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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2012

OF THE CONDITION AND AFFAIRS OF THE

GENWORTH LIFE INSURANCE COMPANY

NAIC Group Code 4011 (Current) 4011 (Prior) NAIC Company Code 70025 Employer's ID Number 91-6027719

Organized under the Laws of Delaware, State of Domicile or Port of Entry DE

Country of Domicile United States of America

Incorporated/Organized 09/28/1956 Commenced Business 10/01/1956

Statutory Home Office 2711 Centerville Road, Suite 400 (Street and Number), Wilmington , DE, US 19808 (City or Town, State, Country and Zip Code)

Main Administrative Office 6604 West Broad Street (Street and Number)

Richmond , VA, US 23230 (City or Town, State, Country and Zip Code), 804-662-2400 (Area Code) (Telephone Number)

Mail Address 6604 West Broad Street (Street and Number or P.O. Box), Richmond , VA, US 23230 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6604 West Broad Street (Street and Number)

Richmond , VA, US 23230 (City or Town, State, Country and Zip Code), 804-662-2400 (Area Code) (Telephone Number)

Internet Website Address www.genworth.com

Statutory Statement Contact Michele Lynn Trampe (Name), 804-662-2458 (Area Code) (Telephone Number)

michele.trampe@genworth.com (E-mail Address), 804-922-5547 (FAX Number)

OFFICERS

President Patrick Brian Kelleher

Treasurer Gary Thomas Prizzia

Secretary Ward Edward Bobitz

Actuary Paul Anthony Haley

OTHER

Jac Jerome Amerell Vice President and Controller

Amy Renee Corbin Sr. Vice President & CFO

Paul Anthony Haley Sr. Vice President

Leon Ellis Roday Sr. Vice President

Steven Andrew Zabel Sr. Vice President

Aaron Christian Ball Vice President

Elena Karras Edwards Sr. Vice President

Martin Philip Klein Sr. Vice President

Daniel Joseph Sheehan, IV # SVP & Chief Investment Officer

Ward Edward Bobitz Sr. Vice President

Patrick Michael Foley Sr. Vice President

Scott John McKay Sr. Vice President

Thomas Melvin Stinson President - Long Term Care Div.

DIRECTORS OR TRUSTEES

Patrick Brian Kelleher

Leon Ellis Roday

Thomas Melvin Stinson

State of Virginia
County of Henrico SS:

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.

Patrick Brian Kelleher
Chief Executive Officer

Ward Edward Bobitz
Secretary

Michele Lynn Trampe
Assistant Treasurer

Subscribed and sworn to before me this 21 day of February, 2013

Angel Walker

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.....

ANGEL WALKER
NOTARY PUBLIC
REG. #7254607
MY COMMISSION EXPIRES
11/30/2013
COMMONWEALTH OF VIRGINIA

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	26,603,139,240		26,603,139,240	25,373,096,854
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	102,283,502		102,283,502	61,643,133
	2.2 Common stocks	2,665,569,093		2,665,569,093	2,264,067,955
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	3,442,293,597		3,442,293,597	3,440,730,038
	3.2 Other than first liens			0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)			0	0
	4.2 Properties held for the production of income (less $ encumbrances)			0	0
	4.3 Properties held for sale (less $ encumbrances)			0	0
5.	Cash ($ (51,636,041) , Schedule E - Part 1), cash equivalents ($, Schedule E - Part 2) and short-term investments ($ 555,757,898 , Schedule DA)	504,121,857		504,121,857	971,767,197
6.	Contract loans (including $ premium notes)	1,064,379,478	1,315,224	1,063,064,254	1,000,910,985
7.	Derivatives (Schedule DB)	602,411,753	239,860	602,171,893	697,699,942
8.	Other invested assets (Schedule BA)	457,327,083	10,499,511	446,827,572	487,581,695
9.	Receivables for securities	3,204,320		3,204,320	9,639,426
10.	Securities lending reinvested collateral assets (Schedule DL)	92,349,366		92,349,366	321,887,782
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	35,537,079,289	12,054,595	35,525,024,694	34,629,025,007
13.	Title plants less $ charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	390,151,554		390,151,554	370,158,694
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	58,293,578	14,450,593	43,842,985	39,514,934
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	123,831,376		123,831,376	128,106,829
	15.3 Accrued retrospective premiums			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	225,393,936	11,342,345	214,051,591	178,151,102
	16.2 Funds held by or deposited with reinsured companies	48,881,242		48,881,242	48,881,242
	16.3 Other amounts receivable under reinsurance contracts	266,533,964	2,943,666	263,590,298	205,834,686
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon			0	0
18.2	Net deferred tax asset	122,157,998		122,157,998	143,230,376
19.	Guaranty funds receivable or on deposit	13,150,338		13,150,338	7,440,281
20.	Electronic data processing equipment and software	39,894,518	39,229,890	664,628	481,008
21.	Furniture and equipment, including health care delivery assets ($)	93,156	93,156	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	1,075,282		1,075,282	215
24.	Health care ($) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	30,722,163	15,021,249	15,700,914	12,027,366
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	36,857,258,394	95,135,494	36,762,122,900	35,762,851,740
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	21,712,508		21,712,508	21,307,874
28.	Total (Lines 26 and 27)	36,878,970,902	95,135,494	36,783,835,408	35,784,159,614
	DETAILS OF WRITE-INS				
1101.				0	0
1102.					
1103.					
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.	Prepaid expenses	3,612,965	3,612,965	0	
2502.	Commission receivable	3,625,919	3,625,919	0	0
2503.	Premium tax receivable	1,074,274	225,826	848,448	850,328
2598.	Summary of remaining write-ins for Line 25 from overflow page	22,409,005	7,556,539	14,852,466	11,177,038
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	30,722,163	15,021,249	15,700,914	12,027,366

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 11,988,233,371 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 2,935,109,948 Modco Reserve)	11,988,233,371	12,078,094,758
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	7,840,083,871	7,135,080,239
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	1,837,231,719	1,867,301,482
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	8,785,583	16,356,943
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	38,812,697	32,636,138
5.	Policyholders' dividends $ and coupons $ due and unpaid (Exhibit 4, Line 10)	0	0
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)		
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ 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 $ discount; including $ 30,921,366 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	33,824,850	34,656,963
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance including $ 5,100,539 assumed and $ 471,977,573 ceded	477,078,112	784,203,649
	9.4 Interest maintenance reserve (IMR, Line 6)	893,422,590	895,730,782
10.	Commissions to agents due or accrued-life and annuity contracts $ 3,125,004 accident and health $ 12,484,729 and deposit-type contract funds $ 629,252	16,238,985	12,633,741
11.	Commissions and expense allowances payable on reinsurance assumed	1,238,013	1,410,419
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	123,328,122	109,257,180
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	(8,773,206)	(6,573,621)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	32,378,389	32,992,900
15.1	Current federal and foreign income taxes including $ on realized capital gains (losses)	20,257,980	48,289,809
15.2	Net deferred tax liability	0	
16.	Unearned investment income	776	749
17.	Amounts withheld or retained by company as agent or trustee	16,540,376	11,183,113
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	26,985,448	62,368,957
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $ 15,909	15,909	32,086
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	131,070,567	108,150,537
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	7,946,033,476	7,226,081,077
	24.04 Payable to parent, subsidiaries and affiliates	23,744,085	23,228,670
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	29,148,304	10,273,852
	24.08 Derivatives	311,747,635	412,997,542
	24.09 Payable for securities	5,013,239	2,981,486
	24.10 Payable for securities lending	105,468,389	349,289,206
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,453,678,385	1,416,877,382
26.	Total Liabilities excluding Separate Accounts business (Lines 1 to 25)	33,351,587,665	32,665,536,039
27.	From Separate Accounts Statement	21,712,508	21,307,874
28.	Total Liabilities (Lines 26 and 27)	33,373,300,173	32,686,843,913
29.	Common capital stock	4,561,258	4,561,258
30.	Preferred capital stock	300,000	300,000
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	3,107,852,108	3,083,795,002
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	359,104,670	69,942,241
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)	61,282,801	61,282,800
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	3,405,673,977	3,092,454,443
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	3,410,535,235	3,097,315,701
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	36,783,835,408	35,784,159,614
	DETAILS OF WRITE-INS		
2501.	Expense allowance shortfall liability	586,784	679,798
2502.	Collateral for asset repurchase program	1,320,000	1,931,000
2503.	Derivatives interest payable	6,878,223	
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,444,893,378	1,414,266,584
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,453,678,385	1,416,877,382
3101.			0
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	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	1,659,018,712	1,607,589,815
2.	Considerations for supplementary contracts with life contingencies	19,400,481	19,835,818
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,917,616,272	1,647,747,045
4.	Amortization of interest maintenance reserve (IMR, Line 5)	36,942,969	12,403,899
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	589,486,538	525,895,203
7.	Reserve adjustments on reinsurance ceded	(399,042,962)	(434,400,731)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	74,869	80,453
	8.2 Charges and fees for deposit-type contracts	268	341
	8.3 Aggregate write-ins for miscellaneous income	43,277,542	5,048,900
9.	Total (Lines 1 to 8.3)	3,866,774,689	3,384,200,743
10.	Death benefits	60,034,471	37,786,955
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	292,728,995	294,150,095
13.	Disability benefits and benefits under accident and health contracts	567,456,553	485,569,062
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	566,720,357	666,290,949
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	46,574,097	46,162,853
18.	Payments on supplementary contracts with life contingencies	27,725,522	28,362,974
19.	Increase in aggregate reserves for life and accident and health contracts	632,179,790	491,880,032
20.	Totals (Lines 10 to 19)	2,193,419,785	2,050,202,920
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	443,828,922	413,315,138
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	50,399,052	54,238,350
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	389,431,777	385,485,281
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	66,623,503	70,196,899
25.	Increase in loading on deferred and uncollected premiums	1,790,998	(10,178,863)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,936,318)	(2,630,931)
27.	Aggregate write-ins for deductions	447,263,556	613,514,382
28.	Totals (Lines 20 to 27)	3,589,821,275	3,574,143,176
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	276,953,414	(189,942,433)
30.	Dividends to policyholders	0	0
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	276,953,414	(189,942,433)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	2,190,066	(220,318,633)
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)	274,763,348	30,376,200
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (15,998,150) (excluding taxes of $ 42,007,497 transferred to the IMR)	(73,788,311)	(7,456,538)
35.	Net income (Line 33 plus Line 34)	200,975,037	22,919,662
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	3,097,315,701	2,983,552,647
37.	Net income (Line 35)	200,975,037	22,919,662
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 10,416,038	306,954,342	147,031,026
39.	Change in net unrealized foreign exchange capital gain (loss)	(845,796)	
40.	Change in net deferred income tax	(10,656,340)	34,885,797
41.	Change in nonadmitted assets	(21,280,437)	(7,797,234)
42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease (Exh. 5A, Line 9999999, Col. 4)	0	0
44.	Change in asset valuation reserve	(22,920,030)	(49,648,532)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
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	24,057,106	(2,689,623)
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	(2,700,765)	(26,564,555)
52.	Dividends to stockholders	(190,000,000)	(15,000,000)
53.	Aggregate write-ins for gains and losses in surplus	29,636,417	10,626,513
54.	Net change in capital and surplus for the year (Lines 37 through 53)	313,219,534	113,763,054
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	3,410,535,235	3,097,315,701
	DETAILS OF WRITE-INS		
08.301.	Policy loan service fee	252,704	252,969
08.302.	Long-term care group reserve transfer payment	5,444,525	0
08.303.	Miscellaneous income	7,828,689	4,795,931
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	29,751,624	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	43,277,542	5,048,900
2701.	IMR credit taken on coinsurance with unauthorized reinsurer	(43,379,146)	(396,452,016)
2702.	Interest expense on funds held	490,642,701	1,009,966,399
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	447,263,556	613,514,382
5301.	Prior period correction - reinsurance reserve adjustment	3,247,508	
5302.	Prior period correction - guaranty fund assessment adjustment	5,943,691	
5303.	Prior period correction - long-term care reserves and premium accrual	20,445,218	
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	10,626,513
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	29,636,417	10,626,513

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	1,671,701,115	1,626,365,788
2.	Net investment income	1,674,803,174	1,551,018,691
3.	Miscellaneous income	231,095,490	88,156,891
4.	Total (Lines 1 through 3)	3,577,599,779	3,265,541,370
5.	Benefit and loss related payments	1,870,875,160	910,383,398
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(736,733)	(729,312)
7.	Commissions, expenses paid and aggregate write-ins for deductions	920,365,614	923,491,414
8.	Dividends paid to policyholders	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	56,056,242	47,502,370
10.	Total (Lines 5 through 9)	2,846,560,283	1,880,647,870
11.	Net cash from operations (Line 4 minus Line 10)	731,039,496	1,384,893,500
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	4,787,687,125	3,359,599,880
	12.2 Stocks	297,044	262,656,124
	12.3 Mortgage loans	430,718,913	451,881,518
	12.4 Real estate	0	0
	12.5 Other invested assets	300,819,911	75,370,174
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
	12.7 Miscellaneous proceeds	111,698,117	1,272,027,093
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,631,221,110	5,421,534,789
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	5,843,943,449	4,849,277,980
	13.2 Stocks	128,544,795	35,519,415
	13.3 Mortgage loans	453,282,864	161,739,803
	13.4 Real estate	0	0
	13.5 Other invested assets	23,270,671	46,261,000
	13.6 Miscellaneous applications	0	157,883,353
	13.7 Total investments acquired (Lines 13.1 to 13.6)	6,449,041,779	5,250,681,551
14.	Net increase (decrease) in contract loans and premium notes	62,021,430	80,718,532
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(879,842,098)	90,134,706
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0
	16.3 Borrowed funds	(16,177)	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(122,702,046)	(340,678,467)
	16.5 Dividends to stockholders	190,000,000	15,000,000
	16.6 Other cash provided (applied)	(6,124,515)	(266,810,102)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(318,842,738)	(622,488,569)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(467,645,340)	852,539,637
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	971,767,197	119,227,560
	19.2 End of year (Line 18 plus Line 19.1)	504,121,857	971,767,197

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

20.0001. Contribution of Carescout (Line 13.5)	(6,130,417)	
20.0002. Contribution of Carescout (LIne 16.2)	(6,130,417)	
20.0003. Tax settlement (Line 9)	(175,000)	
20.0004. Tax settlement (Line 13.2)	(17,751,688)	
20.0005. Tax settlement (Line 16.2)	(17,926,688)	
20.0006. Tax free exchanges proceeds (Line 12.1)	(211,277,071)	(286,824,555)
20.0007. Tax free exchanges bonds acquired (Line 13.1)	(211,277,071)	(286,824,555)
20.0008. Transfer to GLIC Real Estate Holding, LLC (Line 12.3)	(17,000,390)	60,546,618
20.0009. Transfer to GLIC Real Estate Holding, LLC (Line 13.5)	(17,000,390)	60,546,618
20.0010. Reserves ceded to affiliate (Line 5)		(127,377,014)
20.0011. Bonds transferred to affiliate (Line 12.1)		(115,169,507)
20.0012. Mortgage loans transferred to affiliate (Line 12.3)		(12,207,507)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
1.	Premiums and annuity considerations for life and accident and health contracts	1,659,018,712	0	29,560,204	623,992,590		608,614	6,983,246	102,103	101,526,087	0	896,245,868	
2.	Considerations for supplementary contracts with life contingencies	19,400,481	0	0	0	19,400,481	0	0	0	0	0	0	0
3.	Net investment income	1,917,616,272	0	138,382,747	596,871,991	27,465,042	0	97,560,065	94,284,986	98,220,865	0	864,830,576	0
4.	Amortization of Interest Maintenance Reserve (IMR)	36,942,968	0	(697,332)	(5,955,323)	213,502	0	5,620,520	(7,249,047)	4,490,205	0	40,520,443	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0											
6.	Commissions and expense allowances on reinsurance ceded	589,486,538	0	196,029,629	9,953,889		0	0	0	51,643,584	0	331,859,436	
7.	Reserve adjustments on reinsurance ceded	(399,042,962)	0	0	(399,042,962)	0	0	0	0	0	0	0	0
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	74,869	0	0	0	0	0		74,869		0		
	8.2 Charges and fees for deposit-type contracts	268	0	0	0	268	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	43,277,542	0	1,180,112	923,959	0	0	252,704	0	5,556,309	0	35,364,458	0
9.	Totals (Lines 1 to 8.3)	3,866,774,687	0	364,455,360	826,744,144	47,079,293	608,614	110,416,535	87,212,911	261,437,050	0	2,168,820,781	0
10.	Death benefits	60,034,471	0	31,017,457	0	0	0	29,017,014	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0				0					
12.	Annuity benefits	292,728,995	0	0	211,565,287		0	0	81,163,708	0	0	0	0
13.	Disability benefits and benefits under accident and health contracts	567,456,553	0	267,232	4,863	0	0	0	0	69,550,130	0	497,634,328	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0											
15.	Surrender benefits and withdrawals for life contracts	566,720,357	0	12,141,898	507,356,241		0	0	46,871,455	181,580	0	169,184	0
16.	Group conversions	0											
17.	Interest and adjustments on contract or deposit-type contract funds	46,574,097	0	80,903	18,271,568	8,736,262	0	0	19,485,363	0	0	0	0
18.	Payments on supplementary contracts with life contingencies	27,725,522	0	0	0	27,725,522	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	632,179,789	0	29,231,966	(111,875,472)	(1,708,599)	0	67,239,585	(72,748,869)	60,568,822	0	661,472,356	0
20.	Totals (Lines 10 to 19)	2,193,419,785	0	72,739,457	625,322,487	34,753,185	0	96,256,599	74,771,657	130,300,532	0	1,159,275,868	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	443,828,922	0	90,606,736	28,158,893		0	0	0	36,155,439	0	288,907,853	0
22.	Commissions and expense allowances on reinsurance assumed	50,399,052	0	18,185,405	1,758,826		0	0	0	1,160,496	0	29,294,326	0
23.	General insurance expenses	389,431,776	0	61,930,365	38,029,812	1,394,819		972,151	6,660,339	54,412,448	0	226,031,843	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	66,623,503	0	9,128,018	3,329,427	7,234		460,529	455,613	5,443,509	0	47,799,173	
25.	Increase in loading on deferred and uncollected premiums	1,790,998	0	1,790,998			0	0			0		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,936,318)	0	0	(1,739,397)		0	0	(1,196,921)	0	0	0	0
27.	Aggregate write-ins for deductions	447,263,557	0	0	1,118,791	0	0	0	0	46,263,392	0	399,881,374	0
28.	Totals (Lines 20 to 27)	3,589,821,275	0	254,380,979	695,978,840	36,155,238	0	97,689,278	80,690,687	273,735,816	0	2,151,190,436	0
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	276,953,413	0	110,074,380	130,765,304	10,924,055	608,614	12,727,257	6,522,223	(12,298,766)	0	17,630,345	0
30.	Dividends to policyholders	0										0	
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	276,953,413	0	110,074,380	130,765,304	10,924,055	608,614	12,727,257	6,522,223	(12,298,766)	0	17,630,345	0
32.	Federal income taxes incurred (excluding tax on capital gains)	2,190,067	0	10,562,845	3,388,389	1,803,830	125,192	13,448,895	(7,277,897)	(20,960)	0	(19,840,227)	
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)	274,763,346	0	99,511,535	127,376,915	9,120,225	483,422	(721,638)	13,800,120	(12,277,806)	0	37,470,572	0
	DETAILS OF WRITE-INS												
08.301.	Miscellaneous Income	7,828,689	0	1,180,112	923,959	0	0	0		111,784	0	5,612,834	
08.302.	Policy Loan Service Fee	252,704						252,704					
08.303.	Long-term care group reserve transfer payment	5,444,525								5,444,525			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	29,751,624	0	0	0	0	0	0	0	0	0	29,751,624	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	43,277,542	0	1,180,112	923,959	0	0	252,704	0	5,556,309	0	35,364,458	0
2701.	IMR credit taken on coinsurance with unauthorized reinsurer	(43,379,145)	0	0	1,118,791	0	0	0	0	(4,614,254)	0	(39,883,682)	0
2702.	Interest expense on funds held	490,642,702								50,877,646		439,765,056	
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	447,263,557	0	0	1,118,791	0	0	0	0	46,263,392	0	399,881,374	0

(a) Includes the following amounts for FEGLI/SGLI: Line 1 0 , Line 10 0 , Line 16 0 , Line 23 0 , Line 24 0

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1	2	Ordinary			6	Group	
			3	4	5		7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	12,078,094,759	0	602,658,564	9,240,419,365	157,773,973	0	1,128,947,089	948,295,768
2. Tabular net premiums or considerations	553,946,518		(170,139,130)	690,742,651	19,400,480		13,840,414	102,103
3. Present value of disability claims incurred	0				XXX			
4. Tabular interest	649,920,037		26,065,269	459,062,264	8,848,857		91,904,685	64,038,962
5. Tabular less actual reserve released	(141,997,285)			(130,434,399)	(2,232,414)			(9,330,472)
6. Increase in reserve on account of change in valuation basis	0							
7. Other increases (net)	9,931,648		10,649,555	3,008	306			(721,221)
8. Totals (Lines 1 to 7)	13,149,895,677	0	469,234,258	10,259,792,889	183,791,202	0	1,234,692,188	1,002,385,140
9. Tabular cost	(189,656,864)		(201,824,054)		XXX		12,167,190	
10. Reserves released by death	44,066,598		17,677,089	XXX	XXX		26,389,509	XXX
11. Reserves released by other terminations (net)	686,322,553		21,172,276	618,278,822				46,871,455
12. Annuity, supplementary contract and disability payments involving life contingencies	623,866,337		267,232	514,709,876	27,725,522			81,163,707
13. Net transfers to or (from) Separate Accounts	(2,936,318)			(1,739,703)	306			(1,196,921)
14. Total Deductions (Lines 9 to 13)	1,161,662,306	0	(162,707,457)	1,131,248,995	27,725,828	0	38,556,699	126,838,241
15. Reserve December 31, current year	11,988,233,371	0	631,941,715	9,128,543,894	156,065,374	0	1,196,135,489	875,546,899

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 80,360,844	80,536,325
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 1,257,326,626	1,266,222,033
1.3	Bonds of affiliates	(a) 160,759,355	160,635,562
2.1	Preferred stocks (unaffiliated)	(b) 4,869,401	4,869,401
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	2,635,672	2,635,672
2.21	Common stocks of affiliates	100,000,000	100,000,000
3.	Mortgage loans	(c) 196,730,700	195,794,682
4.	Real estate	(d)	
5	Contract loans	85,469,788	85,469,788
6	Cash, cash equivalents and short-term investments	(e) 3,104,231	3,098,547
7	Derivative instruments	(f) 38,160,951	41,592,281
8.	Other invested assets	32,673,166	32,414,944
9.	Aggregate write-ins for investment income	(9,056,324)	(9,056,324)
10.	Total gross investment income	1,953,034,409	1,964,212,910
11.	Investment expenses		(g) 45,360,641
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 1,075,708
14.	Depreciation on real estate and other invested assets		(i) 160,289
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		46,596,638
17.	Net investment income (Line 10 minus Line 16)		1,917,616,272
	DETAILS OF WRITE-INS		
0901.	Miscellaneous investment	(5,624,447)	(5,624,447)
0902.	Securities lending income	582,670	582,670
0903.	Amortization of terminated swap basis adjustment associated with Repo Hedge Liability	(4,014,547)	(4,014,547)
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(9,056,324)	(9,056,324)
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		0

(a) Includes $ 255,038,670 accrual of discount less $ 34,635,189 amortization of premium and less $ 9,972,109 paid for accrued interest on purchases.

(b) Includes $ 4,244,466 accrual of discount less $ 134,579 amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ 230,450 accrual of discount less $ 741,948 amortization of premium and less $ paid for accrued interest on purchases.

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

(e) Includes $ 3,981,497 accrual of discount less $ 1,125,190 amortization of premium and less $ paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ amortization of premium.

(g) Includes $ 20,005 investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

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

(i) Includes $ depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	4,905,360	0	4,905,360	10,701,644	0
1.1	Bonds exempt from U.S. tax			0		
1.2	Other bonds (unaffiliated)	(32,451,806)	(35,375,064)	(67,826,870)	6,810,730	(845,796)
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	(140,067)	(4,576)	(144,643)	(974)	0
2.21	Common stocks of affiliates	0	0	0	292,177,797	0
3.	Mortgage loans	(3,488,504)	0	(3,488,504)	0	0
4.	Real estate		0	0		0
5.	Contract loans			0		
6.	Cash, cash equivalents and short-term investments	(3,602)		(3,602)		
7.	Derivative instruments	103,435,813		103,435,813	5,637,403	
8.	Other invested assets	(5,284,326)	(4,980,000)	(10,264,326)	2,917,702	0
9.	Aggregate write-ins for capital gains (losses)	3,621,736	0	3,621,736	(873,923)	0
10.	Total capital gains (losses)	70,594,604	(40,359,640)	30,234,964	317,370,379	(845,796)
	DETAILS OF WRITE-INS					
0901.	Securities lending	4,027,558		4,027,558	(873,923)	
0902.	Realized foreign exchange gain	9,137		9,137	0	
0903.	Gains on sale of business-Aetna	(414,959)		(414,959)		
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	3,621,736	0	3,621,736	(873,923)	0

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	FIRST YEAR (other than single)											
1.	Uncollected	14,048,808		4,494,026	0	0	0	0	2,642,307	0	6,912,474	0
2.	Deferred and accrued	149,414		149,414	0	0	0	0	0	0	0	0
3.	Deferred , accrued and uncollected:											
	3.1 Direct	23,753,003		4,643,440	0	0	0	0	5,284,615	0	13,824,948	0
	3.2 Reinsurance assumed	0										
	3.3 Reinsurance ceded	9,554,782		0	0	0	0	0	2,642,307	0	6,912,474	0
	3.4 Net (Line 1 + Line 2)	14,198,222	0	4,643,440	0	0	0	0	2,642,307	0	6,912,474	0
4.	Advance	2,212,153		1,876,601		0	0	0	62,709	0	272,844	0
5.	Line 3.4 - Line 4	11,986,068	0	2,766,839	0	0	0	0	2,579,599	0	6,639,631	0
6.	Collected during year:											
	6.1 Direct	427,481,910		212,017,478	0	0	0	0	44,570,547	0	170,893,885	0
	6.2 Reinsurance assumed	3,784,850		84,016	0	0	0	0	0	0	3,700,834	0
	6.3 Reinsurance ceded	346,374,531		200,597,227	0	0	0	0	27,041,201	0	118,736,103	0
	6.4 Net	84,892,229	0	11,504,267	0	0	0	0	17,529,346	0	55,858,617	0
7.	Line 5 + Line 6.4	96,878,298	0	14,271,105	0	0	0	0	20,108,945	0	62,498,247	0
8.	Prior year (uncollected + deferred and accrued - advance)	5,057,953	0	(2,012,863)	0	0	0	0	1,624,244	0	5,446,572	0
9.	First year premiums and considerations:											
	9.1 Direct	436,558,078		216,796,818	0	0	0	0	46,481,258	0	173,280,002	0
	9.2 Reinsurance assumed	3,784,850		84,016	0	0	0	0	0	0	3,700,834	0
	9.3 Reinsurance ceded	348,522,584		200,596,866	0	0	0	0	27,996,556	0	119,929,161	0
	9.4 Net (Line 7 - Line 8)	91,820,344	0	16,283,967	0	0	0	0	18,484,702	0	57,051,675	0
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	686,622,688		25,299	684,832,771	0	0	1,764,618	0	0	0	0
	10.2 Reinsurance assumed	608,614		0	0	608,614	0	0	0	0	0	0
	10.3 Reinsurance ceded	68,416,076		0	66,750,061	0	0	1,666,015	0	0	0	0
	10.4 Net	618,815,227	0	25,299	618,082,710	608,614	0	98,603	0	0	0	0
	RENEWAL											
11.	Uncollected	39,483,108		2,051,786	0	0	0	0	8,311,851	0	29,119,471	0
12.	Deferred and accrued	35,756,000		35,756,000	0	0	0	0	0	0	0	0
13.	Deferred, accrued and uncollected:											
	13.1 Direct	103,175,687		37,886,207	0	0	0	0	14,640,046	0	50,649,434	0
	13.2 Reinsurance assumed	16,494,073		0	0	0	0	0	1,983,657	0	14,510,416	0
	13.3 Reinsurance ceded	44,430,651		78,421	0	0	0	0	8,311,851	0	36,040,378	0
	13.4 Net (Line 11 + Line 12)	75,239,108	0	37,807,786	0	0	0	0	8,311,851	0	29,119,471	0
14.	Advance	31,612,697		1,026,883	0	0	0	0	2,110,486	0	28,475,328	0
15.	Line 13.4 - Line 14	43,626,411	0	36,780,903	0	0	0	0	6,201,365	0	644,143	0
16.	Collected during year:											
	16.1 Direct	2,237,426,284		236,625,145	5,909,880	0	14,593,724	3,500	176,513,837	0	1,803,780,198	0
	16.2 Reinsurance assumed	375,097,018		87,942,848	0	0	0	0	5,510,918	0	281,643,253	0
	16.3 Reinsurance ceded	1,663,927,853		308,566,208	0	0	7,610,478	0	99,928,657	0	1,247,822,510	0
	16.4 Net	948,595,449	0	16,001,785	5,909,880	0	6,983,246	3,500	82,096,097	0	837,600,941	0
17.	Line 15 + Line 16.4	992,221,860	0	52,782,688	5,909,880	0	6,983,246	3,500	88,297,462	0	838,245,085	0
18.	Prior year (uncollected + deferred and accrued - advance)	39,942,558	0	39,531,751	0	0	0	0	4,912,236	0	(4,501,429)	0
19.	Renewal premiums and considerations:											
	19.1 Direct	2,248,004,907		234,243,411	5,909,880	0	14,593,724	3,500	179,145,710	0	1,814,108,681	0
	19.2 Reinsurance assumed	375,523,035		87,942,848	0	0	0	0	5,457,302	0	282,122,884	0
	19.3 Reinsurance ceded	1,671,248,640		308,935,323	0	0	7,610,478	0	101,217,786	0	1,253,485,052	0
	19.4 Net (Line 17 - Line 18)	952,279,302	0	13,250,937	5,909,880	0	6,983,246	3,500	83,385,226	0	842,746,514	0
	TOTAL											
20.	Total premiums and annuity considerations:											
	20.1 Direct	3,371,185,672	0	451,065,529	690,742,651	0	14,593,724	1,768,118	225,626,967	0	1,987,388,683	0
	20.2 Reinsurance assumed	379,916,499	0	88,026,864	0	608,614	0	0	5,457,302	0	285,823,718	0
	20.3 Reinsurance ceded	2,088,187,299	0	509,532,189	66,750,061	0	7,610,478	1,666,015	129,214,342	0	1,373,414,213	0
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	1,662,914,872	0	29,560,204	623,992,590	608,614	6,983,246	102,103	101,869,927	0	899,798,188	0

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

	1	2	Ordinary		5	Group		Accident and Health			11
			3	4		6	7	8	9	10	
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21. To pay renewal premiums	0										
22. All other	0										
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23. First year (other than single):											
23.1 Reinsurance ceded	353,982,256	0	143,634,103	2,685,909	0	0	0	38,673,089	0	168,989,156	0
23.2 Reinsurance assumed	1,961,914	0	11,751	0	0	0	0	0	0	1,950,162	0
23.3 Net ceded less assumed	352,020,343	0	143,622,351	2,685,909	0	0	0	38,673,089	0	167,038,994	0
24. Single:											
24.1 Reinsurance ceded	0										
24.2 Reinsurance assumed	0										
24.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0
25. Renewal:											
25.1 Reinsurance ceded	235,504,282	0	52,395,526	7,267,980	0	0	0	12,970,495	0	162,870,280	0
25.2 Reinsurance assumed	48,437,138	0	18,173,653	1,758,826	0	0	0	1,160,496	0	27,344,163	0
25.3 Net ceded less assumed	187,067,143	0	34,221,873	5,509,154	0	0	0	11,810,000	0	135,526,116	0
26. Totals:											
26.1 Reinsurance ceded (Page 6, Line 6)	589,486,538	0	196,029,629	9,953,889	0	0	0	51,643,584	0	331,859,436	0
26.2 Reinsurance assumed (Page 6, Line 22)	50,399,052	0	18,185,405	1,758,826	0	0	0	1,160,496	0	29,294,326	0
26.3 Net ceded less assumed	539,087,486	0	177,844,224	8,195,063	0	0	0	50,483,089	0	302,565,110	0
COMMISSIONS INCURRED (direct business only)											
27. First year (other than single)	265,514,278	0	84,905,321	616,803	0	0	0	26,990,921	0	153,001,233	0
28. Single	27,424,690	0	133,084	27,291,606	0	0	0	0	0	0	0
29. Renewal	150,889,954	0	5,568,331	250,485	0	0	0	9,164,518	0	135,906,620	
30. Deposit-type contract funds	0										
31. Totals (to agree with Page 6, Line 21)	443,828,922	0	90,606,736	28,158,893	0	0	0	36,155,439	0	288,907,853	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
1.	Rent	369,354	349	2,665,538		82,697	3,117,938
2.	Salaries and wages	38,436,399	743,158	103,758,788		21,235,558	164,173,903
3.11	Contributions for benefit plans for employees	9,378,153	202,659	24,410,587		4,409,022	38,400,421
3.12	Contributions for benefit plans for agents						0
3.21	Payments to employees under non-funded benefit plans						0
3.22	Payments to agents under non-funded benefit plans						0
3.31	Other employee welfare	990,623	12,449	2,244,630		161,482	3,409,184
3.32	Other agent welfare						0
4.1	Legal fees and expenses	1,074,653		1,901,356		194,891	3,170,900
4.2	Medical examination fees	6,412,448		3,044,788			9,457,236
4.3	Inspection report fees	181,679					181,679
4.4	Fees of public accountants and consulting actuaries	620,598		1,174,154		408,168	2,202,920
4.5	Expense of investigation and settlement of policy claims	277,048		22,921,520			23,198,568
5.1	Traveling expenses	3,405,715	74,597	10,704,171		982,483	15,166,966
5.2	Advertising	4,214,205	2,562	13,778,594		123	17,995,484
5.3	Postage, express, telegraph and telephone	5,955,560	14,846	20,198,774		284,512	26,453,692
5.4	Printing and stationery	153,342	2,152	518,053		9,156	682,703
5.5	Cost or depreciation of furniture and equipment	183,145	258	654,861		4,802	843,066
5.6	Rental of equipment		327	107,016		95,768	203,111
5.7	Cost or depreciation of EDP equipment and software	8,169,221	640	15,256,388		6,473,291	29,899,540
6.1	Books and periodicals	505,379	94	1,607,279		4,032,671	6,145,423
6.2	Bureau and association fees	421,016	9,627	1,384,056		81,282	1,895,981
6.3	Insurance, except on real estate						0
6.4	Miscellaneous losses	288,257				3	288,260
6.5	Collection and bank service charges	1,125,660		2,627,325		438,583	4,191,568
6.6	Sundry general expenses	9,947,567	19,104	2,841,382		394	12,808,447
6.7	Group service and administration fees			54,542			54,542
6.8	Reimbursements by uninsured plans						0
7.1	Agency expense allowance	1,272,248		2,745,798			4,018,046
7.2	Agents' balances charged off (less $ recovered)						0
7.3	Agency conferences other than local meetings						0
9.1	Real estate expenses						0
9.2	Investment expenses not included elsewhere						0
9.3	Aggregate write-ins for expenses	15,605,218	114,150	44,647,720	0	6,465,755	66,832,843
10.	General expenses incurred	108,987,488	1,196,972	279,247,320	0	45,360,641	(a) 434,792,421
11.	General expenses unpaid December 31, prior year	32,310,021	0	76,947,160	0	0	109,257,181
12.	General expenses unpaid December 31, current year	34,514,959		88,813,163			123,328,122
13.	Amounts receivable relating to uninsured plans, prior year						0
14.	Amounts receivable relating to uninsured plans, current year						0
15.	General expenses paid during year (Lines 10+11-12-13+14)	106,782,550	1,196,972	267,381,317	0	45,360,641	420,721,480
	DETAILS OF WRITE-INS						
09.301.	Other consultants fees	15,605,218	114,150	44,647,720		6,465,755	66,832,843
09.302.							
09.303.							
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	15,605,218	114,150	44,647,720	0	6,465,755	66,832,843

(a) Includes management fees of $ ..... to affiliates and $ ..... to non-affiliates.

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

		Insurance			4	5
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Total
1.	Real estate taxes					0
2.	State insurance department licenses and fees	3,298,722	7,626,785			10,925,507
3.	State taxes on premiums	9,099,089	42,173,872			51,272,961
4.	Other state taxes, including $ for employee benefits	1,016,673	(1,050,032)			(33,359)
5.	U.S. Social Security taxes	1,554,764	3,468,361			5,023,125
6.	All other taxes	(1,588,427)	1,023,696			(564,731)
7.	Taxes, licenses and fees incurred	13,380,821	53,242,682	0	0	66,623,503
8.	Taxes, licenses and fees unpaid December 31, prior year	1,369,070	31,623,830	0	0	32,992,900
9.	Taxes, licenses and fees unpaid December 31, current year	24,431,777	7,946,612			32,378,389
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	(9,681,886)	76,919,900	0	0	67,238,014

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums		
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions		
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4		
6.	Paid in cash		
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8		
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year		
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14		
16.	Total from prior year		
17.	Total dividends or refunds (Lines 9 + 15 - 16)		
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

NONE

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
LIFE INSURANCE:					
0100001. 2001 CSO 4.0% ANB	309,144,589		309,144,589		
0100002. 2001 CSO 4.0% ANB (XXX)	199,518,965		199,518,965		
0100003. 58 CET 3.0% NLP ANB 66-81	10,242		10,242		
0100004. 58 CET 3.5% CRVM ANB 76-77	0				
0100005. 58 CET 3.5% NLP ANB 73-88	729		729		
0100006. 58 CSO 2.75% NLP ANB 64-68	477,931				477,931
0100007. 58 CSO 3.0% CRVM ANB 65-88	323,665		323,665		
0100008. 58 CSO 3.0% NLP ALB 65-88	18,492		18,492		
0100009. 58 CSO 3.0% NLP ANB 71-80	2,095		2,095		
0100010. 58 CSO 3.5% CRVM ANB 75-88	17,768		17,768		
0100011. 58 CSO 3.5% NLP ANB 71-88	33,086		33,086		
0100012. 58 CSO 4.0% CRVM ALB 84-85	118,665				118,665
0100013. 58 CSO 4.0% CRVM ANB 78-88	2,892,653		2,892,653		
0100014. 58 CSO 4.0% NLP ALB 81-88	3,746		3,746		
0100015. 58 CSO 4.0% NLP ANB 79-88	1,266		1,266		
0100016. 58 CSO 4.5% CRVM ANB 82-88	4,455		4,455		
0100017. 58 CSO 4.5% NLP ALB 83-88	0				
0100018. 58 CSO 4.5% NLP ANB CRF 82-88	14,761		14,761		
0100019. 58 CSO JT 3.0% NLP ANB CRF 74-75	3,974		3,974		
0100020. 58CSO 6.0% CRVM ALB 85-88	19,218,854		19,218,854		
0100021. 80 CET COMB 4.5% NLP ALB 87-91	0				
0100022. 80 CSO 4.0% ANB REINS ASSUMED	0				
0100023. 80 CSO 4.0% CRVM ALB 83-87	1,231,972,962		38,767,839		1,193,205,123
0100024. 80 CSO 4.5% ANB	10,431		10,431		
0100025. 80 CSO 4.5% ANB REINS ASSUMED	0				
0100026. 80 CSO 4.5% CRVM ALB 84-98	463,048		463,048		
0100027. 80 CSO 4.5% SEL & ULT CRVM ALB 87-92	38,186		13,706		24,480
0100028. 80 CSO 5.0% CRVM ALB 93-94	3,229,671		3,229,671		
0100029. 80 CSO 5.5% CRVM ALB 87-92	47,665,102		44,223,298		3,441,804
0100030. 80 CSO 5.5% NLP ALB 92-95	159,065		159,065		
0100031. 80 CSO 6.0% CRVM ALB 85-86	641,987,964		175,692,125		466,295,839
0100032. 80 CSO 4.0% ANB CRVM	0				
0100033. 80 CSO 4.0% ANB CRVM (XXX)	625,272,948		625,272,948		
0100034. 80 CSO 4.5% ANB CRVM	217,537,959		217,537,959		
0100035. 80 CSO 4.5% ANB CRVM (XXX)	892,076,057		892,076,057		
0100036. 80 CSO 4.5% NLP ANB CRF 88-99	190,703		190,703		
0100037. GROUP LIFE EXTENDED DEATH BENEFIT	266,625				266,625
0100038. GUARANTEED INS RIDER 75-76	93		93		
0100039. UNEARNED PREMIUM GRP AND IND LIFE	61,577				61,577
0100040. 80 CSO 3.0% - NLP (98-07)	59,893		59,893		
0100041. 2001 CSO 4.0% - REVISED XXX	394,706,853		394,706,853		
0100042. 2001 CSO 3.0% - NLP	18,740		18,740		
0100043. 2001 CSO 4.0% - NLP	0				
0100044. 1980 CSO 4.5% - NY REG 147	0				
0100045. 80 CSO ANB 4.00% NLP (75-05)	19,178		19,178		
0100046. 1980 CSO 7.5% CRVM	571		571		
0100047. 1980 CSO 3.0% REVISED XXX	0				
0100048. 1980 CSO 7.5% REVISED XXX	0				
0100049. 2001 CSO 3.5% REVISED XXX	283,975		283,975		
0199997. Totals (Gross)	4,587,827,537	0	2,923,935,493	0	1,663,892,044
0199998. Reinsurance ceded	2,851,898,966		2,384,142,412		467,756,554
0199999. Life Insurance: Totals (Net)	1,735,928,571	0	539,793,081	0	1,196,135,490
ANNUITIES (excluding supplementary contracts with life contingencies):					
0200001. 37SA 2.50% Imm&Def	350,769	XXX		XXX	350,769
0200002. 71GAM 6.00% Imm&Def 87	79,567,124	XXX		XXX	79,567,124
0200003. 71GAM 6.50% Imm&Def 86	1,284,437	XXX		XXX	1,284,437
0200004. 71GAM 7.25% Imm&Def 87	94,140,532	XXX		XXX	94,140,532
0200005. 71GAM 7.75% Imm&Def 87	34,522,890	XXX		XXX	34,522,890
0200006. 71GAM 8.00% Imm&Def 86-87	41,940,508	XXX		XXX	41,940,508
0200007. 71GAM 8.75% Imm&Def 86	1,235,099	XXX		XXX	1,235,099
0200008. 71GAM 9.25% Imm&Def 86	1,417,140	XXX		XXX	1,417,140
0200009. 71IAM 3.50% Imm 73	111,139	XXX	111,139	XXX	
0200010. 71IAM 4.00% Imm&Def 74-75,77,83	0	XXX		XXX	
0200011. 71IAM 4.00% CARVM Def 79-82	4,945,583	XXX	111,707	XXX	4,833,876
0200012. 71IAM 5.50% Imm&Def 80-82	37,826,940	XXX	27,192,212	XXX	10,634,728
0200013. 71IAM 6.00% Imm 75-76,79,87	133,090,431	XXX	133,090,431	XXX	
0200014. 71IAM 6.00% ANB Imm 75-85	16,038	XXX		XXX	16,038
0200015. 71IAM 6.50% Def 87	71,041,831	XXX	70,129,309	XXX	912,522
0200016. 71IAM 7.25% Imm&Def 86-87	26,886,679	XXX	26,155,949	XXX	730,730
0200017. 71IAM 7.50% Imm&Def 80-82	819,443	XXX	819,443	XXX	
0200018. 71IAM 7.50% ANB Imm 82-83	42,792	XXX		XXX	42,792
0200019. 71IAM 7.75% Imm 87	216,698	XXX	216,698	XXX	
0200020. 71IAM 8.00% Imm&Def 87	22,391,028	XXX	22,391,028	XXX	
0200021. 71IAM 8.50% Def 84-85	53,302,261	XXX	43,829,465	XXX	9,472,796
0200022. 71IAM 8.75% Def 83	35,493,918	XXX	32,715,600	XXX	2,778,318
0200023. 71IAM 9.25% Imm&Def 86	669,111	XXX	669,111	XXX	
0200024. 71IAM 10.00% Def 81-83	0	XXX		XXX	
0200025. 71IAM 11.00% Imm 83,85	0	XXX		XXX	
0200026. 71IAM 11.25% Imm&Def 83-84	71,841	XXX	71,841	XXX	
0200027. 71IAM 11.25% ANB Imm 84	1,783	XXX		XXX	1,783
0200028. 83a 5.00% Imm 96 GNIAC	4,112,475	XXX	4,112,475	XXX	
0200029. 83a 5.25% Def 94,98	48,947,645	XXX	47,322,394	XXX	1,625,251
0200030. 83a 5.25% Imm 05-06 NB	190,504,489	XXX	190,504,489	XXX	
0200031. 83a 5.25% CARVM with UMV Def 98-05	3,007,490	XXX	3,007,490	XXX	
0200032. 83a 5.50% Imm&Def 93-97,04	392,372,433	XXX	387,627,491	XXX	4,744,942
0200033. 83a 5.50% CARVM with UMV Def 96-97	4,647,253	XXX	4,647,253	XXX	
0200034. 83a 5.75% Imm&Def 92-93,95	23,372,622	XXX	20,361,534	XXX	3,011,088
0200035. 83a 6.00% Imm&Def 90-91,94-96,03	453,384,176	XXX	450,373,672	XXX	3,010,504
0200036. 83a 6.25% Imm&Def 88-91,92-93,96,98-00	1,298,213,141	XXX	1,286,501,859	XXX	11,711,282
0200037. 83a 6.50% Imm&Def 87,89,90,94-96,02	449,029,433	XXX	434,218,056	XXX	14,811,377

