS FLOAT SER.2002 0.453% 06/25/32.....		06/25/2013	Paydown.....		304	304	304	286		17		17		304			0	1	06/25/2032	1.....
31392D UM 2	FANNIEMAE GRANTOR TRUST 0.433% 06/25/32.....		06/25/2013	Paydown.....		52,116	52,116	52,125	46,754		5,362		5,362		52,116			0	96	06/25/2032	1.....
31392E W6 3	FNMA ABS FLOAT SER.2002 0.533% 11/25/32.....		06/25/2013	Paydown.....		9,819	9,819	9,820	8,636		1,182		1,182		9,819			0	24	11/25/2032	1.....
31392F LX 3	FNMA CMO SER.2002-80 CL 6.500% 11/25/42.....		06/01/2013	Paydown.....		46,455	46,455	48,974	49,671		(3,216)		(3,216)		46,455			0	1,331	11/25/2042	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	For eign	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)
31392G FN 0	FNMA CMO SER.2002-T18 C 6.500% 08/25/42.....		06/01/2013	Paydown.....		968,703	968,703	1,018,652	1,046,985		(78,282)		(78,282)		968,703			0	24,576	08/25/2042	1.....
31392G VX 0	FNMA CMO SER.2003-W1 CL 6.062% 12/25/42.....		06/01/2013	Paydown.....		159,103	159,103	167,782	170,694		(11,591)		(11,591)		159,103			0	3,924	12/25/2042	1.....
31392M GY 2	FHLMC CMO SER.2002-T42 6.500% 02/25/42.....		06/01/2013	Paydown.....		327,559	327,559	326,075	326,136		1,423		1,423		327,559			0	8,232	02/25/2042	1.....
31393A S4 0	FNMA ABS FLOAT SER.2003 0.413% 04/25/33.....		06/25/2013	Paydown.....		275,893	275,893	275,530	267,121		8,772		8,772		275,893			0	506	04/25/2033	1.....
31393B T4 7	FNMA CMO SER.2003-W6 5.398% 10/25/42.....		06/01/2013	Paydown.....		162,505	162,505	160,855	161,046		1,459		1,459		162,505			0	3,901	10/25/2042	1.....
31393D A5 0	FNMA CMO SER.2003-73 CL 5.500% 01/25/17.....		06/01/2013	Paydown.....		1,384,045	1,384,045	1,389,884	1,380,236		3,809		3,809		1,384,045			0	30,865	01/25/2017	1.....
31393D JG 7	FNMA CMO SER.2003-64 CL 5.500% 12/25/16.....		06/01/2013	Paydown.....		1,084,403	1,084,403	1,121,529	1,085,377		(974)		(974)		1,084,403			0	24,579	12/25/2016	1.....
31393E 2B 4	FNMA CMO SER.2003-85 CL 5.000% 10/25/24.....		06/01/2013	Paydown.....		179,588	179,588	178,894	178,963		625		625		179,588			0	3,744	10/25/2024	1.....
31393E MH 9	FNMA CMO SER.2003-84 CL 5.000% 08/25/23.....		06/01/2013	Paydown.....		194,159	194,159	193,886	193,638		522		522		194,159			0	4,047	08/25/2023	1.....
31393K SH 9	FHLMC CMO SER.2575 CL.M 5.500% 08/15/24.....		06/01/2013	Paydown.....		3,082,951	3,082,951	3,161,470	3,083,602		(651)		(651)		3,082,951			0	71,145	08/15/2024	1.....
31393U AJ 2	FNMA CMO SER.2003-W17 5.310% 08/25/33.....		06/01/2013	Paydown.....		93,735	93,735	97,968	96,047		(2,312)		(2,312)		93,735			0	2,096	08/25/2033	1.....
31393X FS 1	FNMA CMO SER.2004-T1 CL 6.000% 01/25/44.....		06/01/2013	Paydown.....		48,781	48,781	50,991	51,420		(2,639)		(2,639)		48,781			0	1,354	01/25/2044	1.....
31393X VG 9	FNMA CMO SER.2004-W3 CL 5.500% 05/25/34.....		06/01/2013	Paydown.....		1,169,198	1,169,198	1,145,814	1,160,506		8,692		8,692		1,169,198			0	27,022	05/25/2034	1.....
31394B A7 9	FANNIEMAE GRANTOR TRUST 0.333% 04/25/35.....		06/25/2013	Paydown.....		267,743	267,743	267,785	262,546		5,197		5,197		267,743			0	390	04/25/2035	1.....
31394J V5 3	FHLMC CMO SER.2677 CL.V 5.500% 07/15/22.....		06/01/2013	Paydown.....		329,932	329,932	338,180	330,686		(754)		(754)		329,932			0	8,289	07/15/2022	1.....
31394V PT 1	FNMA CMO SER.2005-W4 CL 6.000% 08/25/35.....		06/01/2013	Paydown.....		53,571	53,571	54,324	54,433		(862)		(862)		53,571			0	1,322	08/25/2035	1.....
31394Y E8 3	FHLMC CMO SER.2801 CL.V 5.500% 02/15/26.....		06/01/2013	Paydown.....		868,210	868,210	928,787	887,601		(19,391)		(19,391)		868,210			0	21,501	02/15/2026	1.....
31395A L8 6	FHLMC CMO SER.2810 CL.V 5.500% 06/15/26.....		06/01/2013	Paydown.....		2,440,357	2,440,357	2,445,949	2,436,093		4,264		4,264		2,440,357			0	55,208	06/15/2026	1.....
31395B AF 0	FNMA CMO SER.2006-9 CL 5.500% 02/25/17.....		06/01/2013	Paydown.....		4,898,936	4,898,936	4,849,946	4,876,858		22,078		22,078		4,898,936			0	112,838	02/25/2017	1.....
31395B J7 9	FNMA CMO SER.2006-26 CL 6.000% 08/25/23.....		05/01/2013	Paydown.....		1,634,012	1,634,012	1,625,651	1,627,303		6,710		6,710		1,634,012			0	34,321	08/25/2023	1.....
31395E DM 6	FHLMC CMO SER.2845 CL.M 5.000% 12/15/23.....		06/01/2013	Paydown.....		3,385,697	3,385,697	3,279,894	3,372,586		13,111		13,111		3,385,697			0	69,172	12/15/2023	1.....
31395T ZK 3	FHLMC CMO SER.2973 CL.P 5.500% 01/15/35.....		06/01/2013	Paydown.....		1,365,642	1,365,642	1,361,588	1,362,108		3,534		3,534		1,365,642			0	30,778	01/15/2035	1.....
31395X 4P 7	FHLMC CMO SER.3023 CL.D 5.500% 09/15/34.....		06/01/2013	Paydown.....		2,497,728	2,497,728	2,527,974	2,501,284		(3,556)		(3,556)		2,497,728			0	61,640	09/15/2034	1.....
31396A DU 5	FHLMC CMO SER.3033 CL.Q 5.500% 03/15/24.....		06/01/2013	Paydown.....		2,551,646	2,551,646	2,585,137	2,550,650		997		997		2,551,646			0	58,536	03/15/2024	1.....
31396E XK 7	FHLMC CMO SER.3061 CL.V 5.500% 07/15/16.....		04/01/2013	Paydown.....		271,933	271,933	269,660	271,212		721		721		271,933			0	4,985	07/15/2016	1.....
31396T GD 9	FHLMC CMO SER.3169 CL.V 6.000% 11/15/26.....		06/01/2013	Paydown.....		9,528,806	9,528,806	9,357,213	9,482,539		46,266		46,266		9,528,806			0	235,794	11/15/2026	1.....
31396V QW 1	FNMA CMO FLOAT SER.2007 0.423% 04/25/37.....		06/25/2013	Paydown.....		544,114	544,114	543,944	525,249		18,865		18,865		544,114			0	981	04/25/2037	1.....
31396X HN 7	FNMA CMO SER.2007-77 CL 6.000% 08/25/37.....		06/01/2013	Paydown.....		1,039,544	1,039,544	1,092,367	1,067,953		(28,409)		(28,409)		1,039,544			0	25,746	08/25/2037	1.....
31396X WT 7	FNMA ABS FLOAT SER.2007 0.443% 08/25/36.....		06/25/2013	Paydown.....		297,163	297,163	297,067	295,851		1,312		1,312		297,163			0	552	08/25/2036	1.....
31400T 7M 3	FNMA POOL #697600 SEASO 5.500% 04/01/18.....		06/01/2013	Paydown.....		91,452	91,452	91,216	91,176		275		275		91,452			0	1,983	04/01/2018	1.....
31403C 3S 8	FNMA POOL #745209 SEASO 5.500% 09/01/19.....		06/01/2013	Paydown.....		129,756	129,756	129,442	129,399		358		358		129,756			0	2,975	09/01/2019	1.....
31403U VU 2	FNMA POOL #758527 100% 5.000% 03/01/34.....		06/01/2013	Paydown.....		8,559	8,559	8,527	8,527		32		32		8,559			0	179	03/01/2034	1.....
31405K 3X 7	FNMA POOL #792014 SEASO 5.500% 09/01/19.....		06/01/2013	Paydown.....		210,452	210,452	209,498	209,556		896		896		210,452			0	3,321	09/01/2019	1.....
31412Q HM 4	FNMA POOL #931836 4.000% 08/01/39.....		06/01/2013	Paydown.....		62,931	62,931	65,880	65,816		(2,886)		(2,886)		62,931			0	1,041	08/01/2039	1.....
31416W RH 7	FNMA POOL #AB1387 4.500% 08/01/40.....		06/01/2013	Paydown.....		90,142	90,142	96,001	95,901		(5,760)		(5,760)		90,142			0	1,758	08/01/2040	1.....

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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	For e i g n	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 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 Design- nation or Market Indicator (a)
31417C DR 3	FNMA POOL #AB5511 3.500% 07/01/42.....		05/09/2013	BNY CAPITAL MARKETS.....		16,870,000	16,000,000	16,870,000					0		16,870,000			0	18,667	07/01/2042	1.....
31417D N3 3	FNMA POOL #AB6709 3.500% 10/01/42.....		05/09/2013	BNY CAPITAL MARKETS.....		15,939,844	15,000,000	15,939,844					0		15,939,844			0	17,500	10/01/2042	1.....
31418A GL 6	FNMA POOL #MA1102 3.000% 07/01/27.....		06/01/2013	Paydown.....		147,157	147,157	154,400	154,265		(7,109)		(7,109)		147,157			0	1,801	07/01/2027	1.....
31418A LS 5	FNMA POOL #MA1236 3.500% 11/01/42.....		04/23/2013	DEUTSCHE BANK SECURITIES INC		19,615,782	18,500,001	19,615,782					0		19,615,782			0	21,583	11/01/2042	1.....
31418A P3 6	FNMA POOL #MA1341 2.500% 02/01/23.....		06/01/2013	Paydown.....		110,161	110,161	115,634			(5,474)		(5,474)		110,161			0	926	02/01/2023	1.....
31419A G2 7	FNMA POOL #AE0216 4.000% 08/01/40.....		06/01/2013	Paydown.....		248,278	248,278	260,188	259,980		(11,702)		(11,702)		248,278			0	4,148	08/01/2040	1.....
31419L ZX 4	FNMA POOL #AE9757 4.000% 12/01/40.....		06/01/2013	Paydown.....		256,721	256,721	268,996	268,796		(12,075)		(12,075)		256,721			0	4,317	12/01/2040	1.....
000000 00 0	FHLMC DOLLAR ROLLS APRI 3.000% 01/15/43.....		04/09/2013	BNY CAPITAL MARKETS.....		17,797,375	17,300,000	17,797,375					0		17,797,375			0	56,991	01/15/2043	1.....
000000 00 0	FHLMC DOLLAR ROLLS MAY 3.000% 03/15/43.....		05/09/2013	BNY CAPITAL MARKETS.....		17,900,094	17,300,000	17,900,094					0		17,900,094			0	55,144	03/15/2043	1.....
000000 00 0	FHLMC DOLLAR ROLLS JUNE 3.000% 03/15/43.....		06/07/2013	BNP SECURITIES.....		17,878,469	17,300,000	17,878,469					0		17,878,469			0	62,577	03/15/2043	1.....
000000 00 0	FHLMC DOLLAR ROLLS APRI 3.500% 08/15/41.....		04/04/2013	Various.....		164,171,125	156,400,000	164,171,125					0		164,171,125			0	545,399	08/15/2041	1.....
000000 00 0	FHLMC DOLLAR ROLLS MAY 3.500% 10/15/41.....		05/07/2013	Various.....		220,333,274	208,900,000	220,333,274					0		220,333,274			0	777,100	10/15/2041	1.....
000000 00 0	FHLMC DOLLAR ROLLS JUNE 3.500% 10/15/41.....		05/29/2013	Various.....		220,858,047	208,900,000	220,858,047					0		220,858,047			0	825,432	10/15/2041	1.....
000000 00 0	FHLMC DOLLAR ROLLS JULY 3.500% 02/15/42.....		06/26/2013	Various.....		215,173,152	208,900,000	215,173,152					0		215,173,152			0	931,668	02/15/2042	1.....
000000 00 0	FHLMC DOLLAR ROLLS APRI 2.500% 02/15/28.....		04/10/2013	Various.....		198,326,672	192,300,000	198,326,672					0		198,326,672			0	637,043	02/15/2028	1.....
000000 00 0	FHLMC DOLLAR ROLLS MAY 2.500% 02/15/28.....		05/13/2013	Various.....		728,022,453	702,300,000	727,591,203					0		727,591,203		431,250	431,250	1,874,169	02/15/2028	1.....
000000 00 0	FHLMC DOLLAR ROLLS JUNE 2.500% 02/15/28.....		06/10/2013	Various.....		582,279,657	561,300,000	582,279,657					0		582,279,657			0	1,870,620	02/15/2028	1.....
000000 00 0	FHLMC DOLLAR ROLLS MAY 3.000% 12/15/26.....		05/08/2013	Various.....		175,351,485	166,000,000	175,351,485					0		175,351,485			0	630,781	12/15/2026	1.....
000000 00 0	FHLMC DOLLAR ROLLS JUNE 3.000% 01/15/27.....		06/12/2013	Various.....		257,610,313	246,000,000	257,936,328					0		257,936,328		(326,016)	(326,016)	821,859	01/15/2027	1.....
000000 00 0	FHLMC DOLLAR ROLLS JULY 3.000% 05/15/27.....		06/24/2013	Various.....		193,792,500	187,000,000	193,792,500					0		193,792,500			0	746,088	05/15/2027	1.....
000000 00 0	FNMA DOLLAR ROLLS APRIL 3.000% 01/25/43.....		04/08/2013	Various.....		336,740,664	327,000,000	336,740,664					0		336,740,664			0	1,159,649	01/25/2043	1.....
000000 00 0	FNMA DOLLAR ROLLS MAY 3.000% 10/01/42.....		05/06/2013	Various.....		338,603,008	327,000,000	338,603,008					0		338,603,008			0	1,242,273	10/01/2042	1.....
000000 00 0	FNMA DOLLAR ROLLS JUNE 3.000% 10/01/42.....		06/07/2013	Various.....		339,779,453	327,000,000	339,779,453					0		339,779,453			0	1,222,079	10/01/2042	1.....
000000 00 0	FNMA DOLLAR ROLLS APRIL 3.500% 09/25/42.....		04/09/2013	Various.....		243,227,813	231,300,000	243,227,813					0		243,227,813			0	832,961	09/25/2042	1.....
000000 00 0	FNMA DOLLAR ROLLS MAY 3.500% 03/01/42.....		05/09/2013	Various.....		245,042,574	231,300,000	244,875,254					0		244,875,254		167,320	167,320	550,865	03/01/2042	1.....
000000 00 0	FNMA DOLLAR ROLLS JUNE 3.500% 03/01/42.....		06/07/2013	Various.....		126,106,250	119,000,000	126,106,250					0		126,106,250			0	474,381	03/01/2042	1.....
000000 00 0	FNMA DOLLAR ROLLS JULY 3.500% 03/01/42.....		06/20/2013	ROYAL BANK OF CANADA (FED)		122,705,000	119,000,000	122,705,000					0		122,705,000			0	492,010	03/01/2042	1.....
000000 00 0	FNMA DOLLAR ROLLS APRIL 2.500% 03/25/28.....		04/05/2013	Various.....		112,693,125	109,000,000	112,693,125					0		112,693,125			0	334,948	03/25/2028	1.....
000000 00 0	FNMA DOLLAR ROLLS MAY 2.500% 11/25/27.....		05/13/2013	Various.....		113,369,297	109,000,000	113,369,297					0		113,369,297			0	334,948	11/25/2027	1.....
000000 00 0	FNMA DOLLAR ROLLS JUNE 2.500% 06/25/27.....		06/03/2013	Various.....		113,070,469	109,000,000	113,070,469					0		113,070,469			0	365,009	06/25/2027	1.....
000000 00 0	FNMA DOLLAR ROLLS JULY 2.500% 05/01/27.....		06/20/2013	Various.....		110,992,031	109,000,000	110,992,031					0		110,992,031			0	379,892	05/01/2027	1.....
3199999	Total - Bonds - U.S. Special Revenue & Assessment.....					6,750,308,501	6,487,702,403	6,750,241,263	51,026,665	0	(177,628)	0	(177,628)	0	6,750,072,196	0	236,304	236,304	19,952,134	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000759 BW 9	AMERICAN BUSINESS FINAN 6.130% 03/15/32.....		06/01/2013	Paydown.....		13,084	13,084	13,118	13,399		(316)		(316)		13,084			0	362	03/15/2032	4FM.....
000780 BZ 8	ABN AMRO MORTGAGE CORP 5.500% 03/25/33.....		06/01/2013	Paydown.....		1,069,206	1,069,206	914,171	1,055,649		13,556		13,556		1,069,206			0	22,496	03/25/2033	1FM.....

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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	For eign	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)
000780 HX 7	ABN AMRO MORTGAGE CORP 5.250% 06/25/33		06/01/2013	Paydown		587,418	587,418	573,834	582,989		4,429		4,429		587,418			0	12,701	06/25/2033	1FM
000780 JS 6	ABN AMRO MORTGAGE CORP 5.500% 06/25/33		06/01/2013	Paydown		442,254	442,254	443,636	440,922		1,332		1,332		442,254			0	10,016	06/25/2033	1FM
00080# AA 7	ABSF II LLC ABS CBO 7.190% 12/31/13		04/25/2013	Paydown		469	469	56	56		413		413		469			0	5	12/31/2013	6
00101J AD 8	ADT CORP SR UNSECURED N 4.125% 06/15/23		05/23/2013	Tax Free Exchange		8,171,040	8,000,000	8,097,720			(3,080)		(3,080)		8,094,640		76,400	76,400	118,250	06/15/2023	2FE
00111@ AA 2	AES HAWAII INC SENIOR 6.870% 06/30/22		06/30/2013	Redemption	100.0000	206,250	206,250	206,250	206,250				0		206,250			0	7,085	06/30/2022	4
00253C HR 1	AAMES MORTGAGE TRUST AB 6.409% 01/25/32		06/01/2013	Paydown		194,325	194,325	194,325	194,325				0		194,325			0	4,686	01/25/2032	1FM
004375 BD 2	ACCREDITED MORTGAGE LOA 4.750% 10/25/34		06/01/2013	Paydown		273,813	273,813	273,712	273,191		623		623		273,813			0	5,730	10/25/2034	1FM
009341 AM 0	AIRCRAFT FINANCE TRUST 0.693% 05/15/24		06/17/2013	Paydown		487	487	489	488		(1)		(1)		487			0	1	05/15/2024	5AM
01877K AA 1	ALLIANCE PIPELINE LP SE 7.770% 06/30/15		06/30/2013	Redemption	100.0000	599,995	599,995	643,980	505,644		94,351		94,351		599,995			0	23,310	12/31/2014	2FE
01877K AB 9	ALLIANCE PIPELINE LP SE 6.996% 12/31/19		06/30/2013	Redemption	100.0000	28,571	28,571	28,571	28,571				0		28,571			0	999	12/31/2019	2FE
01877K AD 5	ALLIANCE PIPELINE LP BO 4.591% 12/31/25		06/30/2013	Redemption	100.0000	149,999	149,999	149,999	149,999				0		149,999			0	3,443	12/31/2025	2FE
03063N AA 5	AMERICOLD LLC TRUST ABS 3.847% 01/14/29		06/11/2013	Paydown		302,999	302,999	308,988	308,109		(5,111)		(5,111)		302,999			0	4,860	01/14/2029	1FM
03072S MV 4	AMERIQUEST MORTGAGE 5.035% 01/25/34		06/01/2013	Paydown		66,523	66,523	66,200	66,438		85		85		66,523			0	1,315	01/25/2034	1FM
040104 EZ 0	ARGENT SECURITIES INC A 4.403% 03/25/34		06/01/2013	Paydown		231,408	231,408	236,181	236,049		(4,641)		(4,641)		231,408			0	4,384	03/25/2034	1FM
04124@ AA 9	ARKLOW-FBF LLC NOTES 4.000% 05/11/22		06/11/2013	Redemption	100.0000	8,463	8,463	8,463	8,463				0		8,463			0	141	05/11/2022	5*
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	1,168,564		(1,897)		(1,897)		1,166,667			0	14,117	08/20/2014	1
05377R AD 6	AESOP FUNDING II LLC AB 3.630% 08/20/14		06/20/2013	Paydown		2,333,333	2,333,333	2,364,687	2,339,025		(5,692)		(5,692)		2,333,333			0	42,350	08/20/2014	1AM
054303 A* 3	AVON PRODUCTS INC SENIO 2.600% 11/23/15		03/29/2013	Call	104.6572	47,095,758	45,000,000	45,000,000	47,105,641		(9,883)		(9,883)		47,095,758			0	409,500	11/23/2015	2
054303 A* 3	AVON PRODUCTS INC SENIO 2.600% 11/23/15		04/01/2013	Call	104.6792	(47,105,641)	(45,000,000)	(45,000,000)	(47,105,641)				0		(47,105,641)			0	(409,500)	11/23/2015	2FE
05577@ AN 0	BTMU CAPITAL CORP EQUIP 4.830% 10/15/24		04/15/2013	Redemption	100.0000	166,667	166,667	166,667	166,667				0		166,667			0	4,025	10/15/2024	1
056037 AD 6	BVPS II FUNDING CORP 8.890% 06/01/17		06/01/2013	Redemption	100.0000	308,000	308,000	354,200	325,901		(17,901)		(17,901)		308,000			0	13,691	06/01/2017	2FE
05947U C8 9	BANC OF AMERICA COMMERC 4.877% 11/10/42		04/01/2013	Paydown		383,954	383,954	385,885	383,506		448		448		383,954			0	6,242	11/10/2042	1FM
05947U LY 2	BANC OF AMERICA COMMERC 5.061% 03/11/41		06/01/2013	Paydown		5,658,252	5,658,252	5,686,601	5,652,499		5,752		5,752		5,658,252			0	124,184	03/11/2041	1FM
073568 AA 5	BEACON CONTAINER FINANC 3.720% 09/20/27		03/20/2013	Paydown		70,468	70,468	70,464	69,338		1,129		1,129		70,468			0	1,311	09/20/2027	1
073568 AA 5	BEACON CONTAINER FINANC 3.720% 09/20/27		06/20/2013	Paydown		188,240	188,240	188,231	184,332		3,908		3,908		188,240			0	(23,670)	09/20/2027	1AM
07383F BX 5	BEAR STEARNS COMM MTGE 7.000% 05/20/30		06/15/2013	Paydown		600,712	600,712	550,918	585,494		15,218		15,218		600,712			0	18,410	05/20/2030	1FM
07383F Q4 3	BEAR STEARNS COMM MTGE 4.831% 07/11/42		06/01/2013	Paydown		594,941	594,941	580,103	594,719		222		222		594,941			0	12,517	07/11/2042	1FM
075386 AC 6	BEAVER VALLEY II FUNDIN 9.000% 06/01/17		06/01/2013	Redemption	100.0000	1,122,000	1,122,000	1,299,242	1,162,017		(40,017)		(40,017)		1,122,000			0	50,490	06/01/2017	2FE
08869# AA 7	BGS CTL PASS-THRU TRUST 6.580% 05/15/34		06/15/2013	Redemption	100.0000	28,726	28,726	28,726	28,726				0		28,726			0	788	05/15/2034	1
08869@ AA 9	BGS CTL PASS-THRU TRUST 6.540% 11/15/32		06/15/2013	Redemption	100.0000	7,664	7,664	7,664	7,664				0		7,664			0	209	11/15/2032	1
08870# AA 4	BGS CTL PASS-THRU TRUST 6.580% 05/15/34		06/15/2013	Redemption	100.0000	22,743	22,743	22,743	22,743				0		22,743			0	624	05/15/2034	1
08870* AA 8	BGS CTL PASS-THRU TRUST 6.580% 07/15/34		06/15/2013	Redemption	100.0000	20,861	20,861	20,861	20,861				0		20,861			0	572	07/15/2034	1
08870@ AA 6	BGS CTL PASS-THRU TRUST 6.520% 06/15/32		06/15/2013	Redemption	100.0000	29,078	29,078	29,078	29,078				0		29,078			0	791	06/15/2032	1
08871* AA 7	BGS CTL PASS-THRU TRUST 6.590% 09/15/34		06/15/2013	Redemption	100.0000	16,277	16,277	16,277	16,277				0		16,277			0	447	09/15/2034	1
08875# AA 9	BFC CHEVRON FED REC TRU 4.866% 05/01/27		06/01/2013	Redemption	100.0000	60,713	60,713	60,713	60,713				0		60,713			0	1,232	05/01/2027	1Z
08882# AA 0	BGS CTL PASS-THRU TRUST 5.170% 03/15/35		06/15/2013	Redemption	100.0000	11,879	11,879	11,879	11,879				0		11,879			0	256	03/15/2035	1

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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	For e i g n	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)
08882@ AA	BGS CTL PASS-THRU TRUST 5.230% 09/15/35....	2	06/15/2013	Redemption	100.0000	8,524	8,524	8,524	8,524				.0		8,524			.0	.186	09/15/2035	1.....
08886@ AA	BGS CTL PASS-THRU TRUST 5.220% 08/15/35....	8	06/15/2013	Redemption	100.0000	8,587	8,587	8,587	8,587				.0		8,587			.0	.187	08/15/2035	1.....
09247X AC	BLACKROCK INC GLOBAL NO 6.250% 09/15/17....	5	04/30/2013	STIFEL NICOLAUS & COMPANY		14,591,520	12,000,000	11,903,520	11,945,613		3,592		3,592		11,949,206		2,642,314	2,642,314	.475,000	09/15/2017	1FE.....
09774X AV	BOMBARDIER CAP MTGE SEC 6.475% 11/15/25....	4	06/01/2013	Paydown.....		79,223	79,223	79,223	79,223				.0		79,223			.0	2,140	11/15/2025	4AM.....
12489W JQ	CREDIT-BASED ASSET 5.372% 05/25/35.....	8	06/01/2013	Paydown.....		1,379,122	1,379,122	1,359,483	1,366,492		12,630		12,630		1,379,122			.0	32,828	05/25/2035	1FM.....
12537# AA	800 LONG RIDGE LLC CGA 5.650% 12/10/23.....	1	06/10/2013	Redemption	100.0000	142,239	142,239	142,239	142,239				.0		142,239			.0	3,351	12/10/2023	1.....
12558M BL	CIT GROUP HOME EQUITY L 4.060% 10/20/32.....	5	06/01/2013	Paydown.....		1,066,261	1,066,261	1,062,820	1,063,322		2,939		2,939		1,066,261			.0	17,630	10/20/2032	1FM.....
125634 AG	CLI FUNDING LLC ABS 2.830% 03/18/28.....	0	06/18/2013	Paydown.....		425,000	425,000	424,937		.63		.63		425,000			.0	2,172	03/18/2028	1AM.....	
125925 EL	CMC SECURITIES CORP IV 7.250% 11/25/27.....	7	06/01/2013	Paydown.....		6,928	6,928	7,003	6,898		30		30		6,928			.0	.209	11/25/2027	1FM.....
126410 LN	CSX TRANSPORTATION INC 8.375% 10/15/14.....	7	04/15/2013	Redemption	100.0000	298,461	298,461	354,065	321,940		(23,479)		(23,479)		298,461			.0	12,498	10/15/2014	1FE.....
12644@ AM	CTL LEASE TRUST NOTES 7.230% 01/15/27.....	7	06/15/2013	Redemption	100.0000	22,281	22,281	22,281	22,281				.0		22,281			.0	.672	01/15/2027	1.....
12644@ BN	CTL 2002-17 TRUST BONDS 6.531% 01/20/22.....	4	06/20/2013	Redemption	100.0000	26,210	26,210	26,210	26,210				.0		26,210			.0	.714	01/20/2022	2.....
12644@ BP	CTL 2001-22 TRUST GTD B 6.151% 01/15/23.....	9	06/15/2013	Redemption	100.0000	35,585	35,585	35,585	35,585				.0		35,585			.0	.913	01/15/2023	2.....
126502 E*	CTS HOME EQUITY LOAN TR 7.260% 10/25/25.....	0	05/01/2013	Paydown.....		106	106	106	102		4		4		106			.0	(646)	10/25/2025	4.....
126650 BP	CVS CAREMARK CORP GLOBA 6.036% 12/10/28.....	4	06/10/2013	Redemption	100.0000	84,943	84,943	89,313	89,082		(4,139)		(4,139)		84,943			.0	2,138	12/10/2028	2FE.....
126650 BQ	CVS CAREMARK CORP GLOBA 6.943% 01/10/30.....	2	06/10/2013	Redemption	100.0000	78,511	78,511	78,375	78,711		(200)		(200)		78,511			.0	2,273	01/10/2030	2FE.....
12666T AF	COUNTRYWIDE ASSET BACKE 5.319% 09/25/46.....	3	06/01/2013	Paydown.....		303,766	579,335	339,722	362,011		(58,245)		(58,245)		303,766			.0	13,282	09/25/2046	1FM.....
126670 PA	COUNTRYWIDE ASSET BACKE 5.148% 05/25/36.....	0	06/01/2013	Paydown.....		346,819	442,972	309,947	314,060		32,759		32,759		346,819			.0	9,165	05/25/2036	1FM.....
126673 DP	COUNTRYWIDE ASSET BACKE 4.711% 12/25/34.....	4	06/01/2013	Paydown.....		573,729	573,729	565,182	541,694		32,034		32,034		573,729			.0	13,592	12/25/2034	1FM.....
126673 JB	COUNTRYWIDE ASSET BACKE 4.485% 12/25/34.....	9	06/01/2013	Paydown.....		1,822,562	1,822,562	1,766,857	1,761,592		60,971		60,971		1,822,562			.0	38,444	12/25/2034	1FM.....
126683 AC	COUNTRYWIDE ASSET BACKE 5.762% 06/25/35.....	5	06/01/2013	Paydown.....		543,176	593,303	210,258	191,197		351,978		351,978		543,176			.0	13,997	06/25/2035	1FM.....
126683 AF	COUNTRYWIDE ASSET BACKE 5.750% 06/25/35.....	8	06/01/2013	Paydown.....		747,933	883,872	382,451	359,628		388,305		388,305		747,933			.0	20,715	06/25/2035	1FM.....
126684 AC	COUNTRYWIDE ASSET BACKE 5.658% 03/25/34.....	3	06/01/2013	Paydown.....		807,215	875,462	447,274	375,993		431,221		431,221		807,215			.0	20,963	03/25/2034	1FM.....
126684 AF	COUNTRYWIDE ASSET BACKE 5.657% 03/25/34.....	6	06/01/2013	Paydown.....		819,115	952,738	505,904	425,374		393,741		393,741		819,115			.0	22,557	03/25/2034	1FM.....
126685 DZ	COUNTRYWIDE HOME EQ LOA 5.753% 07/25/27.....	6	06/01/2013	Paydown.....		786,414	878,726	388,836	397,383		389,031		389,031		786,414			.0	21,027	07/25/2027	1FM.....
12668G AC	COUNTRYWIDE ASSET BACKE 5.728% 08/25/36.....	6	06/01/2013	Paydown.....		154,711	154,711	146,244	150,625		4,086		4,086		154,711			.0	3,564	08/25/2036	5FM.....
12668X AE	COUNTRYWIDE ASSET BACKE 5.651% 04/25/36.....	5	06/01/2013	Paydown.....		171,987	171,987	171,984	116,848		55,206		(67)		171,987			.0	4,062	04/25/2036	4FM.....
12668X AF	COUNTRYWIDE ASSET BACKE 5.505% 04/25/36.....	2	06/01/2013	Paydown.....		364,156	364,156	356,961	360,179		3,977		3,977		364,156			.0	8,471	04/25/2036	5FM.....
12669D 5H	COUNTRYWIDE HOME LOANS 5.500% 05/25/33.....	7	06/01/2013	Paydown.....		138,501	138,501	139,280	138,025		475		475		138,501			.0	3,416	05/25/2033	1FM.....
12669D BR	COUNTRYWIDE HOME LOANS 5.500% 11/25/17.....	8	06/01/2013	Paydown.....		433,669	433,669	443,831	432,407		1,262		1,262		433,669			.0	10,034	11/25/2017	1FM.....
12669D MD	COUNTRYWIDE HOME LOANS 5.750% 01/25/33.....	7	06/01/2013	Paydown.....		56,702	56,702	55,178	56,420		282		282		56,702			.0	1,235	01/25/2033	1FM.....
12669E KZ	COUNTRYWIDE HOME LOANS 4.750% 07/25/33.....	8	05/01/2013	Paydown.....		1,399,336	1,399,336	1,338,553	1,392,610		6,726		6,726		1,399,336			.0	25,973	07/25/2033	1FM.....
12669F 5W	COUNTRYWIDE HOME LOANS 5.500% 08/25/34.....	9	06/01/2013	Paydown.....		393,661	393,661	393,353	392,499		1,161		1,161		393,661			.0	7,931	08/25/2034	1FM.....
12669F LL	COUNTRYWIDE HOME LOANS 5.750% 02/25/34.....	5	06/01/2013	Paydown.....		1,058,426	1,058,426	1,061,734	1,055,143		3,283		3,283		1,058,426			.0	26,761	02/25/2034	1FM.....
12669F RQ	COUNTRYWIDE HOME LOANS 5.250% 05/25/34.....	8	06/01/2013	Paydown.....		714,238	714,238	711,605	711,624		2,614		2,614		714,238			.0	15,133	05/25/2034	1FM.....

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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	F o r e i g n	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)
12669F Y8 0	COUNTRYWIDE HOME LOANS 5.250% 08/25/24...		06/01/2013	Paydown.....		706,070	706,070	669,663	701,348		4,722		4,722		706,070			0	16,772	08/25/2024	1FM.....
12669G DW 8	COUNTRYWIDE HOME LOANS 5.500% 12/25/34...		06/01/2013	Paydown.....		704,962	704,962	720,163	706,483		(1,521)		(1,521)		704,962			0	16,445	12/25/2034	1FM.....
12672# AA 6	CVS LEASE-BACKED PT PRI 4.704% 09/10/34.....		06/10/2013	Redemption 100.0000.....		79,486	79,486	79,486	79,486				0		79,486			0	1,559	09/10/2034	2.....
12673G AA 3	CA FM LEASE TRUST SENIO 8.500% 07/15/17.....		04/15/2013	Redemption 100.0000.....		97,189	97,189	104,155	102,343		(5,154)		(5,154)		97,189			0	4,131	07/15/2017	2.....
140274 AA 9	CAPLEASE CDO ABS 4.926% 01/29/40.....		04/29/2013	Paydown.....		328,458	328,458	328,006	328,261		197		197		328,458			0	8,090	01/29/2040	2AM.....
140689 AA 8	CAPMARK MILITARY HSG TR 6.014% 09/10/52.....		06/10/2013	Paydown.....		13,348	13,348	13,192	13,204		144		144		13,348			0	335	09/10/2052	1.....
141781 G# 5	CARGILL INC SENIOR NOTE 7.280% 06/30/23.....		06/30/2013	Redemption 100.0000.....		150,000	150,000	150,000	150,000				0		150,000			0	5,460	06/30/2023	1.....
149123 BM 2	CATERPILLAR INC SENIOR 5.700% 08/15/16.....		05/02/2013	PIPER JAFFRAY HOPWOOD...		11,589,900	10,000,000	10,274,600	10,122,035		(11,101)		(11,101)		10,110,934		1,478,966	1,478,966	414,833	08/15/2016	1FE.....
15131# AA 4	CHS INC SENIOR NOTES SE 6.810% 06/19/13.....		06/19/2013	Redemption 100.0000.....		1,666,667	1,666,667	1,741,783	1,676,605		(9,938)		(9,938)		1,666,667			0	56,750	06/19/2013	2.....
152314 DP 2	CENTEX HOME EQUITY ABS 7.052% 07/25/32.....		06/01/2013	Paydown.....		12,914	12,914	12,913	12,602		311		311		12,914			0	379	07/25/2032	1FM.....
152314 DT 4	CENTEX HOME EQUITY ABS 7.052% 07/25/32.....		06/01/2013	Paydown.....			81,312	16,872	7,025		(7,025)		(7,025)					0	2,607	07/25/2032	5FM.....
152314 EJ 5	CENTEX HOME EQUITY ABS 5.560% 08/25/30.....		06/01/2013	Paydown.....		57,820	57,820	58,101	58,151		(331)		(331)		57,820			0	1,354	08/25/2030	1FM.....
152314 HM 5	CENTEX HOME EQUITY ABS 5.460% 04/25/32.....		06/01/2013	Paydown.....		26,822	26,822	26,925	26,919		(97)		(97)		26,822			0	718	04/25/2032	1FM.....
152314 HP 8	CENTEX HOME EQUITY ABS 4.810% 09/25/33.....		06/01/2013	Paydown.....		1,709,098	1,709,098	1,708,600	1,704,011		5,086		5,086		1,709,098			0	33,183	09/25/2033	1FM.....
152314 JA 9	CENTEX HOME EQUITY ABS 4.270% 01/25/34.....		06/01/2013	Paydown.....		333,339	333,339	333,210	332,434		905		905		333,339			0	5,660	01/25/2034	1FM.....
152314 KK 5	CENTEX HOME EQUITY ABS 5.270% 06/25/34.....		06/01/2013	Paydown.....		255,813	255,813	244,901	249,939		5,873		5,873		255,813			0	5,668	06/25/2034	1FM.....
161546 HB 5	CHASE FUNDING MTGE LN A 4.585% 11/25/34....		06/01/2013	Paydown.....		1,946,614	1,946,614	1,946,600	1,941,002		5,612		5,612		1,946,614			0	37,853	11/25/2034	1FM.....
16162W JP 5	CHASE MORTGAGE FINANCE 5.250% 05/25/34....		06/01/2013	Paydown.....		1,906,126	1,906,126	1,857,579	1,894,172		11,954		11,954		1,906,126			0	46,316	05/25/2034	1FM.....
172973 2M 0	CITICORP MTGE SECURITIE 5.500% 09/25/35.....		06/01/2013	Paydown.....		1,128,372	1,128,372	1,135,777	1,127,251		1,121		1,121		1,128,372			0	26,796	09/25/2035	1FM.....
172973 3G 2	CITICORP MTGE SECURITIE 5.500% 10/25/35.....		06/01/2013	Paydown.....		780,513	780,513	772,434	775,990		4,523		4,523		780,513			0	17,753	10/25/2035	1FM.....
172973 E7 0	CITICORP MTGE SECURITIE 5.250% 09/25/34.....		06/01/2013	Paydown.....		1,229,875	1,229,875	1,182,794	1,216,648		13,226		13,226		1,229,875			0	24,460	09/25/2034	1AM.....
172973 S9 1	CITICORP MTGE SECURITIE 5.500% 04/25/35.....		06/01/2013	Paydown.....		1,128,559	1,128,559	1,107,777	1,120,572		7,988		7,988		1,128,559			0	28,443	04/25/2035	1FM.....
172973 UV 9	CITICORP MTGE SECURITIE 5.500% 12/25/33.....		06/01/2013	Paydown.....		2,414,623	2,414,623	2,398,495	2,399,733		14,890		14,890		2,414,623			0	53,726	12/25/2033	1FM.....
172973 VJ 5	CITICORP MTGE SECURITIE 5.250% 01/25/34.....		06/01/2013	Paydown.....		12,631,249	12,631,249	12,490,628	12,584,820		46,430		46,430		12,631,249			0	327,776	01/25/2034	1FM.....
172973 Z3 6	CITICORP MTGE SECURITIE 5.500% 08/25/35.....		06/01/2013	Paydown.....		2,430,234	2,430,234	2,428,335	2,422,822		7,411		7,411		2,430,234			0	57,846	08/25/2035	1FM.....
17306U BJ 6	CITIFINANCIAL MORTGAGE 5.053% 08/25/33.....		06/01/2013	Paydown.....		425,780	425,780	425,661	427,930		(2,150)		(2,150)		425,780			0	8,777	08/25/2033	1FM.....
17306U BY 3	CITIFINANCIAL MORTGAGE 4.493% 10/25/33.....		06/01/2013	Paydown.....		676,989	676,989	670,391	671,871		5,118		5,118		676,989			0	12,184	10/25/2033	1FM.....
17306U CE 6	CITIFINANCIAL MORTGAGE 3.846% 04/25/34.....		06/01/2013	Paydown.....		605,735	605,735	587,780	597,865		7,871		7,871		605,735			0	10,021	04/25/2034	1FM.....
17309N AF 8	CITICORP RESIDENTIAL MT 5.836% 07/25/36.....		06/01/2013	Paydown.....		1,519,803	1,519,803	1,477,248	1,515,824		42,554	38,576	3,978		1,519,803			0	38,080	07/25/2036	2FM.....
17310E AF 5	CITICORP RESIDENTIAL MT 5.665% 09/25/36.....		06/01/2013	Paydown.....		2,225,646	2,225,646	2,225,468	2,222,454		3,192		3,192		2,225,646			0	52,603	09/25/2036	2FM.....
17310N AF 5	CITICORP RESIDENTIAL MT 5.628% 11/25/36.....		06/01/2013	Paydown.....		1,097,590	1,097,590	1,097,568	1,094,760		2,830		2,830		1,097,590			0	26,175	11/25/2036	2FM.....
17315M AC 9	CITIGROUP MORTGAGE LOAN 5.500% 10/25/21..		06/01/2013	Paydown.....		149,020	149,020	148,834	148,816		204		204		149,020			0	3,476	10/25/2021	1FM.....
185508 AC 2	CLECO POWER LLC UNSEC N 5.375% 05/01/13...		05/01/2013	Maturity.....		5,000,000	5,000,000	4,995,350	4,999,012		988		988		5,000,000			0	134,375	05/01/2013	2FE.....
20846Q JJ 8	CONSECO FINANCE ABS 7.550% 04/15/32.....		06/15/2013	Paydown.....		280,822	280,822	292,011	284,991		(4,169)		(4,169)		280,822			0	8,986	04/15/2032	1FM.....
20847T BQ 3	CONSECO FINANCE ABS 7.370% 05/15/33.....		06/15/2013	Paydown.....		307,564	307,564	307,550	308,798		(1,234)		(1,234)		307,564			0	9,446	05/15/2033	1FM.....
21075W EC 5	CONTMORTGAGE HEL TRUST 7.620% 03/15/28...		05/01/2013	Paydown.....		38,453	38,453	38,429	38,341		112		112		38,453			0	934	03/15/2028	1FM.....

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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	For eign	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)
22541Q VG 4	CS FIRST BOSTON MTG SEC 5.500% 10/25/33.....		06/01/2013	Paydown.....		595,770	595,770	592,791	593,191		2,579		2,579		595,770			0	13,656	10/25/2033	1FM.....
225458 LH 9	CS FIRST BOSTON MTG SEC 5.750% 07/25/35.....		06/01/2013	Paydown.....		63,369	63,369	64,062	63,551		(182)		(182)		63,369			0	1,557	07/25/2035	1FM.....
22950@ AA 0	CTL 2010-16 LEASE TRUST 5.020% 11/15/23.....		06/15/2013	Redemption 100.0000.....		192,307	192,307	192,307	192,307				0		192,307			0	4,025	11/15/2023	1.....
23242E AF 6	COUNTRYWIDE ASSET BACKE 6.034% 05/25/50.....		06/01/2013	Paydown.....		130,817	283,247	166,068	175,190		(44,373)		(44,373)		130,817			0	6,481	05/25/2050	1FM.....
23242J AQ 1	COUNTRYWIDE HOME EQ LOA 0.743% 08/15/37.....		06/17/2013	Paydown.....		536,750	536,750	530,208	522,164		14,586		14,586		536,750			0	1,683	08/15/2037	2FM.....
23242M AD 3	COUNTRYWIDE ASSET BACKE 6.518% 02/25/41.....		06/01/2013	Paydown.....			68,219	18,910	16,974		(16,974)		(16,974)					0	1,547	02/25/2041	1FM.....
23242M AE 1	COUNTRYWIDE ASSET BACKE 6.111% 06/25/21.....		06/01/2013	Paydown.....		114,452	161,250	75,707	72,865		41,587		41,587		114,452			0	3,922	06/25/2021	1FM.....
23243N AJ 7	COUNTRYWIDE ASSET BACKE 5.834% 07/25/34.....		06/01/2013	Paydown.....		776,169	962,778	446,344	347,676		428,494		428,494		776,169			0	23,025	07/25/2034	1FM.....
24780* AA 4	DELTA TOWNSHIP UTIL II 13.575% 11/10/20.....		06/10/2013	Redemption 100.0000.....		124,893	124,893	37,468	45,419		79,473		79,473		124,893			0	7,075	11/10/2020	3.....
24966@ AB 6	DEPOSITORY TR & CLEARIN 3.830% 04/26/32.....		04/26/2013	Redemption 100.0000.....		125,000	125,000	125,000	125,000				0		125,000			0	2,394	04/26/2032	1.....
28500# AB 8	ELEC RELIABILITY COUNCI 3.000% 09/30/32.....		06/30/2013	Redemption 100.0000.....		375,000	375,000	375,000	375,000				0		375,000			0	5,625	09/30/2032	1.....
291641 AY 4	EMPIRE DISTRICT ELECTRI 4.500% 06/15/13.....		06/15/2013	Maturity.....		10,000,000	10,000,000	9,942,000	9,996,335		3,665		3,665		10,000,000			0	225,000	06/15/2013	2FE.....
29372* AB 5	ENTERPRISE HOUSING PTNR 6.091% 04/01/19.....		04/01/2013	Redemption 100.0000.....		953,244	953,244	967,304	959,843		(6,600)		(6,600)		953,244			0	58,868	04/01/2019	1.....
29372* AD 1	ENTERPRISE HOUSING PTNR 4.335% 04/01/19.....		04/01/2013	Redemption 100.0000.....		1,169,400	1,169,400	1,187,515	1,179,028		(9,628)		(9,628)		1,169,400			0	51,398	04/01/2019	1.....
29372* AF 6	ENTERPRISE HOUSING PTNR 3.691% 04/01/19.....		04/01/2013	Redemption 100.0000.....		662,580	662,580	672,806	668,802		(6,222)		(6,222)		662,580			0	24,728	04/01/2019	1.....
29386# AB 5	ENTERPRISE RB FUND II L 0.000% 04/02/18.....		04/01/2013	Redemption 100.0000.....		3,524,780	3,524,780	3,136,779	3,210,864		313,916		313,916		3,524,780			0		04/02/2018	1.....
29386@ AC 5	ENTERPRISE RB FUND I LP 0.000% 04/01/19.....		04/02/2013	Redemption 100.0000.....		2,538,445	2,538,445	1,946,373	2,146,396		392,049		392,049		2,538,445			0		04/01/2019	1.....
30280@ AA 4	FR ENCLAVE SPV LP CTL S 5.190% 09/30/33.....		04/07/2013	Redemption 100.0000.....		34,066	34,066	34,066	34,066				0		34,066			0	884	09/30/2033	2.....
31331F AB 7	FEDERAL EXPRESS CORP PA 8.760% 05/22/15.....		05/22/2013	Redemption 100.0000.....		394,314	394,314	394,314	394,314				0		394,314			0	17,271	05/22/2015	2FE.....
31846L AY 2	FIRST ALLIANCE MTGE TRU 7.340% 06/20/27.....		06/01/2013	Paydown.....		3,646	3,646	3,646	3,646				0		3,646			0	113	06/20/2027	1FM.....
31846L BE 5	FIRST ALLIANCE MTGE TRU 8.375% 12/20/27.....		06/01/2013	Paydown.....		1,627	1,627	1,624	1,659		(32)		(32)		1,627			0	57	12/20/2027	1FM.....
32051D W7 3	FIRST HORIZON MTG PASS 5.500% 05/25/34.....		06/01/2013	Paydown.....		1,457,961	1,457,961	1,478,919	1,458,697		(736)		(736)		1,457,961			0	33,275	05/25/2034	1FM.....
32051G AL 9	CITIGROUP MORTGAGE LOAN 5.500% 11/25/34.....		06/01/2013	Paydown.....		901,110	901,110	878,020	893,901		7,209		7,209		901,110			0	19,177	11/25/2034	1FM.....
32051G QZ 1	FIRST HORIZON MTG PASS 5.500% 08/25/35.....		06/01/2013	Paydown.....		680,785	680,785	672,554	676,730		4,055		4,055		680,785			0	14,800	08/25/2035	1FM.....
32485* AC 1	FIRST NATL BANK OF COMM 12.030% 05/01/14.....		05/01/2013	Redemption 100.0000.....		1,036,557	1,036,557	1,217,952	1,050,006		(13,449)		(13,449)		1,036,557			0	62,349	05/01/2014	2.....
361856 DB 0	GMAC MORTGAGE CORP LOAN 4.150% 10/25/33.....		06/01/2013	Paydown.....		1,401,384	1,401,384	1,012,080	1,108,379		293,005		293,005		1,401,384			0	24,576	10/25/2033	1FM.....
361856 DX 2	GMAC MORTGAGE CORP LOAN 5.865% 09/25/34.....		06/01/2013	Paydown.....		123,297	123,297	123,297	123,297				0		123,297			0	2,974	09/25/2034	2FM.....
361856 DY 0	GMAC MORTGAGE CORP LOAN 5.388% 09/25/34.....		06/01/2013	Paydown.....		340,800	340,800	340,800	340,800				0		340,800			0	7,433	09/25/2034	1FM.....
36185H EB 5	GMAC MORTGAGE CORP LOAN 4.810% 07/25/35.....		06/01/2013	Paydown.....		475,450	475,450	475,293	474,373		1,077		1,077		475,450			0	9,521	07/25/2035	1AM.....
36186K AC 9	GMAC MORTGAGE CORP LOAN 5.773% 08/25/37.....		06/01/2013	Paydown.....		2,710,735	2,710,735	2,710,709	2,703,104		7,631		7,631		2,710,735			0	64,163	08/25/2037	5FM.....
36186K AE 5	GMAC MORTGAGE CORP LOAN 5.705% 08/25/37.....		06/01/2013	Paydown.....		164,435	164,435	164,432	164,023		412		412		164,435			0	3,876	08/25/2037	5FM.....
36186L AC 7	GMAC MORTGAGE CORP LOAN 6.193% 12/25/37.....		03/01/2013	Paydown.....		576,090	751,536	508,113	500,439		75,651		75,651		576,090			0	15,470	12/25/2037	1.....
36186L AC 7	GMAC MORTGAGE CORP LOAN 6.193% 12/25/37.....		06/01/2013	Paydown.....		(176,010)	(287,761)	(194,555)	(265,556)		89,546		89,546		(176,010)			0	(214,417)	12/25/2037	1FM.....
36186L AE 3	GMAC MORTGAGE CORP LOAN 6.551% 12/25/37.....		03/01/2013	Paydown.....		476,010	620,977	419,967	414,583		61,427		61,427		476,010			0	13,521	12/25/2037	1.....
36186L AE 3	GMAC MORTGAGE CORP LOAN 6.551% 12/25/37.....		06/01/2013	Paydown.....		(145,433)	(237,770)	(160,804)	(218,755)		73,322		73,322		(145,433)			0	(187,409)	12/25/2037	1FM.....
36228F 2L 9	GSR MORTGAGE LOAN TRUST 5.500% 05/25/34.....		06/01/2013	Paydown.....		1,399,574	1,399,574	1,346,146	1,379,438		20,137		20,137		1,399,574			0	34,913	05/25/2034	1FM.....