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200038. 83a 6.75% Imm&Def 82-93,96-97,01	849,681,087	XXX	845,453,465	XXX	4,227,622
0200039. 83a 7.00% Imm&Def 88-89,93,95,00	330,545,286	XXX	323,532,506	XXX	7,012,780
0200040. 83a 7.25% Imm&Def 86-87,90-91,95-96	230,443,192	XXX	225,396,175	XXX	5,047,017
0200041. 83a 7.50% Imm&Def 89-92	3,603,703	XXX	3,603,703	XXX	
0200042. 83a 7.75% Imm 88-89,92,95	113,831,912	XXX	113,831,912	XXX	
0200043. 83a 8.00% Imm&Def 86-88,90-91	1,331,938	XXX	1,331,938	XXX	
0200044. 83a 8.25% Imm&Def 89-91	41,529,596	XXX	41,529,596	XXX	
0200045. 83a 8.50% Imm&Def 85,88-91	8,481,512	XXX	8,481,512	XXX	
0200046. 83a 8.75% Imm&Def 88-91	130,063,015	XXX	130,063,015	XXX	
0200047. 83a 9.25% Imm 86,88-89	134,835	XXX	134,835	XXX	
0200048. 83a Various % Imm 99-05	835,505	XXX	835,505	XXX	
0200049. 83GAM 6.00% Imm&Def 90	3,884,468	XXX		XXX	3,884,468
0200050. 83GAM 6.25% Imm&Def 88-89	128,956,177	XXX		XXX	128,956,177
0200051. 83GAM 7.25% Imm&Def 90	12,161,844	XXX		XXX	12,161,844
0200052. 83GAM 7.50% Imm&Def 89	82,567,402	XXX		XXX	82,567,402
0200053. 83GAM 7.75% Imm&Def 88	74,947,173	XXX		XXX	74,947,173
0200054. 83GAM 8.00% Imm&Def 90	5,789,517	XXX		XXX	5,789,517
0200055. 83GAM 8.25% Imm&Def 89-90	28,833,983	XXX		XXX	28,833,983
0200056. 83GAM 8.50% Imm&Def 88	31,168,038	XXX		XXX	31,168,038
0200057. 83GAM 8.75% Imm&Def 88-89	55,194,176	XXX		XXX	55,194,176
0200058. 83IAM 6.00% ANB Imm 86-90	24,907	XXX		XXX	24,907
0200059. 83IAM 7.25% ANB CRF	0	XXX		XXX	
0200060. a-2000 4.00% ALB Def 05	0	XXX		XXX	
0200061. a-2000 4.50% ALB Def 05-06, 10	1,550,298,167	XXX	1,550,298,167	XXX	
0200062. a-2000 4.75% 04,07-08	1,729,772,431	XXX	1,729,772,431	XXX	
0200063. a-2000 5.00% ALB Def 03, 09	731,011,770	XXX	731,011,770	XXX	
0200064. a-2000 5.25% ALB Def 1999	102,776,852	XXX	102,776,852	XXX	
0200065. a-2000 5.25% Imm 05-06, 10	521,323,583	XXX	521,323,583	XXX	
0200066. a-2000 5.50% ALB Def 01, 02	684,794,912	XXX	684,794,912	XXX	
0200067. a-2000 5.50% Imm 04, 07-08	679,274,317	XXX	598,109,557	XXX	81,164,760
0200068. a-2000 5.75% ALB Def 00	143,407,261	XXX	143,407,261	XXX	
0200069. a-2000 6.00% Imm 03	210,577,880	XXX	210,577,880	XXX	
0200070. a-2000 6.25% Imm 99	8,619,913	XXX	8,619,913	XXX	
0200071. a-2000 6.50% Imm 02	145,732,205	XXX	145,732,205	XXX	
0200072. a-2000 6.75% Imm 01	26,053,618	XXX	26,053,618	XXX	
0200073. a-2000 7.00% Imm 00	8,110,410	XXX	8,110,410	XXX	
0200074. GIC Accumulated @ Various Interest Rates	57,549,662	XXX		XXX	57,549,662
0200075. a-2000 5.00% ANB Def 09	315,641	XXX	315,641	XXX	
0200076. a-2000 4.50% ANB Def 10	9,140,400	XXX	9,140,400	XXX	
0200077. a-2000 4.25% ALB Def 11	676,915,905	XXX	676,915,905	XXX	
0200078. a-2000 4.25% ANB Def 11, Imm 12 NB	64,489,809	XXX	64,489,809	XXX	
0200079. a-2000 3.75% ALB Def 12 NB	571,559,888	XXX	571,559,888	XXX	
0299997. Totals (Gross)	13,564,711,062	XXX	12,663,385,010	XXX	901,326,052
0299998. Reinsurance ceded	3,560,765,143	XXX	3,534,841,116	XXX	25,924,027
0299999. Annuities: Totals (Net)	10,003,945,919	XXX	9,128,543,894	XXX	875,402,025
SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:					
0300001. 71IAM 11.00% Imm 85	24,263		24,263		
0300002. 71IAM 11.25% Imm 84	4,614		4,614		
0300003. 71IAM 7.50% Imm 80-82	3,520		3,520		
0300004. 71IAM 8.00% Imm 87	386,783		386,783		
0300005. 71IAM 9.25% Imm 86	70,946		70,946		
0300006. 83a 6.25% Imm 98, 00	2,325,735		2,325,735		
0300007. 83a 6.50% Imm 94	3,042,323		3,042,323		
0300008. 83a 6.75% Imm 96-97	4,853,600		4,853,600		
0300009. 83a 7.00% Imm 93	1,820,944		1,820,944		
0300010. 83a 7.25% Imm 95	3,944,409		3,944,409		
0300011. 83a 7.75% Imm 92	2,536,148		2,536,148		
0300012. 83a 8.00% Imm 87	154,538		154,538		
0300013. 83a 8.25% Imm 90-91	3,542,631		3,542,631		
0300014. 83a 8.75% Imm 88-89	2,047,823		2,047,823		
0300015. 83a 9.25% Imm 86	110,507		110,507		
0300016. 83IAM 6.25% ANB Imm 91-97	0				
0300017. Ann a-2000 5.25% Imm 05-06, 10	36,653,234		36,653,234		
0300018. Ann a-2000 5.50% Imm 04, 07	33,355,717		33,355,717		
0300019. Ann a-2000 6.00% Imm 03, 09	15,114,544		15,114,544		
0300020. Ann a-2000 6.25% Imm 99	2,314,301		2,314,301		
0300021. Ann a-2000 6.50% Imm 02	4,319,894		4,319,894		
0300022. Ann a-2000 6.75% Imm 01	3,737,707		3,737,707		
0300023. Ann a-2000 7.00% Imm 00	2,980,381		2,980,381		
0300024. Ann a-2000 5.00% Imm 11	16,560,541		16,560,541		
0300025. 83a 11.00% Imm 85	5,152		5,152		
0300026. Ann a-2000 4.25% Imm 12 NB	16,161,854		16,161,854		
0399997. Totals (Gross)	156,072,109	0	156,072,109	0	0
0399998. Reinsurance ceded	6,735		6,735		
0399999. SCWLC: Totals (Net)	156,065,374	0	156,065,374	0	0
ACCIDENTAL DEATH BENEFITS:					
0400001. 59 ADB ANB CRF 4.0% 65-94	788		473		315
0400002. 1959 ADB Comb. with 1958 CSO 3%	11,462		11,462		
0499997. Totals (Gross)	12,250	0	11,935	0	315
0499998. Reinsurance ceded	1,494		1,179		315
0499999. Accidental Death Benefits: Totals (Net)	10,756	0	10,756	0	0
DISABILITY-ACTIVE LIVES:					
0500001. 52 DIS TBL 3.5% (65-94)	3,187		3,187		
0500002. 50% GROSS PREMIUM (NQDC)	11,477		11,477		
0500003. 52 Dis St 4.00%	418,672		418,672		
0500004. 52 Dis St 4.50%	9,819,698		9,819,698		
0500005. 1952 Disability Study Combined with 1958 CSO 3%	118,897		118,897		
0500006. Unearned COI	2,716,393		2,716,393		
0599997. Totals (Gross)	13,088,324	0	13,088,324	0	0
0599998. Reinsurance ceded	2,968,907		2,968,907		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0599999. Disability-Active Lives: Totals (Net)	10,119,417	0	10,119,417	0	0
DISABILITY-DISABLED LIVES:					
0600001. 58CSO 4.00%	0				
0600002. 1964 CDT 3%	88,373		88,373		
0600003. 52 Dis St 4.50%	1,792,371		1,792,371		
0600004. 1952 Disab. Study Benefit with 1958 CSO 3%	140,396		101,205		39,191
0600005. 1952 Disab. Study Benefit with 1958 CSO 3.5%	0				
0600006. Own Experience 4%	861,438		861,438		
0600007. 52 Dis St 4.00%	22,674		22,674		
0699997. Totals (Gross)	2,905,252	0	2,866,061	0	39,191
0699998. Reinsurance ceded	549,502		510,311		39,191
0699999. Disability-Disabled Lives: Totals (Net)	2,355,750	0	2,355,750	0	0
MISCELLANEOUS RESERVES:					
0700001. For excess of valuation net premiums over corresponding gross premiums on respective contracts, computed according to the standard of valuation required by this state	103,586,216		103,581,697		4,519
0700002. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured	5,894		4,438		1,456
0700003. For surrender values in excess of reserves otherwise required and carried in this schedule	543,789		356,675		187,114
0700004. Additional actuarial reserves - Asset/Liability Analysis	0				
0700005. Group Conversion	0				
0700006. IPC	16,258		14,545		1,713
0700007. Substandard Extra & Payor Benefits	2,163,019		2,160,106		2,913
0700008. Additional actuarial reserves - AG XLIII	144,874				144,874
0799997. Totals (Gross)	106,460,050	0	106,117,461	0	342,589
0799998. Reinsurance ceded	26,652,464		26,454,749		197,715
0799999. Miscellaneous Reserves: Totals (Net)	79,807,586	0	79,662,712	0	144,874
9999999. Totals (Net) - Page 3, Line 1	11,988,233,373	0	9,916,550,984	0	2,071,682,389

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.
Non-Participating

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

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

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

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? ..... $
4.2 Amount of reserve? ..... $
4.3 Basis of reserve:
4.4 Basis of regular assessments:
4.5 Basis of special assessments:
4.6 Assessments collected during the year ..... $

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

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [X] No [ ]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 394,018,075
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 552,427,799
Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
7.3 State the amount of reserves established for this business: ..... $
7.4 Identify where the reserves are reported in the blank:

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $
8.2 State the amount of reserves established for this business: ..... $
8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [ ] No [X]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $
9.2 State the amount of reserves established for this business: ..... $
9.3 Identify where the reserves are reported in the blank:

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

1	Valuation Basis		4
	2	3	Increase in Actuarial Reserve Due to Change
Description of Valuation Class	Changed From	Changed To	
Universal Life (Implementation of Actuarial Guideline XXXVIII 8D)	2001 CSO 4.00% CRVM	2001 CSO 4.00% CRVM	0
Universal Life (Implementation of Actuarial Guideline XXXVIII 8D)	2001 CSO 4.50% CRVM	2001 CSO 4.50% CRVM	0
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	0
9999999 - Total (Column 4, only)			0

NON-GUARANTEED ELEMENTS OPINION
GENWORTH LIFE INSURANCE COMPANY

Interrogatory 3, following Exhibit 5 of the Statutory Annual Statement of Genworth Life Insurance Company (referred to herein as "GLIC"), provides a "yes" answer. That is, GLIC does at present issue and has in force policies that contain non-guaranteed elements.

This attachment provides the required statement and actuarial opinion with respect to policies that contain non-guaranteed elements.

Types of Products Covered By This Actuarial Opinion

GLIC has issued and/or currently issues the following types of products affected by this opinion:

1. Indeterminate premium life products;
2. Indeterminate premium term products;
3. Fixed premium universal life contracts;
4. Flexible premium universal life contracts;
5. Single premium universal life contracts;

Determination Procedures

Prior to the sales release of a product, GLIC's consulting actuaries test multiple scenarios to determine whether the profit margins desired by the company are attainable. During that process and later redetermination, consideration is given to the effect of the non-guaranteed elements on the ultimate cost/savings potential for the insured. Current premiums, mortality charges, expense factors, and interest spreads are set at the company's discretion based on both (1) projected profit margins using anticipated future experience factors and (2) competitive considerations. Our philosophy is to try to treat existing policyholders equitably and at the same time earn the rate of return assumed in pricing the product.

Interrogatories

1. Since this statement was last filed, have there been any changes in the values of non-guaranteed elements on new or existing business authorized for illustration by the company?

Illustrated interest rates for interest sensitive life contracts have varied throughout the statement year to reflect changes in the interest rates actually credited.

2. Since this statement was last filed, have there been any changes in the values of non-guaranteed elements actually charged or credited?

Current interest rates for interest sensitive life products have changed during the year to reflect differing results produced by the company's current interest rate procedure.

3. Indicate to what extent any changes described in 1 or 2 vary from the policy and/or general methods and procedures last reported for the affected contracts.

Changes described in 1 and 2, above, follow the policy and/or general methods and procedures of the company.

4. Are the anticipated experience factors underlying any non-guaranteed elements different from current experience?

The anticipated experience factors underlying non-guaranteed elements do not materially differ from current experience.

5. State whether anticipated investment income experience factors are based on (a) a portfolio average approach, (b) an investment generation approach, or (c) other.

Anticipated investment income experience factors are based on a modified investment generation by product line approach. This means that anticipated investment income experience factors are based on the period in which assets are invested or reinvested.

6. Describe how the company allocates anticipated experience among its various classes of business.

Anticipated experience is allocated, using experience studies, among five classes of business: annual fixed premium universal life products, annual flexible premium universal life products (salary savings), annual flexible premium universal life products (non-salary savings), single premium universal life products, and non-guaranteed premium traditional type products.

7. Does the undersigned believe there is substantial probability that illustrations authorized by the company to be presented on new and existing business cannot be supported by currently anticipated experience?

At this time, we believe that there is substantial probability that illustrations authorized by the company can be supported.

8. Describe any aspects of the determination of non-guaranteed elements not covered above that involve material departures from the actuarial principles and practices of the American Academy of Actuaries applicable to the determination of non-guaranteed elements.

We do not believe that any non-guaranteed elements not covered above involve material departures from the actuarial principles and practices of the American Academy of Actuaries applicable to the determination of non-guaranteed elements.

Actuarial Opinion

I, Thomas E. Hardy, am VP & Chief Risk Officer, Life Products, of Genworth Life and Annuity Insurance Company, and am a Member in good standing of the American Academy of Actuaries. I and/or members of my staff have examined the actuarial assumptions and methods used in determining non-guaranteed elements for the individual life insurance policies of the company used for delivery in the United States. The non-guaranteed elements included are those:

i. paid, credited, charged or determined in 2012; and

ii. authorized by the company to be illustrated on new and existing business during 2012.

Our examination included such review of the actuarial assumptions and methods of the underlying basic records and such tests as I considered necessary. In my opinion, the non-guaranteed elements described above have been determined in accordance with

generally accepted actuarial principles and practices applicable to the determination of non-guaranteed elements, except as described above.

Thomas E. Hardy

Thomas E. Hardy, MAAA, FSA, CERA
VP & Chief Risk Officer, Life Products

January 22, 2013

ANNUAL STATEMENT FOR THE YEAR 2012 OF
GENWORTH LIFE INSURANCE COMPANY

DETERMINATION POLICY FOR NON-GUARANTEED ELEMENTS

The company has the following lines of business which contain non-guaranteed elements:

Deferred Annuities (credited interest rates, fees)
Universal Life (credited interest rates, cost of insurance)
Interest Sensitive Whole Life (credited interest rates, cost of insurance)
Indeterminate Premium Term Life (gross premium rates)

Subject to contractual limits, the company's management retains full discretion to adjust all non-guaranteed elements.

Non-guaranteed elements, other than credited interest rates and certain deferred annuity fees, are priced with the expectation they will not need to be adjusted. However, if future anticipated experience of investment earnings, mortality, persistency or expenses differ substantially from pricing assumptions, non-guaranteed elements may be changed.

This opinion covers non-guaranteed elements for the deferred annuity product line.

The company's Managing Actuary for Annuities, working within parameters set by the Risk Committee, sets credited interest rates for new issues that is based on a target spread off investment rates available to it at the time. Reasonable variation in the spread is allowed to limit the frequency of rate changes and to provide for response to competitive pressures. To recognize differences in products, credited interest rates for new issues are adjusted by margins that vary by contract class.

The company follows a redetermination strategy developed through the application of option pricing theory to the profitability analysis of its products. The strategy does not directly reflect the current investment experience of the company on either an investment generation or portfolio average approach. Renewal rates are based on the relationship between the prior rate determined by this strategy and the then targeted rates. To recognize differences in products at redetermination, credited interest rates are adjusted by margins that vary by contract class and duration. Rates based on the application of this strategy are reviewed by the company's investment committee for reasonableness and changed as seen fit.

The determination (or redetermination) of deferred annuity fees and Caps on equity indexed products is determined periodically based on target interest spreads available to it at the time, and on the effect of current market volatility on option costs of the S&P 500.

INTERROGATORIES

1. Since the statement was last filed, have there been any changes in the values of non-guaranteed elements on new or existing business authorized for illustration by the company? If yes, describe the changes that were made.

   Yes, illustrations are authorized at any interest rate that does not exceed the rate actually being offered by the company; deferred annuity fees described above also changed during the year. As the company has changed actual values, the corresponding values authorized for illustration have changed.

2. Since this statement was last filed, have there been any changes in the values of non-guaranteed elements actually charged or credited? If yes, describe the changes that were made.

   Yes, in accordance with the company's policy:

   (a) Credited interest rates for new issues were changed several times during 2012 and guaranteed on a policy year basis.

   (b) For existing business which carries policy year interest guarantees and for which prior interest guarantees had expired, credited interest rates were adjusted on the policy anniversary and guaranteed until the next policy anniversary.

   (c) For existing business which carries calendar year interest guarantees and for which prior interest guarantees had expired, credited interest rates were adjusted on January 1, 2012 and guaranteed until December 31, 2012.

   (d) Deferred annuity fees changed several times during the year as described above. Once set, fees do not change with regard to the contract premiums to which they initially apply. Subsequent changes in fees apply only to contract premiums received subsequent to the change.

3. Indicate to what extent any changes described in 1 and 2 vary from the policy and/or general methods and procedures last reported for the affected contracts.

   No change in policy or general methods and procedures. A description for changes to deferred annuity fees has been added.

4. Are the anticipated experience factors underlying any non-guaranteed elements different from current experience? If yes, describe in general terms the ways in which future experience is anticipated to differ from current experience and the non-guaranteed element factors which are affected by such anticipation.

   Yes.

   (a) The company anticipates variations in the investment rates available to it, and in option costs of the S&P 500, and intends to adjust credited interest rates and fees accordingly.

   (b) The company anticipates variations in persistency based on the difference between future credited interest rates and then current new money rates. If actual variations differ from current anticipations, the company may adjust its strategy for redetermining credited interest rates.

5. State whether anticipated investment income experience factors are based on (a) a portfolio average approach, (b) an investment generation approach, or (c) other. If (b) or (c), describe the general basis used, including the investment generation groupings.

   Anticipated investment income experience factors are based on the application of the "pure expectations" theory of the term structure of interest rates, historical volatility assumptions and the company's current asset portfolio quality.

   Investment generations, for the determination of credited interest rates, are established at the discretion of the company's investment committee.

6. Describe how the company allocates anticipated experience among its various classes of business.

   Where appropriate, anticipated mortality, persistency and expenses are differentiated based on related class characteristics, such as underwriting standards, surrender penalty schedules, and commission rates.

7. Does the undersigned believe there is a substantial probability that illustrations authorized by the company to be presented on new and existing business cannot be supported by currently anticipated experience? If yes, indicate which classes and explain.

   Yes, the company intends to adjust credited interest rates and fees as previously described in 4(a). Illustrations are only a reflection of results if the company's credited rate and fees are as stated in the illustration.

8. Describe any aspects of the determination of non-guaranteed elements not covered above that involve material departures from the actuarial principles and practices of the American Academy of Actuaries applicable to the determination of non-guaranteed elements.

   None.

ACTUARIAL OPINION

I, Paul A. Haley, am Senior Vice President of Genworth Life Insurance Company and qualified to represent Genworth Life Insurance Company. I am a Member of the American Academy of Actuaries. I have examined the actuarial assumptions and methods used in determining non-guaranteed elements for the individual life insurance and annuity policies of the company used for delivery in the United States. The non-guaranteed elements included are those:

i. paid, credited, charged or determined in 2012; and

ii. authorized by the company to be illustrated on new and existing business during 2012.

My examination included such review of the actuarial assumptions and methods of the underlying basic records and such tests of the actuarial calculations as I considered necessary. In my opinion, the non-guaranteed elements described above have been determined in accordance with generally accepted actuarial principles and practices applicable to the determination of non-guaranteed elements.

Signed: Paul A. Haley

Paul A. Haley, FSA, MAAA

Title: Senior Vice President & Chief Actuary
Genworth Life Insurance Company

Date: February 7, 2013

Annual Statement for the year 2012

Genworth Life Insurance Company

EXHIBIT 5 – INTERROGATORIES

6. Statement of methods employed in valuation of contracts which are less than the reserves that would be held on a sta

Substandard Reserves for Structured Settlements are determined on the basis of the annuitant mortality tables (e.g. 1983-a) where a constant number of extra deaths per 1000 has been added to the mortality rates of the mortality table such that the complete expectation of life on the adjusted mortality table is toward the upper end of the range of estimates of life expectancy derived by licensed physicians during the underwriting process.

Substandard Reserves for Immediate Annuities issued in 2005 and forward are determined on the basis of the annuitant mortality tables (e.g. Annuity 2000) where a constant number of extra deaths per 1000 has been added to the mortality rates of the mortality table to produce the present value of future benefits using the rated up age derived by licensed physicians during the underwriting process.

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	Other Individual Contracts				
						5	6	7	8	9
		Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	481,662,405	31,450,901				450,190,326			21,178
2.	Additional contract reserves (a)	14,902,930,112	1,295,407,117				13,607,515,285			7,710
3.	Additional actuarial reserves-Asset/Liability analysis	470,000,000					470,000,000			
4.	Reserve for future contingent benefits	0								
5.	Reserve for rate credits	0								
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	15,854,592,517	1,326,858,017	0	0	0	14,527,705,611	0	0	28,888
8.	Reinsurance ceded	9,403,870,944	671,407,583				8,732,434,473			28,888
9.	Totals (Net)	6,450,721,573	655,450,434	0	0	0	5,795,271,139	0	0	0
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	3,943,694,823	341,808,816				3,601,886,007			
11.	Additional actuarial reserves-Asset/Liability analysis	0								
12.	Reserve for future contingent benefits	0								
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	3,943,694,823	341,808,816	0	0	0	3,601,886,007	0	0	0
15.	Reinsurance ceded	2,554,332,525	178,075,766				2,376,256,759			
16.	Totals (Net)	1,389,362,297	163,733,050	0	0	0	1,225,629,248	0	0	0
17.	TOTAL (Net)	7,840,083,870	819,183,484	0	0	0	7,020,900,386	0	0	0
18.	TABULAR FUND INTEREST	323,518,949	35,140,295				288,378,654			
	DETAILS OF WRITE-INS									
0601.										
0602.										
0603.										
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0
1301.										
1302.										
1303.										
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0

(a) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

Valuation Standard for Exhibit 6, Section A, Line 2
Annual Statement for the Year 2012 of the Genworth Life Insurance Company

Product Description	Issue Years	Morbidity	Mortality	Interest	Method/Basis
Long Term Care	1976 – 1979	Own Experience	58 CSO	4.00%	2 Yr Preliminary Term
	1980 – 1983	Own Experience	58 CSO	4.50%	2 Yr Preliminary Term
	1984 – 1985	Own Experience	80 CSO	6.00%	2 Yr Preliminary Term
	* 1986	Own Experience	80 CSO	6.00%	2 Yr Preliminary Term
	* 1987 - 1991	Own Experience	80 CSO	5.50%	1 Yr Preliminary Term
	* 1992	Own Experience	83 GAM	5.50%	1 Yr Preliminary Term
	* 1993 - 1994	Own Experience	83 GAM	5.00%	1 Yr Preliminary Term
	* 1995 – 2005	Own Experience	83 GAM	4.50%	1 Yr Preliminary Term
	* 2006 – 2012	Own Experience	94 GAM	4.00%	1 Yr Preliminary Term
Hospital Indemnity	All	56 Interco Hosp/Surg	58 CSO	3.00%	2 Yr Preliminary Term

* Also includes an assumption for voluntary lapsation.

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	2,475,269,212	1,050,218,760	1,196,498,062	228,552,390	0	0
2. Deposits received during the year	162,665,251		105,372,031	57,293,220		
3. Investment earnings credited to the account	109,342,704	31,650,443	67,794,161	9,898,100		
4. Other net change in reserves	(13,316,511)		(11,563,902)	(1,752,609)		
5. Fees and other charges assessed	268			268		
6. Surrender charges	8,134		8,134			
7. Net surrender or withdrawal payments	285,367,297	29,925,300	181,931,957	73,510,040		
8. Other net transfers to or (from) Separate Accounts	0					
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	2,448,584,957	1,051,943,903	1,176,160,261	220,480,793	0	0
10. Reinsurance balance at the beginning of the year	(607,967,730)	0	(607,838,198)	(129,532)	0	0
11. Net change in reinsurance assumed	(32,463,904)		(32,463,904)			
12. Net change in reinsurance ceded	(29,078,396)		(29,029,660)	(48,736)		
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(611,353,238)	0	(611,272,442)	(80,796)	0	0
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	1,837,231,719	1,051,943,903	564,887,819	220,399,997	0	0

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	6,406,173	0	46,347	4,282,314	1,913,034	0	0	164,479	0	0	0
	1.2 Reinsurance assumed	79,567	0	0	79,567	0	0	0	0	0	0	0
	1.3 Reinsurance ceded	2,978,957	0	46,347	2,932,610	0	0	0	0	0	0	0
	1.4 Net	3,506,783	0	0	1,429,271	1,913,034	0	0	164,479	0	0	0
2. In course of settlement:												
2.1 Resisted	2.11 Direct	0	0	0	0	0	0	0	0	0	0	0
	2.12 Reinsurance assumed	0										
	2.13 Reinsurance ceded	0										
	2.14 Net	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other	2.21 Direct	86,884,113	0	22,297,447	0	0	0	0	0	7,408,988	0	57,177,677
	2.22 Reinsurance assumed	33,026,366	0	8,402,333	0	0	0	0	0	308,061	0	24,315,973
	2.23 Reinsurance ceded	84,341,864	0	26,567,097	0	0	0	0	0	4,099,881	0	53,674,886
	2.24 Net	35,568,615	0	(b) 4,132,683	(b) 0	0	(b) 0	(b) 0	0	(b) 3,617,168	(b) 0	(b) 27,818,764
3. Incurred but unreported:												
	3.1 Direct	22,117,901	0	4,048,140	0	0	0	0	0	2,096,633	0	15,973,128
	3.2 Reinsurance assumed	22,913,505	0	1,837,389	0	0	0	0	0	49,683	0	21,026,433
	3.3 Reinsurance ceded	36,508,524	0	4,739,412	0	0	0	0	0	1,275,078	0	30,494,034
	3.4 Net	8,522,882	0	(b) 1,146,117	(b) 0	0	(b) 0	(b) 0	0	(b) 871,237	(b) 0	(b) 6,505,528
4. TOTALS	4.1 Direct	115,408,187	0	26,391,934	4,282,314	1,913,034	0	0	164,479	9,505,622	0	73,150,806
	4.2 Reinsurance assumed	56,019,438	0	10,239,722	79,567	0	0	0	0	357,743	0	45,342,406
	4.3 Reinsurance ceded	123,829,345	0	31,352,856	2,932,610	0	0	0	0	5,374,959	0	84,168,920
	4.4 Net	47,598,280	(a) 0	(a) 5,278,800	1,429,271	1,913,034	0	(a) 0	164,479	4,488,405	0	34,324,292

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

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

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	2,168,465,793	0	162,792,480	689,846,048	28,165,506	0	36,524,979	81,422,940	139,377,585	0	1,030,336,255
1.2 Reinsurance assumed	536,731,452	0	81,276,668	71,851,072	0	0	0	0	5,683,208	0	377,920,504
1.3 Reinsurance ceded	1,719,705,998	0	209,250,027	550,604,432	0	0	1,908,132	12,858	187,166,202	0	770,764,348
1.4 Net	(d) 985,491,247	0	34,819,121	211,092,687	28,165,506	0	34,616,847	81,410,082	(42,105,408)	0	637,492,411
2. Liability December 31, current year from Part 1:											
2.1 Direct	115,408,187	0	26,391,934	4,282,314	1,913,034	0	0	164,479	9,505,622	0	73,150,806
2.2 Reinsurance assumed	56,019,438	0	10,239,722	79,567	0	0	0	0	357,743	0	45,342,406
2.3 Reinsurance ceded	123,829,345	0	31,352,856	2,932,610	0	0	0	0	5,374,959	0	84,168,920
2.4 Net	47,598,280	0	5,278,800	1,429,271	1,913,034	0	0	164,479	4,488,405	0	34,324,292
3. Amounts recoverable from reinsurers December 31, current year	225,393,936	0	2,523,597	1,473,916	0	0	2,234,063	0	20,394,012	0	198,768,349
4. Liability December 31, prior year:											
4.1 Direct	112,608,214	0	30,121,438	4,579,136	2,353,017	0	3,365,771	410,853	8,704,329	0	63,073,670
4.2 Reinsurance assumed	51,603,114	0	11,288,620	153,288	0	0	0	0	290,434	0	39,870,772
4.3 Reinsurance ceded	115,218,247	0	33,237,575	2,677,605	0	0	0	0	4,937,433	0	74,365,634
4.4 Net	48,993,081	0	8,172,483	2,054,819	2,353,017	0	3,365,771	410,853	4,057,330	0	28,578,808
5. Amounts recoverable from reinsurers December 31, prior year	189,243,031		1,882,848	2,576,927					131,618,474		53,164,782
6. Incurred Benefits											
6.1 Direct	2,171,265,766	0	159,062,975	689,549,226	27,725,523	0	33,159,208	81,176,566	140,178,878	0	1,040,413,391
6.2 Reinsurance assumed	541,147,776	0	80,227,770	71,777,350	0	0	0	0	5,750,518	0	383,392,138
6.3 Reinsurance ceded	1,764,468,001	0	208,006,057	549,756,427	0	0	4,142,194	12,858	76,379,265	0	926,171,200
6.4 Net	947,945,541	0	31,284,689	211,570,150	27,725,523	0	29,017,014	81,163,708	69,550,130	0	497,634,328

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

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

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

(d) Includes $ 31,832,584 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)		46,938	46,938
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			0
	2.2 Common stocks			0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			0
	3.2 Other than first liens			0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			0
	4.2 Properties held for the production of income			0
	4.3 Properties held for sale			0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			0
6.	Contract loans	1,315,224	1,447,063	131,839
7.	Derivatives (Schedule DB)	239,860		(239,860)
8.	Other invested assets (Schedule BA)	10,499,511		(10,499,511)
9.	Receivables for securities		119,763	119,763
10.	Securities lending reinvested collateral assets (Schedule DL)			0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	12,054,595	1,613,764	(10,440,831)
13.	Title plants (for Title insurers only)			0
14.	Investment income due and accrued			0
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	14,450,593	7,345,992	(7,104,601)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			0
	15.3 Accrued retrospective premiums			0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	11,342,345	11,091,929	(250,416)
	16.2 Funds held by or deposited with reinsured companies			0
	16.3 Other amounts receivable under reinsurance contracts	2,943,666	3,103,061	159,395
17.	Amounts receivable relating to uninsured plans			0
18.1	Current federal and foreign income tax recoverable and interest thereon			0
18.2	Net deferred tax asset			0
19.	Guaranty funds receivable or on deposit			0
20.	Electronic data processing equipment and software	39,229,890	34,699,458	(4,530,432)
21.	Furniture and equipment, including health care delivery assets	93,156	292,375	199,219
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0
23.	Receivables from parent, subsidiaries and affiliates			0
24.	Health care and other amounts receivable			0
25.	Aggregate write-ins for other than invested assets	15,021,249	15,708,478	687,229
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	95,135,494	73,855,057	(21,280,437)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0
28.	Total (Lines 26 and 27)	95,135,494	73,855,057	(21,280,437)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Prepaid expenses	3,612,965	4,028,810	415,845
2502.	Commission receivable	3,625,919	3,573,079	(52,840)
2503.	Premium tax receivable	225,826	225,826	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	7,556,539	7,880,763	324,224
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	15,021,249	15,708,478	687,229

NOTES TO THE FINANCIAL STATEMENTS

Note#	Description	Page #
1	Summary of Significant Accounting Policies	19.1
2	Accounting Changes and Corrections of Errors	19.2
3	Business Combinations and Goodwill	19.3
4	Discontinued Operations	19.3
5	Investments	19.3
6	Joint Ventures, Partnerships and Limited Liability Companies	19.13
7	Investment Income	19.13
8	Derivative Instruments	19.13
9	Income Taxes	19.14
10	Information Concerning Parent, Subsidiaries and Affiliates	19.19
11	Debt	19.20
12	Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans	19.21
13	Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations	19.21
14	Contingencies	19.22
15	Leases	19.25
16	Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk	19.25
17	Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities	19.26
18	Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans	19.26
19	Direct Premium Written/Produced by Managing General Agents/Third Party Administrators	19.26
20	Fair Value Measurement	19.27
21	Other Items	19.29
22	Events Subsequent	19.31
23	Reinsurance	19.32
24	Retrospectively Rated Contracts & Contracts Subject to Redetermination	19.33
25	Change in Incurred Losses and Loss Adjustment Expenses	19.33
26	Intercompany Pooling Arrangements	19.33
27	Structured Settlements	19.33
28	Health Care Receivables	19.33
29	Participating Policies	19.33
30	Premium Deficiency Reserves	19.33
31	Reserves for Life Contracts and Annuity Contracts	19.33
32	Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics	19.34
33	Premium & Annuity Considerations Deferred and Uncollected	19.35
34	Separate Accounts	19.35
35	Loss/Claim Adjustment Expenses	19.37

NOTES TO THE FINANCIAL STATEMENTS

NOTE #1: SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices:

The accompanying statutory financial statements of Genworth Life Insurance Company (the "Company") have been prepared on the basis of accounting practices prescribed or permitted by the State of Delaware Department of Insurance (the "Delaware Department").

The State of Delaware requires insurance companies domiciled in the state to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") subject to any deviations prescribed or permitted by the Delaware Department.

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

		State of Domicile	2012	2011
NET INCOME				
(1)	Company state basis (Page 4, Line 35, Columns 1 & 2)	DE	$ 200,975,037	$ 22,919,662
(2)	State Prescribed Practices that increase/(decrease) NAIC SAP:	DE	-	-
(3)	State Permitted Practices that increase/(decrease) NAIC SAP:	DE	-	-
(4)	NAIC SAP (1-2-3=4)	DE	$ 200,975,037	$ 22,919,662
SURPLUS				
(5)	Company state basis (Page 3, Line 38, Columns 1 & 2)	DE	$ 3,410,535,235	$ 3,097,315,701
(6)	State Prescribed Practices that increase/(decrease) NAIC SAP:	DE	-	-
(7)	State Permitted Practices that increase/(decrease) NAIC SAP:	DE	-	-
(8)	NAIC SAP (5-6-7=8)	DE	$ 3,410,535,235	$ 3,097,315,701

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities, revenues and expenses. It also requires estimates in the disclosure of contingent assets and liabilities. Actual results could differ from these estimates.

C. Accounting Policy

Scheduled life premiums are recognized as income over the premium-paying period of the related policies. Flexible and single premiums and annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

(1) Short-term investments are stated at amortized cost, which approximates fair value.

(2) Bonds not backed by other loans are stated at amortized cost using the scientific method except where the NAIC designation has fallen to 6 and fair value has fallen below amortized cost, in which case they are carried at fair value.

(3) Common stocks of unaffiliated companies are carried at fair value.

(4) Preferred stocks are carried at amortized cost except where the NAIC designation is 4 or below and the fair value has fallen below amortized cost, in which case it is carried at fair value.

(5) Mortgage loans are carried at amortized cost and policy loans are stated at their aggregate unpaid balances.

(6) Loan-backed bonds and structured securities ("LBaSS") other than non-agency residential mortgage-backed securities are stated at amortized cost using the scientific method except where the NAIC designation has fallen to 6 and the fair value has fallen below amortized cost, in which case they are carried at fair value. Amortization of LBaSS is based on prepayment assumptions that are updated at least annually. Significant changes of estimated cash flows from original purchase assumptions are accounted for using the retrospective adjustment method for all such securities except for securities for which the Company recorded other-than-temporary impairment charges. In such instances, the prospective method is used.

(7) Investments in the common stock of subsidiary controlled and affiliated ("SCA") insurance companies are carried at the Company's proportional share of the statutory capital and surplus of the subsidiary. Noninsurance SCAs are carried at the U.S. Generally Accepted Accounting Principles ("U.S. GAAP") equity of the investee, adjusted for unamortized goodwill.

NOTES TO THE FINANCIAL STATEMENTS

(8) The Company has interests in joint ventures, partnerships or limited liability companies, which are carried based on the underlying audited U.S. GAAP equity of the investee.

(9) Derivative instruments that are effective hedges are carried at values consistent with the hedged items. Hedges of fixed income assets and/or liabilities are valued at amortized cost. Hedges of items carried at fair value are valued at fair value. The statement value of foreign currency hedges is carried separately from the statement value of the foreign currency assets that are being hedged. Derivatives that cease to be effective hedges are valued at fair value.

(10) The Company does not anticipate investment income as a factor in the premium deficiency calculations.

(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.

(12) The Company did not modify its capitalization policy from the prior year.

(13) The Company does not have any pharmaceutical rebate receivables.

NOTE #2: ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

Accounting Changes

On January 1, 2012, the Company adopted Statements of Statutory Accounting Principles ("SSAP") No. 101, *Income Taxes, A Replacement of SSAP No. 10R and SSAP No. 10* ("SSAP No. 101"). SSAP No. 101 changed the accounting for income taxes by modifying the deferred tax asset admissibility criteria and calculation components. It also contained new provisions for accounting for tax loss contingencies under a modified version of SSAP No. 5(R), *Liabilities, Contingencies and Impairment of Assets – Revised ("SSAP No.* 5(R)*").* The adoption of SSAP No. 101 had no impact on the Company's net income or capital and surplus.

On December 31, 2011, the Company adopted SSAP No. 5(R), which provides new accounting guidance for guarantee contracts, including certain guarantees issued on behalf of related parties. The adoption of SSAP No. 5(R) did not have an impact on the Company's net income or capital and surplus.

On January 1, 2011, the Company adopted changes to SSAP No. 43(R), *Loan-Backed and Structured Securities-Revised* ("SSAP No. 43(R)") that expand the definition of loan-backed and structured securities. As a result, more securities are subject to the accounting and disclosure requirements of SSAP 43(R). The adoption of SSAP No. 43(R) did not have a material impact on the Company's net income or capital and surplus.

Correction of Errors

During 2012, the Company recorded a prior period correction related to premium accruals and reserves on the Company's long-term care insurance ("LTCI") business. To record the correction, the Company increased uncollected premiums and agents' balances in the course of collection by $803,424 and commissions to agents due and accrued by $488,499, decreased aggregate reserve for accident and health contracts by $17,037,557 and premiums and annuity considerations for life and accident and health contracts received in advance by $3,092,736, with an offsetting increase to unassigned surplus of $20,445,218, in accordance with SSAP No. 3, *Accounting Changes and Corrections of Errors ("SSAP No. 3").*

During 2012, the Company recorded a prior period correction to its guaranty fund assessment expenses. To record the correction, the Company decreased guaranty fund assessment expenses by $5,943,691 with an offsetting increase to unassigned surplus, in accordance with SSAP No. 3.

During 2012, the Company recorded a prior period correction to its reinsurance reserves. To record the correction, the Company decreased the reinsurance reserve by $3,247,508 with an offsetting increase to unassigned surplus, in accordance with SSAP No. 3.

During 2011, the Company recorded two prior period corrections to its current Federal income taxes ("FIT") payable. The first correction, related to a tax contingency balance, increased the FIT liability by $7,871,300 with an offsetting decrease to unassigned surplus. The second correction is related to a correction of the tax impact from the sale of Genworth Seguros Mexico, S.A. de C.V., ("Genworth Seguros"), on September 30, 2009. To record this correction, the Company decreased the FIT current payable by $11,779,011 with an offsetting increase to unassigned surplus. Both corrections were recorded, in accordance with SSAP No. 3.

During 2011, the Company recorded a prior period adjustment to its ceded term life insurance reserves related to a treaty with its subsidiary, GLAIC. As a result of the error, the Company's ceded reserves were understated by $2,540,252 as of December 31, 2010. To correct the ceded statutory reserves, the Company increased ceded reserves by $2,540,252 and increased unassigned surplus, in accordance with SSAP No. 3.

During 2011, the Company recorded a prior period correction related to an allocation of branding expenses. To record the correction, the Company decreased general insurance expenses due and accrued by $1,293,567 with an offsetting increase to unassigned surplus, in accordance with SSAP No. 3.

During 2011, the Company recorded a prior period correction to its interest on funds withheld related to a treaty with Brookfield Life and Annuity Insurance Company Limited ("BLAIC") due to an error in recording interest on funds withheld related to prior years. As a result of the error, the Company's interest on funds withheld was understated by $34,300,657 as of December 31, 2010. To record the correction, the Company increased its other amounts payable on reinsurance by $34,300,657 with an offsetting decrease to unassigned surplus, in accordance with SSAP No. 3.

During 2011, the Company recorded a prior period correction to its commissions and expense allowances accounts on reinsurance ceded related to a treaty with BLAIC due to an error in recording these expenses in prior years. As a result of the error, the Company's expenses were overstated by $18,097,281 as of December 31, 2010. To record

NOTES TO THE FINANCIAL STATEMENTS

the correction, the Company increased its other amounts receivable under reinsurance contracts by $18,097,281 with an offsetting increase to unassigned surplus, in accordance with SSAP No. 3.

During 2011, the Company recorded a prior period correction to its statutory reserves for the term life insurance product. As of December 31, 2010, the reserves were overstated in the amount of $5,314,239. To record the correction, the Company decreased net reserves by $5,314,239 with an offsetting increase to unassigned surplus, in accordance with SSAP No. 3.

During 2011, the Company recorded a prior period correction to its statutory reserves for its LTCI product. As of December 31, 2010, the reserves were overstated in the amount of $24,715,951. To record the correction, the Company decreased net reserves by $24,715,951 with an offsetting increase to unassigned surplus, in accordance with SSAP No. 3.

NOTE #3: BUSINESS COMBINATION AND GOODWILL

A. Statutory Purchase Method

The Company did not engage in any acquisitions during the statement year.

B. Statutory Merger

The Company was not part of a statutory merger during the statement year.

C. Assumption Reinsurance

The Company did not enter into any assumption reinsurance agreements during the statement year.

D. Impairment Loss

The Company did not recognize any goodwill impairment losses from business combinations or goodwill during the statement year.

NOTE #4: DISCONTINUED OPERATIONS

The Company did not have any discontinued operations during the statement year.

NOTE #5: INVESTMENTS

A. Mortgage Loans Including Mezzanine Real Estate Loans.

(1) The maximum and minimum lending rates for mortgage loans during 2012 were: 7.8% and 3.75%, respectively. There were 59 new mortgage loans originating in 2012.

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

5%	$3,250,669,	number	1
3%	$17,399,586,	number	1
2%	$4,007,892,	number	1
1%	$15,329,644,	number	6

Explanation of the above table:
Percentage is the reduction in interest rates;
Dollar value is the carrying value of the mortgage loans impacted; and
Number is the number of outstanding loans that had the reduction in interest rates.

(3) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured, guaranteed or purchase money mortgages, was 75%.

	Current Year	Prior Year
(4) As of year end, the Company held mortgages with interest more than 180 days past due with a recorded investment, excluding accrued interest:	$ -	$ -
a. Total interest due on mortgages with interest more than 180 days past due	-	-
(5) Taxes, assessments and any amounts advanced and not included in the mortgage loan total	-	-
(6) Current year impaired loans with a related allowance for credit losses:		
a. Related allowance for credit losses	-	-
(7) Impaired mortgage loans without an allowance for credit losses	-	2,448,423
(8) Average recorded investment in impaired loans	-	2,448,423
(9) Interest income recognized during the period the loans were impaired	-	-
(10) Amount of interest income recognized on a cash basis during the year the loans were impaired	-	-

NOTES TO THE FINANCIAL STATEMENTS

	Current Year	Prior Year
(11) Allowance for credit losses:		
a. Balance at beginning of year	$ -	$ -
b. Additions charged to operations	-	-
c. Direct write-downs charged against the allowances	-	-
d. Recoveries of amounts previously charged off	-	-
e. Balance at end of year	-	-

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

B. Debt Restructuring

There was no debt restructuring during the statement year.

C. Reverse Mortgages

The Company does not have any reverse mortgage investments.

D. Loan-Backed Securities

(1) Prepayment assumptions for mortgage-backed/asset-backed structured securities were obtained from broker dealer survey values or internal estimates.