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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	For eig n	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)
36242D ES 8	GSR MORTGAGE LOAN TRUST 5.000% 08/25/19		06/01/2013	Paydown		401,286	401,286	399,028	399,832		1,454		1,454		401,286			0	8,132	08/25/2019	1FM
36242D ST 1	GSAA HOME EQUITY TRUST 4.843% 11/25/34		06/01/2013	Paydown		1,374,728	1,374,728	1,374,692	1,371,021		3,707		3,707		1,374,728			0	25,745	11/25/2034	1FM
36248E AA 3	GS MORTGAGE SECURITIES 3.849% 12/10/43		06/01/2013	Paydown		67,137	67,137	67,806	67,674		(537)		(537)		67,137			0	1,077	12/10/2043	1FM
38011X AA 2	GMAC COMMERCIAL MTG ASS 6.285% 09/10/36		06/10/2013	Paydown		58,298	58,298	65,346	64,049		(5,751)		(5,751)		58,298			0	1,528	09/10/2036	1
38012T AE 2	GMAC MORTGAGE CORP LOAN 5.809% 10/25/36		06/01/2013	Paydown		746,940	824,977	594,561	570,773		176,168		176,168		746,940			0	20,062	10/25/2036	1FM
393505 SJ 2	GREEN TREE FINANCIAL CO 7.290% 03/15/28		06/15/2013	Paydown		71,780	71,780	75,077	72,363		(584)		(584)		71,780			0	2,163	03/15/2028	1AM
393505 SU 7	GREEN TREE FINANCIAL CO 7.620% 06/15/28		06/15/2013	Paydown		45,826	45,826	48,400	46,379		(553)		(553)		45,826			0	1,464	06/15/2028	3AM
40406* AA 4	HA HOWARD SVCS LLC SECU 7.223% 05/01/31		06/01/2013	Redemption 100.0000		122,380	122,380	122,380	122,380				0		122,380			0	3,672	05/01/2031	1Z
40407* AA 3	HANNON ARMSTRONG 2006 T 6.176% 07/01/26		04/01/2013	Paydown		109,827	109,827	109,827	109,827				0		109,827			0	1,130	07/01/2026	1
40430V AE 7	HOUSEHOLD HOME EQUITY L 5.300% 03/20/36		06/01/2013	Paydown		3,820,758	3,820,758	3,824,589	3,815,221		5,537		5,537		3,820,758			0	84,114	03/20/2036	1FM
40430W AA 3	HOUSEHOLD HOME EQUITY L 0.352% 01/20/36		06/20/2013	Paydown		599,609	599,609	551,640	562,224		37,385		37,385		599,609			0	926	01/20/2036	1FM
40430X AE 3	HOUSEHOLD HOME EQUITY L 5.630% 03/20/36		06/01/2013	Paydown		1,957,373	1,957,373	1,962,588	1,954,195		3,178		3,178		1,957,373			0	45,992	03/20/2036	1FM
40431F AF 8	HOUSEHOLD HOME EQUITY L 0.372% 03/20/36	E	06/20/2013	Paydown		1,722,637	1,722,637	1,691,952	1,712,097		10,540		10,540		1,722,637			0	2,830	03/20/2036	1FM
40431F AG 6	HOUSEHOLD HOME EQUITY L 5.730% 03/20/36		06/01/2013	Paydown		30,903	30,903	33,178	31,902		(999)		(999)		30,903			0	885	03/20/2036	1FM
40431M AA 4	HOUSEHOLD HOME EQUITY L 0.382% 07/20/36		06/20/2013	Paydown		831,573	831,573	752,416	765,574		66,000		66,000		831,573			0	1,348	07/20/2036	1FM
416515 AU 8	HARTFORD FINCL SVCS GRP 6.300% 03/15/18		04/01/2013	TENDER OFFER									0					0	330,750	03/15/2018	2FE
42210@ AA 4	HD ANCHORAGE AK CTL TRU 4.946% 03/15/42		06/15/2013	Redemption 100.0000		23,388	23,388	23,388	23,388				0		23,388			0	482	03/15/2042	1
42307T A# 5	HEINZ (HJ) FINANCE COMP 2.810% 05/26/16		06/07/2013	Call 105.3731		10,537,314	10,000,000	10,000,000	10,000,000		537,314		537,314		10,537,314			0	149,086	05/26/2016	2
42307T B* 8	HEINZ (HJ) FINANCE COMP 3.530% 05/26/18		06/07/2013	Call 109.5361		13,144,337	12,000,000	12,000,000	12,000,000		1,144,337		1,144,337		13,144,337			0	224,743	05/26/2018	2
43718V AC 8	RESIDENTIAL FUNDING MTG 5.500% 08/25/25		06/01/2013	Paydown		761,365	761,365	761,211	744,082	15,287	1,996		17,283		761,365			0	17,367	08/25/2025	6FM
44877* AC 2	HYDRITE CHEMICAL CO SEN 4.880% 12/15/15		06/15/2013	Redemption 100.0000		420,000	420,000	420,000	420,000				0		420,000			0	10,248	12/15/2015	2
449670 AS 7	IMC HOME EQUITY LOAN TR 7.070% 05/25/26		06/01/2013	Paydown		30,219	30,219	30,209	30,084		135		135		30,219			0	941	05/25/2026	1FM
463556 AD 2	IROQUOIS GAS TRANS SYST 6.100% 10/31/27		04/30/2013	Redemption 100.0000		441,176	441,176	445,924	446,434		(5,258)		(5,258)		441,176			0	13,456	10/31/2027	1FE
466159 AA 8	321 HENDERSON RECEIVABL 4.070% 01/15/48		06/15/2013	Paydown		578,936	578,936	578,703	578,700		235		235		578,936			0	7,921	01/15/2048	1AM
46616P AA 1	321 HENDERSON RECEIVABL 4.700% 10/15/56		06/15/2013	Paydown		346,047	346,047	345,671	346,460		(412)		(412)		346,047			0	7,023	10/15/2056	1AM
46625M 2L 2	JP MORGAN CHASE COMMERC 4.158% 01/12/39		06/01/2013	Paydown		483,494	483,494	444,134	472,703		10,791		10,791		483,494			0	7,539	01/12/2039	1FM
46625M 3M 9	JP MORGAN CHASE COMMERC 5.258% 05/15/41		06/01/2013	Paydown		134,127	134,127	138,392	135,895		(1,768)		(1,768)		134,127			0	3,387	05/15/2041	1FM
46625M 5H 8	JP MORGAN CHASE COMMERC 5.299% 06/12/41		06/01/2013	Paydown		70,847	70,847	69,928	70,827		20		20		70,847			0	1,634	06/12/2041	1FM
46629Q AG 1	JP MORGAN MTG ACQUISITI 5.381% 10/25/36		06/01/2013	Paydown		183,499	183,499	139,536	131,705		51,794		51,794		183,499			0	4,215	10/25/2036	1FM
48335# AA 9	KALAELOA PARTNERS INC 9.720% 03/31/14		06/30/2013	Various		174,300	174,300	191,173	176,439		(2,139)		(2,139)		174,300			0	8,471	03/31/2014	2
49228R AC 7	KERN RIVER FUNDING CORP 6.676% 07/31/16		06/30/2013	Redemption 100.0000		198,480	198,480	221,137	211,049		(12,569)		(12,569)		198,480			0	6,626	07/31/2016	1FE
49228R AE 3	KERN RIVER FUNDING CORP 4.893% 04/30/18		06/30/2013	Redemption 100.0000		327,250	327,250	322,515	324,592		2,658		2,658		327,250			0	6,672	04/30/2018	1FE
52465# AG 0	LEGG MASON MORTGAGE CAP 6.817% 01/10/21		06/10/2013	Redemption 100.0000		16,560	16,560	17,494	17,156		(596)		(596)		16,560			0	471	01/10/2021	1
52467@ BZ 7	LEGG MASON MORTGAGE CAP 5.029% 08/05/20		06/05/2013	Redemption 100.0000		403,631	403,631	403,631	403,631				0		403,631			0	8,463	08/05/2020	1
52523K AD 6	LEHMAN XS TRUST ABS GTD 5.440% 11/25/36		06/01/2013	Paydown		1,014,671	1,014,671	1,014,354	1,013,775		896		896		1,014,671			0	21,987	11/25/2036	4FM

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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	For eign	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)
52523K AK 0	LEHMAN XS TRUST ABS GTD 5.520% 11/25/36....		06/01/2013	Paydown.....		517,533	517,533	517,533	517,533				0		517,533			0	11,531	11/25/2036	4FM....
54864@ AA 8	LOWES BROOKLYN NEW YORK 6.150% 05/15/29		06/15/2013	Redemption 100.0000.....		35,744	35,744	36,610	36,328		(584)		(584)		35,744			0	917	05/15/2029	1.....
54865@ AA 7	LOWES 4 PROPERTY TRUST 4.160% 02/15/28....		06/15/2013	Redemption 100.0000.....		160,194	160,194	160,194	160,194				0		160,194			0	2,778	02/15/2028	1.....
55265K 3X 5	MASTER ASSET SECURITIZA 4.500% 12/25/18....		06/01/2013	Paydown.....		170,393	170,393	164,350	167,339		3,054		3,054		170,393			0	3,165	12/25/2018	1FM....
55265K 7Y 9	MASTER ASSET SECURITIZA 5.500% 03/25/34....		06/01/2013	Paydown.....		551,557	551,557	553,625	550,663		894		894		551,557			0	14,307	03/25/2034	1FM....
55265K 8A 0	MASTER ASSET SECURITIZA 5.500% 03/25/34....		06/01/2013	Paydown.....		800,750	800,750	816,014	803,427		(2,677)		(2,677)		800,750			0	20,178	03/25/2034	1FM....
55265K SQ 3	MASTER ASSET SECURITIZA 5.750% 04/25/33....		06/01/2013	Paydown.....		126,936	126,936	126,208	126,437		499		499		126,936			0	2,654	04/25/2033	1FM....
589962 DJ 5	MERIT SECURITIES CORP A 6.690% 07/28/33....		06/01/2013	Paydown.....		1,099,804	1,099,804	1,180,567	1,135,328		(35,524)		(35,524)		1,099,804			0	34,533	07/28/2033	1.....
595481 AA 0	MID-STATE TRUST ABS 5.745% 01/15/40.....		06/01/2013	Paydown.....		115,008	115,008	114,752	114,751		257		257		115,008			0	3,024	01/15/2040	2AM....
595481 AB 8	MID-STATE TRUST ABS 6.106% 01/15/40.....		06/01/2013	Paydown.....		23,352	23,352	23,297	23,296		56		56		23,352			0	653	01/15/2040	2AM....
59548P AA 7	MID-STATE TRUST ABS 5.787% 10/15/40.....		06/01/2013	Paydown.....		246,152	246,152	246,152	246,152				0		246,152			0	5,835	10/15/2040	2AM....
595497 AA 6	MID-STATE TRUST ABS SER 7.791% 03/15/38....		06/15/2013	Paydown.....		223,938	223,938	229,145	229,045		(5,106)		(5,106)		223,938			0	7,437	03/15/2038	4AM....
595498 AA 4	MID-STATE TRUST ABS SER 6.340% 10/15/36....		06/15/2013	Paydown.....		164,272	164,272	164,272	164,272				0		164,272			0	5,207	10/15/2036	2AM....
59549N AA 1	MID-STATE TRUST ABS SER 7.340% 07/01/35....		04/01/2013	Paydown.....		8,848	8,848	9,449	9,273		(425)		(425)		8,848			0	325	07/01/2035	1AM....
59549N AB 9	MID-STATE TRUST ABS SER 7.400% 07/01/35....		04/01/2013	Paydown.....		126,996	126,996	125,608	126,077		918		918		126,996			0	4,699	07/01/2035	1AM....
59549N AC 7	MID-STATE TRUST ABS SER 7.540% 07/01/35....		04/01/2013	Paydown.....		78,592	78,592	80,674	80,081		(1,489)		(1,489)		78,592			0	2,963	07/01/2035	1AM....
59549P AA 6	MID-STATE TRUST ABS NOT 8.330% 04/01/30....		04/01/2013	Paydown.....		130,606	130,606	132,580	131,051		(445)		(445)		130,606			0	5,440	04/01/2030	3AM....
59549W AA 1	MID-STATE TRUST ABS SER 4.864% 07/15/38....		06/15/2013	Paydown.....		62,121	62,121	59,061	58,950		3,171		3,171		62,121			0	1,298	07/15/2038	1AM....
59549W AA 1	MID-STATE TRUST ABS SER 4.864% 07/15/38....		06/15/2013	Paydown.....		246,744	246,744	246,736	246,736		8		8		246,744			0	5,156	07/15/2038	2AM....
59549W AB 9	MID-STATE TRUST ABS SER 5.598% 07/15/38....		06/15/2013	Paydown.....		40,640	40,640	40,639	40,639		1		1		40,640			0	977	07/15/2038	2AM....
59560U AA 9	MID-STATE TRUST ABS 6.005% 08/15/37.....		06/01/2013	Paydown.....		63,518	63,518	63,517	63,518				0		63,518			0	1,648	08/15/2037	2AM....
59560W AA 5	MID-STATE TRUST ABS 3.500% 12/15/45.....		06/01/2013	Paydown.....		248,457	248,457	247,914	247,932		525		525		248,457			0	3,623	12/15/2045	1FM....
60040# AA 0	MILLENNIUM PIPELINE CO 5.330% 06/30/27.....		06/30/2013	Redemption 100.0000.....		132,803	132,803	132,803	132,803				0		132,803			0	3,539	06/30/2027	2FE....
60587@ AA 1	MISSOURI AFFORD HSNQ FU 0.000% 06/30/18....		06/30/2013	Redemption 100.0000.....		375,133	375,133	256,865	323,094		52,039		52,039		375,133			0		06/30/2018	1.....
617451 AF 6	MORGAN STANLEY CAPITAL 5.230% 09/15/42....		06/01/2013	Paydown.....		350,674	350,674	359,847	354,667		(3,993)		(3,993)		350,674			0	8,435	09/15/2042	1FM....
61745M ZA 4	MORGAN STANLEY CAPITAL 5.539% 06/15/38....		06/01/2013	Paydown.....		483,917	483,917	516,468	493,375		(9,459)		(9,459)		483,917			0	12,006	06/15/2038	1FM....
61746W HF 0	MORGAN STANLEY CAPITAL 6.390% 07/15/33....		04/01/2013	Paydown.....		614,921	614,921	640,286	614,246		675		675		614,921			0	13,098	07/15/2033	1FM....
64079* AB 8	NEPTUNE REG TRANS SYS L 6.210% 06/30/27....		06/30/2013	Redemption 100.0000.....		108,275	108,275	108,432	108,381		(107)		(107)		108,275			0	3,362	06/30/2027	2FE....
65106K AA 9	NEWCASTLE INVESTMENT TR 4.500% 07/10/35....		06/01/2013	Paydown.....		574,353	574,353	574,374	574,023		331		331		574,353			0	10,574	07/10/2035	1AM....
653240 AA 9	NEWTOWN CREDIT LEASE TR 6.082% 05/15/23...		06/15/2013	Redemption 100.0000.....		235,201	235,201	235,192	235,195		5		5		235,201			0	5,964	05/15/2023	1.....
65764# AA 3	NORTH BERGEN PLAZA LP N 7.910% 03/10/30....		06/10/2013	Paydown.....		69,538	69,538	69,538	69,538				0		69,538			0	2,294	03/10/2030	1.....
67087T CD 1	OAKWOOD MORTGAGE INVEST 6.535% 03/15/23		06/01/2013	Paydown.....		64,389	64,389	64,311	64,255		134		134		64,389			0	1,725	03/15/2023	4AM....
67087T CE 9	OAKWOOD MORTGAGE INVEST 7.210% 09/15/30		06/01/2013	Paydown.....		144,990	144,990	144,990	144,990				0		144,990			0	4,286	09/15/2030	4AM....
67087T CU 3	OAKWOOD MORTGAGE INVEST 5.260% 03/15/32		06/01/2013	Paydown.....		99,275	99,275	70,485	66,508		32,767		32,767		99,275			0	2,165	03/15/2032	6AM....

QE05.25

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	Forfeign	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 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/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
67087T CV 1	OAKWOOD MORTGAGE INVEST 5.900% 03/15/32		06/01/2013	Paydown.....		52,182	52,182	37,571	35,659		16,523		16,523		52,182			0	1,276	03/15/2032	6AM.....
67087T CW 9	OAKWOOD MORTGAGE INVEST 6.930% 08/15/31		06/01/2013	Paydown.....		210,348	210,348	159,865	175,159		35,190		35,190		210,348			0	6,042	08/15/2031	6AM.....
67087T DD 0	OAKWOOD MORTGAGE INVEST 5.010% 03/15/20		06/01/2013	Paydown.....		63,781	63,781	63,766	63,702		79		79		63,781			0	1,330	03/15/2020	5AM.....
674135 CN 6	OAKWOOD MORTGAGE INVEST 7.150% 11/15/27		06/01/2013	Paydown.....		246,742	246,742	246,318	246,086		656		656		246,742			0	7,310	11/15/2027	1AM.....
674135 DE 5	OAKWOOD MORTGAGE INVEST 6.700% 05/15/28		05/01/2013	Paydown.....		55,339	55,339	55,337	55,198		141		141		55,339			0	1,339	05/15/2028	1AM.....
677071 AF 9	OHANA MILITARY COMMUNIT 5.675% 10/01/26...		04/01/2013	Paydown.....		228,185	228,185	228,185	228,185				0		228,185			0	6,475	10/01/2026	1AM.....
68279@ AA 7	120 LONG RIDGE LLC 3.980% 04/15/25.....		06/15/2013	Various.....		220,655	220,655	220,655	220,655				0		220,655			0	3,554	04/15/2025	1.....
683971 AA 3	OPTION ONE/CTS MORTGAGE 6.900% 04/25/26..		06/01/2013	Paydown.....		1,621	1,621	1,620	1,614		7		7		1,621			0	48	04/25/2026	1FM.....
693659 AC 8	PVNGS II FUNDING SEC LE 8.000% 12/30/15.....		06/30/2013	Redemption 100.0000.....		424,534	424,534	472,405	445,648		(21,113)		(21,113)		424,534			0	16,981	12/30/2015	2FE.....
693927 AD 7	PNPP II FUNDING CORP 8.830% 05/30/16.....		05/30/2013	Redemption 100.0000.....		280,000	280,000	297,111	288,843		(8,843)		(8,843)		280,000			0	12,362	05/30/2016	2FE.....
69411# AC 8	PACIFIC COAST PRODUCERS 7.940% 06/01/13....		06/01/2013	Redemption 100.0000.....		111,111	111,111	111,111	111,111				0		111,111			0	4,411	06/01/2013	3.....
694756 AA 5	PACIFIC PILOT FUNDING L 1.026% 10/20/16.....		04/22/2013	Redemption 100.0000.....		7,498,820	7,498,820	7,498,820	7,498,820				0		7,498,820			0	40,205	10/20/2016	1FE.....
697927 AA 9	PANDA-ROSEMARY FUNDING 8.625% 02/15/16....		05/15/2013	Redemption 100.0000.....		53,435	53,435	62,010	56,348		(2,913)		(2,913)		53,435			0	2,304	02/15/2016	1FE.....
70468P AA 0	PEACHTREE FINANCE CO #2 4.710% 04/15/48....		06/15/2013	Paydown.....		578,547	578,547	578,459	578,500		47		47		578,547			0	11,626	04/15/2048	1AM.....
73019# AD 4	PNC EQUIPMENT FINANCE L 3.050% 11/15/27....		05/15/2013	Redemption 100.0000.....		166,674	166,674	166,674	166,674				0		166,674			0	2,542	11/15/2027	1.....
73557* AA 2	PORT WASHINGTON GEN STA 4.910% 07/15/30....		06/15/2013	Redemption 100.0000.....		149,285	149,285	149,285	149,285				0		149,285			0	3,056	07/15/2030	1.....
73557* AB 0	PORT WASHINGTON GEN STA 6.000% 06/15/33....		06/15/2013	Redemption 100.0000.....		40,469	40,469	40,469	40,469				0		40,469			0	1,012	06/15/2033	1.....
73664# AA 8	PORTLAND NATURAL GAS TR 5.900% 12/31/18....		06/30/2013	Various.....		190,581	190,581	190,982	191,048		(468)		(468)		190,581			0	8,434	12/31/2018	2.....
73966# AB 1	PRAIRIE STATE INVESTORS 8.340% 12/01/19....		06/01/2013	Redemption 100.0000.....		95,547	95,547	95,547	95,547				0		95,547			0	3,998	12/01/2019	2.....
745332 BH 8	PUGET SOUND ENERGY INC 6.740% 06/15/18....		06/13/2013	Interportfolio Transfers.....		7,048,665	5,850,000	7,016,839	6,371,288		(41,002)		(41,002)		6,330,286		718,379	718,379	306,670	06/15/2018	1FE.....
745332 BH 8	PUGET SOUND ENERGY INC 6.740% 06/15/18....		06/13/2013	Various.....		5,602,785	4,650,000	5,281,461	4,939,484		(20,902)		(20,902)		4,918,582		684,203	684,203	233,316	06/15/2018	1FE.....
74955D AA 9	RGS FUNDING CORP (AEGCO 9.810% 12/07/21....		06/07/2013	Redemption 100.0000.....		32,909	32,909	41,881	37,097		(4,187)		(4,187)		32,909			0	1,614	06/07/2021	2FE.....
74955D AB 7	RGS FUNDING CORP (AEGCO 9.820% 12/07/22....		06/07/2013	Redemption 100.0000.....		70,352	70,352	88,445	81,194		(10,842)		(10,842)		70,352			0	3,454	06/07/2022	2FE.....
74955E AB 5	RGS FUNDING CORP (AEGCO 9.820% 12/07/22....		06/07/2013	Redemption 100.0000.....		42,811	42,811	53,821	49,409		(6,598)		(6,598)		42,811			0	2,102	06/07/2022	2FE.....
749581 AP 9	RESIDENTIAL FUNDING MTG 6.000% 06/25/40....		06/01/2013	Paydown.....		584,074	584,074	533,902	547,657		47,080	10,663	36,417		584,074			0	14,747	06/25/2040	2FM.....
759950 CV 8	RENAISSANCE HOME EQUITY 5.396% 07/25/34....		05/01/2013	Paydown.....		71,856	71,856	70,178	70,225		1,630		1,630		71,856			0	1,257	07/25/2034	1FM.....
759950 DN 5	RENAISSANCE HOME EQUITY 4.824% 11/25/34....		06/01/2013	Paydown.....		783,734	783,734	783,731	782,251		1,484		1,484		783,734			0	15,372	11/25/2034	1FM.....
759950 EN 4	RENAISSANCE HOME EQUITY 4.754% 02/25/35....		06/01/2013	Paydown.....		937,606	937,606	937,606	937,606				0		937,606			0	19,219	02/25/2035	1FM.....
760985 A4 3	RESIDENTIAL ASSET MTG 6.110% 10/25/33.....		06/01/2013	Paydown.....		115,567	115,567	115,538	115,366		201		201		115,567			0	3,043	10/25/2033	1FM.....
760985 A5 0	RESIDENTIAL ASSET MTG 5.060% 10/25/33.....		06/01/2013	Paydown.....		509,416	509,416	513,167	509,268		148		148		509,416			0	11,015	10/25/2033	1FM.....
760985 C9 0	RESIDENTIAL ASSET MTG 4.850% 11/25/33.....		06/01/2013	Paydown.....		689,586	689,586	689,213	687,838		1,748		1,748		689,586			0	13,434	11/25/2033	1FM.....
760985 K3 4	RESIDENTIAL ASSET MTG 4.828% 12/25/33.....		06/01/2013	Paydown.....		1,538,628	1,538,628	1,538,563	1,535,528		3,100		3,100		1,538,628			0	32,774	12/25/2033	1FM.....
760985 M9 9	RESIDENTIAL ASSET MTG 4.609% 01/25/34.....		06/01/2013	Paydown.....		534,586	534,586	534,584	533,353		1,233		1,233		534,586			0	10,760	01/25/2034	1FM.....

QE05.26

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	F o r e i g n	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)
760985 PY 1	RESIDENTIAL FUNDING SEC 5.250% 12/25/17		06/01/2013	Paydown		137,209	137,209	131,506	136,296		913		913		137,209			0	2,875	12/25/2017	1FM
760985 Q4 6	RESIDENTIAL ASSET MTG 4.590% 02/25/34		06/01/2013	Paydown		1,189,896	1,189,896	1,189,289	1,187,086		2,810		2,810		1,189,896			0	24,306	02/25/2034	1FM
760985 V4 0	RESIDENTIAL ASSET MTG 4.282% 03/25/34		06/01/2013	Paydown		501,130	501,130	501,115	500,107		1,023		1,023		501,130			0	9,465	03/25/2034	1FM
760985 ZF 1	RESIDENTIAL ASSET MTG 5.015% 09/25/33		06/01/2013	Paydown		738,011	738,011	738,521	736,304		1,707		1,707		738,011			0	15,501	09/25/2033	1FM
76110G ZF 1	RESIDENTIAL ACCREDIT LO 6.500% 05/25/32		04/01/2013	Paydown		60,564	60,564	61,084	60,312		252		252		60,564			0	1,312	05/25/2032	1FM
76110W PC 4	RESIDENTIAL ASSET SEC C 6.150% 12/25/39		06/01/2013	Paydown		43,310	60,666	60,631	63,201		(19,891)		(19,891)		43,310			0	1,666	12/25/2039	4FM
76110W TT 3	RESIDENTIAL ASSET SEC C 4.830% 10/25/33		06/01/2013	Paydown		329,007	329,007	328,940	328,127		880		880		329,007			0	6,851	10/25/2033	1FM
76110W UX 2	RESIDENTIAL ASSET SEC C 4.540% 12/25/33		06/01/2013	Paydown		993,797	993,797	993,732	991,751		2,046		2,046		993,797			0	19,242	12/25/2033	1FM
76110W VQ 6	RESIDENTIAL ASSET SEC C 4.570% 01/25/34		06/01/2013	Paydown		570,378	570,378	570,160	568,992		1,386		1,386		570,378			0	10,837	01/25/2034	1FM
76110W WZ 5	RESIDENTIAL ASSET SEC C 3.900% 04/25/34		06/01/2013	Paydown		229,921	229,921	210,768	221,115		8,805		8,805		229,921			0	3,715	04/25/2034	1FM
76111X FE 8	RFMSI SERIES 2004-S1 TR 5.250% 02/25/34		06/01/2013	Paydown		356,111	356,111	343,481	349,483		6,629		6,629		356,111			0	7,309	02/25/2034	1FM
78393@ AA 7	SBG ASSOCIATES LP SENIO 7.240% 07/15/20		06/15/2013	Redemption	100.0000	58,750	58,750	56,613	57,394		1,355		1,355		58,750			0	1,774	07/15/2020	2
784879 AE 8	SWB LOAN-BACKED 7.375% 05/15/25		06/01/2013	Paydown		4,505	4,505	4,505	4,505		0		0		4,505			0	125	05/15/2025	1AM
80439@ AA 9	SAULSBURY HILL FEDERAL 5.980% 12/28/29		06/28/2013	Paydown		84,738	84,738	84,738	84,738		0		0		84,738			0	2,534	12/28/2029	1
805564 KQ 3	SAXON ASSET SECURITIES 6.292% 12/25/30		06/01/2013	Paydown		341,819	341,819	341,819	341,819		0		0		341,819			0	10,388	12/25/2030	1FM
805564 PB 1	SAXON ASSET SECURITIES 4.929% 12/25/33		06/01/2013	Paydown		130,950	130,950	130,950	130,950		0		0		130,950			0	2,703	12/25/2033	1FM
81744N AB 6	SEQUOIA MORTGAGE TRUST 1.808% 12/25/42		06/01/2013	Paydown		614,397	614,397	614,397	614,397		0		0		614,397			0	2,546	12/25/2042	1FM
81744U AB 0	SEQUOIA MORTGAGE TRUST 3.500% 03/25/42		06/01/2013	Paydown		1,663,697	1,663,697	1,706,090	1,702,084		(38,387)		(38,387)		1,663,697			0	24,690	03/25/2042	1FM
81744V AB 8	SEQUOIA MORTGAGE TRUST 3.000% 09/25/42		06/01/2013	Paydown		212,615	212,615	219,691	219,636		(7,021)		(7,021)		212,615			0	1,143	09/25/2042	1FM
81744V AC 6	SEQUOIA MORTGAGE TRUST 2.069% 09/25/42		06/01/2013	Paydown		212,615	212,615	212,615	212,615		0		0		212,615			0	788	09/25/2042	1FM
81744W AC 4	SEQUOIA MORTGAGE TRUST 1.855% 02/25/43		06/01/2013	Paydown		680,784	680,784	680,784	680,784		0		0		680,784			0	1,950	02/25/2043	1AM
83613G AD 1	SOUNDVIEW HOME EQUITY L 6.578% 02/25/38		06/01/2013	Paydown		67,594	67,594	63,919	65,785		1,809		1,809		67,594			0	1,201	02/25/2038	5FM
84615# AA 5	SPACE FLORIDA SECURED N 3.520% 02/28/21		05/28/2013	Redemption	100.0000	509,971	509,971	509,971	509,971		0		0		509,971			0	8,975	02/28/2021	1
84861# AA 6	SPIRITS OF ST. LOUIS BA 6.090% 12/31/21		06/30/2013	Redemption	100.0000	150,662	150,662	150,662	145,211		5,451		5,451		150,662			0	6,149	12/31/2021	2FE
85171U AA 5	SPRINGLEAF MORTGAGE LOA 4.050% 01/25/58		06/01/2013	Paydown		1,508,577	1,508,577	1,507,353	1,506,792		1,785		1,785		1,508,577			0	25,667	01/25/2058	1FM
85171V AA 3	SPRINGLEAF MORTGAGE LOA 2.667% 09/25/57		06/01/2013	Paydown		791,558	791,558	791,549	793,863		(2,305)		(2,305)		791,558			0	8,675	09/25/2057	1FM
85171W AA 1	SPRINGLEAF MORTGAGE LOA 2.220% 10/25/57		06/01/2013	Paydown		305,133	305,133	305,099	305,056		77		77		305,133			0	2,851	10/25/2057	1FM
85746* CL 2	STATE STREET BANK & TRU 7.430% 09/29/20		04/03/2013	Variou		(456)	(456)	(464)	319		(775)		(775)		(456)			0	5,048	03/29/2020	1
85746* CP 3	STATE STREET BANK & TRU 7.430% 03/29/14		04/04/2013	Redemption	100.0000	(126)	(126)	(126)	(126)		0		0		(126)			0	1,395	03/29/2014	1
85746* CQ 1	STATE STREET BANK & TRU 7.430% 09/29/16		04/03/2013	Redemption	100.0000	(126)	(126)	(126)	(126)		0		0		(126)			0	152	09/29/2016	1
85746* DN 7	STATE STREET BANK & TR 7.340% 06/30/15		06/30/2013	Redemption	100.0000	1,344,464	1,344,464	1,422,349	1,360,011		(15,547)		(15,547)		1,344,464			0	49,342	06/30/2015	1
858271 AA 7	STEELRIVER TRANSMISSION 4.710% 06/30/17		06/30/2013	Redemption	100.0000	212,233	212,233	212,443	208,638		3,595		3,595		212,233			0	4,998	06/30/2017	2FE
86359A 4L 4	STRUCTURED ASSET SEC CO 5.500% 10/25/33		06/01/2013	Paydown		518,852	518,852	511,880	515,664		3,189		3,189		518,852			0	11,622	10/25/2033	1FM
86359A W8 2	STRUCTURED ASSET SEC CO 5.500% 09/25/33		04/01/2013	Paydown		37,573	37,573	37,981	37,457		116		116		37,573			0	689	09/25/2033	1FM
86359K AA 9	STRUCTURED RECEIVABLES 5.050% 05/15/25		06/15/2013	Paydown		317,042	317,042	317,042	317,042		0		0		317,042			0	6,481	05/15/2025	1AM

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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	For e i g n	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....		06/15/2013	Paydown.....		376,337	376,337	376,881	376,716		(379)		(379)		376,337			0	8,498	01/15/2030	1AM....
86361Y AA 5	STRUCTURED RECEIVABLES 5.189% 03/15/38....		06/15/2013	Paydown.....		456,347	456,347	456,347	456,347				0		456,347			0	9,399	03/15/2038	1AM....
86365F AA 2	STRUCTURED RECVBLS FIN 5.218% 01/15/46....		06/15/2013	Paydown.....		755,249	755,249	755,249	755,249				0		755,249			0	16,510	01/15/2046	1AM....
86365L AA 9	STRUCTURED RECEIVABLE 3.730% 08/15/36....		06/15/2013	Paydown.....		751,389	751,389	751,319	751,324		65		65		751,389			0	11,605	08/15/2036	1AM....
871928 AJ 6	CORP BOND BACKED CTF - 7.350% 06/01/17....		06/01/2013	Redemption 100.0000.....		278,126	278,126	305,577	290,928		(12,803)		(12,803)		278,126			0	10,221	06/01/2017	1FE....
87407P AA 8	TAL ADVANTAGE LLC ABS 2.830% 02/22/38.....		06/20/2013	Paydown.....		100,000	100,000	99,985			15		15		100,000			0	652	02/22/2038	1AM....
88511Y AD 4	THOMSON MCKINNON MTGE A 8.950% 09/01/18....		06/01/2013	Paydown.....		4,470	4,470	4,878	4,470				0		4,470			0	170	09/01/2018	1.....
88576N AM 0	321 HENDERSON RECEIVABL 6.210% 06/15/48....		06/15/2013	Paydown.....		6,946	6,946	6,940	6,941		5		5		6,946			0	187	06/15/2048	2AM....
88576N AP 3	321 HENDERSON RECEIVABL 6.150% 10/15/48....		06/15/2013	Paydown.....		504,806	504,806	504,681	506,019		(1,212)		(1,212)		504,806			0	13,614	10/15/2048	1AM....
88576P AA 1	321 HENDERSON RECEIVABL 4.744% 11/15/29....		06/15/2013	Paydown.....		63,157	63,157	62,179	62,781		377		377		63,157			0	1,139	11/15/2029	1AM....
88576P AB 9	321 HENDERSON RECEIVABL 4.855% 11/15/33....		03/15/2013	Paydown.....		16,067	16,067	16,066	16,067				0		16,067			0	260	11/15/2033	1.....
88576P AB 9	321 HENDERSON RECEIVABL 4.855% 11/15/33....		06/15/2013	Paydown.....		58,821	58,821	58,818	58,819		2		2		58,821			0	(3,461)	11/15/2033	1AM....
88576P AC 7	321 HENDERSON RECEIVABL 0.543% 09/15/45....		06/17/2013	Paydown.....		592,725	592,725	592,725	592,725				0		592,725			0	1,358	09/15/2045	1AM....
88576P AD 5	321 HENDERSON RECEIVABL 5.538% 09/15/45....		06/15/2013	Paydown.....		50,110	50,110	50,107	50,108		2		2		50,110			0	1,142	09/15/2045	1AM....
88576P AF 0	321 HENDERSON RECEIVABL 5.580% 11/15/46....		06/15/2013	Paydown.....		34,964	34,964	34,940	34,946		18		18		34,964			0	920	11/15/2046	2AM....
88576U AA 0	321 HENDERSON RECEIVABL 6.270% 11/15/37....		03/15/2013	Paydown.....		77,382	77,382	77,349	77,355		27		27		77,382			0	1,617	11/15/2037	1.....
88576U AA 0	321 HENDERSON RECEIVABL 6.270% 11/15/37....		06/15/2013	Paydown.....		191,523	191,523	191,441	191,428		95		95		191,523			0	(107,018)	11/15/2037	1AM....
88576X AA 4	321 HENDERSON RECEIVABL 5.560% 07/15/59....		06/15/2013	Paydown.....		298,027	298,027	297,948	297,956		71		71		298,027			0	7,308	07/15/2059	1AM....
889175 BE 4	TOLEDO EDISON GBL CO FI 7.250% 05/01/20....		06/28/2013	Call 131.6120.....		2,840,187	2,158,000	2,264,818	2,245,580		594,607		594,607		2,840,187			0	103,000	05/01/2020	2FE....
898613 AA 2	TUCKAHOE CREDIT LEASE P 9.310% 10/20/25....		06/20/2013	Paydown.....		16,430	16,430	12,323	13,525		2,905		2,905		16,430			0	644	10/20/2025	3Z....
902134 AB 1	TYCO FLOW CONTROL FINAN 3.150% 09/15/22....		04/25/2013	Tax Free Exchange.....		1,982,144	2,000,000	1,993,740	1,993,823		179		179		1,994,002		(11,858)	(11,858)	36,925	09/15/2022	2FE....
91529* AA 9	UOU CTL PASS-THR TR 5.527% 10/10/28.....		04/10/2013	Redemption 100.0000.....		294,351	294,351	297,295	296,907		(2,555)		(2,555)		294,351			0	8,134	10/10/2028	1.....
91802M AA 8	UTILITY CONTRACT FUNDIN 7.944% 10/01/16....		04/01/2013	Various.....		2,601,528	2,601,528	2,750,011	2,681,786		(80,258)		(80,258)		2,601,528			0	103,333	10/01/2016	2FE....
921796 HB 7	VANDERBILT MORTGAGE& 7.560% 06/07/26.....		04/01/2013	Paydown.....		1,381,225	1,381,225	1,381,225	1,381,225				0		1,381,225			0	34,807	06/07/2026	1AM....
921796 LE 6	VANDERBILT MORTGAGE& 6.620% 06/07/27.....		06/01/2013	Paydown.....		45,649	45,649	45,645	45,608		41		41		45,649			0	1,236	06/07/2027	1AM....
921796 LW 6	VANDERBILT MORTGAGE& 6.490% 05/07/26.....		06/01/2013	Paydown.....		196,852	196,852	196,811	196,743		109		109		196,852			0	5,202	05/07/2026	1AM....
92922F MA 3	WASHINGTON MUTUAL MORTG 5.500% 03/25/34....		06/01/2013	Paydown.....		532,728	532,728	539,387	533,725		(996)		(996)		532,728			0	11,201	03/25/2034	1FM....
92922F QL 5	WAMU MORTGAGE PASS-THRU 5.500% 06/25/34....		06/01/2013	Paydown.....		1,142,265	1,142,265	1,069,981	1,099,493		42,771		42,771		1,142,265			0	27,038	06/25/2034	1FM....
92966* AG 4	WABASH VALLEY POWER ASS 6.140% 01/31/28....		04/30/2013	Redemption 100.0000.....		122,316	122,316	122,316	122,316				0		122,316			0	3,755	01/31/2028	1.....
949483 AA 9	WELLES STREET ASSOCIATE 6.920% 11/15/17....		05/15/2013	Redemption 100.0000.....		224,096	224,096	224,096	224,096				0		224,096			0	7,754	11/15/2017	1.....
949483 AC 5	WELLES STREET ASSOCIATE 7.100% 11/15/17....		05/15/2013	Redemption 100.0000.....		61,568	61,568	61,568	61,567		1		1		61,568			0	2,186	11/15/2017	1.....
94978# AH 0	WELLS FARGO BANK NORTHW 7.530% 01/10/24....		06/10/2013	Redemption 100.0000.....		41,429	41,429	41,429	41,429				0		41,429			0	1,301	01/10/2024	2.....
94978# CV 7	WELLS FARGO BANK NORTHW 5.473% 09/10/25....		06/10/2013	Redemption 100.0000.....		82,965	82,965	82,965	82,965				0		82,965			0	1,893	09/10/2025	2.....
94980G AK 7	WELLS FARGO HOME EQUITY 4.980% 10/25/34....		06/01/2013	Paydown.....		1,421,044	1,421,044	1,414,473	1,415,048		5,996		5,996		1,421,044			0	32,292	10/25/2034	1FM....
94980G BB 6	WELLS FARGO HOME EQUITY 4.900% 09/25/34....		05/01/2013	Paydown.....									0					0		09/25/2034	1FM....
94987M AA 9	WELLS FARGO COMM MORTGA 3.349% 11/15/43....		06/01/2013	Paydown.....		154,899	154,899	159,542	158,464		(3,565)		(3,565)		154,899			0	1,875	11/15/2043	1FM....