(2) The Company had no loan-backed securities with recognized other-than-temporary impairments ("OTTI") where the Company has the intent to sell or does not have the intent and ability to retain the investment for a period of time sufficient to recover the amortized cost basis as of December 31, 2012:

(3) The following table presents information about loan-backed securities with recognized OTTI as of December 31, 2012:

Cusip	Book/adjusted carrying value amortized cost before current period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of financial statement where reported
02660UAA8	$ 14,988,406	$14,988,406	$ -	$14,988,406	$ 7,300,202	September 30, 2009
04542BHN5	4,215,967	4,215,967	-	4,215,967	4,816,990	September 30, 2009
05946XRJ4	3,617,797	3,617,797	-	3,617,797	109,339	September 30, 2009
07386HQT1	1,623,602	930,195	693,407	930,195	256,876	September 30, 2009
073879J82	17,851,507	12,069,100	5,782,407	12,069,100	2,057,627	September 30, 2009
124860AB3	2,019,972	2,019,972	-	2,019,972	1,450,177	September 30, 2009
1266716Q4	659,749	510,204	149,545	510,204	303,725	September 30, 2009
1266716R2	315,756	208,658	107,098	208,658	304,027	September 30, 2009
1266736F4	13,940,478	12,022,354	1,918,124	12,022,354	2,108,658	September 30, 2009
1266736G2	481,750	355,326	126,424	355,326	88,878	September 30, 2009
12669GJM4	1,747,723	1,747,723	-	1,747,723	242,235	September 30, 2009
161505DW9	150,736	46,093	104,643	46,093	343,373	September 30, 2009
20047LAA4	28,368,548	28,368,548	-	28,368,548	21,215,820	September 30, 2009
201728EN8	476,713	476,713	-	476,713	475,760	September 30, 2009
22541NUS6	3,224,420	3,224,420	-	3,224,420	1,333,373	September 30, 2009
22541NUT4	546,763	165,643	381,120	165,643	217,171	September 30, 2009
22541NUU1	571,657	571,657	-	571,657	1,206,320	September 30, 2009
23322BFQ6	145,925	145,925	-	145,925	102,914	September 30, 2009
32027NJY8	1,910,557	1,571,872	338,685	1,571,872	542,789	September 30, 2009
337378AN3	58,954	58,954	-	58,954	116,923	September 30, 2009
361849XS6	1,736,296	1,642,916	93,380	1,642,916	606,092	September 30, 2009
362341GQ6	4,304,000	3,352,068	951,932	3,352,068	369,407	September 30, 2009
362405AC6	3,722,355	3,722,355	-	3,722,355	508,233	September 30, 2009
437084LR5	5,283,481	5,283,481	-	5,283,481	556,894	September 30, 2009
45254NNE3	296,030	102,712	193,318	102,712	162,050	September 30, 2009
46625MAQ2	461,010	461,010	-	461,010	345,715	September 30, 2009
46630GBH7	3,254,103	1,565,257	1,688,846	1,565,257	543,271	September 30, 2009
46631JAN8	33,708,863	33,572,703	136,160	33,572,703	29,671,493	September 30, 2009
501773DS1	924,130	924,130	-	924,130	756,316	September 30, 2009
542514HX5	2,526,109	1,028,992	1,497,117	1,028,992	1,560,369	September 30, 2009
542514JN5	384,207	215,803	168,404	215,803	146,530	September 30, 2009
576434X33	4,240,460	2,775,637	1,464,823	2,775,637	1,178,028	September 30, 2009
59020U4V4	787,080	787,080	-	787,080	676,175	September 30, 2009
61745MLK7	327,287	44,559	282,728	44,559	373,423	September 30, 2009
61745MLY7	990,855	990,855	-	990,855	451,056	September 30, 2009

NOTES TO THE FINANCIAL STATEMENTS

Cusip	Book/adjusted carrying value amortized cost before current period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of financial statement where reported
61745MMA8	$ 15,548	$ 15,548	$ -	$ 15,548	$ 3,096	September 30, 2009
61915RAP1	5,114,233	4,340,684	773,549	4,340,684	1,662,854	September 30, 2009
66987XEF8	1,428,257	761,245	667,012	761,245	665,971	September 30, 2009
669971AF0	711,137	465,811	245,326	465,811	208,833	September 30, 2009
71085PBP7	3,388,316	2,026,989	1,361,327	2,026,989	252,515	September 30, 2009
74922HAB8	3,429,624	3,172,118	257,506	3,172,118	900,985	September 30, 2009
75115YAB5	4,757,839	4,238,738	519,101	4,238,738	1,491,288	September 30, 2009
7609855P2	840,949	840,949	-	840,949	442,399	September 30, 2009
76110HM89	4,953,152	2,830,165	2,122,987	2,830,165	622,237	September 30, 2009
76110WJ49	5,041,732	4,245,717	796,015	4,245,717	2,375,500	September 30, 2009
76112BQB9	505,744	237,394	268,350	237,394	5,521	September 30, 2009
76112BTY6	422,212	295,858	126,354	295,858	15,946	September 30, 2009
929766RE5	6,079,664	6,079,664	-	6,079,664	1,560,507	September 30, 2009
92976BLL4	14,926,243	14,926,243	-	14,926,243	8,105,903	September 30, 2009
9497ERAK0	2,841,702	2,740,123	101,579	2,740,123	1,123,153	September 30, 2009
Total for the quarter ended September 30, 2009			**23,317,267**			
02660TGA5	27,668,410	27,019,300	649,110	27,019,300	13,695,640	December 31, 2009
02660UAA8	14,599,446	14,470,766	128,680	14,470,766	7,532,573	December 31, 2009
05946XRJ4	3,617,797	2,186,160	1,431,637	2,186,160	99,704	December 31, 2009
1266716Q4	510,204	384,869	125,335	384,869	371,963	December 31, 2009
126671Z90	218,295	101,190	117,105	101,190	62,036	December 31, 2009
126671ZA7	485,155	246,713	238,442	246,713	298,443	December 31, 2009
1266736F4	12,022,354	9,634,054	2,388,300	9,634,054	2,410,600	December 31, 2009
1266736G2	355,326	230,503	124,823	230,503	106,178	December 31, 2009
1266736H0	495,016	314,079	180,937	314,079	121,157	December 31, 2009
12669GJM4	1,721,525	1,123,555	597,970	1,123,555	240,925	December 31, 2009
152314NJ5	1,045,316	68,079	977,237	68,079	7,537	December 31, 2009
161546JB3	836,829	413,304	423,525	413,304	117,859	December 31, 2009
201728EN8	476,713	83,589	393,124	83,589	505,194	December 31, 2009
32027NJY8	-	708,174	(708,174)	708,174	718,828	December 31, 2009
362341GQ6	3,352,068	789,968	2,562,100	789,968	242,660	December 31, 2009
437084LR5	5,283,481	4,180,677	1,102,804	4,180,677	95,040	December 31, 2009
43710BAF3	249,400	148,887	100,513	148,887	54,506	December 31, 2009
45661XAA0	3,557,644	3,430,813	126,831	3,430,813	2,262,592	December 31, 2009
46630GBH7	1,560,167	1,020,240	539,927	1,020,240	567,181	December 31, 2009
46631JAN8	31,602,712	31,082,068	520,644	31,082,068	26,681,180	December 31, 2009
542514HX5	622,568	438,320	184,248	438,320	413,941	December 31, 2009
542514KF0	858,687	115,052	743,635	115,052	59,467	December 31, 2009
542514NG5	413,662	259,717	153,945	259,717	75,900	December 31, 2009
55265WCV3	2,020,231	1,840,167	180,064	1,840,167	49,050	December 31, 2009
576434X33	2,764,919	1,743,058	1,021,861	1,743,058	1,207,855	December 31, 2009
59020U4V4	787,080	567,734	219,346	567,734	690,025	December 31, 2009
61913PAT9	3,746,851	3,270,293	476,558	3,270,293	598,147	December 31, 2009
61915RAP1	4,134,650	3,845,178	289,472	3,845,178	1,813,338	December 31, 2009
66987XEF8	761,245	534,017	227,228	534,017	729,823	December 31, 2009
669971AF0	465,811	302,383	163,428	302,383	199,500	December 31, 2009
71085PBP7	2,026,989	390,076	1,636,913	390,076	248,870	December 31, 2009
71085PBQ5	517,939	146,884	371,055	146,884	98,010	December 31, 2009
74922HAB8	3,079,767	2,839,388	240,379	2,839,388	939,934	December 31, 2009
75115YAB5	4,095,008	3,682,720	412,288	3,682,720	1,418,848	December 31, 2009
7609855P2	840,949	647,980	192,969	647,980	432,563	December 31, 2009
76110HM89	2,830,165	1,477,621	1,352,544	1,477,621	759,903	December 31, 2009
76110WG75	1,262,082	101,491	1,160,591	101,491	293,315	December 31, 2009
76110WJ49	3,789,958	3,207,781	582,177	3,207,781	1,739,918	December 31, 2009
76110WWP7	512,041	336,614	175,427	336,614	89,090	December 31, 2009
76112BJH4	5,450,561	5,251,738	198,823	5,251,738	214,790	December 31, 2009

NOTES TO THE FINANCIAL STATEMENTS

Cusip	Book/adjusted carrying value amortized cost before current period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of financial statement where reported
76112BTY6	$ 295,858	$ 176,666	$ 119,192	$ 176,666	$ 27,340	December 31, 2009
79548CBY1	353,185	224,869	128,316	224,869	134,833	December 31, 2009
83611MDN5	136,560	34,655	101,905	34,655	19,855	December 31, 2009
9497ERAK0	2,740,123	2,625,360	114,763	2,625,360	1,098,372	December 31, 2009
94983WAE3	4,809,284	4,641,771	167,513	4,641,771	4,073,573	December 31, 2009
Total for the quarter ended December 31, 2009			**22,635,510**			
02660TGA5	27,019,300	25,844,170	1,175,130	25,844,170	14,373,240	March 31, 2010
04542BHN5	3,192,324	583,422	2,608,902	583,422	2,061,660	March 31, 2010
07386HQT1	930,195	814,804	115,391	814,804	38,275	March 31, 2010
073879J82	12,069,100	10,244,839	1,824,261	10,244,839	383,611	March 31, 2010
1266736F4	9,634,054	7,338,756	2,295,298	7,338,756	1,707,650	March 31, 2010
161546JB3	413,304	193,389	219,915	193,389	341,008	March 31, 2010
161630CF3	5,128,671	4,990,182	138,489	4,990,182	4,662,124	March 31, 2010
22540VDD1	4,968,352	4,810,764	157,588	4,810,764	3,831,467	March 31, 2010
22541NUS6	3,224,420	3,094,278	130,142	3,094,278	1,835,496	March 31, 2010
361849WH1	1,497,067	1,030,677	466,390	1,030,677	874,660	March 31, 2010
45256HAF5	1,849,663	1,749,190	100,473	1,749,190	417,382	March 31, 2010
46630GBH7	1,016,363	910,765	105,598	910,765	264,235	March 31, 2010
46631JAN8	29,753,489	29,266,533	486,956	29,266,533	26,991,441	March 31, 2010
52108HDQ4	1,004,461	909,569	94,892	909,569	400,540	March 31, 2010
52521VAJ1	6,258,500	4,646,342	1,612,158	4,646,342	562,451	March 31, 2010
576434X33	1,736,278	1,437,307	298,971	1,437,307	2,031,275	March 31, 2010
59023PAD5	3,943,044	3,919,809	23,235	3,919,809	561,210	March 31, 2010
61913PAS1	6,134,507	6,036,072	98,435	6,036,072	1,000,293	March 31, 2010
61913PAT9	3,161,859	2,719,915	441,944	2,719,915	568,497	March 31, 2010
61915RAP1	3,711,459	3,700,998	10,461	3,700,998	692,371	March 31, 2010
669971AF0	302,383	170,539	131,844	170,539	82,200	March 31, 2010
68389FDV3	1,135,198	886,132	249,066	886,132	153,314	March 31, 2010
74922HAB8	2,757,767	2,544,265	213,502	2,544,265	1,478,009	March 31, 2010
75115YAB5	3,564,193	3,293,143	271,050	3,293,143	1,667,428	March 31, 2010
76110WJ49	2,815,559	1,745,631	1,069,928	1,745,631	256,654	March 31, 2010
76112BJH4	5,251,738	5,088,692	163,046	5,088,692	71,942	March 31, 2010
929766RE5	6,079,664	6,077,069	2,595	6,077,069	1,676,550	March 31, 2010
9497ERAK0	2,625,360	2,438,946	186,414	2,438,946	1,845,713	March 31, 2010
Total for the quarter ended March 31, 2010			**14,692,074**			
02660TGA5	25,844,170	25,287,410	556,760	25,287,410	12,531,064	June 30, 2010
07386HQT1	814,804	642,266	172,538	642,266	102,018	June 30, 2010
36161RBC2	744,046	454,906	289,140	454,906	131,076	June 30, 2010
361849WH1	1,030,677	929,216	101,461	929,216	937,421	June 30, 2010
3623414B2	6,579,529	6,520,807	58,722	6,520,807	6,441,748	June 30, 2010
46629DAK1	1,131,243	1,084,136	47,107	1,084,136	983,335	June 30, 2010
46630GBH7	906,778	715,711	191,067	715,711	545,413	June 30, 2010
52108HDR2	134,730	-	134,730	-	638,066	June 30, 2010
52521VAJ1	4,646,342	616,901	4,029,441	616,901	10,419	June 30, 2010
576434X33	1,431,289	1,293,263	138,026	1,293,263	863,647	June 30, 2010
59023PAD5	3,918,815	3,459,722	459,093	3,459,722	1,566,406	June 30, 2010
61745MLZ4	1,088,105	886,138	201,967	886,138	74,651	June 30, 2010
74922HAB8	2,457,732	2,300,666	157,066	2,300,666	888,137	June 30, 2010
75115YAB5	3,180,819	3,015,567	165,252	3,015,567	1,251,654	June 30, 2010
7609855P2	647,980	251,258	396,722	251,258	14,282	June 30, 2010
Total for the quarter ended June 30, 2010			**7,099,092**			
02660UAA8	13,241,950	13,087,070	154,880	13,087,070	8,153,788	September 30, 2010
05946XRJ4	2,186,160	1,869,307	316,853	1,869,307	170,429	September 30, 2010
1266716Q4	384,869	276,659	108,210	276,659	373,901	September 30, 2010

NOTES TO THE FINANCIAL STATEMENTS

Cusip	Book/adjusted carrying value amortized cost before current period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of financial statement where reported
12669GJM4	$ 1,103,062	$ 380,827	$ 722,235	$ 380,827	$ 64,095	September 30, 2010
200466AK6	2,191,204	2,040,811	150,393	2,040,811	1,979,878	September 30, 2010
22540AXY9	200,548	130,915	69,633	130,915	188,960	September 30, 2010
22540VDD1	4,810,764	4,549,726	261,038	4,549,726	4,268,088	September 30, 2010
362341GQ6	789,968	580,611	209,357	580,611	134,186	September 30, 2010
43710BAF3	148,887	50,930	97,957	50,930	74,485	September 30, 2010
466247NQ2	25,358,410	25,094,707	263,703	25,094,707	24,201,887	September 30, 2010
46628BBF6	5,193,555	5,073,393	120,162	5,073,393	4,842,251	September 30, 2010
46630GBH7	712,175	567,451	144,724	567,451	506,342	September 30, 2010
46631JAN8	23,360,672	23,248,586	112,086	23,248,586	22,785,759	September 30, 2010
52108HDQ4	909,569	314,352	595,217	314,352	854,067	September 30, 2010
52521BAA4	14,284,050	13,483,986	800,064	13,483,986	7,784,213	September 30, 2010
576434X33	1,289,182	782,777	506,405	782,777	612,056	September 30, 2010
59023PAD5	3,458,783	2,327,468	1,131,315	2,327,468	1,544,565	September 30, 2010
74922HAB8	2,223,757	2,074,903	148,854	2,074,903	878,372	September 30, 2010
75115YAB5	2,904,825	2,772,657	132,168	2,772,657	1,180,962	September 30, 2010
7609855P2	251,258	66,852	184,406	66,852	31,164	September 30, 2010
76112BJH4	5,088,692	4,898,906	189,786	4,898,906	510,378	September 30, 2010
94983VAJ4	2,649,638	2,589,969	59,669	2,589,969	2,527,959	September 30, 2010
94983WAE3	3,415,426	3,208,922	206,504	3,208,922	2,965,455	September 30, 2010
Total for the quarter ended September 30, 2010			**6,685,619**			
07326BAB3	16,775,429	14,111,554	2,663,875	14,111,554	5,533,100	December 31, 2010
1266716R2	208,658	107,257	101,401	107,257	346,258	December 31, 2010
1266736F4	7,338,756	6,981,200	357,556	6,981,200	2,975,306	December 31, 2010
200466AK6	1,790,054	1,692,750	97,304	1,692,750	1,702,270	December 31, 2010
23322BKP2	823,762	735,370	88,392	735,370	332,479	December 31, 2010
36161RBB4	3,294,508	3,003,777	290,731	3,003,777	479,099	December 31, 2010
36161RBC2	1,182,238	164,175	1,018,063	164,175	127,298	December 31, 2010
45661XAA0	2,512,101	2,086,389	425,712	2,086,389	2,163,722	December 31, 2010
46629CAG2	1,725,237	1,690,661	34,576	1,690,661	1,555,704	December 31, 2010
46629DAK1	719,477	689,401	30,076	689,401	577,278	December 31, 2010
576434X33	782,584	457,840	324,744	457,840	239,799	December 31, 2010
59023PAD5	2,327,233	1,133,456	1,193,777	1,133,456	1,268,525	December 31, 2010
74922HAB8	2,017,589	1,880,319	137,270	1,880,319	982,067	December 31, 2010
75115YAB5	2,701,548	2,504,659	196,889	2,504,659	1,129,125	December 31, 2010
76112BJH4	4,898,906	3,605,151	1,293,755	3,605,151	666,328	December 31, 2010
79549AJV2	3,031,529	2,997,722	33,807	2,997,722	2,064,240	December 31, 2010
Total for the quarter ended December 31, 2010			**8,287,928**			
07325BAC2	4,742,190	4,651,090	91,100	4,651,090	2,833,771	March 31, 2011
07325KAB4	1,584,330	1,490,586	93,744	1,490,586	682,614	March 31, 2011
07326BAB3	13,934,475	11,389,235	2,545,240	11,389,235	4,953,322	March 31, 2011
073879J82	10,244,839	9,048,353	1,196,486	9,048,353	3,509,243	March 31, 2011
1266736F4	6,981,200	5,712,685	1,268,515	5,712,685	3,052,401	March 31, 2011
12669GJM4	375,959	239,968	135,991	239,968	71,522	March 31, 2011
16163LAQ5	7,511,810	7,475,515	36,295	7,475,515	7,122,763	March 31, 2011
23322BFQ6	92,781	16,888	75,893	16,888	36,704	March 31, 2011
23322BKQ0	110,334	43,252	67,082	43,252	52,133	March 31, 2011
32027NJY8	573,885	363,858	210,027	363,858	547,713	March 31, 2011
3623414B2	4,576,344	4,517,848	58,496	4,517,848	4,451,563	March 31, 2011
362405AC6	3,722,355	2,124,033	1,598,322	2,124,033	668,095	March 31, 2011
46625MFV6	780,004	675,395	104,609	675,395	668,614	March 31, 2011
46629CAG2	1,416,930	1,345,783	71,147	1,345,783	1,259,257	March 31, 2011
46630PAE5	4,408,155	4,372,643	35,512	4,372,643	4,031,440	March 31, 2011
501773DS1	916,989	726,434	190,555	726,434	649,325	March 31, 2011
52108HRR7	915,393	903,945	11,448	903,945	509,071	March 31, 2011

NOTES TO THE FINANCIAL STATEMENTS

Cusip	Book/adjusted carrying value amortized cost before current period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of financial statement where reported
52108HRT3	$ 516,238	$ 507,437	$ 8,801	$ 507,437	$ 212,893	March 31, 2011
542514NG5	259,717	141,955	117,762	141,955	243,260	March 31, 2011
576434X33	391,615	248,105	143,510	248,105	69,002	March 31, 2011
59020U4V4	567,734	111,682	456,052	111,682	438,910	March 31, 2011
74922HAB8	1,829,011	1,751,364	77,647	1,751,364	989,145	March 31, 2011
75115YAB5	2,438,712	2,287,124	151,588	2,287,124	1,048,303	March 31, 2011
76110WJ49	1,668,196	1,498,172	170,024	1,498,172	721,198	March 31, 2011
76112BCG3	4,977,594	4,672,137	305,457	4,672,137	2,355,778	March 31, 2011
76112BJH4	3,605,151	3,254,137	351,014	3,254,137	638,804	March 31, 2011
Total for the quarter ended March 31, 2011			**9,572,317**			
000759BT6	657,825	563,798	94,027	563,798	545,016	June 30, 2011
05946XMK6	7,528,151	485,674	7,042,477	485,674	485,674	June 30, 2011
07386HQT1	642,266	153,710	488,556	153,710	153,710	June 30, 2011
073879J82	9,048,353	3,366,554	5,681,799	3,366,554	3,366,554	June 30, 2011
126670CS5	386,240	246,932	139,308	246,932	340,719	June 30, 2011
126671ZA7	246,713	128,505	118,208	128,505	200,421	June 30, 2011
1266733F7	3,000,000	875,781	2,124,219	875,781	875,781	June 30, 2011
1266736F4	5,712,685	2,352,069	3,360,616	2,352,069	2,352,069	June 30, 2011
12669GJM4	239,128	56,571	182,557	56,571	56,571	June 30, 2011
152314MN7	1,636,120	445,481	1,190,639	445,481	445,481	June 30, 2011
201728EM0	1,010,442	861,593	148,849	861,593	768,403	June 30, 2011
23322BKP2	735,370	634,265	101,105	634,265	366,904	June 30, 2011
251563EG3	432,506	114,287	318,219	114,287	114,287	June 30, 2011
36161RBB4	3,243,542	1,567,012	1,676,530	1,567,012	1,567,012	June 30, 2011
362341GQ6	580,611	232,016	348,595	232,016	232,016	June 30, 2011
362341TP4	5,957,000	2,594,345	3,362,655	2,594,345	2,594,345	June 30, 2011
362405AC6	2,124,033	535,955	1,588,078	535,955	535,955	June 30, 2011
36242DL68	4,725,750	1,837,277	2,888,473	1,837,277	1,837,277	June 30, 2011
39538WAG3	13,832,000	6,048,664	7,783,336	6,048,664	6,048,664	June 30, 2011
437084LR5	4,180,677	349,129	3,831,548	349,129	349,129	June 30, 2011
437084LS3	222,392	44,166	178,226	44,166	44,166	June 30, 2011
466247NQ2	20,823,962	20,749,717	74,245	20,749,717	19,755,144	June 30, 2011
46625MAQ2	461,010	292,246	168,764	292,246	487,037	June 30, 2011
46625MFV6	675,395	503,550	171,845	503,550	613,477	June 30, 2011
46629CAG2	917,103	893,741	23,362	893,741	804,010	June 30, 2011
46631JAN8	14,173,074	13,957,526	215,548	13,957,526	13,735,924	June 30, 2011
55265KT41	6,666,951	6,459,235	207,716	6,459,235	6,724,706	June 30, 2011
576434X33	216,815	58,715	158,100	58,715	70	June 30, 2011
61913PAT9	2,444,402	1,555,406	888,996	1,555,406	1,555,406	June 30, 2011
68383NCG6	15,487,000	4,318,705	11,168,295	4,318,705	4,318,705	June 30, 2011
74922HAB8	1,695,734	967,024	728,710	967,024	967,024	June 30, 2011
75115YAB5	2,213,455	959,946	1,253,509	959,946	959,946	June 30, 2011
76110HM89	1,477,621	160,936	1,316,685	160,936	160,936	June 30, 2011
76110WJ49	1,443,345	682,921	760,424	682,921	682,921	June 30, 2011
76110WWP7	336,614	127,396	209,218	127,396	127,396	June 30, 2011
76112BJH4	3,254,137	600,076	2,654,061	600,076	600,076	June 30, 2011
81441PCQ2	6,000,000	1,573,512	4,426,488	1,573,512	1,573,512	June 30, 2011
Total for the quarter ended June 30, 2011			**67,073,986**			
02660UAA8	11,786,562	11,620,328	166,234	11,620,328	6,869,255	September 30, 2011
161630CF3	2,172,128	2,050,736	121,392	2,050,736	1,915,589	September 30, 2011
22540AXY9	130,915	39,972	90,943	39,972	70,236	September 30, 2011
23322BKP2	634,265	512,979	121,286	512,979	340,626	September 30, 2011
466247J46	2,083,445	1,936,747	146,698	1,936,747	1,703,462	September 30, 2011
466247NQ2	18,964,039	18,711,721	252,318	18,711,721	17,254,417	September 30, 2011
46629DAK1	596,758	549,302	47,456	549,302	462,175	September 30, 2011

NOTES TO THE FINANCIAL STATEMENTS

Cusip	Book/adjusted carrying value amortized cost before current period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of financial statement where reported
46630GBH7	$ 558,435	$ 379,176	$ 179,259	$ 379,176	$ 475,017	September 30, 2011
46630PAE5	3,021,162	2,895,944	125,218	2,895,944	2,332,377	September 30, 2011
46631JAN8	11,388,811	11,146,720	242,091	11,146,720	10,591,301	September 30, 2011
52521VAJ1	616,901	417,446	199,455	417,446	-	September 30, 2011
55265WCV3	1,686,198	1,492,324	193,874	1,492,324	865,290	September 30, 2011
669971AF0	170,539	85,270	85,269	85,270	165,405	September 30, 2011
94983VAJ4	1,558,820	1,501,079	57,741	1,501,079	1,403,205	September 30, 2011
Total for the quarter ended September 30, 2011			**2,029,234**			
02660TGA5	25,287,410	24,571,705	715,705	24,571,705	10,138,408	December 31, 2011
02660UAA8	11,360,954	11,143,036	217,918	11,143,036	6,242,475	December 31, 2011
05946XRJ4	1,869,307	1,705,262	164,045	1,705,262	199,545	December 31, 2011
07383UBE4	1,901,401	1,710,962	190,439	1,710,962	1,581,877	December 31, 2011
073879J82	3,366,554	2,972,142	394,412	2,972,142	2,972,142	December 31, 2011
1266736F4	2,352,069	1,264,630	1,087,439	1,264,630	1,264,630	December 31, 2011
22540VDD1	4,549,726	560,705	3,989,021	560,705	560,705	December 31, 2011
22541SRY6	4,310,000	4,298,270	11,730	4,298,270	2,428,263	December 31, 2011
362405AC6	535,955	214,830	321,125	214,830	214,830	December 31, 2011
36242DL68	1,837,277	1,652,699	184,578	1,652,699	1,652,699	December 31, 2011
45254NKA4	813,259	320,238	493,021	320,238	320,238	December 31, 2011
466247NQ2	17,567,590	17,447,491	120,099	17,447,491	15,530,935	December 31, 2011
46629CAG2	837,438	810,148	27,290	810,148	677,440	December 31, 2011
52521TAQ0	13,435,140	13,430,266	4,874	13,430,266	11,923,388	December 31, 2011
61745MLJ0	777,362	179,225	598,137	179,225	778,579	December 31, 2011
61915RAP1	3,229,576	1,253,653	1,975,923	1,253,653	1,253,653	December 31, 2011
66987XEF8	534,017	311,000	223,017	311,000	311,000	December 31, 2011
68383NCG6	4,318,705	2,412,240	1,906,465	2,412,240	2,412,240	December 31, 2011
86359LFU8	4,224,000	1,155,208	3,068,792	1,155,208	1,155,208	December 31, 2011
94983VAJ4	1,326,915	1,274,836	52,079	1,274,836	1,154,808	December 31, 2011
Total for the quarter ended December 31, 2011			**15,746,109**			
02660TGA5	24,571,705	23,702,026	869,679	23,702,026	12,528,012	March 31, 2012
02660UAA8	10,794,208	10,619,014	175,194	10,619,014	6,919,191	March 31, 2012
05946XRJ4	1,705,262	1,237,435	467,827	1,237,435	292,781	March 31, 2012
07325BAC2	4,309,522	3,962,818	346,704	3,962,818	1,944,618	March 31, 2012
07325KAB4	1,300,967	1,158,590	142,377	1,158,590	768,552	March 31, 2012
07325MAB0	7,632,611	7,383,585	249,026	7,383,585	3,511,001	March 31, 2012
07325YAB4	4,393,520	3,993,305	400,215	3,993,305	1,850,159	March 31, 2012
07326BAB3	10,947,343	7,394,726	3,552,617	7,394,726	1,910,666	March 31, 2012
22540AXX1	1,029,858	423,570	606,288	423,570	625,530	March 31, 2012
466247NQ2	16,261,881	16,157,062	104,819	16,157,062	15,666,893	March 31, 2012
46625MFV6	503,550	125,415	378,135	125,415	180,033	March 31, 2012
46630PAE5	2,131,731	1,925,992	205,739	1,925,992	1,668,482	March 31, 2012
52521GAA3	13,063,213	12,532,169	531,044	12,532,169	9,305,775	March 31, 2012
52521VAJ1	417,446	302,188	115,258	302,188	-	March 31, 2012
76112BCG3	4,672,137	4,216,154	455,983	4,216,154	2,374,376	March 31, 2012
Total for the quarter ended March 31, 2012			**8,600,905**			
02660TGA5	23,702,026	23,298,052	403,974	23,298,052	9,941,484	June 30, 2012
05946XRJ4	1,237,435	351,334	886,101	351,334	276,655	June 30, 2012
07324NAA1	11,675,482	11,303,863	371,619	11,303,863	6,991,664	June 30, 2012
07324NAB9	4,670,193	4,521,615	148,578	4,521,615	2,509,248	June 30, 2012
07325BAC2	3,873,665	3,807,140	66,525	3,807,140	1,937,965	June 30, 2012
07325KAA6	5,720,600	5,649,085	71,515	5,649,085	3,505,584	June 30, 2012
07325KAB4	1,134,714	1,039,899	94,815	1,039,899	574,219	June 30, 2012
07325MAB0	7,196,202	7,125,730	70,472	7,125,730	3,124,341	June 30, 2012

NOTES TO THE FINANCIAL STATEMENTS

Cusip	Book/adjusted carrying value amortized cost before current period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of financial statement where reported
07325YAB4	$ 3,868,533	$ 3,662,749	$ 205,784	$ 3,662,749	$ 1,963,814	June 30, 2012
07326BAB3	7,309,859	5,158,629	2,151,230	5,158,629	1,731,343	June 30, 2012
07387AFP5	8,498,103	7,883,417	614,686	7,883,417	4,813,632	June 30, 2012
126670CS5	246,932	147,666	99,266	147,666	153,300	June 30, 2012
1266736G2	230,503	95,756	134,747	95,756	221,218	June 30, 2012
16163LAQ5	3,178,546	3,075,516	103,030	3,075,516	2,962,013	June 30, 2012
22540AXY9	28,710	-	28,710	-	45,942	June 30, 2012
22541NUT4	165,643	49,679	115,964	49,679	67,390	June 30, 2012
22541NUU1	571,657	294,132	277,525	294,132	278,759	June 30, 2012
22541SRY6	4,298,270	4,029,144	269,126	4,029,144	2,396,308	June 30, 2012
466247J46	1,516,629	1,383,463	133,166	1,383,463	1,293,262	June 30, 2012
466247NQ2	15,596,754	15,524,367	72,387	15,524,367	15,074,182	June 30, 2012
46628BBF6	1,595,555	1,475,534	120,021	1,475,534	1,377,494	June 30, 2012
46629CAG2	753,646	702,326	51,320	702,326	649,171	June 30, 2012
46630GBH7	352,061	151,737	200,324	151,737	195,408	June 30, 2012
46631JAN8	9,861,063	9,426,236	434,827	9,426,236	9,255,782	June 30, 2012
52521GAA3	11,919,929	$11,858,535	61,394	11,858,535	8,780,739	June 30, 2012
55265WCV3	1,426,995	1,147,237	279,758	1,147,237	825,742	June 30, 2012
59023PAD5	1,129,579	625,687	503,892	625,687	937,684	June 30, 2012
785136AB8	579,223	542,588	36,635	542,588	35,962	June 30, 2012
79549AJV2	2,997,722	2,882,768	114,954	2,882,768	2,259,200	June 30, 2012
94983VAJ4	1,153,283	1,104,148	49,135	1,104,148	1,037,092	June 30, 2012
Total for the quarter ended June 30, 2012			**8,171,480**			
02660TGA5	23,298,052	22,618,416	679,636	22,618,416	14,516,544	September 30, 2012
04542BHN5	430,384	294,442	135,942	294,442	391,251	September 30, 2012
07325MAB0	6,969,794	6,890,611	79,183	6,890,611	3,783,582	September 30, 2012
07326BAB3	5,097,560	4,446,707	650,853	4,446,707	3,110,631	September 30, 2012
07387AFP5	7,844,611	6,999,154	845,457	6,999,154	4,802,622	September 30, 2012
1266736H0	314,079	126,631	187,448	126,631	280,731	September 30, 2012
22540VDB5	806,804	702	806,102	702	126,650	September 30, 2012
22540VDD1	457,211	-	457,211	-	614,492	September 30, 2012
22541NUU1	294,132	-	294,132	-	244,960	September 30, 2012
23322BFP8	363,346	318,048	45,298	318,048	189,471	September 30, 2012
361849WF5	3,578,860	3,488,560	90,300	3,488,560	3,567,602	September 30, 2012
45256HAF5	1,749,190	1,656,085	93,105	1,656,085	1,314,948	September 30, 2012
46625MFT1	912,270	808,119	104,151	808,119	680,034	September 30, 2012
46625MFV6	117,572	-	117,572	-	107,924	September 30, 2012
74922HAB8	853,078	652,787	200,291	652,787	553,954	September 30, 2012
76112BCG3	4,216,154	4,062,627	153,527	4,062,627	3,089,786	September 30, 2012
785136AB8	461,950	446,491	15,459	446,491	33,169	September 30, 2012
79549AJV2	2,882,768	2,021,828	860,940	2,021,828	2,143,436	September 30, 2012
Total for the quarter ended September 30, 2012			**5,816,607**			
02660TGA5	22,618,416	22,357,332	261,084	22,357,332	14,609,280	December 31, 2012
07324NAA1	10,796,026	10,626,186	169,840	10,626,186	6,749,948	December 31, 2012
07324NAB9	4,318,477	4,250,055	68,422	4,250,055	2,586,240	December 31, 2012
07325KAA6	5,327,142	5,278,322	48,820	5,278,322	3,641,342	December 31, 2012
07325KAB4	980,635	917,063	63,572	917,063	645,067	December 31, 2012
07325MAB0	6,697,421	6,551,097	146,324	6,551,097	4,172,551	December 31, 2012
07326BAB3	4,399,600	3,970,521	429,079	3,970,521	3,077,678	December 31, 2012
126670CS5	147,666	51,148	96,518	51,148	51,045	December 31, 2012
22541NUS6	3,094,278	1,678,359	1,415,919	1,678,359	3,002,170	December 31, 2012
22541NUT4	49,679	-	49,679	-	83,790	December 31, 2012
23322BKP2	512,979	378,002	134,977	378,002	426,068	December 31, 2012
46625MFT1	808,119	678,750	129,369	678,750	713,347	December 31, 2012
46630PAE5	1,686,024	1,600,693	85,331	1,600,693	1,523,695	December 31, 2012

NOTES TO THE FINANCIAL STATEMENTS

Cusip	Book/adjusted carrying value amortized cost before current period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of financial statement where reported
52521GAA3	$ 11,447,043	$11,393,627	$ 53,416	$11,393,627	$ 9,143,671	December 31, 2012
76112BCG3	4,030,581	3,684,040	346,541	3,684,040	3,899,469	December 31, 2012
79549AJV2	2,010,452	1,236,763	773,689	1,236,763	1,171,289	December 31, 2012
Total for the quarter ended December 31, 2012			**4,272,580**			
Total	XXX	XXX	**$204,000,708**	XXX	XXX	

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

1. Less than 12 months	$ 7,167,673
2. 12 months or longer	139,427,237

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months	$ 199,624,193
2. 12 months or longer	588,314,613

(5) The Company regularly evaluates securities in an unrealized loss position for other-than-temporary impairments. For debt securities, the Company considers all available information relevant to the collectability of the security, including information about past events, current conditions, and reasonable and supportable forecasts, when developing the estimate of cash flows expected to be collected. More specifically for mortgage-backed and asset-backed securities, the Company also utilizes performance indicators of the underlying assets including defaults or delinquency rates, loans to collateral value ratio, third-party credit enhancements, current levels of subordination, vintage and other relevant characteristics of the security or underlying assets to develop the Company's estimate of cash flows. Estimating the cash flows expected to be collected is a quantitative and qualitative process that incorporates information received from third-party sources along with certain internal assumptions and judgments regarding the future performance of the underlying collateral. Where possible, this data is benchmarked against third-party sources.

E. Repurchase Agreements and/or Securities Lending Transactions

(1) Repurchase Agreements

The Company participates in a repurchase program in which it sells a security to a counterparty at an agreed upon price with a fixed buy back date. Repurchase agreements are recorded as secured borrowings and are carried at amounts at which the securities will be subsequently reacquired, including accrued interest, as specified in the respective agreement. The fair value of securities to be repurchased is monitored and collateral levels are adjusted where appropriate to protect the counterparty against credit exposure. Repurchase agreements require collateral equal to a percentage of the fair value of the securities to be repurchased. Collateral is received in the form of cash or bonds, and the offsetting liabilities are recorded in aggregate write-ins for liabilities. There were no repurchase agreements whose amounts were included in borrowed money.

As of December 31, 2012, the Company had securities subject to repurchase agreements with a book value and fair value of $1,317,910,174 and $1,523,301,017, respectively. The maturities of these obligations ranged between 2013 and 2014, and the weighted average interest rate was 0.4%.

Securities Lending

The Company participates in a program managed by an unaffiliated financial institution in which it lends securities to brokers or other parties. The securities are re-registered, but remain beneficially owned by the Company. As collateral for the loan, the borrower provides cash or government securities, on a daily basis, in amounts equal to or exceeding 102% of the fair value of the applicable securities loaned. None of the collateral is restricted. Cash collateral received is recorded in securities lending reinvested collateral and the offsetting liabilities are recorded in payable for securities lending. There were no securities lending collateral for transactions that extend beyond one-year from the reporting date and there were no securities loaned in the Company's separate accounts.

As of December 31, 2012, the fair value of loaned securities was $101,185,368 and the fair value of the collateral held was $105,468,389.

(2) As of December 31, 2012 the Company has the following assets pledged as collateral:

Program	Amount	Classification
Repurchase agreements	$ 1,318,018,823	Bonds and short-term investments
Securities lending	92,349,366	Securities lending reinvested collateral
Derivatives collateral	46,490,827	Bonds and short-term investments
Federal home loan bank agreements	477,270,774	Bonds and short-term investments
Total	$ 1,934,129,790	

NOTES TO THE FINANCIAL STATEMENTS

(3) Collateral received as of December 31, 2012:

a. Aggregate Amount Collateral Received

			Fair value
1.	Repurchase Agreement		
(a)	Open	$	-
(b)	30 Days or Less		1,444,323,769
(c)	31 to 60 Days		-
(d)	61 to 90 Days		-
(e)	Greater Than 90 Days		-
(f)	Sub-Total		1,444,323,769
(g)	Securities Received		29,480,962
(h)	Total Collateral Received	$	1,473,804,731

			Fair value
2.	Securities Lending		
(a)	Open	$	-
(b)	30 Days or Less		105,468,389
(c)	31 to 60 Days		-
(d)	61 to 90 Days		-
(e)	Greater Than 90 Days		-
(f)	Sub-Total		105,468,389
(g)	Securities Received		-
(h)	Total Collateral Received	$	105,468,389

3. The Company does not have any dollar repurchase agreements.

b. The aggregate fair value of all securities acquired from the sale, trade or use of the accepted collateral (reinvested collateral) $ 1,543,076,903

c. The Company receives primarily cash collateral in an amount in excess of the fair value of the loaned securities. The Company reinvests the cash collateral into securities with higher yields than the loaned securities.

(4) The Company's securities lending program is not administered by an affiliated agent.

(5) Collateral Reinvestment

a. Aggregate amount cash collateral reinvested as of December 31, 2012:

			Amortized cost		Fair value
1.	**Repurchase Agreement**				
(a)	Open	$	-	$	-
(b)	30 Days or Less		366,504,946		456,122,747
(c)	31 to 60 Days		278,470,017		318,375,775
(d)	61 to 90 Days		290,115,095		305,991,635
(e)	91 to 120 Days		83,279,035		113,418,935
(f)	121 to 180 Days		99,139,478		114,992,081
(g)	181 to 365 Days		-		-
(h)	1 to 2 Years		140,055,833		144,283,661
(i)	2 to 3 Years		-		-
(j)	Greater Than 3 Years		-		-
(k)	Sub-Total		1,257,564,404		1,453,184,834
(l)	Securities Received		-		-
(m)	Total Collateral Reinvested	$	1,257,564,404	$	1,453,184,834

2.	**Securities Lending**				
(a)	Open	$	-	$	-
(b)	30 Days or Less		71,320,810		71,320,810
(c)	31 to 60 Days		-		-
(d)	61 to 90 Days		-		-
(e)	91 to 120 Days		370,535		369,521
(f)	121 to 180 Days		-		-
(g)	181 to 365 Days		-		-
(h)	1 to 2 Years		275,999		269,072
(i)	2 to 3 Years		-		-
(j)	Greater Than 3 Years		20,382,022		17,932,666
(k)	Sub-Total		92,349,366		89,892,069
(l)	Securities Received		-		-
(m)	Total Collateral Reinvested	$	92,349,366	$	89,892,069

3. The Company does not have any dollar repurchase agreements.

b. The Company's sources of cash that it uses to return collateral received from loaned securities and repurchase agreements is dependent on liquidity and other market conditions. The Company believes the

NOTES TO THE FINANCIAL STATEMENTS

fair value of reinvested collateral coupled with other available sources of cash is sufficient to fund collateral calls under adverse market conditions.

F. Real Estate

(1) The Company did not recognize any impairment on real estate during the statement year.

(2) The Company has not sold or classified as held for sale any real estate investments during the statement year.

(3) The Company has experienced no changes to a plan of sale for an investment in real estate.

(4) The Company is not engaged in any retail land sales operations.

(5) The Company holds no real estate investments with participating loan features.

G. Low Income Housing Tax Credit

1. The number of remaining years of unexpired tax credits and the required holding period:

Fund Name	Remaining Years
CCL Missouri III, LLC	6
CCL Missouri V	6
Centerline Georgia	6
Savannah Tax Credit	6
WNC Hawaii Tax Credit	5

2. There are no low income housing tax credit ("LIHTC") properties currently subject to any regulatory reviews.

3. The Company's investment in LIHTC is not significant and does not exceed 10% of total admitted assets.

4. & 5. The Company did not recognize any impairments or write downs during the statement year.

NOTE #6: JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

A. Investments in Joint Ventures, Partnerships or Limited Liability Companies

The Company does not hold any investments in joint ventures, partnerships or limited liability companies that exceed 10% of its admitted assets.

B. Writedowns for Impairments

The Company did not recognize any writedowns for impairments during the statement year.

NOTE #7: INVESTMENT INCOME

A. Due and accrued income was excluded from surplus on the following basis:

All investment income due and accrued was less than 90 days old.

B. There was no investment income due and accrued that was excluded from surplus during the statement year.

NOTE #8: DERIVATIVE INSTRUMENTS

A. Discussion of the market risk, credit risk and cash requirements of the derivative

The Company is exposed to credit-related losses in the event of nonperformance by counterparties to derivative instruments. The Company manages counterparty risk by transacting with multiple high-rated counterparties and uses collateral support where possible. The Company's maximum credit exposure to derivative counterparties is limited to the sum of the net fair value of contracts with counterparties that exhibit a positive fair value net of collateral.

B. Description of the Company's objectives for using the derivatives

The Company uses interest rate swaps and swaptions, credit default swaps, cross currency swaps, bond purchase commitments and inflation indexed coupon swaps for hedging. Interest rate swaps and swaptions are used to reduce market risks from changes in interest rates and to alter interest rate exposures arising from mismatches between assets and liabilities. Inflation indexed coupon swaps are used to hedge the variable cash flows from U.S. Treasury Inflation Protected Securities. In addition to managing interest rate risk, cross currency swaps are used to reduce market risk from changes in foreign currency rates. The Company enters into credit default swaps to manage the credit risk of bond investments by entering into agreements whereby the Company buys protection against potential reductions in credit quality. The Company sells protection under single name credit default swaps and default swap index tranches in combination with purchasing other investments to reproduce investment characteristics of similar investments based on the credit quality and term of the credit default swap. Bond purchase commitments are used to lock in prices of future bond purchases.

The Company formally documents all relationships between hedging instruments and hedged items, as well as its risk management objective and strategy for undertaking various hedge transactions. In this documentation, the Company specifically identifies the asset, liability, or forecasted transaction that has been designated as a hedged item, states how the hedging instrument is expected to hedge the risks related to the hedged item, and sets forth the method that will be used to retrospectively and prospectively assess the hedging instrument's effectiveness and the method that will be used to measure hedge ineffectiveness. The Company generally determines hedge effectiveness based on total changes in fair value of a derivative instrument.

The Company discontinues hedge accounting prospectively when: (i) it is determined that the derivative is no longer effective in offsetting changes in the fair value or cash flows of a hedged item; (ii) the derivative expires or is sold, terminated, or exercised; (iii) the derivative is re-designated as a hedge instrument; (iv) it is probable that the

NOTES TO THE FINANCIAL STATEMENTS

forecasted transaction will not occur; or (v) management determines that designation of the derivative as a hedge instrument is no longer appropriate.

The Company designates and accounts for the following as cash flow hedges when they have met the effectiveness requirements of SSAP No. 86, *Accounting for Derivative Investments and Hedging, Income Generation, and Replication (Synthetic Asset) Transactions ("SSAP No. 86")*: (i) various types of interest rate swaps to convert floating rate investments to fixed rate investments; (ii) various types of interest rate swaps to convert floating rate liabilities into fixed rate liabilities; (iii) receive U.S. dollar fixed on foreign currency swaps to hedge the foreign currency cash flow exposure of foreign currency denominated investments; and (iv) other instruments to hedge the cash flows of various other forecasted transactions.