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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	For e i g n	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)
96928* CX 3	WILLIAM BLAIR & COMPANY 6.190% 01/15/35.....		06/15/2013	Redemption	100.0000.....	41,131	41,131	41,545	41,512		(381)		(381)		41,131			0	1,062	01/15/2035	1.....
97181# HE 6	WILMINGTON TRUST COMPAN 8.520% 12/20/13.....		06/20/2013	Redemption	100.0000.....	51,831	51,831	62,367	53,461		(1,630)		(1,630)		51,831			0	2,208	12/20/2013	1.....
97181# HH 9	WILMINGTON TRUST COMPAN 8.520% 06/20/14.....		06/20/2013	Redemption	100.0000.....	78,911	78,911	95,299	81,561		(2,650)		(2,650)		78,911			0	3,362	06/20/2014	1.....
97181# HJ 5	WILMINGTON TRUST COMPAN 8.520% 06/20/14.....		06/20/2013	Redemption	100.0000.....	108,413	108,413	131,169	112,269		(3,856)		(3,856)		108,413			0	4,618	06/20/2014	1.....
97181# HM 8	WILMINGTON TRUST COMPAN 8.520% 06/20/14.....		06/20/2013	Redemption	100.0000.....	78,832	78,832	95,677	81,791		(2,959)		(2,959)		78,832			0	3,358	06/20/2014	1.....
97181# HW 6	WILMINGTON TRUST COMPAN 8.520% 06/20/14.....		06/20/2013	Redemption	100.0000.....	98,778	98,778	119,654	103,059		(4,280)		(4,280)		98,778			0	4,208	06/20/2014	1.....
981468 AA 9	WORLD FINANCIAL PROPERT 6.910% 09/01/13.....		06/12/2013	Various.....		513,979	513,979	542,068	516,889		(1,722)		(1,722)		515,167		(1,188)	(1,188)	17,758	09/01/2013	1FM.....
981468 AA 9	WORLD FINANCIAL PROPERT 6.910% 09/01/13.....		05/01/2013	Various.....		252,592	252,592	266,396	254,022		(1,430)		(1,430)		252,592			0	6,547	09/01/2013	1FM.....
136055 AA 8	BFP 300 MADISON LLC CTL 7.262% 04/10/32.....	A..	04/10/2013	Redemption	100.0000.....	130,209	130,209	136,592	134,979		(4,770)		(4,770)		130,209			0	4,728	04/10/2032	1Z.....
13645R AR 5	CANADIAN PACIFIC RAILWA 5.570% 12/24/24.....	A..	06/24/2013	Redemption	100.0000.....	131,735	131,735	150,976			(19,241)		(19,241)		131,735			0	3,669	12/24/2024	2Z.....
89352H AA 7	TRANSCANADA PIPELINES L 4.000% 06/15/13.....	A..	06/15/2013	Maturity.....		3,000,000	3,000,000	2,979,210	2,998,762		1,238		1,238		3,000,000			0	6,000	06/15/2013	1FE.....
C4861# AC 7	IRVING OIL LIMITED SENI 5.610% 06/26/13.....	I..	06/26/2013	Maturity.....		6,000,000	6,000,000	6,245,750	6,000,000		0		0		6,000,000			0	168,300	06/26/2013	2.....
05523R AA 5	BAE SYSTEMS PLC SR 3.500% 10/11/16.....	F..	05/09/2013	BARCLAYS BANK INTL LTD.....		11,719,180	11,000,000	10,961,500	10,969,870		2,899		2,899		10,972,769		746,411	746,411	227,792	10/11/2016	2FE.....
08581# AB 2	BERTELSMANN AG SENIOR 5.230% 04/17/13.....	F..	04/17/2013	Various.....		5,500,000	5,500,000	5,409,850	5,496,106		3,894		3,894		5,500,000			0	143,825	04/17/2013	2.....
12644@ AJ 4	CTL 2002-2 TRUST PASS T 8.349% 03/15/20.....	F..	06/15/2013	Redemption	100.0000.....	39,036	39,036	39,036	39,036		0		0		39,036			0	1,359	02/15/2022	2.....
227170 AE 7	CRONOS CONTAINERS PROGR 3.080% 04/18/28.....	F..	06/18/2013	Paydown.....		333,333	333,333	333,331			2		2		333,333			0	1,084	04/18/2028	1.....
37952U AB 9	GLOBAL SC FINANCE SRL A 2.980% 04/17/28.....	F..	06/17/2013	Paydown.....		333,333	333,333	333,312			21		21		333,333			0	828	04/17/2028	.....
61532X BS 4	MONUMENTAL GLOBAL FUNDI 5.500% 04/22/13.....	F..	04/22/2013	Maturity.....		8,000,000	8,000,000	7,996,560	7,998,350		1,650		1,650		8,000,000			0	220,000	04/22/2013	1FE.....
767201 AJ 5	RIO TINTO FINANCE USA L 1.875% 11/02/15.....	F..	06/14/2013	HSBC SECURITIES INC.....		5,082,100	5,000,000	4,992,550	4,995,639		700		700		4,996,338		85,762	85,762	59,115	11/02/2015	1FE.....
980888 AE 1	WOOLWORTHS LTD NOTES 3.150% 04/12/16.....	F..	06/19/2013	TENDER OFFER.....		6,298,508	5,926,000	5,921,081	5,922,506		460		460		5,922,966		375,542	375,542	128,076	04/12/2016	1FE.....
G5241# AB 3	KERRY GROUP FINANCIAL 4.990% 04/30/13.....	F..	04/30/2013	Various.....		8,000,000	8,000,000	7,797,850	7,985,898		14,102		14,102		8,000,000			0	199,600	04/30/2013	2.....
278265 AC 7	EATON VANCE CORP.....		06/28/2013	TENDER OFFER.....		9,329,152	7,736,000	7,934,250	7,826,710		(12,036)		(12,036)		7,856,100		1,472,842	1,472,842	370,211	10/02/2017	1FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					321,185,121	311,177,228	308,023,421	296,835,728	70,493	6,578,462	49,239	6,599,716	0	312,917,138	0	8,267,773	8,267,773	7,489,256	XXX...	XXX...
Bonds - Hybrid Securities																					
020002 AV 3	ALLSTATE CORP CALL JR A 6.125% 05/15/37.....		06/20/2013	TENDER OFFER.....		16,696,800	15,000,000	15,030,650	15,010,958		(1,615)		(1,615)		15,009,343		1,687,457	1,687,457	548,698	05/15/2037	2FE.....
03076C AD 8	AMERIPRISE FINANCIAL IN 7.300% 06/28/19.....		05/16/2013	WELLS FARGO.....		16,088,400	12,300,000	12,346,383	12,334,094		(2,819)		(2,819)		12,331,275		3,757,125	3,757,125	356,666	06/28/2019	1FE.....
06479* AC 3	HBOS PLC PERP FLOAT RAT 0.688% Perpet.....	F..	06/06/2013	Various.....		16,653,600	30,840,000	26,092,700	26,092,700		0		0		26,092,700		(9,439,100)	(9,439,100)	133,158	01/01/9999	3FE.....
G55356 AA 0	LLOYDS BANK PLC PERP/FL 0.572% Perpet.....	F..	06/06/2013	MORGAN STANLEY & CO INC..		7,020,000	13,000,000	10,985,000	10,985,000		0		0		10,985,000		(3,965,000)	(3,965,000)	74,461	01/01/9999	3FE.....
G55356 AG 7	LLOYDS BANK PLC PERP FL 0.750% Perpet.....	F..	06/06/2013	MORGAN STANLEY & CO INC..		2,700,000	5,000,000	4,300,000	4,300,000		0		0		4,300,000		(1,600,000)	(1,600,000)	17,917	01/01/9999	3FE.....
G55356 AH 5	LLOYDS BANK PLC PERP/FL 0.469% Perpet.....	F..	06/06/2013	MORGAN STANLEY & CO INC..		8,100,000	15,000,000	12,637,500	12,637,500		0		0		12,637,500		(4,537,500)	(4,537,500)	38,960	01/01/9999	3FE.....
4899999.	Total - Bonds - Hybrid Securities.....					67,258,800	91,140,000	81,392,233	81,360,252	0	(4,434)	0	(4,434)	0	81,355,818	0	(14,097,018)	(14,097,018)	1,169,860	XXX...	XXX...
Bonds - Parent, Subsidiaries and Affiliates																					
000000 00 0	LR COMPANY II LLC NOTES 0.000% 12/16/22.....		06/16/2013	Redemption	100.0000.....	452,750	452,750	267,655	372,531		80,220		80,220		452,750			0		08/16/2022	1FE.....
000000 00 0	LOTTERY RECEIVABLES CO 0.000% 12/16/28.....		06/16/2013	Redemption	100.0000.....	1,525,333	1,525,333	1,086,044	1,182,520		342,813		342,813		1,525,333			0		11/16/2028	1FE.....
5599999.	Total - Bonds - Parent, Subsidiaries and Affiliates.....					1,978,083	1,978,083	1,353,699	1,555,051	0	423,033	0	423,033	0	1,978,083	0	0	0	0	XXX...	XXX...
8399997.	Total - Bonds - Part 4.....					8,429,275,611	8,094,144,467	8,417,255,687	482,847,899	70,493	12,471,147	49,239	12,492,401	0	8,435,650,833	0	(6,375,433)	(6,375,433)	33,398,782	XXX...	XXX...

QE05.29

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 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										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.							
8399999	Total - Bonds.....					8,429,275,611	8,094,144,467	8,417,255,687	482,847,899	70,493	12,471,147	49,239	12,492,401	0	8,435,650,833	0	(6,375,433)	(6,375,433)	33,398,782	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
50212V 10 0	LPL FINANCIAL HOLDINGS.....		06/14/2013	CAPITAL INSTITUTIONAL SERVICES	22,573,000	824,361	XXX	812,628					0	812,628		11,733	11,733			XXX	L
872438 10 6	THL CREDIT INC COMMON S.....		06/06/2013	CAPITAL INSTITUTIONAL SERVICES	244,086,000	3,670,154	XXX	3,721,940					0	3,721,940		(51,786)	(51,786)	39,399		XXX	L
9099999	Total - Common Stocks - Industrial & Miscellaneous.....					4,494,515	XXX	4,534,568	0	0	0	0	0	4,534,568	0	(40,053)	(40,053)	39,399		XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																					
90223# 10 8	2001 BOOKS HOLDINGS LLC.....		06/21/2013	DIRECT PLACEMENT.....	925,895,000	698,444	XXX	698,444	747,845			49,401	(49,401)	698,444			0			XXX	
95081# 10 8	WESTKIN PROPERTIES LTD.....		04/19/2013	Basis Adjustment.....	365,000,000	(127,750)	XXX	(127,750)	(127,750)				0	(127,750)			0			XXX	J
95081# 10 8	WESTKIN PROPERTIES LTD.....		04/05/2013	Capital Distribution.....		127,750	XXX	127,750	127,750				0	127,750			0			XXX	J
29135* 10 7	EMJAY CORP COMMON STOCK.....		06/30/2013	Capital Distribution.....		1,700,000	XXX	1,700,000	3,506,709				0				0			XXX	
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					2,398,444	XXX	2,398,444	4,254,554	0	0	49,401	(49,401)	698,444	0	0	0	0	0	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					6,892,959	XXX	6,933,012	4,254,554	0	0	49,401	(49,401)	5,233,012	0	(40,053)	(40,053)	39,399		XXX	XXX
9799999	Total - Common Stocks.....					6,892,959	XXX	6,933,012	4,254,554	0	0	49,401	(49,401)	5,233,012	0	(40,053)	(40,053)	39,399		XXX	XXX
9899999	Total - Preferred and Common Stocks.....					6,892,959	XXX	6,933,012	4,254,554	0	0	49,401	(49,401)	5,233,012	0	(40,053)	(40,053)	39,399		XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					8,436,168,570	XXX	8,424,188,699	487,102,453	70,493	12,471,147	98,640	12,443,000	8,440,883,845	0	(6,415,486)	(6,415,486)	33,438,181		XXX	XXX

QE05.30

(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	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)
Purchased Options - Other - Other																						
SWAPTIONS JANUARY 2016...	BOLI Separate Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	01/03/2011	01/04/2016	1	10,000,000	0.1010	122,000	-				9,685	9,685	4,995	-	-	-		001.....
SWAPTIONS JANUARY 2016...	BOLI Separate Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	01/03/2011	01/04/2016	1	6,000,000	0.1010	73,200	-				5,811	5,811	2,997	-	-	-		001.....
SWAPTIONS JANUARY 2018...	BOLI General Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	04/13/2012	01/16/2018	1	813,000	0.0713	12,708	-				9,683	9,683	3,143	-	-	-		001.....
SWAPTIONS JANUARY 2018...	BOLI General Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	04/13/2012	01/16/2018	1	488,000	0.0713	7,629	-				5,812	5,812	1,887	-	-	-		001.....
SWAPTIONS MARCH 2014.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	02/12/2010	03/10/2014	1	6,000,000	0.1010	89,179	-				1	1	1	-	-	-		001.....
SWAPTIONS MARCH 2014.....	BOLI General Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	12/10/2009	03/10/2014	1	19,000,000	0.1010	282,399	-				4	4	2	-	-	-		001.....
SWAPTIONS MARCH 2015.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	02/12/2010	03/10/2015	1	6,000,000	0.1010	104,673	-				1,139	1,139	838	-	-	-		001.....
SWAPTIONS MARCH 2015.....	BOLI General Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	12/10/2009	03/10/2015	1	19,000,000	0.1010	331,463	-				3,606	3,606	2,652	-	-	-		001.....
SWAPTIONS APRIL 2018.....	BOLI General Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	04/13/2012	04/13/2018	1	813,000	0.0713	13,281	-				10,195	10,195	3,089	-	-	-		001.....
SWAPTIONS APRIL 2018.....	BOLI General Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	04/13/2012	04/13/2018	1	488,000	0.0713	7,973	-				6,120	6,120	1,854	-	-	-		001.....
SWAPTIONS JUNE 2014.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	02/12/2010	06/10/2014	1	6,000,000	0.1010	93,876	-				21	21	19	-	-	-		001.....
SWAPTIONS JUNE 2014.....	BOLI General Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	12/10/2009	06/10/2014	1	19,000,000	0.1010	297,274	-				67	67	59	-	-	-		001.....
SWAPTIONS JUNE 2015.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	02/12/2010	06/10/2015	1	6,000,000	0.1010	107,401	-				1,958	1,958	1,224	-	-	-		001.....
SWAPTIONS JUNE 2015.....	BOLI General Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	12/10/2009	06/10/2015	1	19,000,000	0.1010	340,103	-				6,200	6,200	3,876	-	-	-		001.....
SWAPTIONS JULY 2017.....	BOLI General Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	04/13/2012	07/13/2017	1	813,000	0.0713	11,336	-				8,440	8,440	3,027	-	-	-		001.....
SWAPTIONS JULY 2017.....	BOLI General Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	04/13/2012	07/13/2017	1	488,000	0.0713	6,805	-				5,066	5,066	1,817	-	-	-		001.....
SWAPTIONS SEPTEMBER 2013	BOLI Separate Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	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	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	02/12/2010	09/10/2014	1	6,000,000	0.1010	97,974	-				151	151	128	-	-	-		001.....
SWAPTIONS SEPTEMBER 2014	BOLI General Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	12/10/2009	09/10/2014	1	19,000,000	0.1010	310,252	-				479	479	405	-	-	-		001.....
SWAPTIONS SEPTEMBER 2015	BOLI Separate Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	02/12/2010	09/10/2015	1	6,000,000	0.1010	109,608	-				3,409	3,409	1,939	-	-	-		001.....
SWAPTIONS SEPTEMBER 2015	BOLI General Accounts Hedge..	N/A.....	a.....	BARCLAYS BANK PLC	12/10/2009	09/10/2015	1	19,000,000	0.1010	347,092	-				10,794	10,794	6,141	-	-	-		001.....

QE06

SCHEDULE DB - PART A - SECTION 1

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

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)
SWAPTIONS OCTOBER 2017...	BOLI General Accounts Hedge...	N/A.....	a.....	BARCLAYS BANK PLC	04/13/2012	10/13/2017	1	813,000	0.0713	12,041	-	-	9,100		9,100	3,114	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2017...	BOLI General Accounts Hedge...	N/A.....	a.....	BARCLAYS BANK PLC	04/13/2012	10/13/2017	1	488,000	0.0713	7,227	-	-	5,462		5,462	1,869	-	-	-	-	-	001.....
SWAPTIONS DECEMBER 2013.	BOLI Separate Accounts Hedge...	N/A.....	a.....	BARCLAYS BANK PLC	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	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	02/12/2010	12/10/2014	1	6,000,000	0.1010	101,469	-	-	522		522	420	-	-	-	-	-	001.....
SWAPTIONS DECEMBER 2014.	BOLI General Accounts Hedge...	N/A.....	a.....	BARCLAYS BANK PLC	12/10/2009	12/10/2014	1	19,000,000	0.1010	321,317	-	-	1,653		1,653	1,330	-	-	-	-	-	001.....
SWAPTIONS FEBRUARY 2014.	BOLI General Accounts Hedge...	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	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	11/24/2009	02/24/2015	1	22,000,000	0.0990	371,800	-	-	4,279		4,279	3,183	-	-	-	-	-	001.....
SWAPTIONS MAY 2014.....	BOLI General Accounts Hedge...	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	11/24/2009	05/23/2014	1	22,000,000	0.0990	321,200	-	-	68		68	59	-	-	-	-	-	001.....
SWAPTIONS MAY 2015.....	BOLI General Accounts Hedge...	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	11/24/2009	05/22/2015	1	22,000,000	0.0990	380,600	-	-	7,432		7,432	4,792	-	-	-	-	-	001.....
SWAPTIONS AUGUST 2013.....	BOLI General Accounts Hedge...	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	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	11/24/2009	08/22/2014	1	22,000,000	0.0990	338,800	-	-	493		493	416	-	-	-	-	-	001.....
SWAPTIONS AUGUST 2015.....	BOLI General Accounts Hedge...	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	11/24/2009	08/24/2015	1	22,000,000	0.0990	390,060	-	-	12,511		12,511	7,159	-	-	-	-	-	001.....
SWAPTIONS NOVEMBER 2013	BOLI General Accounts Hedge...	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	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	11/24/2009	11/24/2014	1	22,000,000	0.0990	354,200	-	-	1,872		1,872	1,514	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2018....	BOLI General Accounts Hedge...	N/A.....	a.....	BANK OF NEW YORK MELLON	07/27/2012	01/29/2018	1	940,000	0.0660	12,079	-	-	14,585		14,585	5,173	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2018....	BOLI General Accounts Hedge...	N/A.....	a.....	BANK OF NEW YORK MELLON	07/27/2012	01/29/2018	1	570,000	0.0660	7,325	-	-	8,844		8,844	3,137	-	-	-	-	-	001.....
SWAPTIONS APRIL 2018.....	BOLI General Accounts Hedge...	N/A.....	a.....	BANK OF NEW YORK MELLON	07/27/2012	04/27/2018	1	940,000	0.0660	12,643	-	-	15,319		15,319	5,135	-	-	-	-	-	001.....

QE06.1

SCHEDULE DB - PART A - SECTION 1

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

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)
SWAPTIONS APRIL 2018.....	BOLI General Accounts Hedge..	N/A.....	a.....	BANK OF NEW YORK MELLON	HPFHU00Q28E4N0NFVK49	.07/27/2012	.04/27/2018	.....1	.....570,000	.....0.0660	.....7,667	-	.....9,289	.....	.....9,289	.....3,114	-	-	-	-	-	001.....
SWAPTIONS JULY 2017.....	BOLI General Accounts Hedge..	N/A.....	a.....	BANK OF NEW YORK MELLON	HPFHU00Q28E4N0NFVK49	.07/27/2012	.07/27/2017	.....1	.....940,000	.....0.0660	.....10,575	-	.....12,879	.....	.....12,879	.....4,994	-	-	-	-	-	001.....
SWAPTIONS JULY 2017.....	BOLI General Accounts Hedge..	N/A.....	a.....	BANK OF NEW YORK MELLON	HPFHU00Q28E4N0NFVK49	.07/27/2012	.07/27/2017	.....1	.....570,000	.....0.0660	.....6,413	-	.....7,809	.....	.....7,809	.....3,028	-	-	-	-	-	001.....
SWAPTIONS JULY 2018.....	BOLI General Accounts Hedge..	N/A.....	a.....	BANK OF NEW YORK MELLON	HPFHU00Q28E4N0NFVK49	.07/27/2012	.07/27/2018	.....1	.....940,000	.....0.0660	.....13,301	-	.....16,009	.....	.....16,009	.....5,084	-	-	-	-	-	001.....
SWAPTIONS JULY 2018.....	BOLI General Accounts Hedge..	N/A.....	a.....	BANK OF NEW YORK MELLON	HPFHU00Q28E4N0NFVK49	.07/27/2012	.07/27/2018	.....1	.....570,000	.....0.0660	.....7,879	-	.....9,708	.....	.....9,708	.....3,083	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2017...	BOLI General Accounts Hedge..	N/A.....	a.....	BANK OF NEW YORK MELLON	HPFHU00Q28E4N0NFVK49	.07/27/2012	.07/27/2017	.....1	.....940,000	.....0.0660	.....11,280	-	.....13,795	.....	.....13,795	.....5,133	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2017...	BOLI General Accounts Hedge..	N/A.....	a.....	BANK OF NEW YORK MELLON	HPFHU00Q28E4N0NFVK49	.07/27/2012	.07/27/2017	.....1	.....570,000	.....0.0660	.....6,840	-	.....8,365	.....	.....8,365	.....3,112	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2017....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.04/13/2011	.01/13/2017	.....1	.....1,150,000	.....0.1010	.....15,238	-	.....3,160	.....	.....3,160	.....1,035	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2017....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.04/13/2011	.01/13/2017	.....1	.....720,000	.....0.1010	.....9,540	-	.....1,978	.....	.....1,978	.....648	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2017....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.10/21/2011	.01/23/2017	.....1	.....700,000	.....0.0740	.....10,089	-	.....5,199	.....	.....5,199	.....1,692	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2017....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.10/21/2011	.01/23/2017	.....1	.....410,000	.....0.0740	.....5,909	-	.....3,045	.....	.....3,045	.....991	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2017....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.01/13/2012	.01/13/2017	.....1	.....650,000	.....0.0700	.....8,875	-	.....5,805	.....	.....5,805	.....2,026	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2017....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.01/13/2012	.01/13/2017	.....1	.....390,000	.....0.0700	.....5,344	-	.....3,483	.....	.....3,483	.....1,216	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2018....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.01/13/2012	.01/16/2018	.....1	.....650,000	.....0.0700	.....11,600	-	.....8,221	.....	.....8,221	.....2,462	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2018....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.01/13/2012	.01/16/2018	.....1	.....390,000	.....0.0700	.....6,933	-	.....4,933	.....	.....4,933	.....1,477	-	-	-	-	-	001.....
SWAPTIONS MARCH 2014.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.12/21/2009	.03/21/2014	.....1	.....10,000,000	.....0.1010	.....156,078	-	.....3	.....	.....3	.....2	-	-	-	-	-	001.....
SWAPTIONS MARCH 2015.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.12/21/2009	.03/21/2015	.....1	.....10,000,000	.....0.1010	.....179,493	-	.....2,080	.....	.....2,080	.....1,502	-	-	-	-	-	001.....
SWAPTIONS APRIL 2017.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.07/12/2011	.03/01/2061	.....1	.....570,000	.....0.0808	.....12,155	-	.....3,558	.....	.....3,558	.....1,022	-	-	-	-	-	001.....

QE062

SCHEDULE DB - PART A - SECTION 1

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

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)
SWAPTIONS APRIL 2017.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.07/12/2011	.03/01/2061	.....1	.....330,000	.....0.0808	.....7,037	-	.....2,060		.....2,060	.....592	-	-	-	-	-	001.....
SWAPTIONS APRIL 2016.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.04/13/2011	.04/13/2016	.....1	.....1,150,000	.....0.1010	.....13,110	-	.....1,578		.....1,578	.....712	-	-	-	-	-	001.....
SWAPTIONS APRIL 2016.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.04/13/2011	.04/13/2016	.....1	.....720,000	.....0.1010	.....8,208	-	.....988		.....988	.....446	-	-	-	-	-	001.....
SWAPTIONS APRIL 2017.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.04/13/2011	.04/13/2017	.....1	.....1,150,000	.....0.1010	.....15,813	-	.....3,712		.....3,712	.....1,148	-	-	-	-	-	001.....
SWAPTIONS APRIL 2017.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.04/13/2011	.04/13/2017	.....1	.....720,000	.....0.1010	.....9,900	-	.....2,324		.....2,324	.....719	-	-	-	-	-	001.....
SWAPTIONS APRIL 2017.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.10/21/2011	.04/21/2017	.....1	.....700,000	.....0.0740	.....10,661	-	.....5,860		.....5,860	.....1,861	-	-	-	-	-	001.....
SWAPTIONS APRIL 2017.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.10/21/2011	.04/21/2017	.....1	.....410,000	.....0.0740	.....6,244	-	.....3,432		.....3,432	.....1,090	-	-	-	-	-	001.....
SWAPTIONS APRIL 2017.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.01/13/2012	.04/13/2017	.....1	.....650,000	.....0.0700	.....9,565	-	.....6,514		.....6,514	.....2,229	-	-	-	-	-	001.....
SWAPTIONS APRIL 2017.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.01/13/2012	.04/13/2017	.....1	.....390,000	.....0.0700	.....5,737	-	.....3,908		.....3,908	.....1,338	-	-	-	-	-	001.....
SWAPTIONS JUNE 2014.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.12/21/2009	.06/23/2014	.....1	.....10,000,000	.....0.1010	.....163,986	-	.....45		.....45	.....39	-	-	-	-	-	001.....
SWAPTIONS JUNE 2015.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.12/21/2009	.06/22/2015	.....1	.....10,000,000	.....0.1010	.....183,195	-	.....3,441		.....3,441	.....2,094	-	-	-	-	-	001.....
SWAPTIONS JULY 2016.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.07/12/2011	.06/01/2061	.....1	.....570,000	.....0.0808	.....10,730	-	.....2,206		.....2,206	.....754	-	-	-	-	-	001.....
SWAPTIONS JULY 2016.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.07/12/2011	.06/01/2061	.....1	.....330,000	.....0.0808	.....6,213	-	.....1,277		.....1,277	.....437	-	-	-	-	-	001.....
SWAPTIONS JULY 2017.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.07/12/2011	.06/01/2061	.....1	.....570,000	.....0.0808	.....12,540	-	.....3,970		.....3,970	.....1,258	-	-	-	-	-	001.....
SWAPTIONS JULY 2017.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.07/12/2011	.06/01/2061	.....1	.....330,000	.....0.0808	.....7,260	-	.....2,298		.....2,298	.....728	-	-	-	-	-	001.....

QE06.3

SCHEDULE DB - PART A - SECTION 1

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

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)
SWAPTIONS JULY 2016.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.04/13/2011	.07/13/2016	.....1	.....1,150,000	.....0.1010	.....13,915	-	.....2,032		.....2,032	.....798	-	-	-	-	-	001.....
SWAPTIONS JULY 2016.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.04/13/2011	.07/13/2016	.....1	.....720,000	.....0.1010	.....8,712	-	.....1,272		.....1,272	.....499	-	-	-	-	-	001.....
SWAPTIONS JULY 2017.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.10/21/2011	.07/21/2017	.....1	.....700,000	.....0.0740	.....11,212	-	.....6,479		.....6,479	.....1,992	-	-	-	-	-	001.....
SWAPTIONS JULY 2017.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.10/21/2011	.07/21/2017	.....1	.....410,000	.....0.0740	.....6,567	-	.....3,795		.....3,795	.....1,167	-	-	-	-	-	001.....
SWAPTIONS JULY 2017.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.01/13/2012	.07/13/2017	.....1	.....650,000	.....0.0700	.....10,250	-	.....7,179		.....7,179	.....2,397	-	-	-	-	-	001.....
SWAPTIONS JULY 2017.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.01/13/2012	.07/13/2017	.....1	.....390,000	.....0.0700	.....6,146	-	.....4,307		.....4,307	.....1,438	-	-	-	-	-	001.....
SWAPTIONS SEPTEMBER 2013	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.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	PT3QB789TSUIDF371261....	.12/21/2009	.09/21/2014	.....1	.....10,000,000	.....0.1010	.....169,905	-	.....307		.....307	.....258	-	-	-	-	-	001.....
SWAPTIONS SEPTEMBER 2015	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.12/21/2009	.09/21/2015	.....1	.....10,000,000	.....0.1010	.....182,500	-	.....6,004		.....6,004	.....3,389	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2016...	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.07/12/2011	.09/01/2061	.....1	.....570,000	.....0.0808	.....11,343	-	.....2,673		.....2,673	.....852	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2016...	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.07/12/2011	.09/01/2061	.....1	.....330,000	.....0.0808	.....6,567	-	.....1,547		.....1,547	.....493	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2016...	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.04/13/2011	.10/13/2016	.....1	.....1,150,000	.....0.1010	.....14,663	-	.....2,601		.....2,601	.....933	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2016...	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.04/13/2011	.10/13/2016	.....1	.....720,000	.....0.1010	.....9,180	-	.....1,629		.....1,629	.....584	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2016...	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.10/21/2011	.10/21/2016	.....1	.....700,000	.....0.0740	.....9,446	-	.....4,527		.....4,527	.....1,539	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2016...	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.10/21/2011	.10/21/2016	.....1	.....410,000	.....0.0740	.....5,533	-	.....2,652		.....2,652	.....902	-	-	-	-	-	001.....

QE06.4

SCHEDULE DB - PART A - SECTION 1

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

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)
SWAPTIONS OCTOBER 2017...	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.10/21/2011	.10/23/2017	.....1	.....700,000	.....0.0740	.....11,743	-	.....6,991		.....6,991	.....2,025	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2017...	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.10/21/2011	.10/23/2017	.....1	.....410,000	.....0.0740	.....6,878	-	.....4,095		.....4,095	.....1,186	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2017...	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.01/13/2012	.10/13/2017	.....1	.....650,000	.....0.0700	.....10,910	-	.....7,732		.....7,732	.....2,454	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2017...	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.01/13/2012	.10/13/2017	.....1	.....390,000	.....0.0700	.....6,540	-	.....4,639		.....4,639	.....1,472	-	-	-	-	-	001.....
SWAPTIONS DECEMBER 2013.	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.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	PT3QB789TSUIDF371261....	.12/21/2009	.12/21/2014	.....1	.....10,000,000	.....0.1010	.....174,360	-	.....983		.....983	.....784	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2017....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.07/12/2011	.01/12/2017	.....1	.....570,000	.....0.0808	.....11,813	-	.....3,126		.....3,126	.....933	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2017....	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK	PT3QB789TSUIDF371261....	.07/12/2011	.01/12/2017	.....1	.....330,000	.....0.0808	.....6,839	-	.....1,810		.....1,810	.....540	-	-	-	-	-	001.....
SWAPTIONS MAY 2018.....	BOLI General Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	.11/01/2012	.05/01/2018	.....1	.....900,000	.....0.0677	.....11,000	-	.....13,488		.....13,488	.....4,358	-	-	-	-	-	001.....
SWAPTIONS MAY 2018.....	BOLI General Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	.11/01/2012	.05/01/2018	.....1	.....530,000	.....0.0677	.....6,000	-	.....7,943		.....7,943	.....2,566	-	-	-	-	-	001.....
SWAPTIONS AUGUST 2018.....	BOLI General Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	.11/01/2012	.08/01/2018	.....1	.....1,840,000	.....0.0677	.....23,000	-	.....28,907		.....28,907	.....8,835	-	-	-	-	-	001.....
SWAPTIONS AUGUST 2018.....	BOLI General Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	.11/01/2012	.08/01/2018	.....1	.....1,100,000	.....0.0677	.....14,000	-	.....17,281		.....17,281	.....5,282	-	-	-	-	-	001.....
SWAPTIONS NOVEMBER 2018	BOLI General Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	.11/01/2012	.11/01/2018	.....1	.....2,470,000	.....0.0677	.....32,000	-	.....40,720		.....40,720	.....11,977	-	-	-	-	-	001.....
SWAPTIONS NOVEMBER 2018	BOLI General Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	.11/01/2012	.11/01/2018	.....1	.....1,480,000	.....0.0677	.....20,000	-	.....24,399		.....24,399	.....7,176	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2018....	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE	X1H61UOUXUPKXR51OV18	.01/22/2013	.01/22/2018	.....1	.....1,000,000	.....0.0685	-	.....8,657	-	.....13,638		.....13,638	.....4,981	-	-	-	-	001.....

QE06.5

SCHEDULE DB - PART A - SECTION 1

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

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)
SWAPTIONS JANUARY 2018....	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.01/22/2013	.01/22/2018	.....1	.....600,000	.....0.0685	- .....	.....5,194	.....	.....8,183	.....	.....8,183	.....2,989	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2019....	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.01/22/2013	.01/22/2019	.....1	.....3,400,000	.....0.0685	- .....	.....39,087	.....	.....55,911	.....	.....55,911	.....16,824	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2019....	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.01/22/2013	.01/22/2019	.....1	.....2,000,000	.....0.0685	- .....	.....22,749	.....	.....32,889	.....	.....32,889	.....10,140	-	-	-	-	-	001.....
SWAPTIONS APRIL 2018.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.04/23/2018	.04/23/2018	.....1	.....700,000	.....0.0685	- .....	.....6,583	.....	.....10,045	.....	.....10,045	.....3,462	-	-	-	-	-	001.....
SWAPTIONS APRIL 2018.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.04/23/2018	.04/23/2018	.....1	.....400,000	.....0.0685	- .....	.....3,762	.....	.....5,740	.....	.....5,740	.....1,978	-	-	-	-	-	001.....
SWAPTIONS JULY 2018.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.01/22/2013	.07/23/2018	.....1	.....600,000	.....0.0685	- .....	.....6,075	.....	.....9,018	.....	.....9,018	.....2,943	-	-	-	-	-	001.....
SWAPTIONS JULY 2018.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.01/22/2013	.07/23/2018	.....1	.....300,000	.....0.0685	- .....	.....3,038	.....	.....4,509	.....	.....4,509	.....1,471	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2018....	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.01/22/2013	.10/22/2018	.....1	.....900,000	.....0.0685	- .....	.....9,743	.....	.....14,209	.....	.....14,209	.....4,466	-	-	-	-	-	001.....
SWAPTIONS OCTOBER 2018....	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.01/22/2013	.10/22/2018	.....1	.....500,000	.....0.0685	- .....	.....5,413	.....	.....7,894	.....	.....7,894	.....2,481	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2019....	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.04/17/2013	.01/17/2019	.....1	.....420,000	.....0.0687	- .....	.....5,686	.....	.....6,835	.....	.....6,835	.....1,149	-	-	-	-	-	001.....
SWAPTIONS JANUARY 2019....	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.04/17/2013	.01/17/2019	.....1	.....230,000	.....0.0687	- .....	.....3,114	.....	.....3,743	.....	.....3,743	.....629	-	-	-	-	-	001.....
SWAPTIONS APRIL 2018.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.04/17/2013	.04/17/2018	.....1	.....450,000	.....0.0687	- .....	.....4,886	.....	.....6,377	.....	.....6,377	.....1,491	-	-	-	-	-	001.....
SWAPTIONS APRIL 2018.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.04/17/2013	.04/17/2018	.....1	.....250,000	.....0.0687	- .....	.....2,714	.....	.....3,543	.....	.....3,543	.....829	-	-	-	-	-	001.....
SWAPTIONS APRIL 2019.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.04/17/2013	.04/17/2019	.....1	.....3,880,000	.....0.0687	- .....	.....56,116	.....	.....65,463	.....	.....65,463	.....9,347	-	-	-	-	-	001.....
SWAPTIONS APRIL 2019.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.04/17/2013	.04/17/2019	.....1	.....2,170,000	.....0.0687	- .....	.....31,384	.....	.....36,612	.....	.....36,612	.....5,228	-	-	-	-	-	001.....

QE06.6

SCHEDULE DB - PART A - SECTION 1

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

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)	
SWAPTIONS JULY 2018.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.04/17/2013	.07/17/2018	.....1	.....450,000	.....0.0687	- .....	.....5,271	.....	.....6,677	.....	.....6,677	.....1,406	- .....	- .....	- .....	.....	.....	.....	001.....
SWAPTIONS JULY 2018.....	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.04/17/2013	.07/17/2018	.....1	.....250,000	.....0.0687	- .....	.....2,929	.....	.....3,709	.....	.....3,709	.....780	- .....	- .....	- .....	.....	.....	.....	001.....
SWAPTIONS OCTOBER 2018...	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.04/17/2013	.10/17/2018	.....1	.....450,000	.....0.0687	- .....	.....5,721	.....	.....7,024	.....	.....7,024	.....1,303	- .....	- .....	- .....	.....	.....	.....	001.....
SWAPTIONS OCTOBER 2018...	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.04/17/2013	.10/17/2018	.....1	.....250,000	.....0.0687	- .....	.....3,179	.....	.....3,902	.....	.....3,902	.....723	- .....	- .....	- .....	.....	.....	.....	001.....
0349999. Total-Purchased Options-Other.....											.....8,979,687	.....231,301	.....0	.....848,766	XXX	.....848,766	.....275,909	.....0	.....0	.....0	.....0	.....XXX	.....XXX
0359999. Total-Purchased Options-Other.....											.....8,979,687	.....231,301	.....0	.....848,766	XXX	.....848,766	.....275,909	.....0	.....0	.....0	.....0	.....XXX	.....XXX
0419999. Total-Purchased Options-Other.....											.....8,979,687	.....231,301	.....0	.....848,766	XXX	.....848,766	.....275,909	.....0	.....0	.....0	.....0	.....XXX	.....XXX
0429999. Total-Purchased Options.....										8,979,687231,3010848,766	XXX848,766275,9090000XXXXXX

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 7LTFWFZYICNSX8D621K86..	.11/19/2004	.08/01/2028113,300,000	5.2348%(L-90day)326,6033,422,006	-	-	-258,292	100 / 100.....
IRS FEBRUARY 2045 RCV 5.01 PAY LIB90	B5MZ6S7 BNP Paribas.....	D 1.....	a.....	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86..	.02/02/2005	.02/02/1945	.....1	.....5,000,000	5.005%(L-90day)	.....	.....	.....117,086	.....	.....	.....1,535,032	- .....	- .....	- .....	.....140,510	.....	.....	100 / 100.....
IRS FEBRUARY 2045 RCV 5.01 PAY LIB6M	4081324 BNP Paribas SA.....	D 1.....	a.....	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86..	.02/02/2005	.02/02/1945	.....1	.....5,000,000	5.005%(L-180day)	.....	.....	.....111,535	.....	.....	.....1,426,684	- .....	- .....	- .....	.....140,510	.....	.....	100 / 100.....
IRS MARCH 2035 RCV 5.14 PAY LIB90	B5MZ6S7 BNP Paribas.....	D 1.....	a.....	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86..	.03/10/2005	.03/21/1935	.....1	.....3,400,000	5.14%(L-90day)	.....	.....	.....81,870	.....	.....	.....963,857	- .....	- .....	- .....	.....79,237	.....	.....	100 / 100.....
IRS MARCH 2035 RCV 5.16 PAY LIB90	638539A*7 National Westminster Bank PLC	D 1.....	a.....	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86..	.03/03/2005	.03/21/1935	.....1	.....4,000,000	5.16%(L-90day)	.....	.....	.....96,716	.....	.....	.....1,146,696	- .....	- .....	- .....	.....93,220	.....	.....	100 / 100.....
IRS NOVEMBER 2015 RCV 2.10 PAY LIB90	638539A*7 National Westminster Bank PLC	D 1.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.12/23/2010	.11/30/2015	.....1	.....15,000,000	2.0975%(L-90day)	.....	.....	.....135,302	.....	.....	.....534,753	- .....	- .....	- .....	.....116,592	.....	.....	100 / 102.....
IRS DECEMBER 2015 RCV 2.16 PAY LIB6M	G76891AD5 Bank of Scotland.....	D 1.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.12/24/2010	.12/23/2015	.....1	.....17,000,000	2.16%(L-180day)	.....	.....	.....144,585	.....	.....	.....615,879	- .....	- .....	- .....	.....133,873	.....	.....	100 / 100.....
IRS MARCH 2016 RCV 2.31 PAY LIB90	C79742AL3 Royal Bank of Canada	D 1.....	a.....	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86..	.01/10/2011	.03/31/2016	.....1	.....24,000,000	2.312%(L-90day)	.....	.....	.....247,644	.....	.....	.....1,042,248	- .....	- .....	- .....	.....198,997	.....	.....	100 / 100.....
IRS MARCH 2018 RCV 2.92 PAY LIB90	C79742AL3 Royal Bank of Canada	D 1.....	a.....	TORONTO DOMINION BANK PT3QB789TUIDF371261....	.01/10/2011	.03/31/2018	.....1	.....25,000,000	2.923%(L-90day)	.....	.....	.....333,910	.....	.....	.....1,687,768	- .....	- .....	- .....	.....272,431	.....	.....	100 / 100.....
IRS MARCH 2018 RCV 2.94 PAY LIB6M	G60956AB8 HSBC -Midland Bank	D 1.....	a.....	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86..	.01/12/2011	.03/31/2018	.....1	.....22,000,000	2.938%(L-180day)	.....	.....	.....261,589	.....	.....	.....1,377,664	- .....	- .....	- .....	.....239,739	.....	.....	100 / 100.....
IRS JANUARY 2018 RCV 2.84 PAY LIB6M	G07980AF5 Barclay Bank.....	D 1.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.01/12/2011	.01/20/2018112,000,000	2.84%(L-180day)142,098740,063	-	-	-128,062	100 / 100.....

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IRS FEBRUARY 2018 RCV 2.80 PAY LIB6M	G07980AH1 Barclay Bank.....	D 1.....	a.....	TORONTO DOMINION BANK PT3QB789TSUIDF371261....	.01/12/2011	.02/28/2018115,000,000	2.7975%(L-180day)		173,639		1,028,099	-	-	-161,922			100 / 100.....
IRS FEBRUARY 2018 RCV 2.86 PAY LIB90	48123KAA4 JP Morgan Chase Capital XXI	D 1.....	a.....	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86..	.01/13/2011	.02/02/2018	.....1	.....10,000,000	2.856%(L-90day)			.....126,495			.....647,105	-	-	-	.....107,108			100 / 100.....
IRS FEBRUARY 2018 RCV 2.74 PAY LIB90	638539A*7 National Westminster Bank PLC	D 1.....	a.....	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86..	.01/13/2011	.02/28/2018	.....1	.....4,500,000	2.7375%(L-90day)			.....57,118			.....292,078	-	-	-	.....48,577			100 / 100.....
IRS FEBRUARY 2018 RCV 2.95 PAY LIB6M	C06840AG4 Bank of Nova Scotia	D 1.....	a.....	TORONTO DOMINION BANK PT3QB789TSUIDF371261....	.01/13/2011	.02/28/2018	.....1	.....5,000,000	2.945%(L-180day)			.....58,350			.....321,089	-	-	-	.....53,974			100 / 100.....
IRS MAY 2018 RCV 3.00 PAY LIB6M	F43638AD1 Societe Generale....	D 1.....	a.....	TORONTO DOMINION BANK PT3QB789TSUIDF371261....	.01/13/2011	.05/31/2018	.....1	.....4,000,000	2.9975%(L-180day)			.....49,645			.....263,312	-	-	-	.....44,347			100 / 100.....
IRS JANUARY 2018 RCV LIB6M PAY 1.88	743674AU7 Protective Life Corp.	D 1.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.10/14/2011	.01/15/2018	.....1	.....8,800,000	1.875%(L-180day)			.....(59,540)			.....(140,983)	-	-	-	.....93,769			100 / 100.....
IRS OCTOBER 2020 RCV LIB6M PAY 1.55	337738AJ7 FISERV INC.....	D 1.....	a.....	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86..	.10/23/2012	.10/01/2020	.....1	.....12,000,000	1.553%(L-180day)			.....(68,160)			.....627,355	-	-	-	.....161,586			100 / 100.....
IRS MARCH 2019 RCV LIB6M PAY 1.24	980236AE3 Woodside Finance...	D 1.....	a.....	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86..	.10/23/2012	.03/01/2019	.....1	.....14,000,000	1.236%(L-180day)			.....(63,855)			.....503,054	-	-	-	.....166,674			100 / 100.....
IRS MAY 2022 RCV LIB6M PAY 1.85	620076BB4 MOTOROLA SOLUTIONS	D 1.....	a.....	CREDIT SUISSE INTERNATIONA L E58DKGMJYYYJLN8C3868..	.10/24/2012	.05/15/2022	.....1	.....21,000,000	1.85%(L-180day)			.....(141,600)			.....1,345,096	-	-	-	.....312,805			100 / 100.....
IRS JUNE 2016 RCV LIB6M PAY 0.71	84383QAA1 Southern Star Central	D 1.....	a.....	CREDIT SUISSE INTERNATIONA L E58DKGMJYYYJLN8C3868..	.10/24/2012	.06/01/2016	.....1	.....7,000,000	0.71375%(L-180day)			.....(7,037)			.....38,378	-	-	-	.....59,802			100 / 100.....
IRS JUNE 2016 RCV LIB6M PAY 0.71	02361DAD2 Ameren Illinois.....	D 1.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.10/25/2012	.06/15/2016	.....1	.....10,000,000	0.71375%(L-180day)			.....(10,277)			.....59,361	-	-	-	.....85,999			100 / 100.....
IRS SEPTEMBER 2021 RCV LIB6M PAY 1.73	918204AV0 VF Corp.....	D 1.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.10/25/2012	.09/01/2021	.....1	.....10,000,000	1.725%(L-180day)			.....(69,006)			.....596,275	-	-	-	.....142,911			100 / 100.....
IRS MARCH 2032 RCV LIB6M PAY 2.58	25468PBW5 Disney Co.....	D 1.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.10/25/2012	.03/01/1932	.....1	.....2,000,000	2.58375%(L-180day)			.....(22,600)			.....238,738	-	-	-	.....43,208			100 / 100.....
IRS JANUARY 2034 RCV LIB6M PAY 2.55	45543BG4 Indianapolis Poer & Light	D 1.....	a.....	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86..	.11/07/2012	.01/01/1934	.....1	.....2,776,000	2.551%(L-180day)			.....(29,902)			.....384,138	-	-	-	.....62,849			100 / 100.....
IRS NOVEMBER 2021 RCV LIB6M PAY 1.66	835495AK8 Sonoco Products.....	D 1.....	a.....	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86..	.11/07/2012	.11/01/2021	.....1	.....7,450,000	1.66%(L-180day)			.....(43,728)			.....507,250	-	-	-	.....107,549			100 / 100.....
IRS OCTOBER 2021 RCV LIB6M PAY 1.65	832696AB4 Smucker JM CO.....	D 1.....	a.....	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86..	.11/07/2012	.10/15/2021	.....1	.....8,000,000	1.65%(L-180day)			.....(49,005)			.....542,595	-	-	-	.....115,181			100 / 100.....
IRS JUNE 2016 RCV LIB6M PAY 0.64	02361DAH3 AMERICAN ILLINOIS	D 1.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.11/12/2012	.06/15/201615,000,000	0.6375%(L-180day)		(3,232)		40,868	-	-	-43,000			100 / 100.....

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IRS SEPTEMBER 2021 RCV LIB6M PAY 1.60	29365TAC8 ENTERGY TEXAS..	D 1.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.11/12/2012	.09/01/202118,750,000	1.6%(L-180day)(55,834)604,073125,047	100 / 100.....	
IRS AUGUST 2021 RCV LIB6M PAY 1.59	249030AC1 DENTSPLY INTERNATIONAL	D 1.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.11/12/2012	.08/15/2021	.....1	.....5,000,000	1.59375%(L-180day)	.....	.....	.....(31,852)	.....	.....	.....342,473	.....	.....	.....	.....	.....71,261	.....	100 / 100.....
IRS JANUARY 2031 RCV 4.27 PAY LIB90	EC4529235 Principal Financial..	D 1.....	a.....	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86..	.03/21/2013	.01/10/1931	.....1	.....9,500,000	4.272%(L-90day)	.....	.....1,377,500	.....72,763	.....1,359,061	.....	.....626,794	.....	.....	.....(18,439)	.....	.....198,864	.....	100 / 100.....
0859999. Total-Swaps-Hedging Effective-Interest Rate.....										01,377,5001,881,3201,359,061	XXX23,359,79800(18,439)04,007,896XXXXXX
Swaps - Hedging Effective - Foreign Exchange																							
CURRENCY SWAP DECEMBER 2016	278865B@8 Ecolab Inc.....	D 1.....	c.....	BANK OF AMERICA B4TYDEB6GKMZO031MB27	.12/14/2006	.12/14/2016	.....1	.....23,400,000	.....0.0588	.....	.....	.....	.....	.....	.....(780,479)	.....	.....	.....	.....	.....217,493	.....	100 / 100.....
CURRENCY SWAP DECEMBER 2016	278865B@8 Ecolab Inc.....	D 1.....	c.....	BANK OF AMERICA B4TYDEB6GKMZO031MB27	.12/14/2006	.12/14/2016	.....1	.....6,600,000	.....0.0588	.....	.....	.....	.....	.....	.....(220,135)	.....	.....	.....	.....	.....356,882	.....	100 / 100.....
CURRENCY SWAP JUNE 2019	EC2126083 MassMutual Global Funding	D 1.....	c.....	TORONTO DOMINION BANK PT3QB789TSUIDF371261....	.03/21/2012	.06/14/2019	.....1	.....24,466,250	.....0.0620	.....(4,411,265)	.....	.....(251,641)	.....(3,271,396)	.....	.....(4,074,145)	.....	.....389,765	.....272,783	.....	.....	.....	100 / 100.....
CURRENCY SWAP MARCH 2014	EF3473305 Travelers Ins Co Inst Fdg	D 1.....	c.....	TORONTO DOMINION BANK PT3QB789TSUIDF371261....	.06/08/2012	.03/23/2014	.....1	.....24,950,000	.....0.0460	.....(1,122,750)	.....	.....(262,260)	.....(1,564,875)	.....	.....(1,522,589)	.....	.....391,470	.....316,546	.....	.....	.....	100 / 100.....
CURRENCY SWAP APRIL 2018	EH2984076 Principal Financial Global Fdg II	D 1.....	c.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.12/06/2011	.04/10/2018	.....1	.....39,030,000	.....0.0529	.....5,564,025	.....	.....697,398	.....5,226,906	.....	.....5,758,823	.....	.....2,283,797	.....(406,096)	.....	.....426,561	.....	100 / 106.....
CURRENCY SWAP JUNE 2026.	3304323 South Eastern Power Networks	D 1.....	c.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.02/27/2012	.06/05/2026	.....1	.....15,820,000	.....0.0550	.....(2,127,474)	.....	.....(94,570)	.....(1,292,916)	.....	.....(2,381,551)	.....	.....1,165,949	.....53,661	.....	.....284,436	.....	100 / 100.....
CURRENCY SWAP MARCH 2024	3432451 Eastern Power Networks	D 1.....	c.....	TORONTO DOMINION BANK PT3QB789TSUIDF371261....	.03/08/2012	.03/08/2024	.....1	.....15,800,000	.....0.0575	.....(2,262,402)	.....	.....(115,789)	.....(1,397,162)	.....	.....(2,453,559)	.....	.....1,172,368	.....75,575	.....	.....258,282	.....	100 / 100.....
CURRENCY SWAP JULY 2026..	E17411016 SPD Finance UK PLC	D 1.....	c.....	TORONTO DOMINION BANK PT3QB789TSUIDF371261....	.03/22/2012	.07/17/2026	.....1	.....18,960,000	.....0.0588	.....(2,910,170)	.....	.....(143,726)	.....(1,913,186)	.....	.....(3,438,922)	.....	.....1,422,399	.....71,415	.....	.....342,427	.....	100 / 100.....
CURRENCY SWAP MARCH 2027	EC9031872 Western Pwr Distrib SW PLC	D 1.....	c.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.04/16/2012	.03/25/2027	.....1	.....15,800,000	.....0.0588	.....(2,510,146)	.....	.....(104,792)	.....(1,681,272)	.....	.....(2,744,959)	.....	.....1,191,329	.....62,322	.....	.....292,792	.....	100 / 100.....
CURRENCY SWAP JUNE 2027.	EC5735344 London Power Networks	D 1.....	c.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.05/11/2012	.06/07/2027	.....1	.....15,664,350	.....0.0613	.....(3,035,751)	.....	.....(126,261)	.....(1,881,709)	.....	.....(3,112,737)	.....	.....1,194,765	.....70,328	.....	.....292,384	.....	100 / 100.....
CURRENCY SWAP APRIL 2031	EH9181254 Yorkshire Water SRV	D 1.....	c.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.05/18/2012	.04/17/1931	.....1	.....15,817,000	.....0.0660	.....(4,414,525)	.....	.....(160,702)	.....(3,471,142)	.....	.....(4,993,616)	.....	.....1,314,626	.....77,522	.....	.....333,634	.....	100 / 100.....
CURRENCY SWAP MARCH 2040	E11916143 United Kingdom Sr Unsecured	D 1.....	c.....	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86..	.09/14/2012	.03/23/1940	.....1	.....15,832,144	.....0.0575	.....(2,625,806)	.....	.....(53,546)	.....(1,422,267)	.....	.....(2,409,924)	.....	.....1,174,148	.....24,849	.....	.....409,274	.....	100 / 100.....
CURRENCY SWAP MARCH 2019	EC1137453 Pacific Funding.....	D 1.....	c.....	CREDIT SUISSE INTERNATIONA L E58DKGMJYYYJLN8C3868..	.02/26/2013	.03/12/201918,094,7200.0470(771,719)(30,548)(704,742)(868,097)26,75340,22496,629	100 / 100.....	