The Company designates and accounts for the following as fair value hedges when they have met the effectiveness requirements of SSAP No. 86: (i) various types of interest rate swaps to convert fixed rate investments to floating rate investments; and (ii) other instruments to hedge various other fair value exposures of investments.

The Company also uses certain derivatives, certain interest rate swaps, and credit default swaps for hedging that (i) do not meet or no longer meet the criteria of an effective hedge; or (ii) meet the required hedge criteria but the Company has chosen not to apply hedge accounting. These derivatives are accounted for at fair value with the changes in fair value recorded in surplus as an unrealized gain and loss.

C. Description of the accounting policies for recognizing and measuring the derivatives used

Derivative instruments are carried at values consistent with the items being hedged. As of December 31, 2012, interest rate swaps that are qualifying for hedge accounting were carried at amortized cost while non-qualifying interest rate swaps and credit default swaps, Standard & Poor's Financial Services, LLC ("S&P") options and futures were carried at fair value. Realized investment gains and losses are reduced by amounts transferred to the IMR and are reflected as an element of net income, net of tax. Any fees associated with swaps are held in surplus and the full fee amount will be recognized in income at the time of termination.

D. The Company has no amounts excluded from the assessment of hedge effectiveness during the statement year.

E. The Company recorded $307,475,848 in unrealized gains and $602,261,477 in unrealized losses during the statement year resulting from derivatives that did not qualify or no longer qualify for hedge accounting.

During 2012, the Company terminated certain forward starting swaps included in the Company's LTCI investment portfolio, resulting in a pre-tax gain of $124,579,500. $62,289,750 of the pre-tax gain was ceded to BLAIC in accordance with the terms of a reinsurance agreement between the Company and BLAIC. $40,488,338 of the gain, after-tax, was transferred from realized gains and losses to IMR, net of reinsurance. Accordingly, the net impact of the termination of these forward starting swaps was a pre-tax gain of $21,801,413.

During 2011, the Company terminated certain forward starting swaps included in the Company's LTCI investment portfolio, resulting in a pre-tax gain of $1,253,428,999. $626,714,499 of the pre-tax gain was ceded to BLAIC in accordance with the terms of a reinsurance agreement between the Company and BLAIC. $407,364,424 of the gain, after-tax, was transferred from realized gains and losses to IMR, net of reinsurance. Accordingly, the net impact of the termination of these forward starting swaps was a pre-tax gain of $219,350,075.

F. For derivatives accounted for as cash flow hedges of a forecasted transaction:

(1) The maximum length of time over which the Company is hedging its exposure to the variability in future cash flows for forecasted transactions is 32 years, excluding those forecasted transactions related to the payment of variable interest on existing financial instruments; and

(2) There were no cash flow hedges discontinued in the statement year as a result of it no longer being probable that the original forecasted transactions would occur by the end of the originally specified time period or within 2 months of that date.

NOTE #9: INCOME TAXES

A. Components of net deferred tax asset and deferred tax liabilities

1. The components of the net deferred tax asset ("DTA") recognized in the Company's Assets, Liabilities, Surplus and Other Funds as of December 31, 2012 and 2011 were as follows:

	2012			2011			Change		
	(1) Ordinary	(2) Capital	(3) (Col 1+2) Total	(4) Ordinary	(5) Capital	(6) (Col 4+5) Total	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
a. Gross deferred tax assets	$ 494,252,631	$ 43,427,729	$ 537,680,360	$ 527,048,993	$ 62,860,720	$ 589,909,713	$ (32,796,362)	$(19,432,991)	$ (52,229,353)
b. Statutory valuation allow ance adjustments	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets (1a - 1b)	494,252,631	43,427,729	537,680,360	527,048,993	62,860,720	589,909,713	(32,796,362)	(19,432,991)	(52,229,353)
d. Deferred tax assets nonadmitted	-	-	-	-	-	-	-	-	-
e. Subtotal: net admitted deferred tax assets (1c - 1d)	494,252,631	43,427,729	537,680,360	527,048,993	62,860,720	589,909,713	(32,796,362)	(19,432,991)	(52,229,353)
f. Deferred tax liabilities	319,854,546	95,667,816	415,522,362	373,229,618	73,449,719	446,679,337	(53,375,072)	22,218,097	(31,156,975)
g. Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	$ 174,398,085	$ (52,240,087)	$ 122,157,998	$ 153,819,375	$ (10,588,999)	$ 143,230,376	$ 20,578,710	$(41,651,088)	$ (21,072,378)

NOTES TO THE FINANCIAL STATEMENTS

2. Admission calculation components SSAP No. 101:

	2012			2011			Change		
	(1) Ordinary	(2) Capital	(3) (Col 1+2) Total	(4) Ordinary	(5) Capital	(6) (Col 4+5) Total	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Adjusted gross deferred tax assets expected to be realized (exluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	250,459,234	-	250,459,234	385,275,193	13,406,233	398,681,426	(134,815,959)	(13,406,233)	(148,222,192)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	250,459,234	-	250,459,234	432,735,189	15,057,675	447,792,864	(182,275,955)	(15,057,675)	(197,333,630)
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	493,156,891	XXX	XXX	398,681,426	XXX	XXX	94,475,465
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	243,793,397	43,427,729	287,221,126	141,773,800	49,454,487	191,228,287	102,019,597	(6,026,758)	95,992,839
d. Deferred tax assets admitted as the result of application of SSAP No.101. Total (2(a)+2(b)+2(c))	$ 494,252,631	$ 43,427,729	$ 537,680,360	$ 527,048,993	$ 62,860,720	$ 589,909,713	$ (32,796,362)	$(19,432,991)	$ (52,229,353)

3. Ratio used to determine applicable period used in 9A(2):

	2012	2011
a. Ratio percentage used to determine recovery period and threshold limitation amount	832%	774%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 3,399,074,902	$ 3,096,883,223

4. Impact of Tax-Planning Strategies:

The Company did not use tax planning strategies in the computation of either the adjusted gross deferred tax assets or net admitted gross deferred tax assets for years 2012 and 2011.

B. Unrecognized Deferred Tax Liabilities

The Company did not have any unrecognized deferred tax liabilities ("DTL") during the years ended December 31, 2012 and 2011.

C. Current income tax and change in deferred tax

The provisions (benefit) for income taxes on operations for the years ended December 31, 2012 and 2011 were as follows:

1. Current Income Taxes	2012	2011	Change
a. Federal income taxes	$ 2,190,066	$ (220,318,633)	$ 222,508,699
b. Foreign income taxes	-	-	-
c. Federal and foreign income taxes	2,190,066	(220,318,633)	222,508,699
d. Federal income tax on net capital gains	26,009,347	412,273,554	(386,264,207)
e. Utilization of capital loss carry forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income tax incurred	$ 28,199,413	$ 191,954,921	$ (163,755,508)

The tax effects of temporary differences that give rise to significant portions of the deferred tax asset and deferred tax liabilities were as follows as of December 31, 2012 and 2011:

2. DTA:	2012	2011	Change
A. Ordinary			
1. Discounting of unpaid losses	$ -	$ -	$ -
2. Unearned premium reserve	-	-	-
3. Policyholder reserves	-	-	-
4. Investments	54,893,477	66,913,305	(12,019,828)
5. Deferred acquisition costs	294,976,140	270,633,490	24,342,650
6. Policyholder dividends accrual	-	-	-
7. Fixed assets	-	349,413	(349,413)
8. Compensation and benefits accrual	-	-	-
9. Pension accrual	-	-	-
10. Receivable-nonadmitted	56,757	2,002,747	(1,945,990)
11. Net operating loss carry forward	87,768,762	139,484,835	(51,716,073)
12. Tax credit carry forward*	10,668,905	10,405,419	263,486
13. Other (including items<5% of total ordinary tax assets)			

NOTES TO THE FINANCIAL STATEMENTS

		2012	2011	Change
	a. Goodwill and other intangibles	$ -	$ -	$ -
	b. Separate account assets	-	3,489,915	(3,489,915)
	c. Guarantee fund assessments	5,029,358	3,472,372	1,556,986
	d. Other assets	6,565,102	-	6,565,102
	e. Accruals	28,873,326	25,329,251	3,544,075
	f. Reinsurance	5,000,104	4,968,246	31,858
	g. Shareholder level tax on foreign subsidiaries	-	-	-
	h. Statutory contingency reserve	-	-	-
	i. State income tax	-	-	-
	j. Other (including items less than 5% of total ordinary tax assets)	420,700	-	420,700
	Subtotal Other	45,888,590	37,259,784	8,628,806
	99. Subtotal Ordinary	494,252,631	527,048,993	(32,796,362)
B.	Statutory valuation allowance adjustment	-	-	-
C.	Nonadmitted DTA	-	-	-
D.	Admitted ordinary DTA (2A99-2B-2C)*	494,252,631	527,048,993	(32,796,362)
E.	Capital			
	1. Investments	43,427,729	62,860,720	(19,432,991)
	2 Net capital loss carry forward	-	-	-
	3. Real estate	-	-	-
	4. Other (including items less than 5% of total ordinary tax assets)	-	-	-
	99. Subtotal Capital	43,427,729	62,860,720	(19,432,991)
F.	Statutory valuation allowance adjustment	-	-	-
G.	Nonadmitted DTA	-	-	-
H.	Admitted capital DTA (2E99-2F-2G)	43,427,729	62,860,720	(19,432,991)
I.	Admitted DTA (2D+2H)	$ 537,680,360	$ 589,909,713	$ (52,229,353)

3.	**DTL:**			
A.	Ordinary			
	1. Investments	$ 19,935,194	$ 30,699,383	$ (10,764,189)
	2. Fixed assets	965,396	-	965,396
	3. Deferred and uncollected premiums	40,125,436	45,605,991	(5,480,555)
	4. Policyholder reserves	258,042,345	283,173,916	(25,131,571)
	5. Other			
	a. Goodwill and other intangibles	377,663	-	377,663
	b. Separate account assets	247,222	-	247,222
	c. Guarantee fund assessments	-	-	-
	d. Other assets	-	780,739	(780,739)
	e. Accruals	-	-	-
	f. Reinsurance	-	-	-
	g. Shareholder level tax on foreign subsidiaries	-	-	-
	h. Statutory contingency reserve	-	-	-
	i. State income tax	161,290	161,290	-
	j. Other*	-	12,808,299	(12,808,299)
	Subtotal Other	786,175	13,750,328	(12,964,153)
	99. Subtotal Ordinary	319,854,546	373,229,618	(53,375,072)
B.	Capital			
	1. Investments	95,667,816	73,449,719	22,218,097
	2. Real estate	-	-	-
	3. Other	-	-	-
	99. Subtotal Capital	95,667,816	73,449,719	22,218,097
C.	DTL (3A99+3B99)	415,522,362	446,679,337	(31,156,975)
4.	**Net DTA (DTL) (2I-3C)**	$ 122,157,998	$ 143,230,376	$ (21,072,378)

*Certain amounts in prior year were reclassified to be in accordance with the 2012 NAIC instructions.

In 2004, ownership of the Company was transferred to Genworth Financial, Inc. ("Genworth") in connection with Genworth's initial public offering. A joint election was made between Genworth and General Electric Company ("GE"), the Company's former ultimate parent, to treat this transaction as an asset sale under the provisions of Section 338 of the Internal Revenue Code. As a result of this election, the Company expects to be entitled to additional tax deductions in the current and future years. Pursuant to the Tax Matters Agreement ("TMA") between the Company and Genworth, the Company is obligated to pay to Genworth, on an after-tax basis, 80% of each year's projected realized tax savings generated from these additional deductions. The Company has recorded these non-recurring future tax benefits, on a net 20% basis, in the deferred tax inventory.

Based on an analysis of the Company's tax position, management believes it is more likely than not that the results of future operations will generate sufficient taxable income to enable the Company to realize all of its deferred tax asset. Accordingly, no valuation allowance for deferred tax asset has been established.

The change in net deferred taxes is comprised of the following (this analysis is exclusive of nonadmitted assets as the change in nonadmitted assets is reported separately from the change in net deferred income taxes in the surplus section of the Annual Statement):

NOTES TO THE FINANCIAL STATEMENTS

	December 31, 2012	December 31, 2011	Change
Total Gross Deferred Tax Assets	$ 537,680,360	$ 589,909,713	$ (52,229,353)
Total Gross Deferred Tax Liabilities	415,522,362	446,679,337	(31,156,975)
Net Deferred Tax Asset (Liability)	122,157,998	143,230,376	(21,072,378)
Deferred tax on change in net unrealized capital gains (losses)			10,416,038
Change in Net Deferred Income Tax			$ (10,656,340)

D. Reconciliation of Federal income tax rate to actual effective tax rate

The provision for Federal and foreign income taxes incurred is different from that which would be obtained by applying the statutory Federal income tax rate to income before income taxes. The significant items causing this difference for the years ended December 31, 2012 and 2011 were as follows:

	2012	2011
Provision computed at 35% statutory tax rate	$ 107,661,053	$ 333,921,232
Tax-exempt income	(153)	(79)
Benefit of dividends	(35,001,608)	(13,907)
Nondeductible goodwill	-	-
Other nondeductible expenses	96,149	92,480
Tax contingency reserves	13,995,207	(1,760,008)
Statutory amortization of IMR	(28,112,740)	(143,099,569)
Foreign taxes	-	-
Internal Revenue Service interest expense	(49,699)	-
Current year change in nonadmitted assets	(3,773,324)	(6,558,673)
Deferred reinsurance gains	(945,268)	(9,297,594)
Unauthorized reinsurance	-	-
Change in statutory contingency reserves	-	-
Tax sharing allocation	-	445,934
Other prior year true-ups	(25,386,611)	(22,841,914)
Other surplus changes	10,372,747	6,181,222
Total Federal and foreign income tax incurred	$ 38,855,753	$ 157,069,124
Federal and foreign income taxes incurred	$ 28,199,413	$ 191,954,921
Change in net deferred income taxes (without change in net unrealized capital gains (losses)	10,656,340	(34,885,797)
Total Federal and foreign income tax incurred	$ 38,855,753	$ 157,069,124

E. Operating loss and tax credit carry forwards, and protective tax deposits

1. As of December 31, 2012, the Company has operating losses to carry forward that will expire, if unutilized, as follows:

Origination	Amount	Expires after
2009	$ -	2024
2010	246,213,095	2025
2011	4,554,805	2026
2012	-	2027

As of December 31, 2012, the Company has tax credits to carry forward that will expire, if unutilized, as follows:

Origination	Amount	Expires after
2007	$ -	2017
2008	38,317	2018
2009	10,303,658	2019
2010	63,444	2020
2011	263,486	2021
2012	-	2022

2. There are no income taxes incurred in the current or prior years that will be available for recoupment in the event of future net losses.

3. The Company has no protective tax deposits with the Internal Revenue Service ("IRS") under Section 6603 of the Internal Revenue Code.

As of December 31, 2012 and 2011, the Company had unrecognized tax benefits of $16,395,588 and $3,675,000, respectively, of which $16,395,588 and $3,675,000, if recognized, would affect the effective tax rate on operations.

The Company recognizes accrued interest and penalties related to unrecognized tax benefits as components of income tax expense. During the years ended December 31, 2012 and 2011, the Company accrued interest expense of $1,960,953 and $38,392, respectively, and no penalties. The Company had an interest payable balance of $3,531,050 and $1,570,097, and no penalty balances as of December 31, 2012 and 2011, respectively.

NOTES TO THE FINANCIAL STATEMENTS

F. Consolidated Federal income tax return

The Company's ultimate parent, Genworth, changed its consolidated tax return filing election when it filed the 2011 Federal tax return in September 2012. The election is effective for 2011 and all future tax years. Genworth now files a single consolidated Federal income tax return including the Company, all eligible affiliated life insurance companies, non-life insurance companies and non-insurance companies.

The consolidated Federal income tax return for 2012 will include the following companies:

Genworth	Brookfield Life Assurance Company Ltd. ("Brookfield")
Senior Financial, Inc.	BLAIC
Liberty Home Equity Solutions, Inc. (f/k/a Genworth Financial Home Equity Access, Inc.)	Genworth European Group Financing Holdings Company
Genworth Financial Group Retirement, Inc.	Financial Insurance Guernsey PCC Limited
GNW SF Corporation (f/k/a Security Funding Corporation)	Genworth North America Corporation ("GNA")
Sub XLVI, Inc.	Genworth Financial Commercial Mortgage Warehouse, LLC
Sub XLII, Inc.	Genworth Life Insurance Company of New York ("GLICNY")
Genworth Mortgage Holdings, LLC	GLAIC
Genworth Financial Services, Inc.	Jamestown Life Insurance Company ("JLIC")
Genworth Financial Assurance Corporation	Genworth Financial Agency, Inc.
Genworth Residential Mortgage Insurance of North Carolina	Assigned Settlement, Inc.
Genworth Mortgage Insurance Corporation	Mayflower Assignment Corporation
Genworth Home Equity Insurance Corporation	Capital Brokerage Corporation
Genworth Residential Mortgage Assurance Corporation ("GRMAC")	American Agriculturist Services, Inc.
Genworth Mortgage Insurance Corporation of North Carolina	HGI Annuity Service Corp.
Sponsored Captive Re, Inc.	United Pacific Structured Settlement Company
Genworth Mortgage Reinsurance Corporation	Newco Properties, Inc.
AssetMark Holdings, Inc.	Genworth Financial Mortgage Funding Corp.
Centurion Capital Group, Inc.	Quantuvis Consulting, Inc.
Centurion Financial Advisors, Inc.	National Eldercare Referral Systems, LLC ("CareScout")
Genworth Financial Trust Company	River Lake Insurance Company ("RLIC")
Centurion-Hesse Investment Management Corporation	River Lake Insurance Company II ("RLIC II")
Genworth Financial Wealth Management, Inc.	River Lake Insurance Company III ("RLIC III")**
Altegris Holdings, Inc.	River Lake Insurance Company IV Limited ("RLIC IV")
Altegris Portfolio Management, Inc.	River Lake Insurance Company VI ("RLIC VI")
Altegris Investments, Inc.	River Lake Insurance Company VII ("RLIC VII")
Genworth Financial Securities Corporation ("GFSC")*	River Lake Insurance Company VIII ("RLIC VIII")
Genworth Financial Advisers Corporation ("GFAC")*	Rivermont Life Insurance Company I ("Rivermont")
Genworth Financial Investment Services, Inc. ("GFIS")*	River Lake Insurance Company IX ("RLIC IX")
Genworth Financial International Holdings, Inc.	River Lake Insurance Company X ("RLIC X")

*GFSC, GFAC and GFIS were sold to a third party on April 2, 2012

** RLIC III was dissolved on June 8, 2012

During 2012, the Company joined the Tax Allocation Agreement among Genworth and certain of its subsidiaries, effective as of January 1, 2011. The method of income tax allocation was subject to this written agreement and approved by state insurance regulators and the Company's Board of Directors. The tax allocation was based on the separate return liabilities with offsets for losses and credits utilized to reduce the current consolidated tax liability as required by applicable law and regulation. The Company's policy is to settle intercompany tax balances quarterly, with a final settlement after filing of the Federal income tax return.

The Company is a party to special tax sharing agreements which allocate taxes among GLAIC and certain of GLAIC's subsidiaries. The Company is a party to the special tax sharing agreements as the parent of the consolidated life company group, but the agreements do not impact the Company's tax balances.

The Company is party to an amended and restated tax assumption agreement (the "tax assumption agreement") with its parent, GNA, wherein GNA assumes responsibility for certain tax contingencies of the Company and its subsidiaries. GNA's responsibility is limited to $20,000,000, and has no responsibility for tax contingencies first established in accounting periods which ended after 2009.

During 2012, the Company's parent GNA assumed $17,401,688 of Federal taxes payable from the Company's wholly-owned direct subsidiary, GLAIC, under a tax assumption agreement as a result of a settlement under the Tax Matters Agreement and related agreements with GE, the former ultimate parent company. As a result of this transaction, the Company recorded a $17,401,688 increase to investment in affiliate common stock and an increase to paid in capital and surplus.

During 2012, the Company increased its income tax provision for changes in tax contingencies identified prior to 2010, which are included in the tax assumption agreement. This increase of $525,000, net of transactions with subsidiaries and affiliates, resulted in a decrease to net income. The net effect of the tax assumption agreement resulted in a decrease to liabilities for the provision of $525,000 and an increase to capital and surplus through a decrease to paid-in surplus in an equal amount. There was no impact on the Company's total capital and surplus as of December 31, 2012.

During 2011, the Company decreased its income tax provision for changes in tax contingencies identified prior to 2010, which are included in the tax assumption agreement. This decrease of $3,153,650, net of transactions with subsidiaries and affiliates, resulted in an increase to net income. The net effect of the tax assumption agreement resulted in an increase to liabilities for the provision of $3,153,650 and a decrease to capital and surplus through a decrease to paid-in surplus in an equal amount. There was no impact on the Company's total capital and surplus as of December 31, 2011.

NOTES TO THE FINANCIAL STATEMENTS

As of December 31, 2012 and 2011, the Company recorded cumulative additional paid-in capital of $14,264,921 and $13,739,921, respectively, related to the tax assumption agreement.

For tax years prior to 2011, the Company filed U.S. Federal income tax returns (together with certain of its subsidiaries in consolidated life returns) and various state and local tax returns. For tax years beginning in 2011, the Company was included in the life/non-life consolidated return filed by Genworth. With possible exceptions, the Company is no longer subject to U.S. Federal tax examinations for years through 2006. Any exposure with respect to these pre-2006 years has been sufficiently recorded in the financial statements. Potential state and local examinations for those years are generally restricted to results that are based on closed U.S. Federal examinations. On August 26, 2011, the IRS submitted a revenue agent's report ("RAR") with respect to its completion of its review of the Company's U.S. income tax returns for the 2007 and 2008 tax years. The RAR includes disagreed issues which have been timely protested; based on certain developments with the IRS's Large Business & International ("L,B&I") division, the Company understands that the IRS examination team is in the process of conceding such disagreed issues and a revised RAR is forthcoming. The Company was included in a consolidated return with its former parent, GE, in 2004 before the Genworth initial public offering. The IRS has completed its examination of this GE consolidated return in 2010, and the appropriate adjustments under the Genworth's Tax Matters Agreement and other tax sharing arrangements with GE were settled and finalized during the year ended December 31, 2012. The Company is also responsible for any tax liability of any separate U.S. Federal and state life insurance pre-disposition period returns of former life insurance subsidiaries sold to Aetna, Inc. on October 1, 2011.

G. The Company believes it is not reasonably possible that the liability related to any Federal or foreign tax loss contingencies may significantly increase within the next 12 months.

NOTE #10: INFORMATION CONCERNING PARENTS, SUBSIDIARIES AND AFFILIATES

A., B., & C. On December 27, 2012, the Company made a capital contribution in cash of $25,009,332 to GLAIC.

On December 17, 2012, the Company sold forty-one securities to GLAIC with an aggregate fair market value of $195,114,740 plus accrued interest of $1,999,931 in cash.

On December 14, May 18, and February 24, 2012, the Company made capital contributions in cash of $3,000,000, $300,000, and $6,000,000, respectively, to CareScout.

On December 12, 2012, the Company received a return of capital from GLIC Real Estate LLC ("GLIC RE") in the amount of $11,920,919 in cash.

On December 10, 2012, the Company purchased in the open market $20,000,000 of RLIC II outstanding surplus notes from an unaffiliated party.

On October 22, 2012, the Company sold one security to GLICNY with a fair market value of $1,006,879 and accrued interest of $13,635 in cash.

On July 2, 2012, the Company received an ordinary cash dividend from GLAIC in the amount of $100,000,000.

On June 25, 2012, the Company received a return of capital from GLIC RE in the amount of $8,932,058 in cash.

On April 26, 2012, the Company sold to GLICNY one security with a fair market value of $7,123,932 and accrued interest of $30,159 in cash.

On January 1, 2012, GNA contributed capital to the Company of $6,130,417 in the form of a 100% membership interest in CareScout. The transaction was recorded as an increase in gross paid in and contributed surplus and an increase in other invested assets which was subsequently non-admitted.

During 2012, the Company purchased from unaffiliated parties, pursuant to a tender offer, $475,000,000 of securities backed by RLIC III surplus notes (the "INC Notes").

During February and March 2012, RLIC III redeemed all $750,000,000 of its issued and outstanding surplus notes at par with the Delaware trusts in which the surplus notes were deposited redeeming an equal amount of INC Notes issued by such trusts. The Company held $573,900,000 in face value and $474,253,500 in book value of the INC Notes redeemed by the Delaware trusts resulting in a pretax gain of approximately $99,400,000.

On January 26, 2012, the Company purchased securities from RLIC III with a statutory book value of $144,591,672 and a market value of $166,122,990 plus accrued interest of $1,937,084. This sale was completed to facilitate the planned redemption of the INC Notes related to RLIC III.

On March 28, 2012, the Company made a capital contribution of $64,770,225 in cash to GLAIC. This amount represented the Company's after tax investment gain arising from the redemption by RLIC III INC Notes, which the Company had previously acquired through a tender offer and open market purchases.

During 2012, the Company transferred one loan to GLIC RE with a book value of $17,000,389 and accrued interest of $248,703.

During 2012, the Company purchased from unaffiliated parties $269,700,000 notes issued by RLIC IV. Subsequently during 2012, all RLIC IV notes, $275,590,010, held by the Company were called, no gain/loss was recorded as the notes were amortized to the call price.

NOTES TO THE FINANCIAL STATEMENTS

D. Amounts due from and due to the Company's parents, subsidiaries and affiliates as of December 31, 2012 and 2011 were as follows:

Name of Parents, Subsidiaries & Affiliates	Current Year		Prior Year	
	Due From	Due To	Due From	Due To
JLIC	$ 8,545	$ -	$ -	$ 12,317
Genworth	-	479,630	-	6,310
GLAIC	1,009,832	-	-	1,697,923
GNA	-	23,191,516	215	20,980,524
GLICNY	53,383	-	-	485,929
CareScout	-	72,939	-	44,902
Newco Properties, Inc.	3,521	-	-	-
GRMAC	-	-	-	765
Total	$ 1,075,281	$ 23,744,085	$ 215	$ 23,228,670

E. The Company has guarantees written for the benefit of related parties, see note 14A.

F. The Company, along with its subsidiaries, and various other insurance company affiliates, all direct and/or indirect subsidiaries of Genworth, are parties to an amended and restated services and shared expenses agreement under which each company agrees to provide and each company agrees to receive certain general services. These services include, but are not limited to, data processing, communications, marketing, public relations, advertising, investment management, human resources, accounting, actuarial, legal, administration of agent and agency matters, purchasing, underwriting and claims. Under the terms of the agreement, settlements are to be made quarterly. This contract represents the principal administrative service agreement between the Company and the following affiliates:

BLAIC
Brookfield
GLAIC
GNA
GRMAC
JLIC
RLIC
RLIC II
RLIC III*
RLIC IV
RLIC VI
RLIC VII
RLIC VIII
RLIC IX
Rivermont

*RLIC III was dissolved on June 8, 2012.

The Company and GLICNY are parties to an Administrative Services Agreement whereby the Company provides GLICNY with advertising, actuarial, legal, electronic data processing, preparation of accounting records, underwriting, claims and marketing services.

G. The Company is owned 100% by GNA. GNA is in turn, 100% owned by Genworth, which is owned by public shareholders.

H. The Company owns no shares of an upstream intermediate or ultimate parent, either directly or indirectly, via a downstream subsidiary, controlled or affiliated company.

I. The Company's investment in each of its subsidiaries is less than 10% of admitted assets.

J. The Company did not recognize any impairments for its investment in subsidiaries during the statement year.

K. The Company does not carry an investment in a foreign subsidiary.

L. The Company carries an investment in a downstream noninsurance holding company, GLIC RE.

NOTE #11: DEBT

A. The Company has a Master Promissory Note agreement, executed December 18, 2006, which involves both borrowing from and making loans to GNA, the Company's parent. The principal is payable upon written demand of the lender or at the discretion of the borrower. The note pays interest at the cost of funds of GNA, which was 0.25% in December 2012. The Company has no outstanding balance payable to GNA as of December 31, 2012 and cash interest paid in 2012 was $4,403.

The Company did not have any capital notes outstanding during the statement year.

The Company did not have any reverse repurchase agreements included as part of debt during the statement year.

B. FHLB Funding Agreements

The Company did not have any funding agreements with Federal Home Loan Banks structured as debt during the statement year.

NOTES TO THE FINANCIAL STATEMENTS

NOTE #12: RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

The Company has no employees, however, it is allocated costs for services provided by employees of affiliated companies.

A. Defined Benefit Plan

The Company does not have any employees.

B. Defined Contribution Plan

The Company does not have any employees.

C. Multiemployer Plan

The Company does not participate in any multiemployer plans.

D. Consolidated/Holding Company Plans

The Company does not have any employees.

E. Postemployment Benefits and Compensated Absences

The Company does not have any employees.

F. Impact of Medicare Modernization Act on Postretirement Benefits

The provisions of the Medicare Modernization Act on Postretirement Benefits are not applicable to the Company as all employment benefit plans, including postretirement benefits, are maintained in GNA.

NOTE #13: CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATION

1. Capital Stock Authorized

The Company has 6,200,000 shares of authorized common stock, par value of $1 per share, of which 4,561,258 shares are issued and outstanding as of December 31, 2012.

2. Preferred Stock Issuances

The Company has 1,000,000 shares of authorized preferred stock, par value of $1 per share, issuable in one or more series with such rights, preferences, and privileges as may be determined by the directors in each instance, without further action by the shareholders, of which 300,000 shares of redeemable preferred stock are issued and outstanding as of December 31, 2012.

3. Dividend Restrictions

The maximum amount of shareholder dividends that can be paid by the Company without prior approval of the Delaware Department is subject to restrictions. The maximum unrestricted dividend payout that may be made in 2013 is the greater of 10% of the Company's statutory surplus as of December 31, 2012 or its net gain from operations for 2012, with such dividend payout not to exceed the Company's earned surplus. The maximum dividend payout that can be made without prior approval in 2013 is $341,053,524.

4. Paid Dividends

On December 21, 2012, the Company, with prior approval from the Delaware Department, paid an extra ordinary cash dividend on its common stock in the amount of $25,000,000 to GNA.

On September 27, 2012, the Company, with prior approval from the Delaware Department, paid an extraordinary cash dividend on its common stock in the amount of $50,000,000 to GNA.

On September 10, 2012, the Company, with prior approval from the Delaware Department, paid an extraordinary cash dividend on its preferred stock in the amounts of $862,075 and $6,637,925 to GMIC NC and GMIC, respectively.

On April 27, 2012, the Company, with prior with prior approval from the Delaware Department, paid an extraordinary cash dividend of $100,000,000 to GNA.

On February 29, 2012, the Company, with prior approval from the Delaware Department, paid an extra ordinary cash dividend on its preferred stock in the amounts of $862,075 and $6,637,925 to GMIC NC and GMIC, respectively.

5. Ordinary Dividend Potential

Within the limitations of Note 13.3 above, there are no restrictions placed on the portion of the Company profits that may be paid as ordinary dividends to its stockholder.

6. Unassigned Surplus Restrictions

There were no restrictions on the Company's unassigned surplus during the statement year.

7. Mutual Surplus Advances

The Company did not have any mutual surplus advances during the statement year.

8. Company Stock Held for Special Purposes

The Company did not have any company stock held for special purposes during the statement year.

9. Change in Special Surplus Funds

The change in the balance of Aggregate write-ins for special surplus funds is due to the change in additional admitted deferred tax asset recorded pursuant to SSAP No.101, paragraph 11.b.1.

NOTES TO THE FINANCIAL STATEMENTS

10. Change in Unassigned Surplus

    The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses was $1,279,352,436 as of December 31, 2012.

11. Surplus Notes

    The Company does not have any surplus notes.

12. Quasi Reorganizations Impact

    The Company did not participate in any quasi reorganization during the statement year.

13. Quasi Reorganizations – Last 10 Years

    The Company has not participated in any quasi reorganization in the past 10 years.

NOTE #14: CONTINGENCIES

A. Contingent Commitments

   (1) The Company has future commitments of $41,207,314 related to its investments in limited partnerships as of December 31, 2012. These limited partnerships are part of the Company's private equity and real estate programs. The funding commitments relate to future equity stakes in a portfolio of private companies, first mortgage loans and mezzanine debt.

NOTES TO THE FINANCIAL STATEMENTS

The following table provides additional information about the Company's related party guarantees:

1 Nature and circumstances of guarantee and key attributes, including date and duration of agreement.	2 Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP No. 5R.)	3 Ultimate financial statement impact if action under the guarantee is required.	4 Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted.	5 Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted.
Guarantee delivered to HDI-Gerling International Holding AG ("HDI") which unconditionally guarantees the timely payment to HDI by Genworth Financial International Holdings, Inc. ("GFIH"), an affiliate of the Company, of certain obligations entered into by GFIH related to the Company's sale of Genworth Seguros to HDI in 2009. The guarantee shall continue until the rights of HDI to bring any claims with respect to GFIH's payment obligations expire or cease to exist.	Zero	Expense	$30,000,000	The sale was completed and the Company does not expect to make any payments under the guaranty agreement.
Performance guarantee of, GLICNY, under reinsurance and administrative services agreements in connection with GLICNY's reinsurance of a LTCI block from MetLife Insurance Company of Connecticut ("MLIC"). The guaranty expires when the reinsurance agreement is terminated or GLICNY has taken steps to effect novation of the reinsured policies.	Zero	Capital Contribution	Unable to estimate	As of December 31, 2012, GLICNY's capital and surplus and RBC are at levels that continue to be well in excess of minimum requirements. In addition, the policies are retroceded to Union Fidelity Life Insurance Company ("UFLIC") and fully supported by trust assets. No payments are expected to be made under the guaranty agreement.
Capital and surplus guaranty to GLICNY at the request of the New Jersey Department of Banking and Insurance in connection with the merger of American Mayflower Life Insurance Company with and into GLICNY, effective January 1, 2007 to maintain the minimum capital and surplus requirement for foreign insurers for a minimum of ten years.	Zero	Capital Contribution	Unable to estimate	As of December 31, 2012, GLICNY exceeded the minimum capital and surplus requirements for foreign insurers in New Jersey. No payments are expected to be made under the guaranty agreement.
Parental guarantee with BP Prospect Place LLC. ("BPPP"), which unconditionally guarantees the timely payment to BPPP by CareScout, a subsidiary of the Company. The guaranty expires on October 31, 2017.	Zero	Expense	$75,000	The Company does not expect to make any payments under the guaranty agreement.
Total	**-**	**XXX**	**$30,075,000**	**XXX**

The Company does not have any recourse provisions or collateral that would enable it to recover any of the amounts paid under the above guarantees.

NOTES TO THE FINANCIAL STATEMENTS

(3) The following table provides an aggregate compilation of guarantee obligations:

a.	Aggregate Maximum Potential of Future Payments of All Guarantees (undiscounted) the guarantor could be required to make under guarantees. (Should equal total of Column 4 for (2) above.)	$	30,075,000
b.	Current Liability Recognized in F/S:		
	1. Noncontigent Liabilities		-
	2. Contingent Liabilities		-
c.	Ultimate Financial Statement Impact if action under the guarantee is required.		
	1. Investments in SCA		-
	2. Joint Venture		-
	3. Dividends to Stockholders (capital contribution)		-
	4. Expense		30,075,000
	5. Other		-
	6. Total (Should equal (3)a.)	$	30,075,000

B. Assessments

(1) The Company is required by law to participate in the guaranty associations of the various states in which it is licensed to do business. The state guaranty associations ensure payment of guaranteed benefits, with certain restrictions, to policyholders of impaired or insolvent insurance companies by assessing all other companies operating in similar lines of business.

The Company has accrued and recognized through net income a liability for retrospective premium-based guaranty fund assessments of $21,729,889, and a related premium tax benefit asset of $13,150,338 as of December 31, 2012. These amounts represent management's best estimate based on information received from the state in which the Company writes business and may change due to many factors including the Company's share of the ultimate cost of current insolvencies. The premium tax benefit is generally realized over a five-year period, but can vary depending on state laws.

(2) The following table provides information about the Company's premium-tax benefit asset as of December 31, 2012:

a. Assets recognized from paid and accrued premiums tax offsets and policy surcharges prior year-end	$	7,440,281
b. Decreases current year:		
Policy surcharges collected		-
Policy surcharges charged off		-
Premium tax offset applied		211,224
True-Up adjustment		20,556
2012 Cash payments reclassed to liability		765,212
NOLHGA adjustments		3,692
c. Increases current year:		
Policy surcharges collected		-
Policy surcharges charged off		-
Premium tax offset applied		-
Cash payments amortization		767,050
Prior year NOLHGA adjustment		5,943,691
d. Asset recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$	13,150,338

C. Gain Contingencies

The Company does not have any gain contingencies during the statement year.

D. Claims related extra contractual obligation and bad faith losses stemming from lawsuits

The Company does not have any claims related extra contractual obligations or bad faith losses stemming from lawsuits.

E. All Other Contingencies

Various lawsuits against the Company have arisen in the course of the Company's business. The Company does not consider existing contingent liabilities arising from litigation, income taxes and other matters to be material in relation to the financial position of the Company.

Swiss Re reinsures a block of LTCI policies issued by the Company and GLICNY. In the first and second quarters of 2011, Swiss Re withheld reinsurance amounts due as a purported offset against alleged underpaid premiums. On December 19, 2011, the Company and GLICNY initiated an arbitration proceeding seeking to recover the unpaid premiums.

Through a series of co-insurance and related agreements, the Company and an affiliate became the 100% reinsurer of a block of LTCI issued by MetLife. The Company, the affiliate and MetLife are in a dispute over MetLife failure to transfer the cash equivalent of certain reserves associated with Consumer Price Index riders. The Company intends to pursue recovery of the amounts owed.

NOTES TO THE FINANCIAL STATEMENTS

As of December 31, 2012, the Company could not determine or predict the ultimate outcome of any of the pending legal and regulatory matters specifically identified above. In light of the inherent uncertainties involved in these matters, no amounts have been accrued. The Company is not able to provide an estimate or range of possible losses related to these matters.

NOTE #15: LEASES

A. Lessee Leasing Arrangements

(1) The Company leases office and storage under various non-cancelable operating lease arrangements. These leases expire in varying years through 2015. The Company's most significant operating lease covers its office in San Rafael, California with the lease expiring in 2015. None of the leases contain purchase options. The Company's total lease rental expenses were $1,735,792 for the year ended 2012.

(2) As of January 1, 2013, the minimum aggregate rental commitments were as follows:

Year Ending December 31		Operating Leases
2013	$	1,711,931
2014		1,733,899
2015		880,614
2016 and later		-
Total	$	4,326,444

Certain rental commitments have renewal options extending through the year 2020. Some of these renewals are subject to adjustments in future periods.

(3) The Company was not involved in any material sale-leaseback transactions during the statement year.

B. Lessor Leasing Arrangements

The Company did not participate in any material lessor leasing arrangements during the statement year.

NOTE #16: INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATION OF CREDIT RISK

1. The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk.

	Assets		Liabilities	
	Current Year	Prior Year	Current Year	Prior Year
a. Swaps	$ 9,062,538,863	$ 14,411,017,863	$ 5,967,800,000	$ 3,874,000,000
b. Futures	-	-	-	-
c. Options	-	-	-	-
d. Cross currency	86,626,316	-	96,815,161	-
e. Credit default swaps	621,900,000	34,900,000	219,000,000	936,000,000
f. Bond purchase commitments	456,000,000	504,000,000	-	-
g. Inflation indexed coupon swaps	-	-	494,535,399	485,668,089
h. Total	$ 10,227,065,179	$ 14,949,917,863	$ 6,778,150,560	$ 5,295,668,089

See Schedule DB of the Company's annual statement for additional detail.

2. The Company uses interest rate swaps to reduce market risks from changes in interest rates and to alter interest rate exposures arising from mismatches between assets and liabilities. Under interest rate swaps, the Company agrees with other parties to exchange, at specified intervals, the difference between fixed-rate and floating-rate interest amounts calculated by reference to an agreed notional principal amount. Generally, no cash is exchanged at the outset of the contract and no principal payments are made by either party. These transactions are entered into pursuant to master agreements that provide for a single net payment to be made by one counterparty at each due date.

The Company uses foreign currency swaps to reduce market risks from changes in foreign currency rates and to alter interest rate exposure arising from mismatches between assets and liabilities.

The Company uses inflation indexed coupon swaps to hedge the variable cash flows from U.S. Treasury Inflation Protected Securities. The Company uses Bond purchase commitments to lock in prices of future bond purchases. The Company uses swaptions to mitigate interest rate risk exposure in a declining rate environment. A swaption gives the right, but not the obligation to enter into an interest rate swap. If the Company exercises the option, it would receive a cash payment for the difference between the exercise price and the market value of the interest rate swap.

The Company sells protection under single name credit default swaps and credit default swap index tranches in combination with purchasing other investments to reproduce investment characteristics of similar investments based on the credit quality and term of the credit default swap. Credit default triggers for both indexed reference entities and single name reference entities follow the Credit Derivatives Physical Settlement Matrix published by the International Swaps and Derivatives Association, Inc. Under these terms, credit default triggers are defined as bankruptcy, failure to pay, or restructuring, if applicable. The Company's maximum exposure to credit loss equals the notional value of the credit default swaps. In the event of default, the Company is typically required to pay the protection holder the full notional value less a recovery rate determined at auction.

NOTES TO THE FINANCIAL STATEMENTS

The following table sets forth credit default swaps where the Company sells protection on single name reference entities and the fair values as of December 31, 2012:

Reference entity credit rating and maturity:	Notional value	Assets	Liabilities
A			
Matures in less than one year	$ 15,400,000	$ 142,312	$ -
Matures after one year through five years	10,000,000	244,567	-
BBB			
Matures after one year through five years	19,500,000	47,395	-
Matures after five years through ten years	19,000,000	-	241,072
Total single name credit default swaps	$ 63,900,000	$ 434,274	$ 241,072

The following table sets forth credit default swaps where the Company sells protection on credit default swap index tranches and the fair values as of December 31, 2012:

Index tranche attachment/detachment point and maturity	Notional value	Assets	Liabilities
9% 12% matures in less than one year	$ 50,000,000	$ -	$ -
9% 12% matures after one year through five years	250,000,000	-	1,746,545
7% 15% matures after one year through five years	100,000,000	-	3,492,162
10% 15% matures after one year through five years	250,000,000	-	1,887,907
15% 30% matures after five years through ten years	127,000,000	783,109	-
Total credit default index swaps	$ 777,000,000	$ 783,109	$ 7,126,614

3. The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. The credit exposure to over-the-counter derivatives is represented by the fair value of contracts with a positive fair value at the reporting date, less collateral.

4. The current credit exposure of the Company's derivative contracts is limited to net positive fair value owed by the counterparties, less collateral held. Credit risk is managed by entering into transactions with creditworthy counterparties. The Company also attempts to minimize its exposure to credit risk through the use of various credit monitoring techniques and monitoring overall collateral held. 100% of the net credit exposure for the Company from derivative contracts is with investment-grade counterparties.

NOTE #17: SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

A. Transfers of Receivables Reported as Sales

The Company did not have any transfers of receivables reported as sales during the statement year.

B. Transfer and Servicing of Financial Assets

See Note 5E.

C. Wash Sales

The Company did not incur any wash sales during the statement year.

NOTE #18: GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

A. ASO Plans

The Company does not participate in ASO plans.

B. ASC Plans

The Company does not participate in ASC plans.

C. Medicare or Similarly Structured Cost Based Reimbursement Contract

The Company does not participate in Medicare or similarly structured cost based reimbursement contracts.

NOTE #19: DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

Name and address of managing general agent or third party administration	FEIN number	Exclusive contract	Types of business written	Types of authority granted	Total Direct premium written/produced by
Univita Health, Inc. 11000 Prairie Lakes Drive Eden Prairie, MN 55344	26-3778546	Yes	LTC	B,P,U	66,453,909

NOTES TO THE FINANCIAL STATEMENTS

NOTE #20: FAIR VALUE MEASUREMENTS

All assets and liabilities carried at fair value are classified and disclosed in one of the following three categories:

- Level 1—Quoted prices for identical instruments in active markets.
- Level 2—Quoted prices for similar instruments in active markets; quoted prices for identical or similar instruments in markets that are not active; and model-derived valuations whose inputs are observable or whose significant value drivers are observable.
- Level 3—Instruments whose significant value drivers are unobservable.

Refer to No. 4 below for discussion of valuation techniques.

A. Fair Value Classification

1. The following table sets forth the Company's assets and liabilities that were measured at fair value as of December 31, 2012:

Description for each class of asset or liability		Level 1	Level 2	Level 3	Total
a.	Assets at fair value				
	Bonds				
	Residential mortgage-backed	$ -	$ 8,758,897	$ -	$ 8,758,897
	Commercial mortgage-backed	-	3,507,060	-	3,507,060
	Total bonds	-	12,265,957	-	12,265,957
	Common stock				
	U.S. government agencies	-	-	48,756,200	48,756,200
	Industrial and miscellaneous	27,900	-	7,656,728	7,684,628
	Total common stock	27,900	-	56,412,928	56,440,828
	Derivative assets				
	Interest rate swaps	-	599,387,636	-	599,387,636
	Credit default swaps	-	434,274	-	434,274
	Credit default swaps tranche	-	-	783,109	783,109
	Foreign currency swaps	-	1,520,556	-	1,520,556
	Total derivatives	-	601,342,466	783,109	602,125,575
	Separate account assets	4,990,668	61,710	-	5,052,378
	Total assets at fair value	**$ 5,018,568**	**$ 613,670,133**	**$ 57,196,037**	**$ 675,884,738**
b.	Liabilities at fair value				
	Derivative liabilities				
	Interest rate swaps	$ -	$ 274,877,178	$ -	$ 274,877,178
	Inflation indexed swaps	-	28,719,005	-	28,719,005
	Credit default swaps	-	241,072	-	241,072
	Credit default swaps tranche	-	-	7,126,614	7,126,614
	Foreign currency swaps	-	783,766	-	783,766
	Total derivative liabilities	-	304,621,021	7,126,614	311,747,635
	Total liabilities at fair value	**$ -**	**$ 304,621,021**	**$ 7,126,614**	**$ 311,747,635**

The following table sets forth the Company's assets and liabilities that were measured at fair value as of December 31, 2011 and is presented in accordance with the 2011 NAIC Instructions:

Description for each class of asset or liability	Level 1	Level 2	Level 3	Total
Bonds:				
Residential mortgage-backed	$ -	$ 15,564,734	$ -	$ 15,564,734
Commercial mortgage-backed	-	92,397	-	92,397
Other asset-backed	-	1,988,363	909,962	2,898,325
Hybrids	-	-	-	-
Total Bonds	**$ -**	**$ 17,645,493**	**$ 909,962**	**$ 18,555,455**
Preferred and common stocks	$ 44,933	$ -	$ 54,603,799	$ 54,648,732
Separate account assets	5,111,707	135,776	-	5,247,483
Derivatives:				
Interest rate swaps	$ -	$ 696,923,071	$ -	$ 696,923,071
Inflation indexed swaps	-	4,753	-	4,753
Foreign currency swaps	-	385,941	-	385,941
Total derivative assets	**$ -**	**$ 697,313,765**	**$ -**	**$ 697,313,765**
Total assets at fair value	**$ 5,156,640**	**$ 715,095,034**	**$ 5,513,761**	**$ 775,765,435**
Liabilities				
Derivatives:				
Interest rate swaps	$ -	$ 362,903,363	$ -	$ 362,903,363
Inflation indexed swaps	-	18,576,700	-	18,576,700
Credit default swaps	-	1,855,896	-	1,855,896
Credit default swaps tranche	-	-	29,661,584	29,661,584
Total derivative liabilities	**$ -**	**$ 383,335,959**	**$ 29,661,584**	**$ 412,997,543**
Total liabilities at fair value	**$ -**	**$ 383,335,959**	**$ 29,661,584**	**$ 412,997,543**

NOTES TO THE FINANCIAL STATEMENTS

2. Level 3 Classifications

The following table presents additional information about assets and liabilities measured at fair value for which the Company has utilized significant unobservable (Level 3) inputs to determine fair value as of December 31, 2012:

Description	Beginning balance as of January 1, 2012	Transfers into Level 3 (a)	Transfers out of Level 3 (b)	Total gains and (losses) included in net income	Total gains and (losses) included in surplus	Purchases	Issuances	Sales	Settlements	Ending balance as of December 31, 2012
Assets:										
Loan-Backed and Structured Securities (NAIC 3-6)										
Other asset-backed	$ 909,962	$ -	$ -	$ (389,245)	$ 278,202	$ -	$ -	$(638,471)	$ (160,448)	$ -
Derivatives										
Credit default swaps tranche	-	-	-	4,480,050	276,740	(3,322,848)	-	-	(650,833)	783,109
Preferred and Common Stock	54,603,799	-	-	(134,859)	723	1,943,266	-	-	-	56,412,929
Total Assets	**$ 55,513,761**	**$ -**	**$ -**	**$ 3,955,946**	**$ 555,665**	**(1,379,582)**	**$ -**	**$(638,471)**	**$ (811,281)**	**$ 57,196,038**
Liabilities:										
Derivatives										
Credit default swaps tranche	(29,661,584)	-	-	(12,839,975)	24,643,895	12,609,790	-	-	(1,878,740)	(7,126,614)
Total Liabilities	**$(29,661,584)**	**$ -**	**$ -**	**$(12,839,975)**	**$ 24,643,895**	**$ 12,609,790**	**$ -**	**$ -**	**$(1,878,740)**	**$ (7,126,614)**

(a) Measurement basis changed from amortized cost to fair value based in NAIC designation.
(b) Primarily related to a change in the observability of inputs used to determine fair value.

The following table presents additional information about assets and liabilities measured at fair value for which the Company has utilized significant unobservable (Level 3) inputs to determine fair value as of December 31, 2011 and is presented in accordance with the 2011 NAIC Instructions:

Investment	Beginning balance as of January 1, 2011	Transfers in to Level 3 (a)	Transfers out of Level 3 (b)	Total gains and (losses) included in net income	Total gains and (losses) included in surplus	Purchases	Issuances	Sales	Settlements	Ending balance as of December 31, 2011
Industrial and miscellaneous	$5,530,000	$ -	$ -	$(2,730,000)	$ -	$ -	$ -	$(2,800,000)	$ -	$ -
Other asset-backed	5,092,454	-	(3,811,595)	(1,628,131)	1,519,604	-	-	-	(262,372)	909,962
Preferred and Common stock	7,364,199	23,700,900	-	-	-	23,538,700	-	-	-	54,603,799
Derivative assets	1,740,110	-	-	4,456,054	(6,196,164)	-	-	-	-	-
Derivative liabilities	(7,740,540)	-	-	6,273,710	(16,600,046)	(2,910,608)	-	1,209,211	(9,893,311)	(29,661,584)
Total	**$11,986,223**	**$23,700,900**	**$(3,811,595)**	**$ 6,371,633**	**$(21,276,606)**	**$ 20,628,092**	**$ -**	**$(1,590,789)**	**$(10,155,683)**	**$25,852,177**

(a) Measurement basis changed from amortized cost to fair value based on NAIC designation.
(b) Primarily related to a change in the observability of inputs used to determine fair value.

Realized and unrealized gains (losses) on Level 3 assets and liabilities are primarily reported in either net income or change in net unrealized capital gains (losses) based on the appropriate accounting treatment for the instrument.

Purchases, sales, issuances and settlements represent the activity that occurred during the period that results in a change of the asset or liability but does not represent changes in fair value for the instruments held at the beginning of the year. Such activity primarily consists of purchases and settlements of derivative instruments.

There were no gains or losses for the year included in net income (loss) attributable to unrealized gains (losses) related to assets still held as of the reporting date.

3. Transfers Between Levels

The Company reviews the fair value hierarchy classifications each reporting year. Changes in the observability of the valuation attributes may result in a reclassification of certain financial assets or liabilities. Such reclassifications are reported as transfers in and out of Level 3 at the beginning fair value for the reporting year.

4. Valuation Techniques and Inputs

The vast majority of long-term bonds use Level 2 inputs for the determination of fair value. These fair values are obtained primarily from industry-standard pricing methodologies based on market observable information. Certain structured securities valued using industry-standard pricing methodologies utilize significant unobservable inputs to estimate fair value, resulting in the fair value measurements being classified as Level 3. The Company also utilizes internally developed pricing models to produce estimates of fair value primarily utilizing Level 2 inputs along with certain Level 3 inputs. The internally developed models include matrix pricing where the Company discounts expected cash flows utilizing market interest rates obtained from market sources based on the credit quality and duration of the instrument to determine fair value. For securities that may not be reliably priced using internally developed pricing models, fair value is estimated using indicative market prices. These prices are indicative of an exit price, but the assumptions used to establish the fair value may not be observable, or corroborated by market observable information, and represent Level 3 inputs.

The valuation of interest rate swaps is determined using an income approach. The primary input into the valuation represents the forward interest rate swap curve, which is generally considered an observable input,

NOTES TO THE FINANCIAL STATEMENTS

and results in the derivative being classified as Level 2. For certain interest rate swaps, the inputs into the valuation also include the total returns of certain bonds that would primarily be considered an observable input and result in the derivative being classified as Level 2. For certain other swaps, there are features that provide an option to the counterparty to terminate the swap at specified dates and would be considered a significant unobservable input and results in the fair value measurement of the derivative being classified as Level 3.

The valuation of interest rate swaptions is determined using an income approach. The primary inputs into the valuation represent the forward interest rate swap curve, which is generally considered an observable input, forward interest rate volatility and time value component associated with the optionality in the derivative. As a result of the significant unobservable inputs associated with the forward interest rate volatility input, the derivative is classified as Level 3.

The valuation of inflation indexed swaps is determined using an income approach. The primary inputs into the valuation represent the forward interest rate swap curve and consumer price index, which are generally considered observable inputs, and results in the derivative being classified as Level 2.

For single name credit default swaps an income approach is used to determine fair value based on using current market information for the credit spreads of the reference entity, which is considered observable inputs based on the reference entities of derivatives and results in these derivatives being classified as Level 2.

For index tranche credit default swaps, an income approach is used that utilizes current market information related to credit spreads and expected defaults and losses associated with the reference entities that comprise the respective index associated with each derivative. There are significant unobservable inputs associated with the timing and amount of losses from the reference entities as well as the timing or amount of losses, if any, that will be absorbed by our tranche. Accordingly, the index tranche credit default swaps are classified as Level 3.

C. Aggregate Fair Value of All Financial Instruments

The following table sets forth the Company's financial instruments fair values, admitted amounts and level of fair value amounts as of December 31, 2012:

Type of financial instrument	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3	Not practicable (Carrying value)
Bonds	$ 30,135,768,056	$ 26,603,139,240	$ -	$ 26,723,913,033	$3,411,855,023	$ -
Preferred and common stocks	185,815,187	158,724,330	37,553,975	89,952,156	58,309,056	-
Mortgage loans	3,729,882,078	3,442,293,597	-	-	3,729,882,078	-
Other invested assets	214,181,413	183,612,169	-	214,181,413	-	-
Reinvested security lending collateral	89,892,068	92,349,366	-	89,892,068	-	-
Separate account assets	11,522,539	10,871,101	4,990,668	6,531,871	-	-
Derivative assets	938,278,440	602,127,852	-	931,005,610	7,272,830	-
Derivative liabilities	400,103,473		-	398,988,153	1,115,320	-

The following table sets forth the Company's financial instruments fair values, admitted amounts and level of fair value amounts as of December 31, 2011:

Type of financial instrument	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3	Not practicable (Carrying value)
Bonds	$ 27,653,067,287	$ 25,373,096,854	$ -	$ 24,874,532,307	$ 2,778,534,980	$ -
Preferred and common stocks	135,448,943	116,291,865	44,933	78,838,859	56,565,151	-
Mortgage loans	3,660,942,337	3,440,730,038	-	-	3,660,942,337	-
Other invested assets	205,348,368	193,172,532	-	205,348,368	-	-
Reinvested security lending collateral	314,451,798	321,887,782	-	314,451,798	-	-
Separate account assets	17,353,144	16,930,165	5,111,707	12,241,437	-	-
Derivative assets	1,203,244,511	697,331,055	-	1,203,244,511	-	-
Derivative liabilities	459,918,878		-	408,179,034	51,739,844	-

D. The carrying value of short-term investments, payables and receivables that are financial instruments approximate fair value and therefore are not presented in the tables above. There were no financial instruments for which it was not practicable to estimate fair value.

NOTE #21: OTHER ITEMS

A. Extraordinary Items

The Company did not have any other extraordinary items to disclose during the statement year.

B. Troubled Debt Restructuring for Debtors

The Company did not restructure any troubled debt for debtors during the statement year.

C. Other Disclosures

During 2012, the Company had impairments of $42,703,318 of which $443,059 were related to subprime structured securities and $261,084 were related to Alt-A structured securities.

NOTES TO THE FINANCIAL STATEMENTS

During 2011, the Company changed its reserve valuation system for its term life insurance products and its LTCI products from Polysystems, Inc. to AXIS. The conversion to AXIS facilitated the Company's ability to enhance assumptions and reserve calculation methodology. The change did not significantly impact the Company's term life insurance and LTCI reserves during the fourth quarter of 2011.

Assets in the amount of $3,489,745 and $3,499,848 as of December 31, 2012 and 2011, respectively, were on deposit with government authorities or trustees as required by law.

D. Premium Receivable Recoverability

As of December 31, 2012 and 2011, the Company had admitted assets of $43,842,985 and $39,514,934, respectively, in uncollected premiums and agents' balances in course of collection and accounts receivable for uninsured plans. The Company routinely assesses the collectibility of these receivables. Based upon the Company's experience, less than 1% of the balances may become uncollectible and the potential loss is not material to the Company's financial condition.

E. Business Interruption Insurance Recoveries

The Company did not receive any business interruption insurance recoveries during the statement year.

F. State Transferable and Non-Transferable Tax Credits

(1) Carrying value of Transferable and Non-Transferable State Tax Credits Gross of any Related Tax Liabilities and Total Unused Transferable and Non-Transferable State Tax Credits by State and in Total.

Description of state transferable and non-transferable tax credits	State		Carrying value		Unused amount
Film credit	CT	$	310,866	$	310,866
Renewable energy	NC		115,200		115,200
New Market	MO		329,758		329,758
Total		**$**	**755,824**	**$**	**755,824**

(2) Method of Estimating Utilization of Remaining Transferable and Non-Transferable State Credits

The Company estimated the utilization of the remaining transferable and non-transferable state tax credits by projecting future premium taking into account policy growth and rate changes, projected future tax liability based on projected premium, tax rates and tax credits, and comparing projected future tax liability to the availability of remaining transferable and non-transferable state tax credits.

(3) Impairment Loss

The Company did not have any impairment losses on state transferable and non-transferable tax credits in 2012.

(4) State Tax Credits Admitted and Nonadmitted

		Total admitted		Total nonadmitted
a. Transferable	$	310,866	$	-
b. Non-Transferable		444,958		-

G. Subprime Mortgage Related Risk Exposure

(1) The Company defines subprime mortgage related risk exposure as:

Fair Isaac Company ("FICO") developed the FICO credit-scoring model to calculate a score based upon a borrower's credit history. FICO credit scores are used as one indicator of a borrower's credit quality. The higher the credit score, the lower the likelihood that a borrower will default on a loan. FICO credit scores range up to 850, with a score of 620 or more generally viewed as a "prime" loan and a score below 620 generally viewed as a "subprime" loan. "A minus" loans generally are loans where the borrowers have FICO credit scores between 575 and 660, and where the borrower has a blemished credit history.

(2) The Company does not hold any direct investments in subprime or Alt-A mortgage loans.

(3) The Company has direct exposure in other investments with underlying subprime or Alt-A related risk.

The following table discloses the Company's subprime and Alt-A exposure:

	Actual cost	Book adjusted carrying value (excluding interest)	Fair value	Other than temporary impairment losses recognized
a. Residential mortgage-backed securities	$ -	$ -	$ -	$ -
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	279,121,684	277,955,650	228,385,344	253,584,659
e. Equity investment in SCAs	-	-	-	-
f. Other assets	-	-	-	-
g. Total	**$ 279,121,684**	**$ 277,955,650**	**$ 228,385,344**	**$ 253,584,659**

(4) The Company does not have any underwriting exposure to subprime or Alt-A mortgages.

NOTES TO THE FINANCIAL STATEMENTS

H. Retained Assets

(1) The Company provides a claim form to the beneficiary to choose among various disbursement options which include a payment by check, annuity stream or retained asset account, which the Company refers to as a Secure Access Account. Since April 2011, the Company has required the beneficiary to make a positive election of a retained asset account in order to credit death benefit proceeds from a life insurance policy or an annuity contract to a retained asset account (except in Vermont, whose residents are not eligible for retained assets accounts). Prior to April 2011, in nine states, the Company credited death benefit proceeds from a life insurance policy or an annuity contract to a retained asset account only if the beneficiary affirmatively selected a retained asset account. In all other states (except Vermont, whose residents are not eligible for retained asset accounts) prior to April 2011, the Company credited death benefit proceeds to a retained asset account if the beneficiary affirmatively selected a retained asset account or if the beneficiary failed to select any disbursement options on the claim form.

Depending upon the terms of the underlying insurance policy, the Company credited between 2.5% and 5.5% interest during 2012 and 2011 to retained asset accounts. The Company did not change rates in 2012 and 2011. The Company discloses the relevant details about its retained asset program, including disclosure of the fact that accounts are not Federal Deposit Insurance Corporation ("FDIC") insured, in the information provided to the beneficiary with the claim form and in the supplemental contract issued when a retained asset account is established. The account balance and credited interest are fully backed by the claims-paying ability of the issuing insurance company. The Company's secure access program is fully compliant with guidance on retained asset account programs, issued in 1995 by the NAIC and the NAIC's sample bulletin on retained asset accounts issued in December 2010.

(2) The following table sets forth the number and balance of retained asset accounts in force as of December 31, 2012 and 2011:

	In Force			
	As of December 31, 2012		As of December 31, 2011	
	Number	Balance	Number	Balance
a. Up to and including 12 months	212	$ 16,061,108	207	$ 17,721,076
b. 13 to 24 months	172	10,570,924	152	7,528,208
c. 25 to 37 months	140	6,202,221	124	3,914,338
d. 38 to 48 months	102	3,235,170	162	4,492,820
e. 49 to 60 months	159	4,608,797	367	8,182,984
f. Over 60 months	1,507	31,724,775	1,295	26,707,890
g. Total	2,292	$ 72,402,995	2,307	$ 68,547,316

(3) The following table presents additional information regarding the changes in the number and balance of retained asset accounts, segregated between individual and group contracts, for the year ended December 31, 2012:

	Individual		Group	
	Number	Balance/Amount	Number	Balance/Amount
Number/balance of retained asset accounts at the beginning of the year	2,307	$ 68,547,316	-	$ -
Number/amount of retained asset accounts issued/added during the year	234	23,131,534	-	-
Investment earnings credited to retained asset accounts during the year	-	1,799,041	-	-
Fees and other charges assessed to retained asset accounts during the year	-	(180)	-	-
Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	(10)	(238,377)	-	-
Number/amount of retained asset accounts closed/withdrawn during the year	(239)	(20,836,339)	-	-
Number/balance of retained asset accounts at the end of the year	2,292	$ 72,402,995	-	$ -

NOTE #22: EVENTS SUBSEQUENT

There were no material events that occurred subsequent to December 31, 2012. Subsequent events have been considered through February 27, 2013, the date on which the statutory financial statements were issued.

NOTES TO THE FINANCIAL STATEMENTS

NOTE #23: REINSURANCE

A. Ceded Reinsurance Report

Section I – General Interrogatories

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

Yes ( ) No (X)

If yes, give full details.

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

Yes ( ) No (X)

If yes, give full details.

Section 2 – Ceded Reinsurance Report – Part A

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

Yes ( ) No (X)

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

$0

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

$0

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

Yes ( ) No (X)

If yes, give full details.

Section 3 – Ceded Reinsurance Report – Part B

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

$0

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

Yes (X) No ( )

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

$0

On April 15, 2004, the Company entered into two reinsurance agreements with UFLIC pursuant to which it ceded, effective as of January 1, 2004, its structured settlement block of business and a block of LTCI assumed from MLIC in 2000. Ceded reinsurance reserves to UFLIC for the structured settlements block of business as of December 31, 2012 and 2011 were $4,224,364,773 and $4,261,692,336, respectively, and ceded reinsurance reserves for the LTCI block of business as of December 31, 2012 and 2011 were $3,370,526,778 and $2,983,908,209, respectively. To secure the payment of its obligations to the Company under the reinsurance agreements governing the reinsurance transactions, UFLIC has established trust accounts to maintain an aggregate amount of assets with a statutory book value at least equal to the statutory general account reserves attributable to the reinsured business less an amount to be held in certain claims paying accounts. A trustee administers the trust accounts and the Company is permitted to withdraw from the trust accounts amounts due to the Company pursuant to terms of the reinsurance agreements that are not otherwise paid by UFLIC.

The Company entered into a Life Catastrophe reinsurance agreement with multiple reinsurers, effective July 1, 2012, that indemnifies the Company for losses up to $100,000,000 in excess of $100,000,000.

Effective December 17, 2012, the Company executed recaptured agreements related to certain reinsurance treaties with RGA Reinsurance Company (“RGA”), whereby certain LTC policies were ceded to RGA then retroceded back to the Company. The recapture resulted in a statutory gain of $29,751,624, of which fifty percent was ceded to BLAIC under a separate reinsurance agreement.

NOTES TO THE FINANCIAL STATEMENTS

B. Uncollectible Reinsurance

The Company did not write off any reinsurance balances during the statement year.

C. Commutation of Ceded Reinsurance

The Company did not commute any reinsurance contracts during the statement year.

NOTE #24: RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

The Company did not participate in any retrospectively rated contracts or contracts subject to redetermination during the statement year.

NOTE #25: CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

Reserves as of December 31, 2011 were $1,327,874,930 for the Company's LTCI line of business. As of December 31, 2012, $478,284,998 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $925,161,317 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on LTCI as of December 31, 2012. Therefore, there has been a $75,571,385 unfavorable prior-year development during the year ended December 31, 2012. The Company has experienced an increase in the severity and duration of claims associated with observed loss development, particularly in older issued policies, partially offset by refinements to its estimated claim reserves. The interest accumulated on reserves of approximately $45,000,000 is reflected as part of this unfavorable prior year development. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. As of December 31, 2012, the Company did not have any retrospectively rated policies.

NOTE #26: INTERCOMPANY POOLING ARRANGEMENTS

The Company did not participate in any intercompany pooling arrangements during the statement year.

NOTE #27: STRUCTURED SETTLEMENTS

The Company has not purchased structured settlement annuities from any other insurer.

NOTE #28: HEALTH CARE RECEIVABLES

A. Pharmaceutical Rebate Receivables

The Company did not have any pharmaceutical rebate receivables as of December 31, 2012.

B. Risk Sharing Receivables

The Company did not have any risk sharing receivables as of December 31, 2012.

NOTE #29: PARTICIPATING POLICIES

The Company does not have any participating policies.

NOTE #30: PREMIUM DEFICIENCY RESERVES

As of December 31, 2012, the Company did not have any premium deficiency reserves.

NOTE #31: RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

During 2012, the NAIC adopted the Valuation of Life Insurance Policies and Regulation (known as “Regulation AXXX”) which impacts reserving for certain Universal Life insurance policies with secondary guarantees for new and in-force business. As a result of the new reserving requirement, in October 2012, the Company announced discontinuation of sales of term universal life insurance products and reintroduced a term life insurance product. Regulation AXXX did not have a significant impact on the Company’s capital and surplus as of the date of adoption.

(1) The Company waives deduction of deferred fractional premiums upon death of the insured and returns any portion of the final premium beyond the end of the month of death. Reserves for surrender values in excess of reserves otherwise required are established in Exhibit 5.

(2) For all traditional life policies, the substandard extra reserve equals one-half of the annual gross extra premium and for all interest-sensitive life policies, the substandard extra reserve equals one-twenty-fourth of the annual valuation cost of insurance.

The reserve for substandard structured settlement policies is based on a standard mortality plus a flat extra calculated at issue to produce the life expectancy determined during the underwriting process.

The reserve for substandard immediate annuities issued in 2005, other than Structured Settlement policies, is based on a standard mortality plus a flat extra calculated at issue to produce the present value of future benefits using the rated up age determined during the underwriting process.

(3) As of December 31, 2012, the Company had $9,024,113,581 of insurance in force for which the gross premiums were less than the net premiums according to the standard of valuation set by the State of Delaware. Reserves to cover the above insurance totaled $103,581,697 as of December 31, 2012 and are reported in Exhibit 5.

NOTES TO THE FINANCIAL STATEMENTS

(4) For immediate annuity reserves, Tabular Interest (Page 7, Line 4) has been determined from basic data. The Tabular Interest for all other lines of business has been determined by formula as described in the instructions for Page 7. Tabular Less Actual Reserve Released (Page 7, Line 5) has been determined by formula as described in the instructions for Page 7. The Tabular Cost (Page 7, Line 9) has been determined by formula as described in the instructions for Page 7.

(5) For funds held on deposit, interest on funds (Exhibit 7, Line 3) was the actual interest credited to the funds. For other funds not involving life contingencies under Exhibit 7, Line 3, interest has been determined by formula or from basic data.

(6) The details for other increases (net) under Page 7, Line 7 are:

Item	Total	Industrial life	Ordinary			Credit life group and individual	Group	
			Life insurance	Individual annuities	Suppl. contracts		Life insurance	Annuities
7.01 Variable products	$ (56,985)	$ -	$ -	$ 3,008	$ 306	$ -	$ -	$ (60,299)
7.02 Non-Interest sensitive life products	-	-	-	-	-	-	-	-
7.03 Interest sensitive life products	10,649,555	-	10,649,555	-	-	-	-	-
7.04 Other net adjustments	(660,922)	-	-	-	-	-	-	(660,922)
7.99 Total	$9,931,648	$ -	$10,649,555	$ 3,008	$ 306	$ -	$ -	$(721,221)

The details of other net changes in reserves under Exhibit 7, line 4 are:

Item	Total	Guaranteed interest contracts	Annuities certain	Supplemental contracts	Premium and other deposit funds
4.01 Other net adjustments	$(13,316,511)	$ -	$(11,563,902)	$ (1,752,609)	$ -
4.99 Total	$(13,316,511)	$ -	$(11,563,902)	$ (1,752,609)	$ -

NOTE #32: ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT TYPE LIABILITIES BY WITHDRAWAL CHARACTERISTICS

Withdrawal characteristics of annuity actuarial reserves and deposit-type contract funds and other liabilities without life or disability contingencies were as follows for the statement year:

		General account	Separate account with guarantees	Separate account nonguaranteed	Total	% of Total
A.	Subject to discretionary withdrawal:					
	(1) With fair value adjustment	$ 97,619,082	$ 466,484	$ -	$ 98,085,566	0.60%
	(2) At book value less current surrender charge of 5% or more	1,980,767,350	-	-	1,980,767,350	12.20
	(3) At fair value	-	-	4,990,103	4,990,103	0.03
	(4) Total with adjustment or at fair value (total of 1-3)	2,078,386,432	466,484	4,990,103	2,083,843,019	12.83
	(5) At book value without adjustment (minimal or no charge or adjustment)	5,051,241,145	7,363,931	-	5,058,605,076	31.17
B.	Not subject to discretionary withdrawal	9,091,980,207	-	-	9,091,980,207	56.00
C.	Total (gross: direct + assumed)	16,221,607,784	7,830,415	4,990,103	16,234,428,302	100.00%
D.	Reinsurance ceded	4,224,364,773	-	-	4,224,364,773	
E.	Total net[1] (C)-(D)	$ 11,997,243,011	$ 7,830,415	$ 4,990,103	$ 12,010,063,529	

[1]Reconcilliation of total annuity actuarial reserves and deposit fund liabilities.

NOTES TO THE FINANCIAL STATEMENTS

F.

		Amount
Life & Accident & Health Annual Statement:		
1. Exhibit 5, Annuities Section, Totals (net)	$	10,003,945,918
2. Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)		156,065,374
3. Exhibit 7, Deposit-Type Contracts, Line 14, column 1		1,837,231,719
4. Subtotal		11,997,243,011
Separate Accounts Annual Statement:		
5. Exhibit 3, Line 0299999, column 2		12,820,518
6. Exhibit 3, Line 0399999, column 2		-
7. Policyholder dividend and coupon accumulations		-
8. Policyholder premiums		-
9. Guaranteed interest contracts		-
10. Other contract deposit funds		-
11. Subtotal		12,820,518
12. Combined Total	$	12,010,063,529

G. Federal Home Loan Bank ("FHLB") Agreements

(1) The Company is a member of the FHLB Pittsburgh. Through its membership, the Company has issued funding agreements to FHLB Pittsburgh in the amount of $492,910,700, which relates to total liabilities of $493,334,410. As of December 31, 2011, the amount of funding agreements issued to FHLB Pittsburgh was $492,910,700, which relates to total liabilities of $493,401,670. The Company uses these funds in an investment spread strategy, consistent with its other investment spread programs. The Company records the funds under SSAP No. 52, *Deposit Type Contracts*, consistent with its accounting for other deposit type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB Pittsburgh for use in general operations would be accounted for under SSAP No. 15, *Debt and Holding Company Obligations*, as borrowed money.

FHLB Pittsburgh implemented a Maximum Borrowing Capacity cap in 2012. For insurance company members this cap is equal to the lesser of the weighted value of eligible securities delivered/controlled by FHLB Pittsburgh or 10 percent of the member's statutory admitted assets. This amount may be further limited by the Company's qualifying securities collateral available to be pledged to the FHLB Pittsburgh.

The table below indicates the amount of FHLB Pittsburgh stock purchased, collateral pledged, assets and liabilities related to the agreement with FHLB Pittsburgh as of December 31, 2012 and 2011.

		Current Year	Prior Year
(2)	FHLB stock purchased/owned as part of the agreement	$ 48,756,200	$ 47,239,600
(3)	Collateral pledged to the FHLB	477,270,774	561,850,766
(4)	Funding capacity currently available	See above description	See above description
(5)	Total reserves related to funding agreement	493,334,410	493,401,670
(6)	Agreement assets and liabilities		
	General Account:		
	a. Assets	492,910,700	492,910,700
	b. Liabilities	493,334,410	493,401,670
	Separate Account:		
	c. Assets	-	-
	d. Liabilities	-	-

NOTE #33: PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

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

Type	Gross	Net of loading
(1) Industrial	$ -	$ -
(2) Ordinary new business	4,643,440	4,896,645
(3) Ordinary renewal	37,807,786	128,689,713
(4) Credit life	-	-
(5) Group life	-	-
(6) Group annuity	-	-
(7) Totals	$ 42,451,226	$ 133,586,358

NOTE #34: SEPARATE ACCOUNTS

A. Separate Accounts Activity

(1) The Company has separate account assets and liabilities related to single premium deferred annuities, variable deferred annuities, and modified guaranteed annuities. Separate account assets are carried at amortized cost or fair value and are offset by liabilities that represent the policyholders' equity in those assets. The Company earns mortality and expense risk fees from the separate accounts and assesses withdrawal charges in the event of early

NOTES TO THE FINANCIAL STATEMENTS

withdrawals. Certain separate account variable annuity contracts include a guaranteed minimum death benefit ("GMDB") which is backed by investments held in the general account.

Assets supporting the Company's single premium deferred annuity and variable deferred annuity contracts of $4,990,668 and $5,111,904 as of December 31, 2012 and 2011, respectively, are considered legally insulated and not subject to claims of the general account.

(2) As of December 31, 2012 and 2011, the Company separate account statement included legally insulated assets of $21,712,508 and $21,307,874, respectively. The assets legally insulated from the general account as of December 31, 2012 are attributed to the following products/transactions:

Product/Transaction	Legally insulated assets	Separate account assets (Not legally insulated)
Group Modified Guaranteed Annuity	$ 3,604,527	$ -
Group Variable Deferred Annuity	4,990,732	-
Fixed Deferred Annuity	13,117,249	-
Total	$ 21,712,508	$ -

(3) As of December 31, 2012, the general account of the Company had a maximum guarantee for separate account liabilities of $275,950. The Company does not assess an explicit risk charge to the contract holder related to minimum guarantees, but rather an overall risk and expense charge which includes compensation for providing the guarantees. To compensate the general account for the risk taken, the separate account has been paid risk charges as follows for the past three years:

a.	2012	$ -
b.	2011	-
c.	2010	16,736

The general account of the Company had not paid any amounts toward the separate account guarantees for the past three years.

B. General Nature and Characteristics of Separate Accounts Business

Guaranteed separate accounts represent a closed block of fixed deferred annuities and single and flexible premium modified guaranteed annuity products whose assets are valued at amortized cost and the reserves are computed using Commissioner's Reserve Valuation Method.

Nonguaranteed separate accounts represent variable annuities with assets and liabilities valued at fair value. The Company bears no market or default risk for these assets.

Information regarding the Separate Accounts of the Company is as follows for the statement year:

	Indexed	Nonindexed guarantee less than / equal to 4%	Nonindexed guarantee more than 4%	Non-guaranteed separate accounts	Total
(1) Premiums, considerations or deposits for year ended 12/31/12	$ -	$ -	$ -	$ -	$ -
Reserves at 12/31/12					
(2) For accounts with assets at:					
a. Fair value	$ -	$ -	$ -	$ 4,990,103	$ 4,990,103
b. Amortized cost	-	7,363,931	-	466,484	7,830,415
c. Total reserves[1]	$ -	$ 7,363,931	$ -	$ 5,456,587	$ 12,820,518
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal	$ -	$ 7,363,931	$ -	$ 466,484	$ 7,830,415
b. With fair value adjustment	-	-	-	-	-
c. At Book value without fair value adjustment and with current surrender charge of 5% or more	-	-	-	-	-
d. At fair value	-	-	-	4,990,103	4,990,103
e. At book value without fair value adjustment and with current surrender charge less than 5%	-	-	-	-	-
f. Subtotal	-	7,363,931	-	5,456,587	12,820,518
g. Not subject to discretionary withdrawal	-	-	-	-	-
h. Total	$ -	$ 7,363,931	$ -	$ 5,456,587	$ 12,820,518
[1]Line 2(c) should equal 3(h).					
(4) Reserves for asset default risk in lieu of AVR	$ -	$ -	$ -	$ -	$ -

NOTES TO THE FINANCIAL STATEMENTS

C. Reconciliation of Net Transfers to (from) Separate Accounts

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

a. Transfers to separate accounts (Page 4, Line 1.4)	$	-
b. Transfers from separate accounts (Page 4, Line 10)		2,936,318
c. Net transfers to (from) separate accounts (a. - b.)		(2,936,318)
(2) Reconciling Adjustments:		
a. Transfers to separate accounts-reinsured		-
b. Transfer amortization of contributed surplus		-
c. Total		-
(3) Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c + 2) = (Page 4, Line 26)	$	(2,936,318)

NOTE #35: LOSS/CLAIM ADJUSTMENT EXPENSES

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2012 and December 31, 2011 was $75,621,394 and $67,324,228, respectively.

The Company incurred $14,956,745 and paid $6,442,685 of claim adjustment expenses in the current year, of which $5,430,322 of the paid amount was attributable to insured or covered events of prior years. The Company did not increase or decrease the provision for insured events of prior years.

The Company took into account estimated anticipated salvage and subrogation in its determination of the liability for unpaid claims/losses and reduced such liability by $0.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... Delaware

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 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2009

3.2 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. 12/31/2009

3.3 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). 06/07/2011

3.4 By what department or departments?
Delaware .....

3.5 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 [ ]

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

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

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

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

5.2 If yes, provide the name of the 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
N/A		

6.1 Has the 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]

6.2 If yes, give full information:
N/A .....

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

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

1 Nationality	2 Type of Entity
N/A	

GENERAL INTERROGATORIES

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.
N/A .....

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

8.4 If 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
Altegris Advisors, LLC	La Jolla, CA				YES
Altegris Funds	La Jolla, CA				YES
Altegris Investments, Inc	La Jolla, CA				YES
Capital Brokerage Corporation	Richmond, VA				YES
Genworth Financial Wealth Management, Inc.	Pleasant Hill, CA				YES

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
KPMG, LLP, 1021 East Cary Street, Suite 2000, Richmond, VA 23219

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

10.2 If the response to 10.1 is yes, provide information related to this exemption:
N/A .....

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

10.4 If the response to 10.3 is yes, provide information related to this exemption:
Interrogatory does not apply as insurer is a wholly owned subsidiary of a Sarbanes-oxley compliant entity. .....

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

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

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Dave Armstrong, 6620 West Broad Street, Building 2, Richmond, VA 23230; Officer of Genworth Life Insurance Company .....

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

12.11 Name of real estate holding company ..... GLIC Real Estate Holding, LLC

12.12 Number of parcels involved .....

12.13 Total book/adjusted carrying value ..... $ 139,160,751

12.2 If, yes provide explanation:
Broadway Real Estate Partners Fund III - $499,296
CAPMARK Commercial Realty Partners II, L.P. - $9,749,886
Carlyle Realty Partners, Fund V - $25,354,994
CPI Capital Partners Asia Pacific, L.P. - $7,796,269
Morgan Stanley Real Estate Fund VI International - $5,912,248
GLIC Real Estate Holding, LLC-$61,573,709
Praedium Fund VII - $28,274,349 .....

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

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

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

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

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

14.1 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.

14.11 If the response to 14.1 is No, please explain:
N/A .....

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

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

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

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

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

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

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment $ 0
22.22 Amount paid as expenses ..... $ 2,475,562
22.23 Other amounts paid ..... $ 0

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

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

INVESTMENT

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

24.02 If no, give full and complete information relating thereto

NA

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

The Company has entered into an agreement with one or more financial institutions to act as the Company's agent to lend securities owned by the Company to brokers or other parties. The securities are re-registered, but remain beneficially owned by the Company. As collateral for the loan, the borrower provides cash or government securities, on a daily basis, in amounts equal to or exceeding 102% of the fair value of the applicable securities loaned. The usage of the collateral has been restricted by the Company's board of directors to solely support the securities lending program. See more detail on the security lending program in Note 5E.

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

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. ..... $ 105,468,389

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

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

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

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

GENERAL INTERROGATORIES

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

24.101	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$	89,892,068
24.102	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$	92,349,366
24.103	Total payable for securities lending reported on the liability page.	$	105,468,389

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

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

25.21	Subject to repurchase agreements	$	1,317,910,174
25.22	Subject to reverse repurchase agreements	$	
25.23	Subject to dollar repurchase agreements	$	
25.24	Subject to reverse dollar repurchase agreements	$	
25.25	Pledged as collateral	$	523,761,601
25.26	Placed under option agreements	$	
25.27	Letter stock or other securities restricted as to sale	$	
25.28	On deposit with state or other regulatory body	$	3,489,745
25.29	Other	$	

25.3 For category (25.27) provide the following:

1 Nature of Restriction	2 Description	3 Amount
N/A		

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian's Address
The Bank of New York Mellon	One Wall Street New York, NY 10286
Deutsche Bank	60 Wall Street, 27th Floor New York, NY 10005
Federal Home Loan Bank of Pittsburg	601 Grant Street Pittsburgh, PA 15219

28.02 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)
N/A		

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

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

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
N/A			N/A

28.05 Identify all investment advisors, brokers/dealers or individuals acting on behalf of brokers/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 Number(s)	2 Name	3 Address
110441	Western Asset Management Company	385 East Colorado Boulevard, Pasadena, CA 91101

GENERAL INTERROGATORIES

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

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
29.2999 - Total		0

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

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
N/A			

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	27,251,246,504	30,781,418,024	3,530,171,519
30.2 Preferred stocks	102,283,502	129,374,359	27,090,857
30.3 Totals	27,353,530,006	30,910,792,383	3,557,262,376

30.4 Describe the sources or methods utilized in determining the fair values:
The primary source for determining fair value of securities is independent pricing services.
If a quote is not availabe from a pricing service, broker quotes or a pricing matrix is utilized.

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

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

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

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

32.2 If no, list exceptions:
N/A

GENERAL INTERROGATORIES

OTHER

33.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 1,091,440

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

1 Name	2 Amount Paid
S&P CMS Ratings	286,019
Moody's Investor Services	279,300

34.1 Amount of payments for legal expenses, if any? ..... $ 2,162,184

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

1 Name	2 Amount Paid
Jenner & Block, LLP	579,362

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 92,856

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

1 Name	2 Amount Paid
American Council of Life Insurers	62,802

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

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

1.2 If yes, indicate premium earned on U.S. business only $ 3,833,097

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

1.31 Reason for excluding:

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

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 5,266,339

1.6 Individual policies:

Most current three years:

1.61 Total premium earned $ 865,156

1.62 Total incurred claims $ 1,707,753

1.63 Number of covered lives 289

All years prior to most current three years

1.64 Total premium earned $ 2,967,941

1.65 Total incurred claims $ 3,558,586

1.66 Number of covered lives 901

1.7 Group policies:

Most current three years:

1.71 Total premium earned $ 0

1.72 Total incurred claims $ 0

1.73 Number of covered lives 0

All years prior to most current three years

1.74 Total premium earned $ 0

1.75 Total incurred claims $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	34,992	1,988,720
2.2	Premium Denominator	1,659,018,712	1,607,589,815
2.3	Premium Ratio (2.1/2.2)	0.000	0.001
2.4	Reserve Numerator	520,475,102	522,659,561
2.5	Reserve Denominator	19,326,107,936	18,937,841,552
2.6	Reserve Ratio (2.4/2.5)	0.027	0.028

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

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

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 21,712,508

3.4 State the authority under which Separate Accounts are maintained:

Delaware Insurance Code Title 18, Chapter 29, Section 2932.