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CURRENCY SWAP SEPTEMBER 2024	EJ3700048 Anheuser-Bush Inbev	D 1.....	c.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.02/27/2013	.09/25/2024111,776,5000.0288	-(419,715)8,757(345,929)(964,997)63,8649,923	-197,376	100 / 100.....
CURRENCY SWAP APRIL 2032	EI6738104 Western Power Dist..	D 1.....	c.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.10/02/2012	.04/16/1932	.....1	.....15,894,945	.....0.0575	.....(3,283,896)	- .....	.....(90,145)	.....(2,106,736)	.....	.....(2,801,392)	.....	.....1,225,354	.....54,878	- .....	.....344,543	.....	100 / 100.....
CURRENCY SWAP FEBRUARY 2023	TT3378615 Northumbrian Water.	D 1.....	c.....	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86..	.10/04/2012	.02/06/2023	.....1	.....12,910,400	.....0.0688	.....(4,297,872)	- .....	.....(204,671)	.....(3,063,123)	.....	.....(3,192,683)	.....	.....1,088,178	.....182,225	- .....	.....200,007	.....	100 / 100.....
CURRENCY SWAP SEPTEMBER 2027	EJ3523127 SP Manweb PLC.....	D 1.....	c.....	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86..	.10/04/2012	.09/20/2027	.....1	.....15,913,660	.....0.0488	.....(855,359)	- .....	.....(23,280)	.....157,013	.....	.....(334,330)	.....	.....1,072,328	.....20,226	- .....	.....300,071	.....	100 / 100.....
CURRENCY SWAP NOVEMBER 2032	81728DA*3 Sentinel Housing Assn Limited	D 1.....	c.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.10/04/2012	.11/14/1932	.....1	.....24,207,000	.....0.0477	- .....	- .....	.....12,137	.....1,392,618	.....	.....150,897	.....	.....1,552,485	- .....	- .....	.....532,722	.....	100 / 100.....
CURRENCY SWAP DECEMBER 2025	EI4814659 BG Energy Capital PLC	D 1.....	c.....	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86..	.10/05/2012	.12/01/2025	.....1	.....22,687,000	.....0.0513	.....(4,578,010)	- .....	.....(165,320)	.....(2,709,564)	.....	.....(3,086,478)	.....	.....1,728,552	.....144,579	- .....	.....399,759	.....	100 / 100.....
CURRENCY SWAP MARCH 2026	TT3217177 Norweb PLC.....	D 1.....	c.....	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86..	.10/17/2012	.03/25/2026	.....1	.....15,943,998	.....0.0888	.....(8,603,222)	- .....	.....(323,853)	.....(6,842,388)	.....	.....(6,953,512)	.....	.....1,552,000	.....253,275	- .....	.....284,502	.....	100 / 100.....
CURRENCY SWAP JUNE 2032.	EC4853908 Southern Electric Power	D 1.....	c.....	CREDIT SUISSE INTERNATIONA L E58DKGMJYYJLN8C3868..	.10/17/2012	.06/07/1932	.....1	.....9,934,095	.....0.0550	.....(2,219,476)	- .....	.....(66,160)	.....(1,461,241)	.....	.....(1,919,268)	.....	.....775,643	.....36,603	- .....	.....216,144	.....	100 / 100.....
CURRENCY SWAP JULY 2032..	EJ2618761 Northern Powergrid Yorkshire	D 1.....	c.....	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86..	.10/24/2012	.07/05/1932	.....1	.....12,101,802	.....0.0438	.....(657,491)	- .....	.....(19,544)	.....8,620	.....	.....(659,784)	.....	.....823,042	.....8,874	- .....	.....263,849	.....	100 / 100.....
CURRENCY SWAP OCTOBER 2033	ED178341 Wessex Water Servs Fin	D 1.....	c.....	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86..	.11/19/2012	.10/14/1933	.....1	.....9,540,000	.....0.0575	.....(2,397,211)	- .....	.....(70,205)	.....(1,834,960)	.....	.....(2,311,696)	.....	.....774,870	.....37,843	- .....	.....214,856	.....	100 / 100.....
CURRENCY SWAP JUNE 2029.	EC1355816 Severn Trent Water Util	D 1.....	c.....	CREDIT SUISSE INTERNATIONA L E58DKGMJYYJLN8C3868..	.11/19/2012	.06/07/2029	.....1	.....9,942,500	.....0.0625	.....(3,158,335)	- .....	.....(105,840)	.....(2,504,309)	.....	.....(2,822,455)	.....	.....848,444	.....68,871	- .....	.....198,453	.....	100 / 100.....
CURRENCY SWAP JUNE 2029.	EC1355816 Severn Trent Water Util	D 1.....	c.....	CREDIT SUISSE INTERNATIONA L E58DKGMJYYJLN8C3868..	.11/20/2012	.06/07/2029	.....1	.....9,943,750	.....0.0625	.....(3,112,195)	- .....	.....(106,345)	.....(2,459,993)	.....	.....(2,833,845)	.....	.....845,479	.....67,631	- .....	.....198,478	.....	100 / 100.....
CURRENCY SWAP OCTOBER 2033	ED1785341 Wessex Water Servs Fin	D 1.....	c.....	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86..	.11/28/2012	.10/14/1933	.....1	.....9,595,200	.....0.0575	.....(2,422,020)	- .....	.....(71,075)	.....(1,791,637)	.....	.....(2,263,101)	.....	.....775,462	.....38,295	- .....	.....216,099	.....	100 / 100.....
CURRENCY SWAP JANUARY 2023	EI6737866 Western Power Dist East	D 1.....	c.....	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86..	.11/29/2012	.01/17/2023	.....1	.....15,861,780	.....0.0525	.....(2,902,547)	- .....	.....(142,691)	.....(1,815,825)	.....	.....(2,063,771)	.....	.....1,204,674	.....125,195	- .....	.....245,053	.....	100 / 100.....
CURRENCY SWAP JULY 2032..	EJ2618761 Northern Powergrid Yorkshire	D 1.....	c.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.12/06/2012	.07/05/1932	.....1	.....7,632,300	.....0.0438	.....(446,413)	- .....	.....(13,929)	.....(8,146)	.....	.....(442,261)	.....	.....519,989	.....6,213	- .....	.....166,403	.....	100 / 100.....
CURRENCY SWAP DECEMBER 2025	ED2426317 Vodafone Group PLC	D 1.....	c.....	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86..	.01/11/2013	.12/04/2025	.....1	.....9,833,200	.....0.0563	- .....	.....(2,225,450)	.....(81,968)	.....(1,483,831)	.....	.....(1,714,810)	.....	.....677,412	.....64,207	- .....	.....173,325	.....	100 / 100.....
CURRENCY SWAP DECEMBER 2030	EC3170643 Wal-Mart Stores Inc.	D 1.....	c.....	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86..	.01/28/2013	.12/19/1930	.....1	.....15,719,000	.....0.0575	- .....	.....(4,106,589)	.....(102,042)	.....(3,398,740)	.....	.....(3,830,910)	.....	.....640,307	.....67,542	- .....	.....328,499	.....	100 / 100.....
CURRENCY SWAP JANUARY 2030	EC2160041 Proctor & Gamble....	D 1.....	c.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.01/28/2013	.01/31/1930	.....1	.....27,426,330	.....0.0625	- .....	.....(9,126,386)	.....(241,695)	.....(7,818,282)	.....	.....(8,436,688)	.....	.....1,136,413	.....171,690	- .....	.....558,436	.....	100 / 100.....

QE06.10

SCHEDULE DB - PART A - SECTION 1

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

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)
CURRENCY SWAP DECEMBER 2030	EC3170643 Wal-Mart Stores Inc.	D 1.....	c.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.01/29/2013	.12/19/1930	.....1	....15,760,000	.....0.0575	- .....	....(4,208,866)	.....(101,784)	.....(3,445,742)	.....	....(3,839,063)	.....	.....695,027	.....68,097	- .....	.....329,356	.....	100 / 100.....
CURRENCY SWAP JANUARY 2030	EC2160041 Proctor & Gamble...	D 1.....	c.....	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86..	.01/28/2013	.01/31/1930	.....1	....10,999,100	.....0.0625	- .....	....(3,656,761)	.....(97,159)	.....(3,120,636)	.....	....(3,377,767)	.....	.....467,340	.....68,785	- .....	.....223,956	.....	100 / 100.....
CURRENCY SWAP SEPTEMBER 2024	EJ3722562 BHP Billiton Finance LTD	D 1.....	c.....	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86..	.02/14/2013	.09/25/2024	.....1	....5,971,350	.....0.0325	- .....	.....177,588	.....8,135	.....285,260	.....	.....98,078	.....	.....112,309	.....(4,637)	- .....	.....100,081	.....	100 / 100.....
CURRENCY SWAP JUNE 2038.	EH8462572 Pfizer Inc.....	D 1.....	c.....	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86..	.01/28/2013	.06/03/1938	.....1	....19,593,750	.....0.0650	- .....	....(7,081,769)	.....(144,072)	.....(6,229,366)	.....	....(7,022,317)	.....	.....790,185	.....62,218	- .....	.....489,108	.....	100 / 100.....
CURRENCY SWAP DECEMBER 2027	EC7876542 United Utilities Water PLC	D 1.....	c.....	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86..	.03/13/2013	.12/20/2027	.....1	....15,847,000	.....0.0563	- .....	....(3,064,017)	.....(48,427)	.....(3,346,096)	.....	....(3,427,393)	.....	....(327,576)	.....45,498	- .....	.....301,429	.....	100 / 100.....
CURRENCY SWAP DECEMBER 2030	EC3170643 Wal-Mart Stores Inc.	D 1.....	c.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.01/30/2013	.12/19/1930	.....1	....17,763,750	.....0.0575	- .....	....(4,542,724)	.....(107,933)	.....(3,653,007)	.....	....(4,078,377)	.....	.....817,283	.....72,434	- .....	.....371,231	.....	100 / 100.....
CURRENCY SWAP MARCH 2031	EH7469180 Statoil ASA.....	D 1.....	c.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.02/11/2013	.03/11/1931	.....1	....14,886,500	.....0.0688	- .....	....(5,827,321)	.....(119,993)	.....(5,131,526)	.....	....(5,596,161)	.....	.....605,969	.....89,825	- .....	.....313,123	.....	100 / 100.....
CURRENCY SWAP APRIL 2023	G1745*AB7 Brookfield Utilities PLC	D 1.....	c.....	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86..	.03/13/2013	.04/17/2023	.....1	....7,459,000	.....0.0410	- .....	- .....	.....6,133	.....(145,794)	.....	.....(176,853)	.....	.....(145,794)	- .....	- .....	.....116,735	.....	100 / 100.....
CURRENCY SWAP MARCH 2031	EH7469180 Statoil ASA.....	D 1.....	c.....	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86..	.04/19/2013	.03/11/1931	.....1	....13,963,950	.....0.0688	- .....	....(6,800,583)	.....(73,245)	.....(6,564,254)	.....	....(6,440,800)	.....	.....182,764	.....53,565	- .....	.....293,718	.....	100 / 100.....
CURRENCY SWAP MAY 2023...	318069B#7 Finning International	D 1.....	c.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.05/10/2013	.05/22/2023	.....1	....15,375,000	.....0.0340	- .....	- .....	.....4,539	.....165,412	.....	.....2,049	.....	.....165,412	- .....	- .....	.....241,814	.....	100 / 100.....
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....										....(58,790,311)	....(51,654,312)	....(3,128,112)	....(82,645,963)	XXX	....(103,581,578)	.....0	....32,394,784	.....2,472,984	.....0	....11,129,920	....XXX....	....XXX....
0909999. Total-Swaps-Hedging Effective.....										....(58,790,311)	....(50,276,812)	....(1,246,792)	....(81,286,902)	XXX	....(80,221,780)	.....0	....32,394,784	.....2,454,545	.....0	....15,137,816	....XXX....	....XXX....

QE06.11

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 PT3QB789TSUIDF371261....	.01/21/2011	.01/25/2026	.....1	....1,200,000	L-90 Day (3.98%)	.....	.....	.....(21,987)	.....	.....(129,117)	.....	.....(129,117)	.....124,917	- .....	- .....	- .....	.....21,272	.....	001.....
Interest Rate Swap Fixed 2.68% to Floating November 2027	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK PT3QB789TSUIDF371261....	.11/08/2011	.11/10/2027	.....1	....1,000,000	L-90 Day (2.68%)	.....	.....	.....(11,685)	.....	.....52,989	.....	.....52,989	.....105,543	- .....	- .....	- .....	.....18,948	.....	001.....
Interest Rate Swap Fixed 3.65% to Floating March 2027	BOLI Separate Accounts Hedge..	N/A.....	a.....	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86..	.03/22/2012	.03/24/2027	.....1	....500,000	L-90 Day (3.65%)	.....	- .....	.....14,180	.....	.....14,180	.....	.....37,818	- .....	- .....	- .....	.....9,265	.....	001.....	
Interest Rate Swap Fixed 3.32% to Floating September 2028	BOLI General Accounts Hedge...	N/A.....	a.....	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86..	.09/21/2012	.09/23/2028	.....1	....1,000,000	L-90 Day (3.32%)	.....	- .....	.....67,648	.....	.....67,648	.....	.....63,248	- .....	- .....	- .....	.....19,513	.....	001.....	
Interest Rate Swap Floating 2.79% to Fixed September 2042	BOLI General Accounts Hedge...	N/A.....	a.....	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86..	.09/17/2012	.09/19/2042	.....1	....2,000,000	L-90 Day (2.79%)	.....	.....	.....24,767	.....	.....(245,996)	.....	.....(245,996)	.....(255,534)	- .....	- .....	- .....	.....54,055	.....	002.....
Interest Rate Swap Floating 3.11% to Fixed March 2042	BOLI General Accounts Hedge...	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.03/19/2012	.03/21/2042	.....1	....14,000,000	L-90 Day (3.11%)	.....	.....	.....195,453	.....	.....(860,398)	.....	.....(860,398)	.....(1,874,186)	- .....	- .....	- .....	.....375,170	.....	002.....
Interest Rate Swap Fixed 2.58% to Floating December 2027	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.12/23/2011	.12/29/2027	.....1	....1,100,000	L-90 Day (2.58%)	.....	.....	.....(12,563)	.....	.....73,016	.....	.....73,016	.....107,529	- .....	- .....	- .....	.....20,941	.....	001.....

SCHEDULE DB - PART A - SECTION 1

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

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)
Interest Rate Swap Fixed 3.65% to Floating March 2027	BOLI Separate Accounts Hedge..	N/A.....	a.....	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86..	.03/22/2012	.03/24/2027	.....1	.....500,000	L-90 Day (3.65%)			- .....	.....14,180		.....14,180	.....37,818	- .....	- .....	- .....	.....9,265	.....	001.....
Interest Rate Swap Fixed 3.13% to Floating September 2027	BOLI General Accounts Hedge...	N/A.....	a.....	TORONTO DOMINION BANK PT3QB789TSUIDF371261....	.09/10/2012	.09/12/2027	.....1	.....500,000	L-90 Day (3.13%)			- .....	.....37,541		.....37,541	.....34,877	- .....	- .....	- .....	.....9,421	.....	001.....
Interest Rate Swap Fixed 3.13% to Floating December 2028	BOLI General Accounts Hedge...	N/A.....	a.....	TORONTO DOMINION BANK PT3QB789TSUIDF371261....	.11/30/2012	.12/04/2028	.....1	.....500,000	L-90 Day (3.33%)			- .....	.....40,905		.....40,905	.....30,394	- .....	- .....	- .....	.....9,820	.....	001.....
Interest Rate Swap Fixed 3.30% to Floating February 2028	BOLI General Accounts Hedge...	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	.12/31/2012	.02/17/2028	.....1	.....800,000	L-90 Day (3.30%)			- .....	.....55,318		.....55,318	.....48,897	- .....	- .....	- .....	.....15,300	.....	001.....
Interest Rate Swap Fixed 3.46% to Floating December 2028	BOLI General Accounts Hedge...	N/A.....	a.....	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86..	.12/18/2012	.12/20/2028	.....1	.....500,000	L-90 Day (3.46%)			- .....	.....28,970		.....28,970	.....31,189	- .....	- .....	- .....	.....9,834	.....	001.....
Interest Rate Swap Fixed 3.13% to Floating December 2028	BOLI General Accounts Hedge...	N/A.....	a.....	TORONTO DOMINION BANK PT3QB789TSUIDF371261....	.11/30/2012	.12/04/2028	.....1	.....500,000	L-90 Day (3.13%)			- .....	.....40,905		.....40,905	.....30,394	- .....	- .....	- .....	.....9,820	.....	001.....
Interest Rate Swap Fixed 3.30% to Floating February 2028	BOLI General Accounts Hedge...	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	.12/13/2012	.02/17/2028	.....1	.....200,000	L-90 Day (3.30%)			- .....	.....13,910		.....13,910	.....12,304	- .....	- .....	- .....	.....3,825	.....	001.....
Interest Rate Swap Fixed 3.46% to Floating December 2028	BOLI General Accounts Hedge...	N/A.....	a.....	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86..	.12/18/2012	.12/20/2028	.....1	.....500,000	L-90 Day (3.46%)			- .....	.....28,970		.....28,970	.....31,189	- .....	- .....	- .....	.....9,834	.....	001.....
Interest Rate Swap Fixed 3.65% to Floating January 2029	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK PT3QB789TSUIDF371261....	.01/29/2013	.01/31/2029	.....1	.....500,000	L-90 Day (3.65%)			- .....	.....21,909		.....21,909	.....21,909	- .....	- .....	- .....	.....9,869	.....	001.....
Interest Rate Swap Fixed 3.72% to Floating February 2029	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK PT3QB789TSUIDF371261....	.12/19/2013	.02/21/2029	.....1	.....1,000,000	L-90 Day (3.72%)			- .....	.....38,986		.....38,986	.....38,986	- .....	- .....	- .....	.....19,775	.....	001.....
Interest Rate Swap Fixed 3.61% to Floating March 2028	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK PT3QB789TSUIDF371261....	.03/07/2013	.03/11/2028	.....1	.....500,000	L-90 Day (3.61%)			- .....	.....21,352		.....21,352	.....21,352	- .....	- .....	- .....	.....9,584	.....	001.....
Interest Rate Swap Floating 2.94% to Fixed March 2043	BOLI General Accounts Hedge...	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	.03/04/2013	.03/06/2043	.....1	.....1,000,000	L-90 Day (2.94%)			.....8,388	.....(96,007)		.....(96,007)	.....(96,007)	- .....	- .....	- .....	.....27,241	.....	002.....
Interest Rate Swap Fixed 3.65% to Floating January 2029	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK PT3QB789TSUIDF371261....	.01/29/2013	.01/31/2029	.....1	.....500,000	L-90 Day (3.65%)			- .....	.....21,909		.....21,909	.....21,909	- .....	- .....	- .....	.....9,869	.....	001.....
Interest Rate Swap Fixed 3.72% to Floating February 2029	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK PT3QB789TSUIDF371261....	.02/19/2013	.02/21/2029	.....1	.....1,000,000	L-90 Day (3.72%)			- .....	.....38,986		.....38,986	.....38,986	- .....	- .....	- .....	.....19,775	.....	001.....
Interest Rate Swap Fixed 3.61% to Floating March 2028	BOLI Separate Accounts Hedge..	N/A.....	a.....	TORONTO DOMINION BANK PT3QB789TSUIDF371261....	.03/07/2013	.03/11/2028	.....1	.....500,000	L-90 Day (3.61%)			- .....	.....21,352		.....21,352	.....21,352	- .....	- .....	- .....	.....9,584	.....	001.....
Interest Rate Swap Fixed 3.61% to Floating May 2028	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18..	.05/13/2013	.05/15/2028	.....1	.....500,000	L-90 Day (3.61%)			- .....	.....21,877		.....21,877	.....21,877	- .....	- .....	- .....	.....9,642	.....	001.....

QE06.12

SCHEDULE DB - PART A - SECTION 1

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

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)
Interest Rate Swap Fixed 3.64% to Floating May 2028	BOLI Separate Accounts Hedge..	N/A.....	a.....	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86..	.05/17/2013	.05/21/2028	.....1	.....500,000	L-90 Day (3.64%)	.....	.....	- .....	.....20,898	.....	.....20,898	.....20,898	- .....	- .....	- .....	.....9,647	.....	001.....
Interest Rate Swap Fixed 3.79% to Floating May 2028	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.05/28/2013	.05/30/2028	.....1	.....500,000	L-90 Day (3.79%)	.....	.....	- .....	.....15,023	.....	.....15,023	.....15,023	- .....	- .....	- .....	.....9,656	.....	001.....
Interest Rate Swap Fixed 2.99% to Floating April 2043	BOLI General Accounts Hedge...	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.04/02/2013	.04/04/1943	.....1	.....1,300,000	L-90 Day (2.99%)	.....	.....	.....8,403	.....(111,185)	.....	.....(111,185)	.....(111,185)	- .....	- .....	- .....	.....35,460	.....	002.....
Interest Rate Swap Fixed 2.82% to Floating April 2043	BOLI General Accounts Hedge...	N/A.....	a.....	TORONTO DOMINION BANK PT3QB789TSUIDF371261....	.04/08/2013	.04/10/1943	.....1	.....1,000,000	L-90 Day (2.82%)	.....	.....	.....5,645	.....(117,704)	.....	.....(117,704)	.....(117,704)	- .....	- .....	- .....	.....27,285	.....	002.....
Interest Rate Swap Fixed 2.63% to Floating May 2033	BOLI General Accounts Hedge...	N/A.....	a.....	TORONTO DOMINION BANK PT3QB789TSUIDF371261....	.04/30/2013	.05/02/1933	.....1	.....1,000,000	L-90 Day (2.63%)	.....	.....	.....3,790	.....(104,412)	.....	.....(104,412)	.....(104,412)	- .....	- .....	- .....	.....22,270	.....	002.....
Interest Rate Swap Fixed 2.70% to Floating May 2033	BOLI General Accounts Hedge...	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.05/03/2013	.05/08/1933	.....1	.....1,000,000	L-90 Day (2.70%)	.....	.....	.....3,499	.....(93,682)	.....	.....(93,682)	.....(93,682)	- .....	- .....	- .....	.....22,280	.....	002.....
Interest Rate Swap Fixed 3.61% to Floating May 2028	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.05/13/2013	.05/15/2028	.....1	.....500,000	L-90 Day (3.61%)	.....	.....	- .....	.....21,877	.....	.....21,877	.....21,877	- .....	- .....	- .....	.....9,642	.....	001.....
Interest Rate Swap Fixed 3.64% to Floating May 2028	BOLI Separate Accounts Hedge..	N/A.....	a.....	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86..	.05/17/2013	.05/21/2028	.....1	.....500,000	L-90 Day (3.64%)	.....	.....	- .....	.....20,898	.....	.....20,898	.....20,898	- .....	- .....	- .....	.....9,647	.....	001.....
Interest Rate Swap Fixed 3.79% to Floating May 2028	BOLI Separate Accounts Hedge..	N/A.....	a.....	GOLDMAN SACHS MITSUI MARINE X1H61UOUXUPKXR51OV18	.05/28/2013	.05/30/2028	.....1	.....500,000	L-90 Day (3.79%)	.....	.....	- .....	.....15,023	.....	.....15,023	.....15,023	- .....	- .....	- .....	.....9,656	.....	001.....
0919999. Total-Swaps-Hedging Other-Interest Rate.....										.....0	.....0	.....203,710	.....(1,009,879)	XXX	.....(1,009,879)	.....(1,676,503)	.....0	.....0	.....0	.....867,165	.....XXX	.....XXX
0969999. Total-Swaps-Hedging Other.....										.....0	.....0	.....203,710	.....(1,009,879)	XXX	.....(1,009,879)	.....(1,676,503)	.....0	.....0	.....0	.....867,165	.....XXX	.....XXX
1159999. Total-Swaps-Interest Rate.....										.....0	.....1,377,500	.....2,085,030	.....349,182	XXX	.....22,349,919	.....(1,676,503)	.....0	.....(18,439)	.....0	.....4,875,061	.....XXX	.....XXX
1179999. Total-Swaps-Foreign Exchange.....										.....(58,790,311)	.....(51,654,312)	.....(3,128,112)	.....(82,645,963)	XXX	.....(103,581,578)	.....0	.....32,394,784	.....2,472,984	.....0	.....11,129,920	.....XXX	.....XXX
1209999. Total-Swaps.....										.....(58,790,311)	.....(50,276,812)	.....(1,043,082)	.....(82,296,781)	XXX	.....(81,231,659)	.....(1,676,503)	.....32,394,784	.....2,454,545	.....0	.....16,004,981	.....XXX	.....XXX
1399999. Total-Hedging Effective.....										.....(58,790,311)	.....(50,276,812)	.....(1,246,792)	.....(81,286,902)	XXX	.....(80,221,780)	.....0	.....32,394,784	.....2,454,545	.....0	.....15,137,816	.....XXX	.....XXX
1409999. Total-Hedging Other.....										.....0	.....0	.....203,710	.....(1,009,879)	XXX	.....(1,009,879)	.....(1,676,503)	.....0	.....0	.....0	.....867,165	.....XXX	.....XXX
1439999. Total-Other.....										.....8,979,687	.....231,301	.....0	.....848,766	XXX	.....848,766	.....275,909	.....0	.....0	.....0	.....0	.....XXX	.....XXX
1449999. TOTAL.....										.....(49,810,624)	.....(50,045,511)	.....(1,043,082)	.....(81,448,015)	XXX	.....(80,382,893)	.....(1,400,594)	.....32,394,784	.....2,454,545	.....0	.....16,004,981	.....XXX	.....XXX

QE06.13

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			18 All Other 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
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item					
Long Futures																					
Hedging Other																					
0000DIU3	19	1,900,000	10YEAR SWAP FUTURES	GMWB	N/A	a	09/20/2013	CBT	06/13/2013	113.5391	110.5938	(55,962)				(55,962)	(55,962)	26,600	001	1,000	
0000DIU3	2	200,000	10YEAR SWAP FUTURES	GMWB	N/A	a	09/20/2013	CBT	06/19/2013	112.0000	110.5938	(2,813)				(2,813)	(2,813)	2,800	001	1,000	
0000DSU3	18	1,800,000	5YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/13/2013	112.3125	111.0313	(23,063)				(23,063)	(23,063)	13,500	002	1,000	
0000DSU3	13	1,300,000	5YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/13/2013	112.2813	111.0313	(16,251)				(16,251)	(16,251)	9,750	002	1,000	
12829999 Total-Long Futures-Hedging Other												(98,089)	0	0	0	(98,087)	(98,089)	52,650	XXX	XXX	
1329999 Total-Long Futures												(98,089)	0	0	0	(98,087)	(98,089)	52,650	XXX	XXX	
Short Futures																					
Hedging Other																					
0000DIU3	4	400,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/13/2013	113.5156	110.5938	11,687				11,687	11,687	(5,600)	002	1,000	
0000DIU3	1	100,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/19/2013	111.8125	110.5938	1,219				1,219	1,219	(1,400)	002	1,000	
0000DIU3	1	100,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/19/2013	111.7344	110.5938	1,141				1,141	1,141	(1,400)	002	1,000	
0000DIU3	1	100,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/19/2013	112.2188	110.5938	1,625				1,625	1,625	(1,400)	002	1,000	
0000DIU3	1	100,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/19/2013	112.2656	110.5938	1,672				1,672	1,672	(1,400)	002	1,000	
0000DIU3	1	100,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/19/2013	112.2813	110.5938	1,688				1,688	1,688	(1,400)	002	1,000	
0000DIU3	1	100,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/20/2013	111.3906	110.5938	797				797	797	(1,400)	002	1,000	
0000DIU3	1	100,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/20/2013	111.0469	110.5938	453				453	453	(1,400)	002	1,000	
0000DIU3	1	100,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/20/2013	110.8906	110.5938	297				297	297	(1,400)	002	1,000	
0000DIU3	1	100,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/20/2013	111.1563	110.5938	563				563	563	(1,400)	002	1,000	
0000DIU3	1	100,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/20/2013	111.0781	110.5938	484				484	484	(1,400)	002	1,000	
0000DIU3	1	100,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/20/2013	111.0156	110.5938	422				422	422	(1,400)	002	1,000	
0000DIU3	1	100,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/20/2013	111.0000	110.5938	406				406	406	(1,400)	002	1,000	
0000DIU3	1	100,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/20/2013	111.3906	110.5938	797				797	797	(1,400)	002	1,000	
0000DIU3	1	100,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/20/2013	111.0625	110.5938	469				469	469	(1,400)	002	1,000	
0000DIU3	1	100,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/20/2013	110.8906	110.5938	297				297	297	(1,400)	002	1,000	
0000DIU3	1	100,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/20/2013	111.1406	110.5938	547				547	547	(1,400)	002	1,000	
0000DIU3	1	100,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/20/2013	111.0781	110.5938	484				484	484	(1,400)	002	1,000	
0000DIU3	1	100,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/20/2013	111.0156	110.5938	422				422	422	(1,400)	002	1,000	
0000DIU3	1	100,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/21/2013	110.2344	110.5938	(359)				(359)	(359)	(1,400)	002	1,000	
0000DIU3	1	100,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/21/2013	109.8906	110.5938	(703)				(703)	(703)	(1,400)	002	1,000	
0000DIU3	1	100,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/21/2013	109.8281	110.5938	(766)				(766)	(766)	(1,400)	002	1,000	
0000DIU3	1	100,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/21/2013	109.8281	110.5938	(766)				(766)	(766)	(1,400)	002	1,000	
0000DIU3	1	100,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/21/2013	109.8438	110.5938	(750)				(750)	(750)	(1,400)	002	1,000	
0000DIU3	1	100,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/21/2013	110.1719	110.5938	(422)				(422)	(422)	(1,400)	002	1,000	
0000DIU3	1	100,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/21/2013	109.8906	110.5938	(703)				(703)	(703)	(1,400)	002	1,000	
0000DIU3	1	100,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/21/2013	109.8594	110.5938	(734)				(734)	(734)	(1,400)	002	1,000	
0000DIU3	1	100,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/21/2013	109.8281	110.5938	(766)				(766)	(766)	(1,400)	002	1,000	
0000DIU3	3	300,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/25/2013	109.3125	110.5938	(3,844)				(3,844)	(3,844)	(4,200)	002	1,000	
0000DIU3	3	300,000	10YEAR SWAP FUTURES	Dynamic Hedging	N/A	a	09/20/2013	CBT	06/25/2013	109.2969	110.5938	(3,891)				(3,891)	(3,891)	(4,200)	002	1,000	
0000DSU3	50	5,000,000	5YEAR SWAP FUTURES	GMWB	N/A	a	09/20/2013	CBT	06/13/2013	112.3125	111.0313	64,063				64,063	64,063	(37,500)	001	1,000	
0000DSU3	18	1,800,000	5YEAR SWAP FUTURES	GMWB	N/A	a	09/20/2013	CBT	06/13/2013	112.2813	111.0313	22,501				22,501	22,501	(13,500)	001	1,000	
0000DSU3	13	1,300,000	5YEAR SWAP FUTURES	GMWB	N/A	a	09/20/2013	CBT	06/13/2013	112.3125	111.0313	16,656				16,656	16,656	(9,750)	001	1,000	

QE07

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			18	19	20	21	22
														15	16	17					
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
0000ESU3	16	80,000	S&P 500 EMINI FUTURES	GMWB	N/A	b	.09/20/2013	CME	06/18/2013	1,633.7500	1,599.3000	27,560				27,560	27,560	(56,000)	001	50	
0000ESU3	3	15,000	S&P 500 EMINI FUTURES	GMWB	N/A	b	.09/20/2013	CME	06/20/2013	1,581.5000	1,599.3000	(2,670)				(2,670)	(2,670)	(10,500)	001	50	
0000ESU3	3	15,000	S&P 500 EMINI FUTURES	GMWB	N/A	b	.09/20/2013	CME	06/21/2013	1,590.0000	1,599.3000	(1,395)				(1,395)	(1,395)	(10,500)	001	50	
0000ESU3	1	5,000	S&P 500 EMINI FUTURES	GMWB	N/A	b	.09/20/2013	CME	06/24/2013	1,558.5000	1,599.3000	(2,040)				(2,040)	(2,040)	(3,500)	001	50	
0000ESU3	3	15,000	S&P 500 EMINI FUTURES	GMWB	N/A	b	.09/20/2013	CME	06/25/2013	1,581.0000	1,599.3000	(2,745)				(2,745)	(2,745)	(10,500)	001	50	
0000FAU3	5	50,000	S&P MID 400 EMINI FUTURES	GMWB	N/A	b	.09/20/2013	CME	06/18/2013	1,177.4000	1,157.9000	9,750				9,750	9,750	(22,500)	001	100	
0000FAU3	1	10,000	S&P MID 400 EMINI FUTURES	GMWB	N/A	b	.09/20/2013	CME	06/21/2013	1,137.5000	1,157.9000	(2,040)				(2,040)	(2,040)	(4,500)	001	100	
0000FAU3	1	10,000	S&P MID 400 EMINI FUTURES	GMWB	N/A	b	.09/20/2013	CME	06/25/2013	1,133.4000	1,157.9000	(2,450)				(2,450)	(2,450)	(4,500)	001	100	
000MESU3	2	10,000	MSCI EMINI INDEX	GMWB	N/A	b	.09/20/2013	NYL	06/18/2013	947.1000	933.7000	1,340				1,340	1,340	(5,200)	001	50	
000MESU3	1	5,000	MSCI EMINI INDEX	GMWB	N/A	b	.09/20/2013	NYL	06/18/2013	947.0000	933.7000	665				665	665	(2,600)	001	50	
000MESU3	1	5,000	MSCI EMINI INDEX	GMWB	N/A	b	.09/20/2013	NYL	06/21/2013	889.7000	933.7000	(2,200)				(2,200)	(2,200)	(2,600)	001	50	
000MESU3	1	5,000	MSCI EMINI INDEX	GMWB	N/A	b	.09/20/2013	NYL	06/25/2013	881.7000	933.7000	(2,600)				(2,600)	(2,600)	(2,600)	001	50	
000MFSU3	1	5,000	MSCI EMINI INDEX	GMWB	N/A	b	.09/20/2013	NYL	06/18/2013	1,713.5000	1,639.7000	3,690				3,690	3,690	(4,400)	001	50	
000MFSU3	1	5,000	MSCI EMINI INDEX	GMWB	N/A	b	.09/20/2013	NYL	06/18/2013	1,714.7000	1,639.7000	3,750				3,750	3,750	(4,400)	001	50	
000MFSU3	5	25,000	MSCI EMINI INDEX	GMWB	N/A	b	.09/20/2013	NYL	06/18/2013	1,714.8000	1,639.7000	18,775				18,775	18,775	(22,000)	001	50	
000MFSU3	1	5,000	MSCI EMINI INDEX	GMWB	N/A	b	.09/20/2013	NYL	06/18/2013	1,712.8000	1,639.7000	3,655				3,655	3,655	(4,400)	001	50	
000MFSU3	1	5,000	MSCI EMINI INDEX	GMWB	N/A	b	.09/20/2013	NYL	06/20/2013	1,618.9000	1,639.7000	(1,040)				(1,040)	(1,040)	(4,400)	001	50	
000MFSU3	2	10,000	MSCI EMINI INDEX	GMWB	N/A	b	.09/20/2013	NYL	06/21/2013	1,627.6000	1,639.7000	(1,210)				(1,210)	(1,210)	(8,800)	001	50	
000MFSU3	1	5,000	MSCI EMINI INDEX	GMWB	N/A	b	.09/20/2013	NYL	06/25/2013	1,618.6500	1,639.7000	(1,053)				(1,053)	(1,053)	(4,400)	001	50	
000RTAU3	4	40,000	RUSSELL 2000 MINI FUTURES	GMWB	N/A	b	.09/20/2013	NYF	06/18/2013	985.6000	974.7000	4,360				4,360	4,360	(19,200)	001	100	
000RTAU3	2	20,000	RUSSELL 2000 MINI FUTURES	GMWB	N/A	b	.09/20/2013	NYF	06/21/2013	960.8000	974.7000	(2,780)				(2,780)	(2,780)	(9,600)	001	100	
000RTAU3	1	10,000	RUSSELL 2000 MINI FUTURES	GMWB	N/A	b	.09/20/2013	NYF	06/25/2013	955.3000	974.7000	(1,940)				(1,940)	(1,940)	(4,800)	001	100	
13429999	Total-Short Futures-Hedging Other											162,368	0	0	0	162,368	162,368	(334,450)	XXX	XXX	
1389999	Total-Short Futures											162,368	0	0	0	162,368	162,368	(334,450)	XXX	XXX	
1409999	Total-Hedging Other											64,279	0	0	0	64,280	64,279	(281,800)	XXX	XXX	
1449999	TOTAL											64,279	0	0	0	64,280	64,279	(281,800)	XXX	XXX	

QE07.1

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Brokers			
BAML-Milliman	1,319,885	66	1,319,951
Vision Financial	2,574,574	(375,079)	2,199,495
Total Net Cash Deposits	3,894,459	(375,013)	3,519,446

SCHEDULE DB - PART D - SECTION 1
Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	...XXX.....	...XXX.....	.....XXX.....	.....3,519,446	.....	.....3,519,446	.....202,233	.....(137,953)	.....202,233	.....(281,800)	.....(281,800)
NAIC 1 Designation											
Bank of America.....	B4TYDEB6GKMZO031MB27	...Y.....	...N.....	- .....	- .....	.....0	- .....	.....(1,000,614)	.....0	.....574,375	.....574,375
Goldman Sachs Mitsui Marine.....	X1H61UOUXUPKXR51OV18	...Y.....	...Y.....	- .....	.....7,466,300	.....(31,997,678)	.....0	.....10,365,615	.....(40,694,056)	.....0	.....6,207,347
Toronto Dominion Bank.....	PT3QB789TSUIDF371261....	...Y.....	...Y.....	- .....	.....498,296	.....(8,497,851)	.....0	.....3,798,563	.....(11,840,447)	.....0	.....1,330,673
Deutsche Bank AG.....	7LTFWFZYICNSX8D621K86..	...Y.....	...Y.....	- .....	.....2,005,698	.....(44,014,479)	.....0	.....15,338,378	.....(49,512,125)	.....0	.....6,810,276
Barclays Bank PLC.....	G5GSEF7VJP517OUK5573...	...Y.....	...Y.....	- .....	.....105,380	- .....	.....105,380	.....105,380	- .....	.....105,380	-
Credit Suisse International.....	E58DKGMJYYYJLN8C3868.	...Y.....	...Y.....	- .....	- .....	.....(7,130,285)	.....0	.....1,383,474	.....(8,443,665)	.....0	.....1,082,311
Bank of New York Mellon.....	HPFHU00Q28E4N0NFVK49	...Y.....	...Y.....	- .....	.....116,601	- .....	.....116,601	.....116,601	- .....	.....116,601	-
0299999. Total NAIC 1 Designation.....				.....0	.....10,192,275	.....(91,640,293)	.....221,981	.....31,108,011	.....(111,490,907)	.....221,981	.....16,004,982
0999999. Totals.....				.....0	.....13,711,721	.....(91,640,293)	.....3,741,427	.....31,310,244	.....(111,628,860)	.....424,214	.....15,723,182

QE08

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.....	32,280,000	-	32,280,000		IV.....
Toronto Dominion Bank.....	PT3QB789TSUIDF371261....	Cash.....	Cash.....	7,650,000	-	7,650,000		IV.....
Credit Suisse International.....	E58DKGMJYYYJLN8C3868.	Cash.....	Cash.....	7,330,000	-	7,330,000		IV.....
Deutsche Bank AG.....	7LTFWZYICNSX8D621K86..	Cash.....	Cash.....	35,900,000	-	35,900,000		IV.....
Milliman.....		Treasury.....	912796 AV 1 US Treasury Bill.....	159,994	160,000	159,994	08/08/2013..	I.....
Milliman.....		Treasury.....	912796 AV 1 US Treasury Bill.....	174,994	175,000	174,994	08/08/2013..	I.....
Milliman.....		Treasury.....	912796 AV 1 US Treasury Bill.....	984,964	985,000	984,964	08/08/2013..	I.....
Vision Financial.....		Treasury.....	912796 BC 2 US Treasury Bill.....	799,826	800,000	799,826	09/26/2013..	IV.....
Vision Financial.....		Treasury.....	912796 BF 5 US Treasury Bill.....	99,978	100,000	99,978	10/10/2013..	I.....
Vision Financial.....		Treasury.....	912796 BH 1 US Treasury Bill.....	1,299,692	1,300,000	1,299,692	10/31/2013..	I.....
0199999. Totals.....				86,679,448	3,520,000	86,679,448	XXX.....	XXX.....

QE09

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	REPO - JP A.....			2,871,785	2,871,785	07/01/2013...
000000 00 0	REPO - HSBC C.....			13,641,185	13,641,185	07/01/2013...
000000 00 0	REPO -MORGAN D.....			13,641,185	13,641,185	07/01/2013...
000000 00 0	REPO -CITI D.....			13,641,185	13,641,185	07/01/2013...
000000 00 0	REPO -RBC D.....			13,641,185	13,641,185	07/01/2013...
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....			57,436,525	57,436,525	...XXX.....
9999999.	Totals.....			57,436,525	57,436,525	...XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....(74,351,366) Book/Adjusted Carrying Value \$.....(74,351,366)
- Average balance for the year to date: Fair Value \$.....65,166,042 Book/Adjusted Carrying Value \$.....65,166,042
- 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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	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 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
BANK OF NEW YORK MELLON..... New York, NY.....			.....97		.....3,085,986	.....1,160,875	.....1,080,290	XXX..
Bank of Montreal..... Winnipeg, Manitoba.....					.....22,002	.....(28,572)	.....(974,220)	XXX..
US Bank..... Denver, CO.....					.....(15,108,581)	.....(36,571,293)	.....(29,569,008)	XXX..
Wells Fargo..... San Francisco, CA.....					.....2,495,214	.....1,837,385	.....3,328,165	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....97	.....0	.....(9,505,379)	.....(33,601,605)	.....(26,134,773)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....97	.....0	.....(9,505,379)	.....(33,601,605)	.....(26,134,773)	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....97	.....0	.....(9,505,379)	.....(33,601,605)	.....(26,134,773)	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
U.S. Government Bonds - Issuer Obligations							
UNITED STATES OF AMERICA TREASURY BILLS.....		05/09/2013	0.035	08/08/2013	1,319,951		.68
0199999. U.S. Government Bonds - Issuer Obligations.....					1,319,951	.0	.68
0599999. Total - U.S. Government Bonds.....					1,319,951	.0	.68
All Other Government Bonds - Issuer Obligations							
INTL BANK FOR RECONST & DEV DISCOUNT NOTES.....		06/19/2013	0.060	07/22/2013	99,996,500		2,000
0699999. All Other Government Bonds - Issuer Obligations.....					99,996,500	.0	2,000
1099999. Total - All Other Government Bonds.....					99,996,500	.0	2,000
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.....		06/28/2013	0.010	07/01/2013	31,650,000		.26
FEDERAL FARM CREDIT BANK DISCOUNT NOTES.....		06/26/2013	0.020	07/03/2013	71,999,920		.200
FEDERAL FARM CREDIT BANK DISCOUNT NOTES.....		06/20/2013	0.050	07/23/2013	49,998,472		.764
FHLB DISCOUNT NOTES.....		06/24/2013	0.010	07/01/2013	24,000,000		.111
FHLB DISCOUNT NOTES.....		06/28/2013	0.020	07/02/2013	2,904,998		.5
FHLB DISCOUNT NOTES.....		06/28/2013	0.135	07/03/2013	45,539,884		.725
FHLB DISCOUNT NOTES.....		06/20/2013	0.030	07/09/2013	149,999,000		1,375
FHLB DISCOUNT NOTES.....		06/21/2013	0.030	07/15/2013	94,998,892		.792
FHLB DISCOUNT NOTES.....		06/20/2013	0.050	07/19/2013	42,034,024		.596
FHLB DISCOUNT NOTES.....		06/21/2013	0.055	08/12/2013	54,996,471		.588
FHLB DISCOUNT NOTES.....		06/14/2013	0.085	09/13/2013	8,998,427		.361
FHLMC DISCOUNT NOTES.....		06/26/2013	0.010	07/01/2013	63,682,000		.395
FHLMC DISCOUNT NOTES.....		06/28/2013	0.030	07/08/2013	5,166,970		.13
FHLMC DISCOUNT NOTES.....		06/20/2013	0.045	07/15/2013	24,999,562		.344
FHLMC DISCOUNT NOTES.....		06/24/2013	0.055	07/22/2013	24,599,211		.225
FHLMC DISCOUNT NOTES.....		06/20/2013	0.050	07/23/2013	15,199,536		.232
FNMA DISCOUNT NOTES.....		06/24/2013	0.040	07/01/2013	162,517,000		2,377
FNMA DISCOUNT NOTES.....		06/24/2013	0.027	07/02/2013	2,499,998		.13
FNMA DISCOUNT NOTES.....		06/05/2013	0.065	09/04/2013	5,074,404		.238
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					880,858,769	.0	9,380
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					880,858,769	.0	9,380
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					982,175,220	.0	11,448
8399999. Subtotals - Bonds.....					982,175,220	.0	11,448
Other Cash Equivalents							
JP MORGAN SECURITIES LLC TRI PARTY REPURCHASE AGREEMENT.....		06/13/2013	0.040	07/15/2013	150,000,000	3,000	
CREDIT SUISSE SEC (USA) LLC TRI PARTY REPURCHASE AGREEMENT.....		06/13/2013	0.050	07/15/2013	50,000,000	1,250	
CREDIT SUISSE SEC (USA) LLC TRI PARTY REPURCHASE AGREEMENT.....		06/18/2013	0.050	07/18/2013	100,000,000	1,806	
GOLDMAN SACHS & CO TRI PARTY REPURCHASE AGREEMENT.....		06/18/2013	0.080	07/18/2013	150,000,000	4,333	
BARCLAYS CAPITAL INC TRI PARTY REPURCHASE AGREEMENT.....		06/18/2013	0.060	07/18/2013	150,000,000	3,250	
MERRILL LYNCH PIERCE FENNER TRI PARTY REPURCHASE AGREEMENT.....		06/13/2013	0.050	07/15/2013	150,000,000	3,750	
8599999. Total - Other Cash Equivalents.....					750,000,000	17,389	.0
8699999. Total - Cash Equivalents.....					1,732,175,220	17,389	11,448

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