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

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

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? 0

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

4.2 Net reimbursement of such expenses between reporting entities:

4.21 Paid $ 294,061,177

4.22 Received $ 71,386,902

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

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

5.21 Page 3, Line 1 $ 57,549,662

5.22 Page 4, Line 1 $ 0

6. FOR STOCK REPORTING ENTITIES ONLY:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 3,065,205,684

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

7.11 Cash $ 543,100,000

7.12 Stock $ 2,620,223,545

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
Guaranteed minimum death benefit		None	0	4,990,103	144,874	Exh 5B	0	

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

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

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

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

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

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

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

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

FIVE-YEAR HISTORICAL DATA

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

		1 2012	2 2011	3 2010	4 2009	5 2008
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	53,099,056	39,983,557	21,729,690	5,226,362	4,859,205
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	131,356,201	135,844,075	140,962,952	145,122,997	141,780,663
3.	Credit life (Line 21, Col. 6)	0	0	0	0	0
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	2,109,264	2,106,596	2,062,676	2,027,975	3,289,627
5.	Industrial (Line 21, Col. 2)	0	0	0	0	0
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7.	Total (Line 21, Col. 10)	186,564,521	177,934,228	164,755,318	152,377,334	149,929,495
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	15,185,693	19,617,452	17,010,470	751,482	2,067,021
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	110,047	1,850	2,195,170	10,165,210	10,130,221
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	69	678	86	1,097	0
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	15,295,809	19,619,980	19,205,726	10,917,789	12,197,242
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	0	0	0	0	0
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	29,560,204	(66,497,833)	95,936,663	69,846,457	133,345,433
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	623,992,590	721,069,334	258,388,970	283,008,563	672,552,403
16	Credit life (group and individual) (Line 20.4, Col. 5)	608,614	293,160	277,690	429,884	28,788
17.1	Group life insurance (Line 20.4, Col. 6)	6,983,246	7,040,361	9,573,063	10,104,149	19,011,117
17.2	Group annuities (Line 20.4, Col. 7)	102,103	34,891	0	329,171	512,933,639
18.1	A & H-group (Line 20.4, Col. 8)	101,869,927	85,358,342	71,538,537	59,464,117	70,190,702
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	0	0	0	0	0
18.3	A & H-other (Line 20.4, Col. 10)	899,798,188	860,291,559	837,706,324	829,035,521	(65,107,902)
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	1,662,914,872	1,607,589,814	1,273,421,247	1,252,217,862	1,342,954,180
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	36,762,122,900	35,762,851,740	33,563,572,731	32,936,581,798	34,691,774,368
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	33,351,587,665	32,665,536,039	30,580,020,084	29,771,732,263	31,364,939,526
23.	Aggregate life reserves (Page 3, Line 1)	11,988,233,371	12,078,094,758	12,315,224,962	13,180,093,622	16,200,252,343
24.	Aggregate A & H reserves (Page 3, Line 2)	7,840,083,871	7,135,080,239	6,438,640,456	5,795,053,279	5,185,457,691
25.	Deposit-type contract funds (Page 3, Line 3)	1,837,231,719	1,867,301,482	2,119,180,655	1,688,000,483	1,890,586,627
26.	Asset valuation reserve (Page 3, Line 24.01)	131,070,567	108,150,537	58,502,005	28,925,116	186,910,766
27.	Capital (Page 3, Lines 29 and 30)	4,861,258	4,861,258	4,861,258	4,861,258	4,861,258
28.	Surplus (Page 3, Line 37)	3,405,673,977	3,092,454,443	2,978,691,389	3,159,988,277	3,321,973,584
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	718,590,189	1,384,893,500	(295,557,596)	(1,329,389,167)	(1,257,710,495)
	Risk-Based Capital Analysis					
30.	Total adjusted capital	3,521,232,900	3,240,113,599	3,115,780,484	3,215,994,555	3,647,049,592
31.	Authorized control level risk - based capital	408,829,352	400,195,062	401,193,996	411,383,417	405,165,571
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	74.9	73.3	74.1	71.9	63.8
33.	Stocks (Lines 2.1 and 2.2)	7.8	6.7	7.2	7.5	9.7
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	9.7	9.9	11.8	13.4	13.7
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.0	0.0	0.0	0.0	0.0
36.	Cash, cash equivalents and short-term investments (Line 5)	1.4	2.8	0.4	1.1	4.8
37.	Contract loans (Line 6)	3.0	2.9	2.8	2.7	3.8
38.	Derivatives (Page 2, Line 7)	1.7	2.0	1.4	XXX	XXX
39.	Other invested assets (Line 8)	1.3	1.4	1.4	1.7	1.7
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.2
41.	Securities lending reinvested collateral assets (Line 10)	0.3	0.9	1.0	XXX	XXX
42.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	1.7	2.3
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2012	2 2011	3 2010	4 2009	5 2008
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	343,417,178	416,988,003	300,000,000	898,196,093	1,074,225,218
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)		0	0	0	0
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	2,609,128,266	2,209,419,223	2,246,113,417	2,336,689,444	2,375,158,457
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48.	Affiliated mortgage loans on real estate			0	0	0
49.	All other affiliated	72,073,220	84,307,637	66,494,324	95,323,593	17,524,662
50.	Total of above Lines 44 to 49	3,024,618,664	2,710,714,863	2,612,607,741	3,330,209,130	3,466,908,337
51.	Total Investment in Parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	95,135,494	73,855,057	55,115,992	84,732,514	116,185,675
53.	Total admitted assets (Page 2, Line 28, Col. 3)	36,783,835,408	35,784,159,614	33,585,118,972	32,974,557,530	34,733,533,488
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	1,917,616,272	1,647,747,042	1,551,146,091	1,525,387,270	1,713,244,611
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(73,788,311)	(7,456,538)	(110,106,671)	(478,492,831)	522,117,910
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	306,954,342	147,031,026	(112,214,747)	(425,400,763)	249,734,190
57.	Total of above Lines 54, 55 and 56	2,150,782,303	1,787,321,530	1,328,824,674	621,493,675	2,485,096,710
	Benefits and Reserve Increases (Page 6)					
58.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	919,405,155	998,116,646	1,503,598,295	4,100,085,390	4,301,220,263
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	567,184,458	485,481,392	460,216,668	406,656,617	413,570,686
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	29,231,966	(89,989,861)	68,883,206	(79,277,924)	21,545,807
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	722,041,178	721,155,744	637,481,712	605,563,925	(345,434,382)
62.	Dividends to policyholders (Line 30, Col. 1)	0	0	0	0	0
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	17.7	20.3	22.1	31.2	18.8
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	3.6	3.7	4.4	4.8	3.7
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	129.6	125.6	120.9	114.6	(57.6)
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.1	0.1	0.1	0.1	2.6
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	30.8	28.9	32.6	30.7	887.3
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	159,171,317	149,350,758	145,759,643	130,858,381	117,865,883
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	152,627,276	136,410,371	128,234,673	114,100,364	126,680,265
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	1,192,216,402	1,078,567,482	1,015,788,102	868,797,066	777,083,748
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	1,107,923,426	976,579,693	866,032,093	753,010,091	792,138,516
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72.	Industrial life (Col. 2)	0	0	0	0	0
73.	Ordinary - life (Col. 3)	99,511,535	1,362,851	175,677,819	(84,360,894)	49,356,543
74.	Ordinary - individual annuities (Col. 4)	127,376,915	74,154,682	29,854,432	51,899,512	148,694,487
75.	Ordinary-supplementary contracts (Col. 5)	9,120,225	8,649,462	6,850,258	6,222,327	7,781,808
76.	Credit life (Col. 6)	483,422	210,106	264,378	231,615	19,204
77.	Group life (Col. 7)	(721,638)	9,605,782	(110,409,070)	131,974,535	(82,387,159)
78.	Group annuities (Col. 8)	13,800,120	(5,404,428)	(73,505,748)	(17,320,308)	19,246,898
79.	A & H-group (Col. 9)	(12,277,806)	(33,929,007)	30,234,452	6,574,261	54,274,861
80.	A & H-credit (Col. 10)	0	0	0	0	0
81.	A & H-other (Col. 11)	37,470,572	(24,273,252)	(134,571,595)	112,682,240	101,725,532
82.	Aggregate of all other lines of business (Col. 12)	0	0	0	0	0
83.	Total (Col. 1)	274,763,346	30,376,196	(75,605,074)	207,903,288	298,712,174

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

If no, please explain:

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE Genworth Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2012

NAIC Group Code 4011 — NAIC Company Code 70025

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	448,635,452	0	14,593,724	0	463,229,176
2. Annuity considerations	690,742,651	0	1,768,118	0	692,510,769
3. Deposit-type contract funds	105,372,031	XXX	0	XXX	105,372,031
4. Other considerations	0	0	0	0	0
5. Totals (Sum of Lines 1 to 4)	1,244,750,133	0	16,361,842	0	1,261,111,975
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit	0	0	0	0	0
6.2 Applied to pay renewal premiums	0	0	0	0	0
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	0	0	0	0	0
6.4 Other	0	0	0	0	0
6.5 Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	0
Annuities:					
7.1 Paid in cash or left on deposit	0	0	0	0	0
7.2 Applied to provide paid-up annuities	0	0	0	0	0
7.3 Other	0	0	0	0	0
7.4 Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0
8. Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	0
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	162,517,339	0	36,524,979	0	199,042,318
10. Matured endowments	0	0	0	0	0
11. Annuity benefits	689,102,036	0	81,422,940	0	770,524,976
12. Surrender values and withdrawals for life contracts	633,268,076	0	1,869,828	0	635,137,904
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	0	0	0	0	0
15. Totals	1,484,887,452	0	119,817,747	0	1,604,705,198
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	169	26,779,287	0	0	0	0	0	0	169	26,779,287
17. Incurred during current year	741	158,135,497	0	0	226	36,524,979	0	0	967	194,660,476
Settled during current year:										
18.1 By payment in full	784	162,517,338	0	0	226	36,524,979	0	0	1,010	199,042,317
18.2 By payment on compromised claims	1	25,000	0	0	0	0	0	0	1	25,000
18.3 Totals paid	785	162,542,338	0	0	226	36,524,979	0	0	1,011	199,067,317
18.4 Reduction by compromise	0	50,000	0	0	0	0	0	0	0	50,000
18.5 Amount rejected	0	25,000	0	0	0	0	0	0	0	25,000
18.6 Total settlements	785	162,617,338	0	0	226	36,524,979	0	0	1,011	199,142,317
19. Unpaid Dec. 31, current year (16+17-18.6)	125	22,297,446	0	0	0	0	0	0	125	22,297,446
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	339,787	122,217,278,671	0	(a) 0	6,273	2,119,451,012	0	0	346,060	124,336,729,682
21. Issued during year	41,182	15,295,706,989	0	0	0	0	0	0	41,182	15,295,706,989
22. Other changes to in force (Net)	(15,157)	(5,422,137,515)	0	0	(328)	28,524,666	0	0	(15,485)	(5,393,612,849)
23. In force December 31 of current year	365,812	132,090,848,145	0	(a) 0	5,945	2,147,975,677	0	0	371,757	134,238,823,822

(a) Includes Individual Credit Life Insurance prior year $ 0 , current year $ 0

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	214,646,919	222,255,951	0	133,303,281	166,996,820
24.1 Federal Employees Health Benefits Program premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	0	0	0	0	0
25.2 Guaranteed renewable (b)	1,912,685,439	1,925,689,888	0	968,675,533	1,289,338,018
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	6,987	6,987	0	10,792	10,792
25.5 All other (b)	0	0	0	6,640	6,640
25.6 Totals (sum of Lines 25.1 to 25.5)	1,912,692,426	1,925,696,875	0	968,692,965	1,289,355,450
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2,127,339,345	2,147,952,826	0	1,101,996,246	1,456,352,270

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0 .

EXHIBIT OF LIFE INSURANCE

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	8	9	
		Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Individual Policies and Group Certificates	Amount of Insurance (a)	Policies	Certificates	Amount of Insurance (a)	Total Amount of Insurance (a)
1.	In force end of prior year	0	0	495,385	175,827,632	0	0	34	6,156	2,106,596	177,934,228
2.	Issued during year	0	0	41,183	15,295,740		0		1	69	15,295,809
3.	Reinsurance assumed			613	243,987						243,987
4.	Revived during year			173	55,483						55,483
5.	Increased during year (net)			8	3,278					86,036	89,314
6.	Subtotals, Lines 2 to 5	0	0	41,977	15,598,488	0	0	0	1	86,105	15,684,593
7.	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		0
8.	Aggregate write-ins for increases	0	0	0	36,883	0	0	0	0	0	36,883
9.	Totals (Lines 1 and 6 to 8)	0	0	537,362	191,463,003	0	0	34	6,157	2,192,701	193,655,704
	Deductions during year:										
10.	Death			1,085	218,636			XXX	265	74,511	293,147
11.	Maturity			27	3,547			XXX			3,547
12.	Disability							XXX			0
13.	Expiry			3	76				5	180	256
14.	Surrender			3,704	1,100,967						1,100,967
15.	Lapse			14,171	5,372,993				52	7,645	5,380,638
16.	Conversion			170	42,872			XXX	XXX	XXX	42,872
17.	Decreased (net)			(23)	193,484				8	1,101	194,585
18.	Reinsurance										0
19.	Aggregate write-ins for decreases	0	0	215	75,171	0	0	0	0	0	75,171
20.	Totals (Lines 10 to 19)	0	0	19,352	7,007,746	0	0	0	330	83,437	7,091,183
21.	In force end of year (Line 9 minus Line 20)	0	0	518,010	184,455,257	0	0	34	5,827	2,109,264	186,564,521
22.	Reinsurance ceded end of year	XXX		XXX	178,352,171	XXX		XXX	XXX	645,601	178,997,772
23.	Line 21 minus Line 22	XXX	0	XXX	6,103,086	XXX	(b) 0	XXX	XXX	1,463,663	7,566,749
	DETAILS OF WRITE-INS										
0801.	Reconciliation to Valuation System				36,883						36,883
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.	0	0	0	0	0	0	0	0	0	0
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0	0	36,883	0	0	0	0	0	36,883
1901.	Exchanges			215	70,520						70,520
1902.	Reconciliation to Valuation System				4,651						4,651
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	0
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)	0	0	215	75,171	0	0	0	0	0	75,171

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

(b) Group $ ..... ; Individual $ .....

EXHIBIT OF LIFE INSURANCE (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24.	Additions by dividends	XXX		XXX	
25.	Other paid-up insurance			3,406	372,022
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27.	Term policies - decreasing			13	145
28.	Term policies - other	312	109,847	347,111	131,307,707
29.	Other term insurance - decreasing	XXX		XXX	38
30.	Other term insurance	XXX	200	XXX	48,119
31.	Totals (Lines 27 to 30)	312	110,047	347,124	131,356,009
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	26	194
34.	Totals, whole life and endowment	40,871	15,185,693	170,860	53,099,056
35.	Totals (Lines 31 to 34)	41,183	15,295,740	518,010	184,455,259

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary	15,295,740		184,455,259	
38.	Credit Life (Group and Individual)				
39.	Group	69		2,109,262	
40.	Totals (Lines 36 to 39)	15,295,809	0	186,564,521	0

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance (a)	3 Number of Certificates	4 Amount of Insurance (a)
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX		XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21			5,252	649,112

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies (a)	15,335

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

NONE

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

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
	Disability Provisions	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Policies	6 Amount of Insurance (a)	7 Number of Certificates	8 Amount of Insurance (a)
48.	Waiver of Premium			24,908	9,564,400				
49.	Disability Income								
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total	0	(b) 0	24,908	(b) 9,564,400	0	(b) 0	0	(b) 0

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

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

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	4,868	7,323	0	0
2.	Issued during year	369	736		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	5,237	8,059	0	0
	Deductions during year:				
6.	Decreased (net)	349	1,318		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	349	1,318	0	0
9.	In force end of year	4,888	6,741	0	0
10.	Amount on deposit		(a) 72,479,723		(a)
11.	Income now payable	4,888	6,741		
12.	Amount of income payable	(a) 26,195,647	(a) 42,518,662	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	20,269	133,150	101	42,119
2.	Issued during year	830	6,239		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	21,099	139,389	101	42,119
	Deductions during year:				
6.	Decreased (net)	583	12,741		2,192
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	583	12,741	0	2,192
9.	In force end of year	20,516	126,648	101	39,927
	Income now payable:				
10.	Amount of income payable	(a) 229,924,657	XXX	XXX	(a) 80,665,998
	Deferred fully paid:				
11.	Account balance	XXX	(a) 7,003,012,063	XXX	(a) 257,104,997
	Deferred not fully paid:				
12.	Account balance	XXX	(a)	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	154,563	199,556,648	0		1,138,209	2,212,588,742
2.	Issued during year	31,238	48,524,231			69,283	173,906,419
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	185,801	XXX	0	XXX	1,207,492	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	4,192	XXX		XXX	58,729	XXX
8.	Reinsurance ceded		XXX		XXX	76	XXX
9.	Totals (Lines 6 to 8)	4,192	XXX	0	XXX	58,805	XXX
10.	In force end of year	181,609	(a) 243,125,843	0	(a)	1,148,687	(a) 2,299,527,685

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	9,798	0
2.	Issued during year	981	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	10,779	0
	Deductions During Year:		
6.	Decreased (net)	1,507	
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	1,507	0
9.	In force end of year	9,272	0
10.	Amount of account balance	(a)	(a)

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	895,730,773
2.	Current year's realized pre-tax capital gains/(losses) of $ 120,021,419 transferred into the reserve net of taxes of $ 42,007,497	78,013,922
3.	Adjustment for current year's liability gains/(losses) released from the reserve	(43,379,145)
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	930,365,550
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	36,942,969
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	893,422,581

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2012	43,372,874	(5,289,831)	(1,140,074)	36,942,969
2.	2013	48,338,302	3,799,017	(2,658,443)	49,478,876
3.	2014	52,673,467	4,391,299	(2,846,393)	54,218,373
4.	2015	54,736,377	4,880,028	(2,925,162)	56,691,243
5.	2016	55,428,395	5,408,298	(3,014,679)	57,822,015
6.	2017	55,521,353	5,934,246	(3,102,929)	58,352,670
7.	2018	55,408,458	5,943,330	(3,005,513)	58,346,275
8.	2019	54,231,442	5,519,436	(2,773,605)	56,977,273
9.	2020	52,438,099	5,031,533	(2,515,642)	54,953,990
10.	2021	51,530,967	4,515,225	(2,235,424)	53,810,768
11.	2022	49,499,534	3,941,184	(1,929,893)	51,510,825
12.	2023	45,609,376	3,766,735	(1,831,400)	47,544,711
13.	2024	41,923,887	3,849,686	(1,876,377)	43,897,196
14.	2025	38,594,329	3,878,628	(1,894,683)	40,578,275
15.	2026	34,634,033	4,067,686	(1,987,918)	36,713,801
16.	2027	31,094,179	4,075,894	(1,998,913)	33,171,161
17.	2028	27,168,605	3,833,904	(1,871,110)	29,131,399
18.	2029	23,036,241	3,095,160	(1,493,754)	24,637,647
19.	2030	19,223,519	2,316,666	(1,090,487)	20,449,698
20.	2031	14,821,770	1,577,069	(713,492)	15,685,348
21.	2032	11,702,205	692,265	(256,159)	12,138,311
22.	2033	9,669,911	284,697	(39,211)	9,915,397
23.	2034	7,855,086	309,193	(35,633)	8,128,646
24.	2035	6,289,168	334,543	(31,694)	6,592,016
25.	2036	4,673,949	374,149	(28,516)	5,019,582
26.	2037	3,155,349	400,351	(24,215)	3,531,485
27.	2038	1,635,884	377,810	(20,163)	1,993,531
28.	2039	764,718	299,397	(15,978)	1,048,136
29.	2040	533,541	220,983	(11,793)	742,730
30.	2041	165,759	142,570	(7,609)	300,721
31.	2042 and Later		42,771	(2,283)	40,488
32.	Total (Lines 1 to 31)	895,730,781	78,013,922	(43,379,145)	930,365,558

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	58,798,494	32,686,935	91,485,429	1,482,942	15,182,169	16,665,111	108,150,540
2. Realized capital gains/(losses) net of taxes - General Account	(49,064,058)	(2,267,528)	(51,331,586)	(94,018)	(6,671,812)	(6,765,830)	(58,097,416)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(97,713)		(97,713)			0	(97,713)
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	14,479,308		14,479,308	(634)	1,896,506	1,895,872	16,375,180
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	(35,229)		(35,229)			0	(35,229)
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves			0			0	0
7. Basic contribution	41,083,215	11,015,340	52,098,554	0	478,719	478,719	52,577,274
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	65,164,017	41,434,747	106,598,764	1,388,290	10,885,582	12,273,872	118,872,636
9. Maximum reserve	193,690,855	32,701,789	226,392,645	1,620,706	24,727,816	26,348,522	252,741,167
10. Reserve objective	133,637,825	20,653,762	154,291,587	1,474,437	24,096,276	25,570,714	179,862,300
11. 20% of (Line 10 - Line 8)	13,694,762	(4,156,197)	9,538,565	17,230	2,642,139	2,659,368	12,197,933
12. Balance before transfers (Lines 8 + 11)	78,858,779	37,278,550	116,137,328	1,405,519	13,527,721	14,933,240	131,070,569
13. Transfers	4,576,760	(4,576,760)	0			0	XXX
14. Voluntary contribution			0			0	0
15. Adjustment down to maximum/up to zero			0			0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	83,435,539	32,701,790	116,137,328	1,405,519	13,527,721	14,933,240	131,070,569

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	2,492,374,861	XXX	XXX	2,492,374,861	0.0000	0	0.0000	0	0.0000	0
2.	1	Highest Quality	14,489,851,453	XXX	XXX	14,489,851,453	0.0004	5,795,941	0.0023	33,326,658	0.0030	43,469,554
3.	2	High Quality	8,152,337,241	XXX	XXX	8,152,337,241	0.0019	15,489,441	0.0058	47,283,556	0.0090	73,371,035
4.	3	Medium Quality	1,178,614,646	XXX	XXX	1,178,614,646	0.0093	10,961,116	0.0230	27,108,137	0.0340	40,072,898
5.	4	Low Quality	214,125,341	XXX	XXX	214,125,341	0.0213	4,560,870	0.0530	11,348,643	0.0750	16,059,401
6.	5	Lower Quality	83,009,337	XXX	XXX	83,009,337	0.0432	3,586,003	0.1100	9,131,027	0.1700	14,111,587
7.	6	In or Near Default	13,854,917	XXX	XXX	13,854,917	0.0000	0	0.2000	2,770,983	0.2000	2,770,983
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Bonds (Sum of Lines 1 through 8)	26,624,167,796	XXX	XXX	26,624,167,796	XXX	40,393,371	XXX	130,969,005	XXX	189,855,459
		PREFERRED STOCK										
10.	1	Highest Quality		XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
11.	2	High Quality	100,381,279	XXX	XXX	100,381,279	0.0019	190,724	0.0058	582,211	0.0090	903,432
12.	3	Medium Quality	1,681,423	XXX	XXX	1,681,423	0.0093	15,637	0.0230	38,673	0.0340	57,168
13.	4	Low Quality		XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
14.	5	Lower Quality		XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
15.	6	In or Near Default	220,800	XXX	XXX	220,800	0.0000	0	0.2000	44,160	0.2000	44,160
16.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	102,283,502	XXX	XXX	102,283,502	XXX	206,362	XXX	665,044	XXX	1,004,760
		SHORT - TERM BONDS										
18.		Exempt Obligations	14,377,291	XXX	XXX	14,377,291	0.0000	0	0.0000	0	0.0000	0
19.	1	Highest Quality	461,187,603	XXX	XXX	461,187,603	0.0004	184,475	0.0023	1,060,731	0.0030	1,383,563
20.	2	High Quality	151,513,814	XXX	XXX	151,513,814	0.0019	287,876	0.0058	878,780	0.0090	1,363,624
21.	3	Medium Quality		XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
22.	4	Low Quality		XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
23.	5	Lower Quality		XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
24.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	627,078,708	XXX	XXX	627,078,708	XXX	472,351	XXX	1,939,512	XXX	2,747,187

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	46,318	XXX	XXX	46,318	0.0004	19	0.0023	107	0.0030	139
27.	1	Highest Quality	2,592,665	XXX	XXX	2,592,665	0.0004	1,037	0.0023	5,963	0.0030	7,778
28.	2	High Quality		XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
29.	3	Medium Quality		XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
30.	4	Low Quality		XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
31.	5	Lower Quality		XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
32.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
33.		Total Derivative Instruments	2,638,983	XXX	XXX	2,638,983	XXX	1,056	XXX	6,070	XXX	7,917
34.		Total (Lines 9 + 17 + 25 + 33)	27,356,168,989	XXX	XXX	27,356,168,989	XXX	41,073,139	XXX	133,579,630	XXX	193,615,323
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages			XXX	0	0.0063 (a)	0	0.0120 (a)	0	0.0190 (a)	0
36.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0006	0	0.0010	0
37.		Residential Mortgages - All Other			XXX	0	0.0013	0	0.0030	0	0.0040	0
38.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0006	0	0.0010	0
39.		Commercial Mortgages - All Other	3,442,293,597		XXX	3,442,293,597	0.0032 (a)	11,015,340	0.0060 (a)	20,653,762	0.0095 (a)	32,701,789
40.		In Good Standing With Restructured Terms			XXX	0	0.2800 (b)	0	0.6200 (b)	0	1.0000 (b)	0
		Overdue, Not in Process:										
41.		Farm Mortgages			XXX	0	0.0420	0	0.0760	0	0.1200	0
42.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0005	0	0.0012	0	0.0020	0
43.		Residential Mortgages - All Other			XXX	0	0.0025	0	0.0058	0	0.0090	0
44.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0005	0	0.0012	0	0.0020	0
45.		Commercial Mortgages - All Other			XXX	0	0.0420	0	0.0760	0	0.1200	0
		In Process of Foreclosure:										
46.		Farm Mortgages			XXX	0	0.0000	0	0.1700	0	0.1700	0
47.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0040	0	0.0040	0
48.		Residential Mortgages - All Other			XXX	0	0.0000	0	0.0130	0	0.0130	0
49.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0040	0	0.0040	0
50.		Commercial Mortgages - All Other			XXX	0	0.0000	0	0.1700	0	0.1700	0
51.		Total Schedule B Mortgages (Sum of Lines 35 through 50)	3,442,293,597	0	XXX	3,442,293,597	XXX	11,015,340	XXX	20,653,762	XXX	32,701,789
52.		Schedule DA Mortgages			XXX	0	(c)	0	(c)	0	(c)	0
53.		Total Mortgage Loans on Real Estate (Lines 51 + 52)	3,442,293,597	0	XXX	3,442,293,597	XXX	11,015,340	XXX	20,653,762	XXX	32,701,789

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

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

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

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	27,900	XXX	XXX	27,900	0.0000	0	0.2000 (d)	5,580	0.2000 (d)	5,580
2.		Unaffiliated - Private	7,656,728	XXX	XXX	7,656,728	0.0000	0	0.1600	1,225,076	0.1600	1,225,076
3.		Federal Home Loan Bank	48,756,200	XXX	XXX	48,756,200	0.0000	0	0.0050	243,781	0.0080	390,050
4.		Affiliated - Life with AVR	2,609,128,266	XXX	XXX	2,609,128,266	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations				0	XXX		XXX		XXX	
6.		Fixed Income - Highest Quality				0	XXX		XXX		XXX	
7.		Fixed Income - High Quality				0	XXX		XXX		XXX	
8.		Fixed Income - Medium Quality				0	XXX		XXX		XXX	
9.		Fixed Income - Low Quality				0	XXX		XXX		XXX	
10.		Fixed Income - Lower Quality				0	XXX		XXX		XXX	
11.		Fixed Income - In/Near Default				0	XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public				0	0.0000	0	0.1300 (d)	0	0.1300 (d)	0
13.		Unaffiliated Common Stock - Private				0	0.0000	0	0.1600	0	0.1600	0
14.		Mortgage Loans				0	(c)	0	(c)	0	(c)	0
15.		Real Estate				0	(e)	0	(e)	0	(e)	0
16.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
17.		Affiliated - All Other		XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
18.		Total Common Stock (Sum of Lines 1 through 17)	2,665,569,094	0	0	2,665,569,094	XXX	0	XXX	1,474,437	XXX	1,620,706
		REAL ESTATE										
19.		Home Office Property (General Account only)				0	0.0000	0	0.0750	0	0.0750	0
20.		Investment Properties				0	0.0000	0	0.0750	0	0.0750	0
21.		Properties Acquired in Satisfaction of Debt				0	0.0000	0	0.1100	0	0.1100	0
22.		Total Real Estate (Sum of Lines 19 through 21)	0	0	0	0	XXX	0	XXX	0	XXX	0
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
23.		Exempt Obligations		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
24.	1	Highest Quality		XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
25.	2	High Quality		XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
26.	3	Medium Quality		XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
27.	4	Low Quality		XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
28.	5	Lower Quality		XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
29.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
30.		Total with Bond Characteristics (Sum of Lines 23 through 29)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
31.	1	Highest Quality	172,592,169	XXX	XXX	172,592,169	0.0004	69,037	0.0023	396,962	0.0030	517,777
32.	2	High Quality	10,000,000	XXX	XXX	10,000,000	0.0019	19,000	0.0058	58,000	0.0090	90,000
33.	3	Medium Quality		XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
34.	4	Low Quality		XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
35.	5	Lower Quality		XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
36.	6	In or Near Default	1,020,000	XXX	XXX	1,020,000	0.0000	0	0.2000	204,000	0.2000	204,000
37.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
38.		Total with Preferred Stock Characteristics (Sum of Lines 31 through 37)	183,612,169	XXX	XXX	183,612,169	XXX	88,037	XXX	658,962	XXX	811,777
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing:										
39.		Farm Mortgages			XXX	0	0.0063 (a)	0	0.0120 (a)	0	0.0190 (a)	0
40.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0006	0	0.0010	0
41.		Residential Mortgages - All Other		XXX	XXX	0	0.0013	0	0.0030	0	0.0040	0
42.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0006	0	0.0010	0
43.		Commercial Mortgages - All Other	61,430,668		XXX	61,430,668	0.0032 (a)	196,578	0.0060 (a)	368,584	0.0095 (a)	583,591
44.		In Good Standing With Restructured Terms	16,338,392		XXX	16,338,392	0.0069 (b)	112,735	0.0152 (b)	248,344	0.0245 (b)	400,291
		Overdue, Not in Process:										
45.		Farm Mortgages			XXX	0	0.0420	0	0.0760	0	0.1200	0
46.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0005	0	0.0012	0	0.0020	0
47.		Residential Mortgages - All Other			XXX	0	0.0025	0	0.0058	0	0.0090	0
48.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0005	0	0.0012	0	0.0020	0
49.		Commercial Mortgages - All Other	0		XXX	0	0.0420	0	0.0760	0	0.1200	0
		In Process of Foreclosure:										
50.		Farm Mortgages			XXX	0	0.0000	0	0.1700	0	0.1700	0
51.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0040	0	0.0040	0
52.		Residential Mortgages - All Other			XXX	0	0.0000	0	0.0130	0	0.0130	0
53.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0040	0	0.0040	0
54.		Commercial Mortgages - All Other	16,249,592		XXX	16,249,592	0.0000	0	0.1700	2,762,431	0.1700	2,762,431
55.		Total with Mortgage Loan Characteristics (Sum of Lines 39 through 54)	94,018,652	0	XXX	94,018,652	XXX	309,313	XXX	3,379,358	XXX	3,746,313

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
56.		Unaffiliated Public		XXX	XXX	0	0.0000	0	0.1300 (d)	0	0.1300 (d)	0
57.		Unaffiliated Private	84,610,180	XXX	XXX	84,610,180	0.0000	0	0.1600	13,537,629	0.1600	13,537,629
58.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
59.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
60.		Affiliated Other - All Other		XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
61.		Total with Common Stock Characteristics (Sum of Lines 56 through 60)	84,610,180	XXX	XXX	84,610,180	XXX	0	XXX	13,537,629	XXX	13,537,629
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
62.		Home Office Property (General Account only)				0	0.0000	0	0.0750	0	0.0750	0
63.		Investment Properties	77,587,042			77,587,042	0.0000	0	0.0750	5,819,028	0.0750	5,819,028
64		Properties Acquired in Satisfaction of Debt				0	0.0000	0	0.1100	0	0.1100	0
65.		Total with Real Estate Characteristics (Lines 62 through 64)	77,587,042	0	0	77,587,042	XXX	0	XXX	5,819,028	XXX	5,819,028
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
66.		Guaranteed Federal Low Income Housing Tax Credit	0			0	0.0003	0	0.0006	0	0.0010	0
67.		Non-guaranteed Federal Low Income Housing Tax Credit	0			0	0.0063	0	0.0120	0	0.0190	0
68.		State Low Income Housing Tax Credit	2,980,570			2,980,570	0.0273	81,370	0.0600	178,834	0.0975	290,606
69.		All Other Low Income Housing Tax Credit	0			0	0.0273	0	0.0600	0	0.0975	0
70.		Total LIHTC	2,980,570	0	0	2,980,570	XXX	81,370	XXX	178,834	XXX	290,606
		ALL OTHER INVESTMENTS										
71.		Other Invested Assets - Schedule BA	4,018,959	XXX		4,018,959	0.0000	0	0.1300	522,465	0.1300	522,465
72.		Other Short-Term Invested Assets - Schedule DA		XXX		0	0.0000	0	0.1300	0	0.1300	0
73.		Total All Other (Sum of Lines 71 + 72)	4,018,959	XXX	0	4,018,959	XXX	0	XXX	522,465	XXX	522,465
74.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 30, 38, 55, 61, 65, 70 and 73)	446,827,573	0	0	446,827,573	XXX	478,719	XXX	24,096,276	XXX	24,727,816

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

ASSET VALUATION RESERVE (Continued)

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
025816H*3	R		AXP (Amr. Exp. Co,) 5 Yr CDS Sell Protection for RSAT	1	5,531,711			
	CN	03746A-AA-8	APACHE FINANCE CANADA CORPORATION	1FE				
025816G#0	R		AXP (Amern. Exp. Co.) 5 Yr CDS Sell Protection for RSAT	1	10,168,033			
	CN	010392-EE-4	ALABAMA POWER COMPANY	1FE				
	CN	837004-BW-9	SOUTH CAROLINA ELECTRIC & GAS COMPANY	1FE				
	CN	12201P-AB-2	BURLINGTON RESOURCES FINANCE COMPANY	1FE				
929903B*2	R		WB (Wachovia Corp.) 5 Yr CDS Sell Protection for RSAT	1	5,291,458			
	CN	66938F-JU-9	WELLS FARGO & COMPANY	1FE				
	CN	008117-AG-8	LION CONNECTICUT HOLDINGS INC	1FE				
29250RA#3	R		EEP (Enbridge Engy Partners), 5 Yr CDS Sell Protection for RSAT	2	4,503,125			
	CN	828807-BF-3	SIMON PROPERTY GROUP L.P.	1FE				
05523UA*1	R		BAPLC (BAE System) 10 Yr CDS Sell Protection for RSAT	2	8,908,177			
	CN	172967-DY-4	CITIGROUP INC	2FE				
44841RA*2	R		HUWHY (Hutchison Whampoa Ltd.) 10 YR CDS SELL PROTECTION FOR RSAT	1	6,011,826			
	CN	931142-BF-9	WAL-MART STORES INC	1FE				
767202A*5	R		RIO (RIO TINTO LTD.) 10 YEAR SELL PROTECTION FOR RSAT	2	5,112,553			
	CN	346845-AF-7	FORT BENNING FAMILY COMMUNITIES LLC	2				
828807B*7	R		Simon Properties (SPG) 5 YR CDS SELL PROTECTION FOR RSAT	1	5,093,817			
	CN	225434-CJ-6	CREDIT SUISSE (USA) INC	1FE				
10112RA*5	R		BOSTON PROPERTIES (BXP) 5 YR SELL CDS PROTECTION FOR RSAT	2	5,093,374			
	CN	38141G-ER-1	GOLDMAN SACHS GROUP INC/THE	1FE				
12513#ES6	R		15%-30% CDX.IG 10 Sell Protection for RSAT	1	28,497,242			
	CN	478160-AF-1	JOHNSON & JOHNSON	1FE				
	CN	478160-AF-1	JOHNSON & JOHNSON	1FE				
	CN	341081-ER-4	FLORIDA POWER AND LIGHT CO	1FE				
	CN	134011-AA-3	CAMP PENDLETON & QUANTICO HOUSING LLC	2				
	CN	134011-AA-3	CAMP PENDLETON & QUANTICO HOUSING LLC	2				
26056@CF1	R		15%-30% CDX.IG 10 6-20-2018 MATURITY Sell Protection for RSAT	1	52,458,954			
	CN	589331-AE-7	MERCK SHARP & DOHME CORP	1FE				
	CN	346845-AF-7	FORT BENNING FAMILY COMMUNITIES LLC	2				
	CN	17275R-AE-2	CISCO SYSTEMS INC	1FE				
	CN	12201P-AB-2	BURLINGTON RESOURCES FINANCE COMPANY	1FE				
	CN	98458P-AA-3	YALE UNIVERSITY	1FE				
26056@CH7	R		15%-30% CDX.IG 10 6-20-2018 MATURITY Sell Protection for RSAT	1	52,463,020			
	CN	744320-AK-1	PRUDENTIAL FINANCIAL INC	2FE				
	CN	595620-AE-5	MIDAMERICAN ENERGY COMPANY	1FE				
	CN	341081-EX-1	FLORIDA POWER AND LIGHT CO	1FE				
	CN	110122-AP-3	BRISTOL-MYERS SQUIBB CO	1FE				
	CN	913017-BA-6	UNITED TECHNOLOGIES CORPORATION	1FE				
	CN	020002-AS-0	ALLSTATE CORPORATION (THE)	1FE				
	CN	020002-AS-0	ALLSTATE CORPORATION (THE)	1FE				
	CN	913017-BA-6	UNITED TECHNOLOGIES CORPORATION	1FE				
12513#FU0	R		10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1	50,419,748			
	CN	046353-AB-4	ASTRAZENECA PLC	1FE				
	CN	929903-AM-4	WACHOVIA CORPORATION	1FE				
	CN	263534-BG-3	EI DU PONT DE NEMOURS & CO	1FE				
46573*AF7	R		9%-12% iTraxx S9 5 Year Sell Protection RSAT	1	47,292,353			
	CN	172070-CP-7	DUKE ENERGY OHIO INC	2FE				
	CN	693627-AY-7	DUKE ENERGY INDIANA INC	2FE				
12513#FV8	R		10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1	50,984,253			
	CN	913017-AT-6	UNITED TECHNOLOGIES CORPORATION	1FE				
	CN	25243Y-AJ-8	DIAGEO CAPITAL PLC	1FE				
	CN	29736R-AB-6	ESTEE LAUDER INC	1FE				
	CN	341081-EV-5	FLORIDA POWER AND LIGHT CO	1FE				
	CN	35177P-AT-4	FRANCE TELECOM SA	1FE				
12513#GH8	R		10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1	49,384,918			
	CN	377372-AD-9	GLAXOSMITHKLINE CAPITAL INC	1FE				
	CN	24422E-QF-9	JOHN DEERE CAPITAL CORP	1FE				

ASSET VALUATION RESERVE (Continued)

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	24422E-QF-9	JOHN DEERE CAPITAL CORP	1FE				
	CN	478115-AA-6	JOHNS HOPKINS UNIVERSITY	1FE				
	CN	548661-CK-1	LOWES COMPANIES INC	1FE				
46573*AH3	R		9%-12% iTraxx S9 7 Year Sell Protection RSAT	1	103,876,078			
	CN	64952G-AE-8	NEW YORK LIFE INSURANCE COMPANY	1FE				
	CN	66989G-AA-8	NOVARTIS SECURITIES INVESTMENT LIMITED	1FE				
	CN	771196-AS-1	ROCHE HOLDINGS INC	1FE				
	CN	773903-AB-5	ROCKWELL AUTOMATION INC	1FE				
	CN	806605-AG-6	MERCK & CO INC	1FE				
	CN	853250-AA-6	STANDARD CHARTERED BANK	1FE				
	CN	85771S-AA-4	STATOIL ASA	1FE				
	CN	85771S-AA-4	STATOIL ASA	1FE				
	CN	87612E-AS-5	TARGET CORPORATION	1FE				
	CN	87612E-AS-5	TARGET CORPORATION	1FE				
12513#GB1	R		10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1	49,690,665			
	CN	881575-AA-2	TESCO PLC	1FE				
	CN	87938W-AG-8	TELEFONICA EMISIONES SAU	2FE				
	CN	91324P-AW-2	UNITEDHEALTH GROUP INCORPORATED	1FE				
	CN	91324P-BJ-0	UNITEDHEALTH GROUP INCORPORATED	1FE				
	CN	92343V-AL-8	VERIZON COMMUNICATIONS INC	1FE				
46573*AJ9	R		9%-12% iTraxx S9 7 Year Sell Protection RSAT	1	51,487,677			
	CN	92857W-AB-6	VODAFONE GROUP PLC	1FE				
	CN	92344X-AB-5	VERIZON NEW YORK INC	1FE				
	CN	009158-AP-1	AIR PRODUCTS AND CHEMICALS INC	1FE				
	CN	22541H-CC-4	CREDIT SUISSE NEW YORK NY	2FE				
	CN	713448-BJ-6	PEPSICO INC/NC	1FE				
	CN	87938W-AH-6	TELEFONICA EMISIONES SAU	2FE				
12513#GA3	R		10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1	52,366,650			
	CN	742718-CB-3	PROCTER & GAMBLE COMPANY	1FE				
	CN	656531-AJ-9	STATOIL ASA	1FE				
	CN	589331-AE-7	MERCK SHARP & DOHME CORP	1FE				
	CN	589331-AE-7	MERCK SHARP & DOHME CORP	1FE				
	CN	589331-AE-7	MERCK SHARP & DOHME CORP	1FE				
46573*AG5	R		9%-12% iTraxx S12 5 Year Sell Protection RSAT	1	99,696,920			
	CN	263534-BT-5	EI DU PONT DE NEMOURS & CO	1FE				
	CN	478160-AQ-7	JOHNSON & JOHNSON	1FE				
	CN	67021C-AE-7	NSTAR ELECTRIC CO	1FE				
	CN	209111-ET-6	CONSOLIDATED EDISON CO OF NEW YORK INC	1FE				
	CN	853250-AA-6	STANDARD CHARTERED BANK	1FE				
	CN	742718-DN-6	PROCTER & GAMBLE COMPANY	1FE				
26056@ CQ7	R		7%-15% CDX.IG 17 5 Year Sell Protection for RSAT	1	96,139,613			
	CN	92344W-AB-7	VERIZON MARYLAND INC.	1FE				
	CN	209111-ED-1	CONSOLIDATED EDISON CO OF NEW YORK INC	1FE				
	CN	209111-ED-1	CONSOLIDATED EDISON CO OF NEW YORK INC	1FE				
	CN	92344W-AB-7	VERIZON MARYLAND INC.	1FE				
	CN	209111-ED-1	CONSOLIDATED EDISON CO OF NEW YORK INC	1FE				
	CN	59156R-AE-8	METLIFE INC	1FE				
	CN	264399-ED-4	DUKE ENERGY CAROLINAS LLC	1FE				
	CN	195869-AG-7	COLONIAL PIPELINE CO.	1FE				
	CN	12201P-AB-2	BURLINGTON RESOURCES FINANCE COMPANY	1FE				
	CN	976656-BW-7	WISCONSIN ELECTRIC POWER COMPANY	1FE				
	CN	837004-BX-7	SOUTH CAROLINA ELECTRIC & GAS COMPANY	1FE				
	CN	209111-EB-5	CONSOLIDATED EDISON CO OF NEW YORK INC	1FE				
	CN	209111-EB-5	CONSOLIDATED EDISON CO OF NEW YORK INC	1FE				
	CN	209111-EB-5	CONSOLIDATED EDISON CO OF NEW YORK INC	1FE				
	CN	209111-EB-5	CONSOLIDATED EDISON CO OF NEW YORK INC	1FE				
	CN	209111-EB-5	CONSOLIDATED EDISON CO OF NEW YORK INC	1FE				
	CN	056732-AE-0	BAHAMAS (COMMONWEALTH OF)	2FE				

ASSET VALUATION RESERVE (Continued)

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	056732-AE-0	BAHAMAS (COMMONWEALTH OF)	2FE				
	CN	020002-AQ-4	ALLSTATE CORPORATION (THE)	1FE				
	CN	354613-AG-6	FRANKLIN RESOURCES INC.	1FE				
	CN	354613-AG-6	FRANKLIN RESOURCES INC.	1FE				
136385C*0	R		CANADIAN NATURAL RESOURCES (CNQCN) 10 YR SELL CDS PROTECTION FOR RSAT	2	5,128,800			
	CN	725906-AH-4	PLACER DOME INC.	2FE				
	CN	98458P-AA-3	YALE UNIVERSITY	1FE				
292505C@1	R		ECACN (ENCANA CORP.) 10 YEAR SELL PROTECTION FOR RSAT	2	5,558,014			
	CN	881685-AX-9	TEXACO CAPITAL INC.	1FE				
	CN	035229-CN-1	ANHEUSER-BUSCH COMPANIES LLC	1FE				
	CN	037411-AK-1	APACHE CORPORATION	1FE				
0199999. Subtotal Default Component - Other Than Mortgage					851,158,979	0	0	0
0599999 - Total					851,158,979	0	0	0

SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
00003955670	24023	FL	2011	50,000	25,000		Settlement agreement.
0199999. Death Claims - Ordinary				50,000	25,000	0	XXX
0599999. Death Claims - Disposed Of				50,000	25,000	0	XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of				0	0	0	XXX
1599999. Disability Benefits Claims - Disposed Of				0	0	0	XXX
2099999. Matured Endowments Claims - Disposed Of				0	0	0	XXX
2599999. Annuities with Life Contingency Claims - Disposed Of				0	0	0	XXX
2699999. Claims Disposed of During Current Year				50,000	25,000	0	XXX
3199999. Death Claims - Resisted				0	0	0	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted				0	0	0	XXX
4199999. Disability Benefits Claims - Resisted				0	0	0	XXX
4699999. Matured Endowments Claims - Resisted				0	0	0	XXX
5199999. Annuities with Life Contingencies Claims - Resisted				0	0	0	XXX
5299999. Claims Resisted During Current Year				0	0	0	XXX
5399999 - Totals				50,000	25,000	0	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	1,000,166,376	XXX	101,607,104	XXX	0	XXX	0	XXX	0	XXX	898,559,272	XXX	0	XXX	0	XXX	0	XXX
2. Premiums earned	987,751,857	XXX	99,239,838	XXX	0	XXX	0	XXX	0	XXX	888,512,019	XXX	0	XXX	0	XXX	0	XXX
3. Incurred claims	733,350,986	74.2	86,305,405	87.0	0	0.0	0	0.0	0	0.0	647,038,941	72.8	0	0.0	0	0.0	6,640	0.0
4. Cost containment expenses	1,196,970	0.1	0	0.0	0	0.0	0	0.0	0	0.0	1,196,970	0.1	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	734,547,956	74.4	86,305,405	87.0	0	0.0	0	0.0	0	0.0	648,235,911	73.0	0	0.0	0	0.0	6,640	0.0
6. Increase in contract reserves	545,854,564	55.3	41,527,309	41.8	0	0.0	0	0.0	0	0.0	504,496,455	56.8	0	0.0	0	0.0	(169,200)	0.0
7. Commissions (a)	(27,984,907)	(2.8)	(14,327,649)	(14.4)	0	0.0	0	0.0	0	0.0	(13,657,244)	(1.5)	0	0.0	0	0.0	(13)	0.0
8. Other general insurance expenses	279,247,321	28.3	54,412,448	54.8	0	0.0	0	0.0	0	0.0	224,834,873	25.3	0	0.0	0	0.0	0	0.0
9. Taxes, licenses and fees	53,242,682	5.4	5,443,509	5.5	0	0.0	0	0.0	0	0.0	47,799,101	5.4	0	0.0	72	0.0	0	0.0
10. Total other expenses incurred	304,505,096	30.8	45,528,308	45.9	0	0.0	0	0.0	0	0.0	258,976,730	29.1	0	0.0	72	0.0	(13)	0.0
11. Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	(597,155,759)	(60.5)	(74,121,184)	(74.7)	0	0.0	0	0.0	0	0.0	(523,197,077)	(58.9)	0	0.0	(72)	0.0	162,573	0.0
13. Dividends or refunds	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
14. Gain from underwriting after dividends or refunds	(597,155,759)	(60.5)	(74,121,184)	(74.7)	0	0.0	0	0.0	0	0.0	(523,197,077)	(58.9)	0	0.0	(72)	0.0	162,573	0.0
DETAILS OF WRITE-INS																		
1101.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
			Credit Accident and Health (Group and Individual)		5	6	7	8	9
	Total	Group Accident and Health		Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	191,653,472	13,950,770	0	0	0	177,702,702	0	0	0
2. Advance premiums	30,921,366	2,173,195	0	0	0	28,748,171	0	0	0
3. Reserve for rate credits	0								
4. Total premium reserves, current year	222,574,838	16,123,965	0	0	0	206,450,873	0	0	0
5. Total premium reserves, prior year	231,818,610	14,967,983	0	0	0	216,850,627	0	0	0
6. Increase in total premium reserves	(9,243,772)	1,155,982	0	0	0	(10,399,754)	0	0	0
B. Contract Reserves:									
1. Additional reserves (a)	6,259,068,102	641,499,665	0	0	0	5,617,568,437	0	0	0
2. Reserve for future contingent benefits	0								
3. Total contract reserves, current year	6,259,068,102	641,499,665	0	0	0	5,617,568,437	0	0	0
4. Total contract reserves, prior year.	5,706,966,747	599,617,399	0	0	0	5,107,180,148	0	0	169,200
5. Increase in contract reserves	552,101,355	41,882,266	0	0	0	510,388,289	0	0	(169,200)
C. Claim Reserves and Liabilities:									
1. Total current year	1,428,174,995	168,221,456	0	0	0	1,259,953,539	0	0	
2. Total prior year	1,260,550,702	152,627,276	0	0	0	1,107,923,426	0	0	0
3. Increase	167,624,293	15,594,180	0	0	0	152,030,113	0	0	0
PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	472,854,676	60,706,601				412,146,415			1,660
1.2 On claims incurred during current year	88,153,223	8,412,453				79,735,790			4,980
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	878,533,043	98,464,716				780,068,327			
2.2 On claims incurred during current year	549,641,951	69,756,740				479,885,211			
3. Test:									
3.1 Lines 1.1 and 2.1	1,351,387,719	159,171,317	0	0	0	1,192,214,742	0	0	1,660
3.2 Claim reserves and liabilities, December 31, prior year	1,260,550,702	152,627,276				1,107,923,426			
3.3 Line 3.1 minus Line 3.2	90,837,017	6,544,041	0	0	0	84,291,316	0	0	1,660
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	290,924,913	5,517,540	0	0	0	285,407,373	0	0	0
2. Premiums earned	293,782,737	5,395,491	0	0	0	288,387,246	0	0	0
3. Incurred claims	481,795,679	7,553,032	0	0	0	474,242,647	0	0	0
4. Commissions	30,454,821	1,160,496	0	0	0	29,294,326	0	0	0
B. Reinsurance Ceded:									
1. Premiums written	1,500,724,659	128,951,519	0	0	0	1,371,766,153	0	6,987	0
2. Premiums earned	1,479,982,400	124,894,607	0	0	0	1,355,080,825	0	6,987	(19)
3. Incurred claims	1,299,090,146	98,367,742	0	0	0	1,200,711,612	0	10,792	0
4. Commissions	383,503,020	51,643,584	0	0	0	331,859,307	0	116	13

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	0	0	1,543,627,540	1,543,627,540
2. Beginning Claim Reserves and Liabilities			2,587,078,342	2,587,078,342
3. Ending Claim Reserves and Liabilities	0	0	2,960,992,042	2,960,992,042
4. Claims Paid	0	0	1,169,713,841	1,169,713,841
B. Assumed Reinsurance:				
5. Incurred Claims	0	0	479,376,004	479,376,004
6. Beginning Claim Reserves and Liabilities			1,015,287,066	1,015,287,066
7. Ending Claim Reserves and Liabilities	0	0	1,111,059,358	1,111,059,358
8. Claims Paid	0	0	383,603,712	383,603,712
C. Ceded Reinsurance:				
9. Incurred Claims	0	0	1,294,371,352	1,294,371,352
10. Beginning Claim Reserves and Liabilities			2,526,597,962	2,526,597,962
11. Ending Claim Reserves and Liabilities	0	0	2,863,038,765	2,863,038,765
12. Claims Paid	0	0	957,930,549	957,930,549
D. Net:				
13. Incurred Claims	0	0	728,632,193	728,632,193
14. Beginning Claim Reserves and Liabilities	0	0	1,075,767,446	1,075,767,446
15. Ending Claim Reserves and Liabilities	0	0	1,209,012,635	1,209,012,635
16. Claims Paid	0	0	595,387,004	595,387,004
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	0	0	729,829,163	729,829,163
18. Beginning Reserves and Liabilities			1,075,767,446	1,075,767,446
19. Ending Reserves and Liabilities	0	0	1,209,012,635	1,209,012,635
20. Paid Claims and Cost Containment Expenses	0	0	596,583,974	596,583,974

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
65536	54-0283385	01/01/2000	Genworth Life and Annuity Ins Co	VA	CO/I	49,921,712,630	387,611,366	84,291,510	10,148,918		
72990	22-2882416	09/30/1985	Genworth Life Ins Co of NY	NY	ACO/I		32,555,648				
72990	22-2882416	01/01/2000	Genworth Life Ins Co of NY	NY	CO/I	2,335,606,584	34,935,770	3,364,459	90,804		48,340,968
72990	22-2882416	10/01/2000	Genworth Life Ins Co of NY	NY	YRT/I	115,599,977	758,634	370,895			540,274
0199999. General Account - U.S. Affiliates						52,372,919,191	455,861,418	88,026,864	10,239,722	0	48,881,242
00000	AA-1120061	06/30/2009	Financial Assurance Company Limited	GBR	OTH/I			189,922			
00000	AA-1120061	10/01/2011	Financial Assurance Company Limited	GBR	OTH/I			418,693			
0299999. General Account - Non-U.S. Affiliates						0	0	608,615	0	0	0
0399999. Total General Account - Affiliates						52,372,919,191	455,861,418	88,635,479	10,239,722	0	48,881,242
93696	23-2164784	10/01/2001	Fidelity Investments Life Ins Co	UT	ACO/I		751,940,462		79,567		
0499999. General Account - U.S. Non-Affiliates						0	751,940,462	0	79,567	0	0
0699999. Total General Account - Non-Affiliates						0	751,940,462	0	79,567	0	0
0799999. Total General Account						52,372,919,191	1,207,801,880	88,635,479	10,319,289	0	48,881,242
1099999. Total Separate Accounts - Affiliates						0	0	0	0	0	0
1399999. Total Separate Accounts - Non-Affiliates						0	0	0	0	0	0
1499999. Total Separate Accounts						0	0	0	0	0	0
1599999. Total U.S. (Sum of 0199999, 0499999, 0899999 and 1199999)						52,372,919,191	1,207,801,880	88,026,864	10,319,289	0	48,881,242
1699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999 and 1299999)						0	0	608,615	0	0	0
1799999 - Totals						52,372,919,191	1,207,801,880	88,635,479	10,319,289	0	48,881,242

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
65536	54-0283385	10/01/1998	Genworth Life and Annuity Ins Co	VA	CO/I	7,120,383	2,106,196	104,378,829	1,383,606		
0199999. U.S. Affiliates						7,120,383	2,106,196	104,378,829	1,383,606	0	0
0399999. Total - Affiliates						7,120,383	2,106,196	104,378,829	1,383,606	0	0
60836	42-0113630	09/01/1993	American Republic Insurance Company	IA	CO/I	2,237,986	242,036	46,683,273	389,179		
47171	43-1257251	12/15/1998	Blue Cross Blue Shield of Kansas	MO	CO/I	1,248,700	204,817	9,384,444	17,560		
77780	47-0095156	01/01/1998	Blue Cross Blue Shield of Nebraska	NE	CO/I	2,192,864	246,085	22,341,748	153,638		
68500	62-1181209	10/01/2011	Continental Life Insurance Co. of Brentwood TN	TN	CO/I	504,655	71,130	5,174,615	15,945		
70670	36-1236610	04/01/1998	Health Care Service Corporation	IL	CO/I	2,822,035	321,935	28,300,280	246,015		
54771	23-1294723	08/18/2000	Highmark, Inc.	PA	CO/I	1,369,253	202,216	14,304,834	45,021		
65056	38-1659835	05/25/1993	Jackson National Life Insurance Company	MI	CO/I	92,124	4,110	99,660	1,006		
81200	23-7384555	08/01/1999	LA Heath Service & Ind Co	LA	CO/I	531,518	42,092	4,551,874	34,274		
87726	06-0566090	07/01/2000	Met Life Insurance Company of Connecticut	CT	CO/I	172,860,567	57,551,679	3,370,554,108	36,613,863		
65005	41-0823832	06/01/1989	Riversource Life Ins Co.	MN	CO/G	5,457,302	4,884,092	289,920,137	357,743		
65005	41-0823832	06/01/1989	Riversource Life Ins Co.	MN	CO/I	94,843,634	14,378,979	1,467,305,079	6,442,298		
0499999. U.S. Non-Affiliates						284,160,637	78,149,171	5,258,620,051	44,316,543	0	0
0699999. Total - Non-Affiliates						284,160,637	78,149,171	5,258,620,051	44,316,543	0	0
0799999. Total U.S. (Sum of 0199999 and 0499999)						291,281,021	80,255,368	5,362,998,879	45,700,149	0	0
0899999. Total Non-U.S. (Sum of 0299999 and 0599999)						0	0	0	0	0	0
0999999 - Totals						291,281,021	80,255,368	5,362,998,879	45,700,149	0	0

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
65536	54-0283385	07/01/2003	Genworth Life and Annuity Ins Co	VA		9,119,151
65536	54-0283385	07/01/2003	Genworth Life and Annuity Ins Co	VA		184,114
65536	54-0283385	10/01/2004	Genworth Life and Annuity Ins Co	VA		1,175,000
65536	54-0283385	07/01/2006	Genworth Life and Annuity Ins Co	VA		9,580,448
0199999. Life and Annuity - U.S. Affiliates					0	20,058,713
0399999. Total Life and Annuity - Affiliates					0	20,058,713
60895	35-0145825	04/16/1998	American United Life Ins Company	IN	44,000	6,136
60895	35-0145825	01/01/2002	American United Life Ins Company	IN		26,468
68276	48-1024691	04/16/1998	Employers Reassurance Corporation	KS	160,000	60,432
68276	48-1024691	01/01/2000	Employers Reassurance Corporation	KS	257,918	68,656
68276	48-1024691	12/04/2000	Employers Reassurance Corporation	KS	40,000	
86258	13-2572994	01/01/2002	General Re Life Corp	CT		120,798
86258	13-2572994	12/04/2000	General Re Life Corp	CT	20,000	
86258	13-2572994	06/26/1999	General Re Life Corp	CT	45,992	18,000
97071	13-3126819	01/01/2002	Generali USA Life Reassurance Company	MO		60,804
88340	59-2859797	01/01/2002	Hannover Life Reassurance Company of America	FL		197,136
88340	59-2859797	10/01/2008	Hannover Life Reassurance Company of America	FL		9,806,236
88340	59-2859797	11/01/2000	Hannover Life Reassurance Company of America	FL	159,832	46,800
65676	35-0472300	11/01/1997	Lincoln National Life Insurance Company	IN	40,000	5,369
66346	58-0828824	06/26/1999	Munich American Reassurance Company	GA		23,086
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA		30,375
66346	58-0828824	03/03/2003	Munich American Reassurance Company	GA		30,143
93572	43-1235868	04/16/1998	RGA Reinsurance Company	MO	44,000	19,021
93572	43-1235868	06/26/1999	RGA Reinsurance Company	MO		4,641
93572	43-1235868	04/01/2000	RGA Reinsurance Company	MO	80,000	
93572	43-1235868	12/04/2000	RGA Reinsurance Company	MO	167,976	54,000
93572	43-1235868	03/03/2003	RGA Reinsurance Company	MO		14,021
87017	62-1003368	03/03/2003	Scor Global Life Re Insurance Company of Texas	TX		2,991
64688	75-6020048	01/01/2002	Scor Global Life U.S. Re Insurance Company	TX		90,030
90670	43-1178580	04/16/1998	Scottish Re Life Corporation	DE	56,000	
68713	84-0499703	06/26/1999	Security Life of Denver Ins. Co	CO	92,049	55,094
68713	84-0499703	12/04/2000	Security Life of Denver Ins. Co	CO	20,000	
68713	84-0499703	03/03/2003	Security Life of Denver Ins. Co	CO		7,455
82627	06-0839705	08/01/1985	Swiss Re Life and Health America Inc	CT	2,234,063	
82627	06-0839705	06/26/1999	Swiss Re Life and Health America Inc	CT	22,769	119,745
82627	06-0839705	12/04/2000	Swiss Re Life and Health America Inc	CT	230,000	
82627	06-0839705	01/01/2002	Swiss Re Life and Health America Inc	CT		75,187
86231	39-0989781	02/01/1993	Transamerica Life Insurance Company	IA		149,114
86231	39-0989781	04/16/1998	Transamerica Life Insurance Company	IA	56,000	18,408
62596	31-0252460	01/01/2004	Union Fidelity Life Insurance Company	KS	1,473,916	2,932,610
80659	38-0397420	06/26/1999	US Bus Of The Canada Life Assur Co	MI	178	36,000
80659	38-0397420	01/01/2000	US Bus Of The Canada Life Assur Co	MI		3,987
80659	38-0397420	12/04/2000	US Bus Of The Canada Life Assur Co	MI		34,729
80659	38-0397420	01/01/2002	US Bus Of The Canada Life Assur Co	MI		40,000
66133	41-1760577	11/28/2005	Wilton Reassurance Company	MN		672
0499999. Life and Annuity - U.S. Non-Affiliates					5,244,693	14,158,144
00000	AA-1784118	01/01/2002	Scor International Reinsurance Ireland Limited	IRL		68,609
0599999. Life and Annuity - Non-U.S. Non-Affiliates					0	68,609
0699999. Total Life and Annuity - Non-Affiliates					5,244,693	14,226,753
0799999. Total Life and Annuity					5,244,693	34,285,466
00000	AA-3191172	08/01/2011	Brookfield Life and Annuity Insurance Company Ltd.	BMU	146,725,620	38,814,572
0999999. Accident and Health - Non-U.S. Affiliates					146,725,620	38,814,572
1099999. Total Accident and Health - Affiliates					146,725,620	38,814,572
60054	06-6033492	10/01/2011	Aetna Life Insurance Company	CT		727,463
86258	13-2572994	01/01/2003	General Re Life Corp	CT	257,006	286,328
22039	13-2673100	10/01/1982	General Reinsurance Corporation	DE	8,000	1,875
66346	58-0828824	11/01/1998	Munich American Reassurance Company	GA	30,735,395	9,003,486
66346	58-0828824	07/01/2002	Munich American Reassurance Company	GA	7,213,855	3,347,305
93572	43-1235868	07/01/2009	RGA Reinsurance Company	MO	38,969	64,893
93572	43-1235868	07/01/2009	RGA Reinsurance Company	MO	24,637	34,531
93572	43-1235868	07/01/2011	RGA Reinsurance Company	MO	2,902	618
82627	06-0839705	01/01/1995	Swiss Re Life and Health America Inc	CT	2,309,096	442,119
86231	39-0989781	02/01/1993	Transamerica Life Insurance Company	IA		206,825
62596	31-0252460	01/01/2004	Union Fidelity Life Insurance Company	KS	21,491,419	36,613,863
1199999. Accident and Health - U.S. Non-Affiliates					62,081,279	50,729,306
1399999. Total Accident and Health - Non-Affiliates					62,081,279	50,729,306
1499999. Total Accident and Health					208,806,899	89,543,878
1599999. Total U.S. (Sum of 0199999, 0499999, 0899999 and 1199999)					67,325,971	84,946,163
1699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999 and 1299999)					146,725,620	38,883,181
1799999 Totals - Life, Annuity and Accident and Health					214,051,591	123,829,344

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
65536	54-0283385	07/01/2003	Genworth Life and Annuity Ins Co	VA	CO/I	61,129,754,781	1,092,118,215	967,894,765	105,308,413				
65536	54-0283385	07/01/2003	Genworth Life and Annuity Ins Co	VA	YRT/I	123,174,548	1,447,005	1,250,502	889,908				
65536	54-0283385	10/01/2004	Genworth Life and Annuity Ins Co	VA	CO/I	8,735,884,026	215,817,209	216,322,528	10,676,793				
65536	54-0283385	07/01/2006	Genworth Life and Annuity Ins Co	VA	CO/I	50,945,340,940	758,337,121	575,700,472	292,025,892				
0199999. General Account - Authorized U.S. Affiliates						120,934,154,295	2,067,719,550	1,761,168,267	408,901,006	0	0	0	0
0399999. Total General Account - Authorized Affiliates						120,934,154,295	2,067,719,550	1,761,168,267	408,901,006	0	0	0	0
60895	35-0145825	04/16/1998	American United Life Ins Co	IN	CO/I	11,613,932	101,905	101,541	21,696				
60895	35-0145825	12/16/1998	American United Life Ins Co	IN	CO/I	24,824,275	275,074	107,729	127,217				
60895	35-0145825	12/16/1998	American United Life Ins Co	IN	YRT/I	13,672,856	147,057	136,929	89,627				
60895	35-0145825	01/01/2000	American United Life Ins Co	IN	YRT/I	17,110,962	81,088	85,678	44,249				
60895	35-0145825	12/04/2000	American United Life Ins Co	IN	YRT/I	37,781,192	234,878	420,388	64,615				
60895	35-0145825	01/01/2002	American United Life Ins Co	IN	YRT/I	163,130,476	532,208	585,612	218,767				
20370	51-0434766	07/01/2011	AXIS Reinsurance Company	NY	CAT/I				15,492				
37273	39-1338397	07/01/2012	Axis Insurance Company	IL	CAT/I				14,286				
62383	42-0813782	07/01/2011	Centurion Life Insurance Company	IA	CAT/I				10,328				
62383	42-0813782	07/01/2012	Centurion Life Insurance Company	IA	CAT/I				9,524				
68276	48-1024691	04/16/1998	Employers Reassur Corp	KS	CO/I	62,915,405	501,509	492,893	117,215				
68276	48-1024691	06/26/1999	Employers Reassur Corp	KS	YRT/I	100,896,184	788,699	744,502	381,212				
68276	48-1024691	06/26/1999	Employers Reassur Corp	KS	YRT/I	34,500,913	204,076	197,548	157,210				
68276	48-1024691	01/01/2000	Employers Reassur Corp	KS	YRT/I	1,480,680,527	5,640,578	5,338,073	4,393,431				
68276	48-1024691	12/04/2000	Employers Reassur Corp	KS	YRT/I	21,456,548	153,348	170,768	87,688				
68276	48-1024691	12/04/2000	Employers Reassur Corp	KS	YRT/I	69,224,285	450,774	484,368	149,325				
20281	13-1963496	07/01/2011	Federal Insurance Company	IN	CAT/I				7,229				
20281	13-1963496	07/01/2012	Federal Insurance Company	IN	CAT/I				6,667				
86258	13-2572994	06/26/1999	General Re Life Corp	CT	YRT/I	95,276,368	360,921	349,389	500,430				
86258	13-2572994	12/04/2000	General Re Life Corp	CT	YRT/I	93,746,406	640,594	739,352	202,516				
86258	13-2572994	01/01/2002	General Re Life Corp	CT	YRT/I	368,091,794	1,354,124	1,431,756	765,064				
86258	13-2572994	01/01/2006	General Re Life Corp	CT	CO/I				802				
97071	13-3126819	06/26/1999	Generali USA Life Reassurance Company	MO	YRT/I	779,483,881	2,660,729	2,513,126	1,760,819				
97071	13-3126819	01/01/2002	Generali USA Life Reassurance Company	MO	YRT/I	25,626,855	126,011	130,462	127,455				
88340	59-2859797	11/01/2000	Hannover Life Reassurance Company of America	FL	YRT/I	72,607,384	454,237	512,542	107,944				
88340	59-2859797	11/01/2000	Hannover Life Reassurance Company of America	FL	YRT/I	222,320,628	968,070	978,254	976,339				
88340	59-2859797	01/01/2002	Hannover Life Reassurance Company of America	FL	YRT/I	500,461,469	1,818,224	1,994,668	834,519				
88340	59-2859797	10/01/2008	Hannover Life Reassurance Company of America	FL	YRT/I	46,980,253,082	188,538,124	177,186,680	72,250,126				
88340	59-2859797	06/30/2009	Hannover Life Reassurance Company of America	FL	ACOMB/I				65,954,743			1,435,684,346	29,148,304
42374	74-2195939	07/01/2011	Houston Casualty Company	TX	CAT/I				2,066				
42374	74-2195939	07/01/2012	Houston Casualty Company	TX	CAT/I				1,905				
65056	38-1659835	01/01/1995	Jackson National Life Insurance Company	MI	CO/G	9,437,456	1,757,200	1,821,002					
65056	38-1659835	01/01/1995	Jackson National Life Insurance Company	MI	CO/I	17,989,559	3,349,553	3,471,731	229,597				
65676	35-0472300	11/01/1997	Lincoln National Life Insurance Co.	IN	CO/I	22,067,874	160,679	156,948	38,855				
65676	35-0472300	06/26/1999	Lincoln National Life Insurance Co.	IN	YRT/I	304,417,285	976,549	898,712	917,710				
66346	58-0828824	06/26/1999	Munich American Reassurance Company	GA	YRT/I	698,716,680	2,409,071	2,271,095	1,570,987				
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	YRT/I	70,171,493	362,783	405,727	131,895				
66346	58-0828824	12/04/2000	Munich American Reassurance Company	GA	YRT/I	17,529,980	137,509	135,094	43,255				
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	YRT/I	367,206,328	1,313,540	1,431,065	532,613				
66346	58-0828824	03/03/2003	Munich American Reassurance Company	GA	YRT/I	669,151	1,766	1,788	836				
66346	58-0828824	03/03/2003	Munich American Reassurance Company	GA	CO/I	143,048,875	3,633,215	3,408,624	233,891				
10227	13-4924125	07/01/2011	Munich Reinsurance America Inc.	DE	CAT/I				9,295				
10227	13-4924125	07/01/2012	Munich Reinsurance America Inc.	DE	CAT/I				8,572				
19445	25-0687550	07/01/2011	National Union Fire Insurance Co of Pittsburg PA	PA	CAT/I				5,164				
19445	25-0687550	07/01/2012	National Union Fire Insurance Co of Pittsburg PA	PA	CAT/I				4,762				
93572	43-1235868	04/16/1998	RGA Reinsurance Company	MO	CO/I	23,123,686	169,943	166,178	40,828				
93572	43-1235868	06/26/1999	RGA Reinsurance Company	MO	YRT/I	39,985,042	448,957	442,198	304,967				
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	YRT/I	23,317,581	111,676	111,392	60,822				
93572	43-1235868	04/01/2000	RGA Reinsurance Company	MO	YRT/I	225,939,382	538,311	540,868	520,635				
93572	43-1235868	12/04/2000	RGA Reinsurance Company	MO	YRT/I	210,996,751	859,887	836,709	810,215				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	03/03/2003	RGA Reinsurance Company	MO	CO/I	86,475,350	1,623,109	1,601,053	140,180				
93572	43-1235868	03/03/2003	RGA Reinsurance Company	MO	YRT/I	284,950	1,031	862	787				
93572	43-1235868	04/01/2003	RGA Reinsurance Company	MO	YRT/I	24,942,944	113,769	113,925	74,366				
65005	41-0823832	01/01/1985	RiverSource Life Ins Co	MN	CO/G	541,330,908	466,302,634	483,640,678	(753,600)				
65005	41-0823832	01/01/1985	RiverSource Life Ins Co	MN	CO/I	138,768,697	103,887,121	103,909,032					
65005	41-0823832	10/01/1995	RiverSource Life Ins Co	MN	CO/G	25,457,568	20,942,070	19,461,472	1,666,015				
65005	41-0823832	10/01/1995	RiverSource Life Ins Co	MN	CO/I	117,020	87,531	136,540					
87017	62-1003368	03/03/2003	SCOR Global Life Re Insurance Company of Texas	TX	CO/I	34,918,200	132,653	212,738	55,588				
87017	62-1003368	03/03/2003	SCOR Global Life Re Insurance Company of Texas	TX	YRT/I	371,798	1,093	881	711				
64688	75-6020048	01/01/2002	Scor Global Life Americas Reinsurance Company	DE	YRT/I	230,311,392	830,834	897,093	448,824				
64688	75-6020048	03/03/2003	Scor Global Life Americas Reinsurance Company	DE	CO/I	11,600,300	357,238	321,287	21,274				
64688	75-6020048	03/03/2003	Scor Global Life Americas Reinsurance Company	DE	YRT/I	218,311	298	276	122				
90670	43-1178580	04/16/1998	Scottish Re Life Corp	DE	CO/I	38,050,877	268,697	261,152	66,287				
90670	43-1178580	04/16/1998	Scottish Re Life Corp	DE	YRT/I	20,064,193	225,852	207,624	214,102				
68713	84-0499703	06/26/1999	Security Life of Denver Ins Co	CO	YRT/I	155,346,861	927,959	878,641	985,928				
68713	84-0499703	12/04/2000	Security Life of Denver Ins Co	CO	YRT/I	10,808,274	78,633	87,528	50,273				
68713	84-0499703	03/03/2003	Security Life of Denver Ins Co	CO	CO/I	36,496,891	483,510	712,318	131,996				
68713	84-0499703	03/03/2003	Security Life of Denver Ins Co	CO	YRT/I	445,913	1,638	1,799	818				
82627	06-0839705	08/01/1985	Swiss Re Life and Health America Inc	CT	CO/G				7,610,471				
82627	06-0839705	06/26/1999	Swiss Re Life and Health America Inc	CT	YRT/I	277,495,100	1,172,375	1,146,020	1,252,679				
82627	06-0839705	06/26/1999	Swiss Re Life and Health America Inc	CT	YRT/I	597,644,831	1,948,756	1,837,577	1,676,710				
82627	06-0839705	01/01/2000	Swiss Re Life and Health America Inc	CT	YRT/I	24,834,963	118,178	114,048	67,705				
82627	06-0839705	12/04/2000	Swiss Re Life and Health America Inc	CT	YRT/I	54,572,595	390,536	432,601	164,823				
82627	06-0839705	01/01/2002	Swiss Re Life and Health America Inc	CT	YRT/I	253,447,542	955,675	1,037,004	563,309				
86231	39-0989781	02/01/1993	Transamerica Life Insurance Company	IA	CO/I	8,618,000	5,786,897	890,246					
86231	39-0989781	02/01/1993	Transamerica Life Insurance Company	IA	CO/G	78,813,000		4,850,508	1,179,378				
86231	39-0989781	04/16/1998	Transamerica Life Insurance Company	IA	CO/I	26,291,122	197,735	193,871	53,099				
86231	39-0989781	06/26/1999	Transamerica Life Insurance Company	IA	YRT/I	636,325,593	2,518,914	2,368,842	1,665,188				
86231	39-0989781	03/03/2003	Transamerica Life Insurance Company	IA	YRT/I	423,894	1,125	950	680				
86231	39-0989781	03/03/2003	Transamerica Life Insurance Company	IA	CO/I	97,957,650	1,979,362	1,921,378	160,864				
62596	31-0252460	01/01/2004	Union Fidelity Life Insurance Company	KS	ACO/I		4,224,364,773	4,261,692,336					
80659	38-0397420	06/26/1999	Us Bus Of The Canada Life Assur Co	MI	YRT/I	716,465,998	2,473,841	2,331,499	1,607,786				
80659	38-0397420	06/26/1999	Us Bus Of The Canada Life Assur Co	MI	YRT/I	154,133,355	633,637	617,485	718,579				
80659	38-0397420	01/01/2000	Us Bus Of The Canada Life Assur Co	MI	YRT/I	21,716,963	98,623	94,403	53,350				
80659	38-0397420	12/04/2000	Us Bus Of The Canada Life Assur Co	MI	YRT/I	38,281,192	238,390	267,841	67,505				
80659	38-0397420	12/04/2000	Us Bus Of The Canada Life Assur Co	MI	YRT/I	10,808,275	78,560	87,095	48,137				
80659	38-0397420	01/01/2002	Us Bus Of The Canada Life Assur Co	MI	YRT/I	29,885,044	136,271	140,558	132,134				
80659	38-0397420	03/03/2003	Us Bus Of The Canada Life Assur Co	MI	YRT/I	423,894	1,125	950	727				
80659	38-0397420	03/03/2003	Us Bus Of The Canada Life Assur Co	MI	CO/I	99,205,650	1,998,860	1,954,264	168,769				
66133	41-1760577	11/28/2005	Wilton Reassurance Company	MN	YRT/I	15,632,736	87,612	83,598	48,463				
16535	36-4233459	07/01/2012	Zurich American Insurance Company	NY	CAT/I				4,762				
0499999. General Account - Authorized U.S. Non-Affiliates						57,849,280,389	5,063,709,782	5,105,309,362	175,214,194	0	0	1,435,684,346	29,148,304
00000	AA-1126382	07/01/2011	Lloyds Underwriter Syndicate No 0382	GBR	CAT/I				6,713				
00000	AA-1127084	07/01/2011	Lloyds Underwriter Syndicate No 1084	GBR	CAT/I				2,582				
00000	AA-1127084	07/01/2012	Lloyds Underwriter Syndicate 1084	GBR	CAT/I				2,381				
00000	AA-1127200	07/01/2011	Lloyds Underwriter Syndicate No 1200	GBR	CAT/I				4,131				
00000	AA-1127200	07/01/2012	Lloyds Syndicate 1200	GBR	CAT/I				3,810				
00000	AA-1127301	07/01/2011	Lloyds Underwriter Syndicate No 1301	GBR	CAT/I				2,066				
00000	AA-1127301	07/01/2012	Lloyds Underwriter Syndicate 1301	GBR	CAT/I				1,905				
00000	AA-1120103	07/01/2011	Lloyds Underwriter Syndicate No 1967	GBR	CAT/I				5,164				
00000	AA-1120103	07/01/2012	Lloyds Underwriter Syndicate 1967	GBR	CAT/I				4,762				
00000	AA-1120055	07/01/2011	Lloyds Underwriter Syndicate No 3623	GBR	CAT/I				15,492				
00000	AA-1120055	07/01/2012	Lloyds Underwriter Syndicate 3623	GBR	CAT/I				15,239				
00000	AA-1126005	07/01/2011	Lloyds Underwriter Syndicate No 4000	GBR	CAT/I				2,582				
00000	AA-1126005	07/01/2012	Lloyds Underwriter Syndicate 4000	GBR	CAT/I				2,381				
0599999. General Account - Authorized Non-U.S. Non-Affiliates						0	0	0	69,208	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0699999. Total General Account - Authorized Non-Affiliates						57,849,280,389	5,063,709,782	5,105,309,362	175,283,402	0	0	1,435,684,346	29,148,304
0799999. Total General Account Authorized						178,783,434,684	7,131,429,332	6,866,477,629	584,184,408	0	0	1,435,684,346	29,148,304
00000	AA-3191172	08/01/2011	Brookfield Life and Annuity Insurance Company Ltd.	BMU	AMCO/I				795,318			1,499,425,602	
0999999. General Account - Unauthorized Non-U.S. Affiliates						0	0	0	795,318	0	0	1,499,425,602	0
1099999. Total General Account - Unauthorized Affiliates						0	0	0	795,318	0	0	1,499,425,602	0
00000	AA-3194128	07/01/2012	Allied World Assurance Company Ltd	BMU	CAT/I				2,857				
00000	AA-1120841	07/01/2011	Chartis Europe Limited	GBR	CAT/I				10,328				
00000	AA-1120841	07/01/2012	Chartis Europe Limited	GBR	CAT/I				9,524				
00000	AA-5340310	07/01/2011	General Insurance Corporation of India	GBR	CAT/I				2,066				
00000	AA-5340310	07/01/2012	General Insurance Corp of India	IND	CAT/I				1,905				
00000	AA-1784118	01/01/2002	SCOR International Reinsurance Ireland Limited	IRL	YRT/I	214,337,300	1,088,318	1,125,090	549,757				
00000	AA-1580095	07/01/2011	Toa Reinsurance Limited	JPN	CAT/I				2,582				
1299999. General Account - Unauthorized Non-U.S. Non-Affiliates						214,337,300	1,088,318	1,125,090	579,019	0	0	0	0
1399999. Total General Account - Unauthorized Non-Affiliates						214,337,300	1,088,318	1,125,090	579,019	0	0	0	0
1499999. Total General Account Unauthorized						214,337,300	1,088,318	1,125,090	1,374,337	0	0	1,499,425,602	0
1799999. Total General Account - Certified Affiliates						0	0	0	0	0	0	0	0
2099999. Total General Account - Certified Non-Affiliates						0	0	0	0	0	0	0	0
2199999. Total General Account Certified						0	0	0	0	0	0	0	0
2299999. Total General Account Authorized, Unauthorized and Certified						178,997,771,984	7,132,517,650	6,867,602,719	585,558,745	0	0	2,935,109,948	29,148,304
2599999. Total Separate Accounts - Authorized Affiliates						0	0	0	0	0	0	0	0
2899999. Total Separate Accounts - Authorized Non-Affiliates						0	0	0	0	0	0	0	0
2999999. Total Separate Accounts Authorized						0	0	0	0	0	0	0	0
3299999. Total Separate Accounts - Unauthorized Affiliates						0	0	0	0	0	0	0	0
3599999. Total Separate Accounts - Unauthorized Non-Affiliates						0	0	0	0	0	0	0	0
3699999. Total Separate Accounts Unauthorized						0	0	0	0	0	0	0	0
3999999. Total Separate Accounts - Certified Affiliates						0	0	0	0	0	0	0	0
4299999. Total Separate Accounts - Certified Non-Affiliates						0	0	0	0	0	0	0	0
4399999. Total Separate Accounts Certified						0	0	0	0	0	0	0	0
4499999. Total Separate Accounts Authorized, Unauthorized and Certified						0	0	0	0	0	0	0	0
4599999. Total U.S. (Sum of 0199999, 0499999, 0899999, 1199999, 1599999, 1899999, 2399999, 2699999, 3099999, 3399999, 3799999 and 4099999)						178,783,434,684	7,131,429,332	6,866,477,629	584,115,200	0	0	1,435,684,346	29,148,304
4699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999, 1299999, 1699999, 1999999, 2499999, 2799999, 3199999, 3499999, 3899999 and 4199999)						214,337,300	1,088,318	1,125,090	1,443,545	0	0	1,499,425,602	0
4799999 - Totals						178,997,771,984	7,132,517,650	6,867,602,719	585,558,745	0	0	2,935,109,948	29,148,304

SCHEDULE S - PART 3 - SECTION 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type	7 Premiums	8 Unearned Premiums (Estimated)	9 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief 10 Current Year	Outstanding Surplus Relief 11 Prior Year	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized Affiliates						0	0	0	0	0	0	0
60054	06-6033492	10/01/2011	Aetna Life Insurance Company	CT	CO/I	3,817,290	476,837	24,639				
22039	13-2673100	10/01/1982	General Reinsurance Corporation	DE	CO/G			138,605				
86258	13-2572994	01/01/2003	General Re Life Corporation	CT	CO/I	43,825,392	10,426,094	174,564,977				
86258	13-2572994	01/01/2003	General Re Life Corporation	CT	CO/G	712,573	133,811	3,806,563				
66346	58-0828824	11/01/1998	Munich American Reassurance Company	GA	YRT/G	4,095,094	174,068	13,171,558				
66346	58-0828824	11/01/1998	Munich American Reassurance Company	GA	YRT/I	85,595,170	3,646,349	277,353,837				
66346	58-0828824	07/01/2002	Munich American Reassurance Company	GA	YRT/G	2,189,966	99,426	5,983,803				
66346	58-0828824	07/01/2002	Munich American Reassurance Company	GA	YRT/I	37,214,808	1,650,382	103,107,457				
93572	43-1235868	07/01/2009	RGA Reinsurance Company	MO	CO/I	72,110,402	16,921,759	43,355,757				
93572	43-1235868	07/01/2009	RGA Reinsurance Company	MO	CO/G	13,265,797	2,748,545	9,320,906				
93572	43-1235868	07/01/2009	RGA Reinsurance Company	MO	CO/I	8,377,172	1,639,233	14,770,980				
93572	43-1235868	07/01/2011	RGA Reinsurance Company	MO	CO/I	49,410,855	2,458,611	637,992				
93572	43-1235868	07/01/2011	RGA Reinsurance Company	MO	CO/I	416,521	13,981	2,256				
93572	43-1235868	07/01/2011	RGA Reinsurance Company	MO	CO/G	6,890,791	393,512	138,155				
82627	06-0839705	01/01/1995	Swiss Re Life & Health America, Inc.	CT	YRT/G			912,699				
82627	06-0839705	01/01/1995	Swiss Re Life & Health America, Inc.	CT	YRT/I	24,477		8,818,481				
86231	39-0989781	02/01/1993	Transamerica Life Insurance Company	IA	CO/G	190,194		910				
86231	39-0989781	02/01/1993	Transamerica Life Insurance Company	IA	CO/I	7,735	21,178					
62596	31-0252460	01/01/2004	Union Fidelity Life Insurance Company	KS	CO/I	172,860,567	57,551,679	3,370,526,778				
0499999. General Account - Authorized U.S. Non-Affiliates						501,004,804	98,355,465	4,026,636,353	0	0	0	0
0699999. Total General Account - Authorized Non-Affiliates						501,004,804	98,355,465	4,026,636,353	0	0	0	0
0799999. Total General Account Authorized						501,004,804	98,355,465	4,026,636,353	0	0	0	0
00000	AA-3191172	08/01/2011	Brookfield Life and Annuity Insurance Company Ltd.	BMU	COFW/I	896,201,506	177,702,702	6,843,028,485				7,126,168,397
00000	AA-3191172	08/01/2011	Brookfield Life and Annuity Insurance Company Ltd.	BMU	COFW/G	101,526,087	13,950,770	798,529,698				819,865,079
0999999. General Account - Unauthorized Non-U.S. Affiliates						997,727,593	191,653,472	7,641,558,183	0	0	0	7,946,033,476
1099999. Total General Account - Unauthorized Affiliates						997,727,593	191,653,472	7,641,558,183	0	0	0	7,946,033,476
1399999. Total General Account - Unauthorized Non-Affiliates						0	0	0	0	0	0	0
1499999. Total General Account Unauthorized						997,727,593	191,653,472	7,641,558,183	0	0	0	7,946,033,476
1799999. Total General Account - Certified Affiliates						0	0	0	0	0	0	0
2099999. Total General Account - Certified Non-Affiliates						0	0	0	0	0	0	0
2199999. Total General Account Certified						0	0	0	0	0	0	0
2299999. Total General Account Authorized, Unauthorized and Certified						1,498,732,397	290,008,937	11,668,194,536	0	0	0	7,946,033,476
2599999. Total Separate Accounts - Authorized Affiliates						0	0	0	0	0	0	0
2899999. Total Separate Accounts - Authorized Non-Affiliates						0	0	0	0	0	0	0
2999999. Total Separate Accounts Authorized						0	0	0	0	0	0	0
3299999. Total Separate Accounts - Unauthorized Affiliates						0	0	0	0	0	0	0
3599999. Total Separate Accounts - Unauthorized Non-Affiliates						0	0	0	0	0	0	0
3699999. Total Separate Accounts Unauthorized						0	0	0	0	0	0	0
3999999. Total Separate Accounts - Certified Affiliates						0	0	0	0	0	0	0
4299999. Total Separate Accounts - Certified Non-Affiliates						0	0	0	0	0	0	0
4399999. Total Separate Accounts Certified						0	0	0	0	0	0	0
4499999. Total Separate Accounts Authorized, Unauthorized and Certified						0	0	0	0	0	0	0
4599999. Total U.S. (Sum of 0199999, 0499999, 0899999, 1199999, 1599999, 1899999, 2399999, 2699999, 3099999, 3399999, 3799999 and 4099999)						501,004,804	98,355,465	4,026,636,353	0	0	0	0
4699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999, 1299999, 1699999, 1999999, 2499999, 2799999, 3199999, 3499999, 3899999 and 4199999)						997,727,593	191,653,472	7,641,558,183	0	0	0	7,946,033,476
4799999 - Totals						1,498,732,397	290,008,937	11,668,194,536	0	0	0	7,946,033,476

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1	2	3	4	5	6	7	8	9	Letter of Credit Issuing or Confirming Bank (a)			13	14	15	16	17
									10	11	12					
NAIC Company Code	Federal ID Number	Effective Date	Name of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total (Cols.5+6+7)	Letters of Credit	American Bankers Association (ABA) Routing Number	Letter of Credit Code	Bank Name	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols. 9+13+14+15 +16 but not in Excess of Col. 8
00000	AA-3191172	08/01/2011	Brookfield Life and Annuity Insurance Company Ltd.			10,180	10,180								6,079,978	10,180
0299999. General Account - Life and Annuity Non-U.S. Affiliates				0	0	10,180	10,180	0	XXX	XXX	XXX	0	0	0	6,079,978	10,180
0399999. Total General Account - Life and Annuity Affiliates				0	0	10,180	10,180	0	XXX	XXX	XXX	0	0	0	6,079,978	10,180
00000	AA-3194128	07/01/2012	Allied World Assurance Company Ltd				0									0
00000	AA-1120841	07/01/2011	Chartis Europe Limited				0									0
00000	AA-5340310	07/01/2011	General Insurance Corp of India				0									0
00000	AA-1784118	01/01/2002	SCOR International Reinsurance Ireland Limited	1,088,318	68,609	1,313	1,158,240	1,674,067	071000013	1	JPMorgan Chase Bank NA				46,742	1,158,240
00000	AA-1580095	07/01/2011	Toa Reinsurance Limited				0									0
0599999. General Account - Life and Annuity Non-U.S. Non-Affiliates				1,088,318	68,609	1,313	1,158,240	1,674,067	XXX	XXX	XXX	0	0	0	46,742	1,158,240
0699999. Total General Account - Life and Annuity Non-Affiliates				1,088,318	68,609	1,313	1,158,240	1,674,067	XXX	XXX	XXX	0	0	0	46,742	1,158,240
0799999. Total General Account Life and Annuity				1,088,318	68,609	11,493	1,168,420	1,674,067	XXX	XXX	XXX	0	0	0	6,126,720	1,168,420
00000	AA-3191172	08/01/2011	Brookfield Life and Annuity Insurance Company Ltd.	7,833,211,654	185,540,192	309,577,807	8,328,329,653						7,946,033,476		382,474,676	8,328,329,653
0999999. General Account - Accident and Health Non-U.S. Affiliates				7,833,211,654	185,540,192	309,577,807	8,328,329,653	0	XXX	XXX	XXX	0	7,946,033,476	0	382,474,676	8,328,329,653
1099999. Total General Account - Accident and Health Affiliates				7,833,211,654	185,540,192	309,577,807	8,328,329,653	0	XXX	XXX	XXX	0	7,946,033,476	0	382,474,676	8,328,329,653
1399999. Total General Account - Accident and Health Non-Affiliates				0	0	0	0	0	XXX	XXX	XXX	0	0	0	0	0
1499999. Total General Account Accident and Health				7,833,211,654	185,540,192	309,577,807	8,328,329,653	0	XXX	XXX	XXX	0	7,946,033,476	0	382,474,676	8,328,329,653
1599999. Total General Account				7,834,299,972	185,608,801	309,589,300	8,329,498,073	1,674,067	XXX	XXX	XXX	0	7,946,033,476	0	388,601,396	8,329,498,073
1899999. Total Separate Accounts - Affiliates				0	0	0	0	0	XXX	XXX	XXX	0	0	0	0	0
2199999. Total Separate Accounts - Non-Affiliates				0	0	0	0	0	XXX	XXX	XXX	0	0	0	0	0
2299999. Total Separate Accounts				0	0	0	0	0	XXX	XXX	XXX	0	0	0	0	0
2399999. Total U.S. (Sum of 0199999, 0499999, 0899999, 1199999, 1699999 and 1999999)				0	0	0	0	0	XXX	XXX	XXX	0	0	0	0	0
2499999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999, 1299999, 1799999 and 2099999)				7,834,299,972	185,608,801	309,589,300	8,329,498,073	1,674,067	XXX	XXX	XXX	0	7,946,033,476	0	388,601,396	8,329,498,073
2599999 - Total				7,834,299,972	185,608,801	309,589,300	8,329,498,073	1,674,067	XXX	XXX	XXX	0	7,946,033,476	0	388,601,396	8,329,498,073

(a)

Code	American Bankers Association (ABA) Routing Number	Bank Name
		None

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
(000 OMITTED)

		1 2012	2 2011	3 2010	4 2009	5 2008
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	2,088,187	1,990,720	1,606,597	1,804,385	2,901,581
2.	Commissions and reinsurance expense allowances	589,487	525,895	340,426	270,286	366,006
3.	Contract claims	1,764,468	1,628,335	1,436,876	1,273,102	1,212,825
4.	Surrender benefits and withdrawals for life contracts	116,999	171,927	0	0	0
5.	Dividends to policyholders	0	0	0	0	0
6.	Reserve adjustments on reinsurance ceded	(399,043)	(434,401)	(302,662)	116,937	391,981
7.	Increase in aggregate reserve for life and accident and health contracts	1,545,908	1,650,637	1,177,104	1,187,932	1,924,874
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	53,985	45,618	40,144	36,216	34,955
9.	Aggregate reserves for life and accident and health contracts	18,401,117	16,872,226	15,243,767	14,070,555	12,896,276
10.	Liability for deposit-type contracts	689,604	718,682	748,332	776,552	813,290
11.	Contract claims unpaid	123,829	115,218	135,121	114,448	100,186
12.	Amounts recoverable on reinsurance	214,052	178,151	170,778	151,587	127,016
13.	Experience rating refunds due or unpaid	57	245	960	960	520
14.	Policyholders' dividends (not included in Line 10)	0	0	0	0	0
15.	Commissions and reinsurance expense allowances due	259,144	200,865	59,191	57,168	49,334
16.	Unauthorized reinsurance offset	0	0	0	29,476	0
17.	Offset for reinsurance with Certified Reinsurers	0	XXX	XXX	XXX	XXX
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	7,946,033	7,226,081	6,532,723	5,873,599	5,255,341
19.	Letters of credit (L)	1,674	1,398	1,398	1,398	1,398
20.	Trust agreements (T)	0	0	25,350	0	0
21.	Other (O)	0	0	0	0	0
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust	0	XXX	XXX	XXX	XXX
23.	Funds deposited by and withheld from (F)	0	XXX	XXX	XXX	XXX
24.	Letters of credit (L)	0	XXX	XXX	XXX	XXX
25.	Trust agreements (T)	0	XXX	XXX	XXX	XXX
26.	Other (O)	0	XXX	XXX	XXX	XXX

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	35,525,024,694	(599,406,247)	34,925,618,447
2.	Reinsurance (Line 16)	526,523,131	(473,252,791)	53,270,340
3.	Premiums and considerations (Line 15)	167,674,361	35,893,155	203,567,516
4.	Net credit for ceded reinsurance	XXX	11,937,844,859	11,937,844,859
5.	All other admitted assets (balance)	542,900,714		542,900,714
6.	Total assets excluding Separate Accounts (Line 26)	36,762,122,900	10,901,078,976	47,663,201,876
7.	Separate Account assets (Line 27)	21,712,508		21,712,508
8.	Total assets (Line 28)	36,783,835,408	10,901,078,976	47,684,914,384
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	19,828,317,242	18,401,046,680	38,229,363,922
10.	Liability for deposit-type contracts (Line 3)	1,837,231,719	689,604,453	2,526,836,172
11.	Claim reserves (Line 4)	47,598,280	123,829,345	171,427,625
12.	Policyholder dividends/reserves (Lines 5 through 7)	0		0
13.	Premium & annuity considerations received in advance (Line 8)	33,824,850	33,782,844	67,607,694
14.	Other contract liabilities (Line 9)	1,370,500,702	(471,977,573)	898,523,129
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	0	0	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	7,946,033,476	(7,946,033,476)	0
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0		0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	0	0	0
19.	All other liabilities (balance)	2,288,081,396	70,826,703	2,358,908,099
20.	Total liabilities excluding Separate Accounts (Line 26)	33,351,587,665	10,901,078,976	44,252,666,641
21.	Separate Account liabilities (Line 27)	21,712,508		21,712,508
22.	Total liabilities (Line 28)	33,373,300,173	10,901,078,976	44,274,379,149
23.	Capital & surplus (Line 38)	3,410,535,235	XXX	3,410,535,235
24.	Total liabilities, capital & surplus (Line 39)	36,783,835,408	10,901,078,976	47,684,914,384
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	18,401,046,680		
26.	Claim reserves	123,829,345		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	33,782,844		
29.	Liability for deposit-type contracts	689,604,453		
30.	Other contract liabilities	(471,977,573)		
31.	Reinsurance ceded assets	473,252,791		
32.	Other ceded reinsurance recoverables	599,406,247		
33.	Total ceded reinsurance recoverables	19,848,944,787		
34.	Premiums and considerations	35,893,155		
35.	Reinsurance in unauthorized companies	0		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	7,946,033,476		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
39.	Other ceded reinsurance payables/offsets	(70,826,703)		
40.	Total ceded reinsurance payable/offsets	7,911,099,928		
41.	Total net credit for ceded reinsurance	11,937,844,859		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama	AL	L	5,950,934	10,659,179	29,416,401	0	46,026,514	1,825,947
2. Alaska	AK	L	907,301	1,480,462	3,723,280	0	6,111,043	178,874
3. Arizona	AZ	L	8,210,092	3,899,369	40,672,597	0	52,782,058	1,875,875
4. Arkansas	AR	L	2,928,364	633,417	14,763,219	0	18,325,000	582,144
5. California	CA	L	60,588,251	22,289,888	259,999,510	0	342,877,649	6,990,627
6. Colorado	CO	L	9,584,711	7,446,830	48,845,531	0	65,877,072	3,038,452
7. Connecticut	CT	L	11,147,304	8,867,508	52,373,033	0	72,387,845	1,697,259
8. Delaware	DE	L	1,620,858	2,081,811	7,052,703	0	10,755,372	0
9. District of Columbia	DC	L	741,532	3,225,970	6,120,071	0	10,087,573	0
10. Florida	FL	L	39,029,992	103,461,146	122,502,897	0	264,994,035	5,001,488
11. Georgia	GA	L	14,536,890	29,790,810	62,936,306	0	107,264,006	586,235
12. Hawaii	HI	L	3,262,754	1,626,755	13,357,707	0	18,247,216	157,563
13. Idaho	ID	L	2,421,503	2,407,274	7,185,821	0	12,014,598	470,296
14. Illinois	IL	L	21,835,060	18,476,910	91,036,351	0	131,348,321	2,340,025
15. Indiana	IN	L	8,106,874	14,604,583	44,864,566	0	67,576,023	4,394,905
16. Iowa	IA	L	5,237,594	1,697,965	26,815,724	0	33,751,283	1,632,760
17. Kansas	KS	L	4,040,091	4,044,103	22,871,630	0	30,955,824	1,280,241
18. Kentucky	KY	L	4,471,156	6,622,351	28,620,108	0	39,713,615	1,237,660
19. Louisiana	LA	L	5,341,108	26,545,012	18,394,181	0	50,280,301	380,000
20. Maine	ME	L	1,566,970	3,872,811	13,274,096	0	18,713,877	84,164
21. Maryland	MD	L	12,031,433	30,591,593	61,759,536	0	104,382,562	1,192,876
22. Massachusetts	MA	L	9,462,858	25,161,513	72,849,607	0	107,473,978	16,850,913
23. Michigan	MI	L	15,245,644	6,814,566	52,894,640	0	74,954,850	1,365,729
24. Minnesota	MN	L	10,843,696	7,578,611	51,398,445	0	69,820,752	3,084,662
25. Mississippi	MS	L	3,865,341	10,926,571	9,869,776	0	24,661,688	171,565
26. Missouri	MO	L	8,362,313	12,408,723	43,863,543	0	64,634,579	8,397,422
27. Montana	MT	L	889,877	1,256,661	5,689,223	0	7,835,761	402,237
28. Nebraska	NE	L	3,669,428	1,406,002	23,793,432	0	28,868,862	1,717,225
29. Nevada	NV	L	2,501,203	909,917	13,090,552	0	16,501,672	0
30. New Hampshire	NH	L	3,216,430	2,113,942	14,185,533	0	19,515,905	3,459,699
31. New Jersey	NJ	L	14,489,702	46,172,888	94,302,538	0	154,965,128	2,815,104
32. New Mexico	NM	L	1,510,264	25,000	12,780,741	0	14,316,005	1,137,849
33. New York	NY	N	5,229,971	414,347	5,280,611	0	10,924,929	0
34. North Carolina	NC	L	21,471,153	30,432,273	75,808,699	0	127,712,125	3,401,604
35. North Dakota	ND	L	1,538,569	1,185,086	5,773,715	0	8,497,370	242,243
36. Ohio	OH	L	16,793,835	25,485,197	82,140,943	0	124,419,975	4,012,728
37. Oklahoma	OK	L	3,647,526	2,371,877	17,619,471	0	23,638,874	492,559
38. Oregon	OR	L	5,649,137	4,335,199	22,328,787	0	32,313,123	1,862,366
39. Pennsylvania	PA	L	16,793,947	44,005,539	101,000,374	0	161,799,860	3,978,082
40. Rhode Island	RI	L	2,241,908	512,860	9,487,873	0	12,242,641	419,796
41. South Carolina	SC	L	6,868,587	16,697,654	38,901,245	0	62,467,486	602,330
42. South Dakota	SD	L	2,624,913	1,197,541	9,572,464	0	13,394,918	0
43. Tennessee	TN	L	10,333,425	42,221,877	45,366,887	0	97,922,189	1,529,761
44. Texas	TX	L	27,948,401	22,010,187	121,874,006	0	171,832,594	5,313,614
45. Utah	UT	L	3,370,379	1,447,189	7,580,644	0	12,398,212	424,094
46. Vermont	VT	L	1,086,371	964,374	8,784,602	0	10,835,347	679,938
47. Virginia	VA	L	16,917,728	49,766,194	94,448,362	0	161,132,284	1,375,827
48. Washington	WA	L	9,006,900	14,584,967	59,293,563	0	82,885,430	3,505,907
49. West Virginia	WV	L	1,543,596	11,033,434	7,919,552	0	20,496,582	294,678
50. Wisconsin	WI	L	11,890,823	4,434,833	37,910,242	0	54,235,898	2,289,209
51. Wyoming	WY	L	630,158	310,000	4,927,295	0	5,867,453	597,500
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	250	0	0	0	250	0
54. Puerto Rico	PR	L	4,865	0	10,502	0	15,367	0
55. U.S. Virgin Islands	VI	L	7,326	0	6,210	0	13,536	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	11,878	0	0	0	11,878	0
58. Aggregate Other Alien	OT	XXX	0	0	0	0	0	0
59. Subtotal		(a) 52	463,229,174	692,510,769	2,127,339,345	0	3,283,079,288	105,372,032
90. Reporting entity contributions for employee benefits plans		XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX					0	
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	32,470	0	68,419,122	0	68,451,592	0
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	463,261,644	692,510,769	2,195,758,467	0	3,351,530,880	105,372,032
96. Plus reinsurance assumed		XXX	88,635,478	0	290,855,004	0	379,490,482	0
97 Totals (All Business)		XXX	551,897,122	692,510,769	2,486,613,471	0	3,731,021,362	105,372,032
98. Less reinsurance ceded		XXX	516,773,914	68,416,076	1,493,528,471	0	2,078,718,461	0
99. Totals (All Business) less Reinsurance Ceded		XXX	35,123,208	624,094,693	(b) 993,085,000	0	1,652,302,901	105,372,032
DETAILS OF WRITE-INS								
58001.		XXX	0	0	0	0	0	0
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	0	0	0	0	0	0
9401.		XXX	0	0	0	0	0	0
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 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.

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

Individual: Premiums are allocated in accordance with the address to which the premium notices were mailed. If no premium notices were mailed, premiums are allocated with the state of residence of the premium payor. On policies where the policyholders moved to an unlicensed state, the premiums are allocated to the state of domicile. Group: Premiums are allocated in accordance with the mailing address of each master policyholder or employee.

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

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

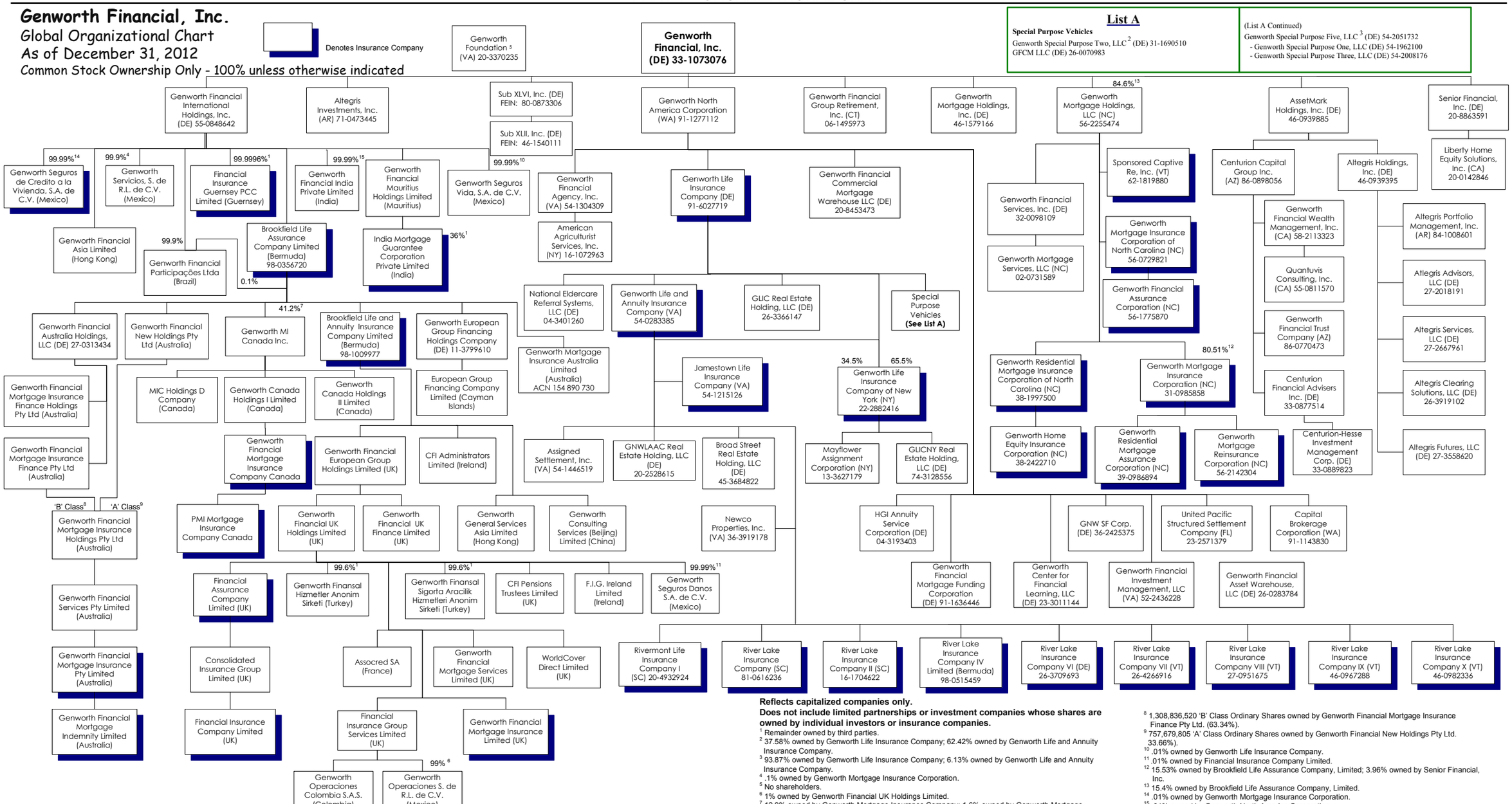
Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	5,950,934	10,659,179	0	29,416,281	1,825,947	47,852,341
2. Alaska	AK	907,301	1,480,462	0	3,723,041	178,874	6,289,678
3. Arizona	AZ	8,210,092	3,899,369	0	40,651,957	1,875,875	54,637,293
4. Arkansas	AR	2,928,364	633,417	0	14,763,031	582,144	18,906,956
5. California	CA	60,588,251	22,289,888	0	258,370,309	6,990,627	348,239,075
6. Colorado	CO	9,584,711	7,446,830	0	48,844,140	3,038,452	68,914,133
7. Connecticut	CT	11,147,304	8,867,508	0	52,256,604	1,697,259	73,968,675
8. Delaware	DE	1,620,858	2,081,811	0	7,027,033	0	10,729,702
9. District of Columbia	DC	741,532	3,225,970	0	6,117,545	0	10,085,047
10. Florida	FL	39,029,992	103,461,146	0	122,451,649	5,001,488	269,944,275
11. Georgia	GA	14,536,890	29,790,810	0	62,853,216	586,235	107,767,151
12. Hawaii	HI	3,262,754	1,626,755	0	13,357,707	157,563	18,404,779
13. Idaho	ID	2,421,503	2,407,274	0	7,186,039	470,296	12,485,112
14. Illinois	IL	21,835,060	18,476,910	0	90,999,858	2,340,025	133,651,853
15. Indiana	IN	8,106,874	14,604,583	0	44,777,233	4,394,905	71,883,595
16. Iowa	IA	5,237,594	1,697,965	0	26,814,613	1,632,760	35,382,932
17. Kansas	KS	4,040,091	4,044,103	0	22,867,350	1,280,241	32,231,785
18. Kentucky	KY	4,471,156	6,622,351	0	28,600,363	1,237,660	40,931,530
19. Louisiana	LA	5,341,108	26,545,012	0	18,339,138	380,000	50,605,258
20. Maine	ME	1,566,970	3,872,811	0	13,256,419	84,164	18,780,364
21. Maryland	MD	12,031,433	30,591,593	0	61,605,950	1,192,876	105,421,852
22. Massachusetts	MA	9,462,858	25,161,513	0	72,845,382	16,850,913	124,320,666
23. Michigan	MI	15,245,644	6,814,566	0	52,774,955	1,365,729	76,200,894
24. Minnesota	MN	10,843,696	7,578,611	0	51,394,620	3,084,662	72,901,589
25. Mississippi	MS	3,865,341	10,926,571	0	9,687,618	171,565	24,651,095
26. Missouri	MO	8,362,313	12,408,723	0	43,806,749	8,397,422	72,975,207
27. Montana	MT	889,877	1,256,661	0	5,689,223	402,237	8,237,998
28. Nebraska	NE	3,669,428	1,406,002	0	23,789,265	1,717,225	30,581,920
29. Nevada	NV	2,501,203	909,917	0	13,071,208	0	16,482,328
30. New Hampshire	NH	3,216,430	2,113,942	0	14,183,740	3,459,699	22,973,811
31. New Jersey	NJ	14,489,702	46,172,888	0	94,302,200	2,815,104	157,779,894
32. New Mexico	NM	1,510,264	25,000	0	12,780,351	1,137,849	15,453,464
33. New York	NY	5,229,971	414,347	0	5,277,856	0	10,922,174
34. North Carolina	NC	21,471,153	30,432,273	0	75,455,114	3,401,604	130,760,144
35. North Dakota	ND	1,538,569	1,185,086	0	5,773,715	242,243	8,739,613
36. Ohio	OH	16,793,835	25,485,197	0	82,013,951	4,012,728	128,305,711
37. Oklahoma	OK	3,647,526	2,371,877	0	17,609,582	492,559	24,121,544
38. Oregon	OR	5,649,137	4,335,199	0	22,327,092	1,862,366	34,173,794
39. Pennsylvania	PA	16,793,947	44,005,539	0	100,960,528	3,978,082	165,738,096
40. Rhode Island	RI	2,241,908	512,860	0	9,486,425	419,796	12,660,989
41. South Carolina	SC	6,868,587	16,697,654	0	38,690,678	602,330	62,859,249
42. South Dakota	SD	2,624,913	1,197,541	0	9,570,778	0	13,393,232
43. Tennessee	TN	10,333,425	42,221,877	0	45,347,511	1,529,761	99,432,574
44. Texas	TX	27,948,401	22,010,187	0	121,411,332	5,313,614	176,683,534
45. Utah	UT	3,370,379	1,447,189	0	7,575,302	424,094	12,816,964
46. Vermont	VT	1,086,371	964,374	0	8,784,034	679,938	11,514,717
47. Virginia	VA	16,917,728	49,766,194	0	94,408,452	1,375,827	162,468,201
48. Washington	WA	9,006,900	14,584,967	0	59,270,309	3,505,907	86,368,083
49. West Virginia	WV	1,543,596	11,033,434	0	7,888,310	294,678	20,760,018
50. Wisconsin	WI	11,890,823	4,434,833	0	37,910,242	2,289,209	56,525,107
51. Wyoming	WY	630,158	310,000	0	4,926,077	597,500	6,463,735
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	250	0	0	0	0	250
54. Puerto Rico	PR	4,865	0	0	10,502	0	15,367
55. U.S. Virgin Islands	VI	7,326	0	0	6,210	0	13,536
56. Northern Mariana Islands	MP	0	0	0	0	0	0
57. Canada	CAN	11,878	0	0	0	0	11,878
58. Aggregate Other Alien	OT	0	0	0	0	0	0
59. Total		463,229,174	692,510,769	0	2,123,308,787	105,372,032	3,384,420,762

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

Genworth Financial, Inc.
Global Organizational Chart
As of December 31, 2012
Common Stock Ownership Only - 100% unless otherwise indicated



Reflects capitalized companies only.
Does not include limited partnerships or investment companies whose shares are owned by individual investors or insurance companies.

[1] Remainder owned by third parties.
[2] 37.58% owned by Genworth Life Insurance Company; 62.42% owned by Genworth Life and Annuity Insurance Company.
[3] 93.87% owned by Genworth Life Insurance Company; 6.13% owned by Genworth Life and Annuity Insurance Company.
[4] .1% owned by Genworth Mortgage Insurance Corporation.
[5] No shareholders.
[6] 1% owned by Genworth Financial UK Holdings Limited.
[7] 12.9% owned by Genworth Mortgage Insurance Company; 1.6% owned by Genworth Mortgage Insurance Corporation of North Carolina; 1.8% owned by Genworth Residential Mortgage Assurance Corporation; Remainder publicly owned.
[8] 1,308,836,520 'B' Class Ordinary Shares owned by Genworth Financial Mortgage Insurance Finance Pty Ltd. (63.34%).
[9] 757,679,805 'A' Class Ordinary Shares owned by Genworth Financial New Holdings Pty Ltd. 33.66%).
[10] .01% owned by Genworth Life Insurance Company.
[11] .01% owned by Financial Insurance Company Limited.
[12] 15.53% owned by Brookfield Life Assurance Company, Limited; 3.96% owned by Senior Financial, Inc.
[13] 15.4% owned by Brookfield Life Assurance Company, Limited.
[14] .01% owned by Genworth Mortgage Insurance Corporation.
[15] .01% owned by Genworth North America Corporation.

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	27-2018191		0001506208		Altegris Advisors, LLC	DE	NIA	Altegris Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	26-3919102				Altegris Clearing Solutions, LLC	DE	NIA	Altegris Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	27-3558620				Altegris Futures, LLC	DE	NIA	Altegris Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	46-0939395				Altegris Holdings, inc.	DE	NIA	AssetMark Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	71-0473445		0000317309		Altegris Investments, Inc.	AR	NIA	Genworth Financial, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	84-1008601		0001462774		Altegris Portfolio Management, Inc. (dba Altegris Funds)	AR	NIA	Altegris Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	27-2667961				Altegris Services, LLC	DE	NIA	Altegris Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	16-1072963				American Agriculturist Services, Inc.	NY	NIA	Genworth Financial Agency, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	46-0939885				AssetMark Holdings, Inc.	DE	NIA	Genworth Financial, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	54-1446519				Assigned Settlement, Inc.	VA	NIA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
		00000					Assocred SA	FRA	NIA	Genworth Financial UK Holdings Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000	45-3684822				Broad Street Real Estate Holding, LLC	DE	NIA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
		00000	98-1009977				Brookfield Life and Annuity Insurance Company Limited	BMU	IA	Brookfield Life Assurance Company Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000	98-0356720				Brookfield Life Assurance Company Limited	BMU	IA	Genworth Financial International Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	91-1143830		0000355203		Capital Brokerage Corporation	WA	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	
		00000	86-0898056				Centurion Capital Group Inc.	AZ	NIA	AssetMark Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	33-0877514				Centurion Financial Advisers Inc.	DE	NIA	Centurion Capital Group Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	33-0889823				Centurion-Hesse Investment Management Corp.	DE	NIA	Centurion Financial Advisers Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000					CFI Administrators Limited	JRL	NIA	Brookfield Life and Annuity Insurance Company Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					CFI Pensions Trustees Limited	GBR	NIA	Genworth Financial UK Holdings Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					Consolidated Insurance Group Limited	GBR	NIA	Financial Assurance Company Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					European Group Financing Company Limited	CYM	NIA	Genworth European Group Financing Holdings Company	Ownership	100.000	Genworth Financial, Inc.	
		00000					F.I.G. Ireland Limited	JRL	NIA	Genworth Financial UK Holdings Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					Financial Assurance Company Limited	GBR	IA	Genworth Financial UK Holdings Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					Financial Insurance Company Limited	GBR	IA	Consolidated Insurance Group Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					Financial Insurance Group Services Limited	GBR	NIA	Genworth Financial UK Holdings Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					Financial Insurance Guernsey PCC Limited	GGY	IA	Genworth Financial International Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	1
		00000					Genworth Canada Holdings I Limited	CAN	NIA	Genworth MI Canada, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Canada Holdings II Limited	CAN	NIA	Genworth MI Canada, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	23-3011144				Genworth Center for Financial Learning, LLC	DE	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Consulting Services (Beijing) Limited	CHN	NIA	Brookfield Life and Annuity Insurance Company Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000	11-3799610				Genworth European Group Financing Holdings Company	DE	NIA	Brookfield Life Assurance Company Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000	54-1304309				Genworth Financial Agency, Inc.	VA	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial Asia Limited	HKG	NIA	Genworth Financial International Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	26-0283784				Genworth Financial Asset Warehouse, LLC	DE	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	

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 *
4011	Genworth Financial, Inc.	37095	56-1775870				Genworth Financial Assurance Corporation	NC	IA	Genworth Mortgage Insurance Corporation of North Carolina	Ownership	100.000	Genworth Financial, Inc.	
		00000	27-0313434				Genworth Financial Australia Holdings, LLC	DE	NIA	Brookfield Life Assurance Company Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000	20-8453473				Genworth Financial Commercial Mortgage Warehouse LLC	DE	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial European Group Holdings Limited	GBR	NIA	Brookfield Life and Annuity Insurance Company Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000	06-1495973				Genworth Financial Group Retirement, Inc.	CT	NIA	Genworth Financial, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial India Private Limited	IND	NIA	Genworth Financial International Holdings, Inc.	Ownership	99.990	Genworth Financial, Inc.	
		00000					Genworth Financial India Private Limited	IND	NIA	Genworth North America Corporation	Ownership	0.010	Genworth Financial, Inc.	
		00000	55-0848642				Genworth Financial International Holdings, Inc.	DE	NIA	Genworth Financial, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	52-2436228				Genworth Financial Investment Management, LLC	VA	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial Mauritius Holdings Limited	MUS	NIA	Genworth Financial International Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	91-1636446				Genworth Financial Mortgage Funding Corporation	DE	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial Mortgage Indemnity Limited	AUS	IA	Genworth Financial Mortgage Insurance Pty Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial Mortgage Insurance Company Canada	CAN	IA	Genworth Canada Holdings I Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial Mortgage Insurance Finance Holdings Pty Ltd	AUS	NIA	Genworth Financial Australia Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial Mortgage Insurance Finance Pty Ltd	AUS	NIA	Genworth Financial Australia Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial Mortgage Insurance Holdings Pty Ltd	AUS	NIA	Genworth Financial Mortgage Insurance Finance Pty Ltd	Ownership	63.340	Genworth Financial, Inc.	
		00000					Genworth Financial Mortgage Insurance Holdings Pty Ltd	AUS	NIA	Genworth Financial New Holdings Pty Ltd	Ownership	36.660	Genworth Financial, Inc.	
		00000					Genworth Financial Mortgage Insurance Limited	GBR	IA	Genworth Financial UK Holdings Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial Mortgage Insurance Pty Limited	AUS	IA	Genworth Financial Services Pty Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial Mortgage Services Limited	GBR	NIA	Genworth Financial UK Holdings Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial New Holdings Pty Ltd	AUS	NIA	Brookfield Life Assurance Company Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial Participações Ltda.	BRA	NIA	Genworth Financial International Holdings	Ownership	99.900	Genworth Financial, Inc.	
		00000					Genworth Financial Participações Ltda.	BRA	NIA	Brookfield Life Assurance Company	Ownership	0.100	Genworth Financial, Inc.	
		00000					Genworth Financial Services Pty Limited	AUS	NIA	Genworth Financial Mortgage Insurance Holdings Pty Ltd	Ownership	100.000	Genworth Financial, Inc.	
		00000	32-0098109				Genworth Financial Services, Inc.	DE	NIA	Genworth Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	
		00000	86-0770473				Genworth Financial Trust Company	AZ	NIA	Centurion Capital Group Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial UK Finance Limited	GBR	NIA	Genworth Financial European Group Holdings Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Financial UK Holdings Limited	GBR	NIA	Genworth Financial European Group Holdings Limited	Ownership	100.000	Genworth Financial, Inc.	

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	58-2113323		0001344551		Genworth Financial Wealth Management, Inc.	CA	NIA	Centurion Capital Group Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	33-1073076		0001276520	NYSE	Genworth Financial, Inc.	DE	UIP	Public Investors	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Finansal Hizmetler Anonim Sirketi	TUR	NIA	Genworth Financial UK Holdings Limited	Ownership	99.600	Genworth Financial, Inc.	2
		00000					Genworth Finansal Sigorta Aracilik Hizmetleri Anonim Sirketi	TUR	NIA	Genworth Financial UK Holdings Limited	Ownership	99.600	Genworth Financial, Inc.	3
		00000					Genworth General Services Asia Limited	HKG	NIA	Brookfield Life and Annuity Insurance Company Limited	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	41432	38-2422710				Genworth Home Equity Insurance Corporation	NC	IA	Genworth Residential Mortgage Insurance Corporation of North Carolina	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	65536	54-0283385		0001156124 0001437475		Genworth Life and Annuity Insurance Company	VA	DS	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	70025	91-6027719				Genworth Life Insurance Company	DE		Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	72990	22-2882416		0001197500		Genworth Life Insurance Company of New York	NY	DS	Genworth Life Insurance Company	Ownership	65.500	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	72990	22-2882416		0001197500		Genworth Life Insurance Company of New York	NY	DS	Genworth Life and Annuity Insurance Company	Ownership	34.500	Genworth Financial, Inc.	
		00000	80-4870822			TSX	Genworth MI Canada Inc.	CAN	NIA	Brookfield Life Assurance Company Limited	Ownership	41.200	Genworth Financial, Inc.	
		00000	80-4870822			TSX	Genworth MI Canada Inc.	CAN	NIA	Genworth Mortgage Insurance Corporation	Ownership	12.900	Genworth Financial, Inc.	
		00000	80-4870822			TSX	Genworth MI Canada Inc.	CAN	NIA	Genworth Mortgage Insurance Corporation of North Carolina	Ownership	1.600	Genworth Financial, Inc.	
		00000	80-4870822			TSX	Genworth MI Canada Inc.	CAN	NIA	Genworth Residential Mortgage Assurance Corporation	Ownership	1.800	Genworth Financial, Inc.	
		00000	80-4870822			TSX	Genworth MI Canada Inc.	CAN	NIA	Public Investors	Ownership	42.500	Genworth Financial, Inc.	
		00000	46-1579166				Genworth Mortgage Holdings, Inc.	DE	NIA	Genworth Financial, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	56-2255474				Genworth Mortgage Holdings, LLC	NC	NIA	Genworth Financial, Inc.	Ownership	84.600	Genworth Financial, Inc.	
		00000	56-2255474				Genworth Mortgage Holdings, LLC	NC	NIA	Brookfield Life Assurance Company Limited	Ownership	15.400	Genworth Financial, Inc.	
		00000					Genworth Mortgage Insurance Australia Limited	AUS	NIA	Brookfield Life Assurance Company Limited	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	38458	31-0985858				Genworth Mortgage Insurance Corporation	NC	IA	Genworth Mortgage Holdings, LLC	Ownership	80.500	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	38458	31-0985858				Genworth Mortgage Insurance Corporation	NC	IA	Brookfield Life Assurance Company Limited	Ownership	15.500	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	38458	31-0985858				Genworth Mortgage Insurance Corporation	NC	IA	Senior Financial, Inc.	Ownership	4.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	16675	56-0729821				Genworth Mortgage Insurance Corporation of North Carolina	NC	IA	Genworth Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	11049	56-2142304				Genworth Mortgage Reinsurance Corporation	NC	IA	Genworth Mortgage Insurance Corporation	Ownership	100.000	Genworth Financial, Inc.	
		00000	02-0731589				Genworth Mortgage Services, LLC	NC	NIA	Genworth Financial Services, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	91-1277112				Genworth North America Corporation	WA	UDP	Genworth Financial, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Operaciones Colombia S.A.S.	COL	NIA	Financial Insurance Group Services Limited	Ownership	100.000	Genworth Financial, Inc.	
		00000					Genworth Operaciones S de R.L. de C.V.	MEX	NIA	Financial Insurance Group Services Limited	Ownership	99.000	Genworth Financial, Inc.	
		00000					Genworth Operaciones S de R.L. de C.V.	MEX	NIA	Genworth Financial UK Holdings Limited	Ownership	1.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	18759	39-0986894				Genworth Residential Mortgage Assurance Corporation	NC	IA	Genworth Mortgage Insurance Corporation	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	29823	38-1997500				Genworth Residential Mortgage Insurance Corporation of North Carolina	NC	IA	Genworth Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	

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					Genworth Seguros Danos, SA de CV	MEX	NIA	Genworth Financial UK Holdings Limited	Ownership	99.900	Genworth Financial, Inc.	
		00000					Genworth Seguros Danos, SA de CV	MEX	NIA	Financial Insurance Company Limited	Ownership	0.010	Genworth Financial, Inc.	
		00000					Genworth Seguros de Credito a la Vivienda, S.A. de C.V.	MEX	IA	Genworth Financial International Holdings, Inc.	Ownership	99.990	Genworth Financial, Inc.	
		00000					Genworth Seguros de Credito a la Vivienda, S.A. de C.V.	MEX	IA	Genworth Mortgage Insurance Corporation	Ownership	0.010	Genworth Financial, Inc.	
		00000					Genworth Seguros Vida, SA de CV	MEX	NIA	Genworth Financial International Holdings, Inc.	Ownership	99.990	Genworth Financial, Inc.	
		00000					Genworth Seguros Vida, SA de CV	MEX	NIA	Genworth Life Insurance Company	Ownership	0.010	Genworth Financial, Inc.	
		00000					Genworth Servicios, S. de R.L. de C.V.	MEX	NIA	Genworth Financial International Holdings, Inc.	Ownership	99.900	Genworth Financial, Inc.	
		00000					Genworth Servicios, S. de R.L. de C.V.	MEX	NIA	Genworth Mortgage Insurance Corporation	Ownership	0.100	Genworth Financial, Inc.	
		00000	54-2051732				Genworth Special Purpose Five, LLC	DE	DS	Genworth Life Insurance Company	Ownership	93.870	Genworth Financial, Inc.	
		00000					Genworth Special Purpose Five, LLC	DE	DS	Genworth Life and Annuity Insurance Company	Ownership	6.130	Genworth Financial, Inc.	
		00000	54-1962100				Genworth Special Purpose One, LLC	DE	DS	Genworth Special Purpose Five, LLC	Ownership	100.000	Genworth Financial, Inc.	
		00000	54-2008176				Genworth Special Purpose Three, LLC	DE	DS	Genworth Special Purpose Five, LLC	Ownership	100.000	Genworth Financial, Inc.	
		00000	31-1690510				Genworth Special Purpose Two, LLC	DE	DS	Genworth Life and Annuity Insurance Company	Ownership	62.420	Genworth Financial, Inc.	
		00000	31-1690510				Genworth Special Purpose Two, LLC	DE	DS	Genworth Life Insurance Company	Ownership	37.580	Genworth Financial, Inc.	
		00000	26-0070983				GFCM LLC	DE	DS	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
		00000	26-3366147				GLIC Real Estate Holding, LLC	DE	DS	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
		00000	74-3128556				GLICNY Real Estate Holding, LLC	DE	NIA	Genworth Life Insurance Company of New York	Ownership	100.000	Genworth Financial, Inc.	
		00000	36-2425375				GNW SF Corp.	DE	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	
		00000	20-2528615				GNWLAAC Real Estate Holding, LLC	DE	NIA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
		00000	04-3193403				HGI Annuity Service Corporation	DE	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	
		00000					Indial Mortgage Guarantee Corporation Private Limited	IND	IA	Genworth Financial Mauritius Holdings Limited	Ownership	36.000	Genworth Financial, Inc.	4
4011	Genworth Financial, Inc.	97144	54-1215126				Jamestown Life Insurance Company	VA	IA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
		00000	20-0142846				Liberty Home Equity Solutions, Inc.	CA	NIA	Senior Financial, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	13-3627179				Mayflower Assignment Corporation	NY	NIA	Genworth Life Insurance Company of New York	Ownership	100.000	Genworth Financial, Inc.	
		00000					MIC Holdings D Company	CAN	NIA	Genworth MI Canada, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	04-3401260				National Eldercare Referral Systems, LLC	DE	DS	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
		00000	36-3919178				Newco Properties, Inc.	VA	NIA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
		00000					PMI Mortgage Insurance Company Canada	CAN	IA	Genworth Financial Mortgage Insurance Company Canada	Ownership	100.000	Genworth Financial, Inc.	
		00000	55-0811570				Quantuvis Consulting, Inc.	CA	NIA	Genworth Financial Wealth Management, Inc.	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	13215	81-0616236				River Lake Insurance Company	SC	IA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	13216	16-1704622				River Lake Insurance Company II	SC	IA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
		00000	98-0515459				River Lake Insurance Company IV Limited	BMU	IA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	13569	26-3709693				River Lake Insurance Company VI	DE	IA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	

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 *
4011	Genworth Financial, Inc.	13618	26-4266916				River Lake Insurance Company VII	VT	IA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	13776	27-0951675				River Lake Insurance Company VIII	VT	IA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	14685	46-0967288				River Lake Insurance Company IX	VT	IA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.		46-0982336				River Lake Insurance Company X	VT	IA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	13219	20-4932924				Rivermont Life Insurance Company I	SC	IA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	
		00000	20-8863591				Senior Financial, Inc.	DE	NIA	Genworth Financial, Inc.	Ownership	100.000	Genworth Financial, Inc.	
4011	Genworth Financial, Inc.	11365	62-1819880				Sponsored Captive Re, Inc.	VT	IA	Genworth Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	
		00000	46-1540111				Sub XLII, Inc.	DE	NIA	Sub XLVI, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	80-0873306				Sub XLVI, Inc.	DE	NIA	Genworth Financial, Inc.	Ownership	100.000	Genworth Financial, Inc.	
		00000	23-2571379				United Pacific Structured Settlement Company	FL	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	
		00000					WorldCover Direct Limited	GBR	NIA	Genworth Financial UK Holdings Limited	Ownership	100.000	Genworth Financial, Inc.	

Asterisk	Explanation
1	Remainder owned by Third Parties
2	Remainder owned by Third Parties
3	Remainder owned by Third Parties
4	Remainder owned by Third Parties

SCHEDULE Y
PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	Federal ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	27-2018191	Altegris Advisors, LLC					(9,640,547)				(9,640,547)	
	26-3919102	Altegris Clearing Solutions, LLC					(796,698)				(796,698)	
	27-3558620	Altegris Futures, LLC					(2,403,917)				(2,403,917)	
	71-0473445	Altegris Investments, Inc.					(19,393,412)				(19,393,412)	
	84-1008601	Altegris Portfolio Management, Inc.					(3,360,709)				(3,360,709)	
	27-2667961	Altegris Services, LLC					(783,987)				(783,987)	
	16-1072963	American Agriculturist Services, Inc.					(5,875)				(5,875)	
	54-1445619	Assigned Settlement, Inc.					(676)				(676)	
	45-3684822	Broad Street Real Estate Holding, LLC					(1,294,028)				(1,294,028)	
	AA-3191172	Brookfield Life And Annuity Insurance Company, Limited	67,147,500	(58,880,000)	384,032,809		(5,121,607)	746,987,970			1,134,166,672	(8,371,233,142)
	98-0356720	Brookfield Life Assurance Company, Limited	7,698,569	5,101,421	(51,254,944)		(58,982)				(38,513,936)	
	91-1143830	Capital Brokerage Corporation					(11,347,837)				(11,347,837)	
	86-0898056	Centurion Capital Group, Inc.					4,568				4,568	
	33-0877514	Centurion Financial Advisors Inc.	(7,529,320)				(200)				(7,529,520)	
	33-0889823	Centurion-Hesse Investment Management Corp.					(187,657)				(187,657)	
		Financial Insurance Company Limited	(6,747,223)								(6,747,223)	
		Financial Insurance Group Services Limited	6,747,223								6,747,223	
		Financial Insurance Group Services Limited UK					(7,128,999)				(7,128,999)	
		Financial Insurance Group Services Limited IE Branch					(448,555)				(448,555)	
		Financial Insurance Group Services Limited NO Branch					(8,800)				(8,800)	
		Financial Insurance Guernsey PCC Limited									0	
		Genworth Canada Holdings I Limited	179,662,650	(112,086,081)							67,576,569	
		Genworth Canada Holdings II Limited	2,862,680	(2,862,680)							0	
		Genworth Consulting Services (Beijing) Limited		365,000							365,000	
		Genworth European Group Financing Holdings Company	(123,147,500)								(123,147,500)	
	36-3258176	Genworth Financial Advisers Corporation					(2,994,931)				(2,994,931)	
	54-1304309	Genworth Financial Agency, Inc.					68,298				68,298	
		Genworth Financial Assurance Corporation			(18,731,573)		520				(18,731,053)	
	20-8453473	Genworth Financial Commercial Mortgage Warehouse LLC					(141,016)				(141,016)	
		Genworth Financial Group Retirement, Inc					(4,653)				(4,653)	
	20-0142846	Genworth Financial Home Equity Access, Inc					(50,005,549)				(50,005,549)	
	55-0848642	Genworth Financial International Holdings, Inc.	177,000,000	50,997,068			115,808				228,112,876	

SCHEDULE Y
PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 Federal ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	52-2436228	Genworth Financial investment Management, LLC					(1,256)				(1,256)	
	36-3287737	Genworth Financial Investment Services, Inc.					(1,217,373)				(1,217,373)	
		Genworth Financial Mauritius Holdings Limited		(6,008,617)							(6,008,617)	
	91-1636446	Genworth Financial Mortgage Funding Corporation					(3,105)				(3,105)	
		Genworth Financial Mortgage Guaranty India Private Limited		6,009,618			152,263				6,161,881	
		Genworth Financial Mortgage Insurance Company Canada	(265,047,138)	114,948,761							(150,098,377)	
		Genworth Financial Mortgage Insurance Holdings Pty Ltd									0	
		Genworth Financial Mortgage Insurance Pty Ltd	(33,273,813)					(13,805,676)			(47,079,489)	
		Genworth Financial New Holdings Pty Ltd	(42,370,457)								(42,370,457)	
	36-3120284	Genworth Financial Securities Corporation					(2,858,896)				(2,858,896)	
		Genworth Financial Services Pty Limited									0	
	32-0098109	Genworth Financial Services, Inc.					198,703				198,703	
	86-0770473	Genworth Financial Trust Company					(21,781,204)				(21,781,204)	
		Genworth Financial UK Holdings Ltd.									0	
	58-2113323	Genworth Financial Wealth Management, Inc					(96,709,015)				(96,709,015)	
	33-1073076	Genworth Financial, Inc.	117,534		75,000,000		41,490,986				116,608,520	
		Genworth General Services Asia		412,578							412,578	
	38-2422710	Genworth Home Equity Insurance Corporation					(21)				(21)	
	26-1521029	Genworth Institutional Life Services, Inc									0	
65536	54-0283385	Genworth Life and Annuity Insurance Company	(1,418,788)	75,628,682	396,328,444		(93,031,070)	(24,245,821)		(32,504,264)	320,757,183	5,099,981,041
70025	91-6027719	Genworth Life Insurance Company	(90,000,000)	(87,158,637)	(450,095,856)		(203,949,069)	(851,102,678)			(1,682,306,240)	8,146,095,259
72990	22-2882416	Genworth Life Insurance Company of New York		724,659	9,141,610		(108,901,053)	(10,484,062)			(109,518,846)	377,311,952
	56-2255474	Genworth Mortgage Holdings, LLC		(12,171,932)			(87,620)				(12,259,552)	
		Genworth Mortgage Insurance Company-JP									0	
38458	31-0985858	Genworth Mortgage Insurance Corporation	15,163,577		30,865,357		(162,304,594)	19,764,388		28,175,000	(68,336,272)	220,820,280
16675	56-0729821	Genworth Mortgage Insurance Corporation of North Carolina	16,764,182	12,171,932	(12,133,784)		19,356	193,124		(15,237,500)	1,777,310	(284,836,474)
		Genworth Mortgage Insurance Holdings Company	16,032,010								16,032,010	

SCHEDULE Y
PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 Federal ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	56-2142304	Genworth Mortgage Reinsurance Corporation					(422)	477,244			476,822	(396,734)
	02-0731589	Genworth Mortgage Services, LLC									0	
	91-1277112	Genworth North American Corporation	175,000,000				774,278,772			27,850,000	977,128,772	
		Genworth Operaciones S. de R.L. de C.V.									0	
18759	39-0986894	Genworth Residential Mortgage Assurance Corporation, Inc.	3,919,526				(1,260)	(548,380)			3,369,886	346,541
29823	38-1997500	Genworth Residential Mortgage Insurance Corporation of North Carolina					2,741	(6,080,700)		(12,937,500)	(19,015,459)	64,066,387
		Genworth Seguros de Credito a la Vivienda, S.A. de C.V.		2,002,931							2,002,931	
		Genworth Servicios, S. de R.L. de C.V.					(135)				(135)	
	26-3366147	GLIC Real Estate Holding, LLC		(11,920,919)	5,195,429		306,692				(6,418,798)	
	74-3128556	GLICNY Real Estate Holding, LLC		(724,659)			(2,097)				(726,756)	
	20-2528615	GNWLAAC RE Holdings, LLC		(8,599,125)	34,694,447		506				26,095,828	
		HGI Annuity Service Corp					9				9	
97144	54-1215126	Jamestown Life Insurance Company	(4,992,212)				(636,031)	(904,923)			(6,533,166)	(97,773,612)
	13-3627179	Mayflower Assignment Corporation					(79)				(79)	
	04-3401260	National Eldercare Referral Systems, LLC		9,300,000			(9,286,920)				13,080	
	36-3919178	Newco Properties, Inc.					(1,224,353)			4,654,264	3,429,911	
	55-0811570	Quantuvis Consulting Inc.					(485,439)				(485,439)	
13215	81-0616236	River Lake Insurance Company			107,621,685		521,912	(5,919,603)			102,223,994	(1,269,280,064)
13216	16-1704622	River Lake Insurance Company II			68,236,410		138,018	14,466,248			82,840,676	(946,010,523)
13217	16-1736039	River Lake Insurance Company III			(313,198,054)		(92,810)	(123,871,824)			(437,162,688)	
	98-0515459	River Lake Insurance Company IV Limited			(283,251,143)		171,928	(89,809,259)			(372,888,474)	(3,668,963)
13569	26-3709693	River Lake Insurance Company VI	(9,889,000)				(84,004)	34,168,322			24,195,318	(400,181,392)
13618	26-4266916	River Lake Insurance Company VII	(8,700,000)	11,500,000			34,322	10,458,917			13,293,239	(788,838,179)
13776	27-0951675	River Lake Insurance Company VIII	(75,000,000)				(154,025)	34,270,156			(40,883,869)	(736,222,458)
		River Lake Insurance Company IX		11,000,000				222,544,818			233,544,818	(699,995,966)
		River Lake Insurance Company X		250,000							250,000	
13219	20-4932924	Rivermont Life Insurance Company I			17,549,163		384,418	43,441,739			61,375,320	(310,183,953)
	36-2425375	Security Funding Corporation					(103)				(103)	
	20-8863591	Senior Financial, Inc.					38,715				38,715	
11365	62-1819880	Sponsored Captive Reinsurance					12,054				12,054	
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

Schedule Y - Part 2 Footnote

Genworth Life Insurance Company (GLIC) and Genworth Life and Annuity Insurance Company (GLAIC) are parties to a term and universal life reinsurance agreement in which the reserves for reinsurance ceded held in accordance with Virginia regulations by GLAIC and the corresponding reserve for reinsurance assumed by GLIC in accordance with Delaware regulations differ by $1,369,046,470. Reserves ceded by GLAIC are greater than the reserves assumed by GLIC. The reserve liability reported for GLIC in this exhibit reflects the amount ceded by GLAIC.

GLIC and Genworth Life Insurance Company of New York (GLICNY) are parties to a term reinsurance agreement in which the reserves for reinsurance ceded held in accordance with New York regulations by GLICNY and the corresponding reserves for reinsurance assumed by GLIC in accordance with Delaware regulations differ by $12,320,920. Reserves ceded by GLICNY are greater than the reserves assumed by GLIC. The reserve liability reported by GLIC in this exhibit reflects the amount ceded by GLICNY.

GLICNY and GLAIC are parties to a reinsurance agreement in which the reserves for reinsurance ceded held in accordance with New York regulation by GLICNY and the corresponding reserves for reinsurance assumed by GLAIC in accordance with Virginia regulations differ by $1,502,644. The reserves ceded by GLICNY are greater than the reserves assumed by GLAIC. The reserve liability reported for GLAIC in this exhibit reflects the amount ceded by GLICNY.

Jamestown Life Insurance Company (JLIC) and GLAIC are parties to a reinsurance treaty in which the reserves for reinsurance ceded held in accordance with Virginia regulations by GLAIC and the corresponding reserve for reinsurance assumed by JLIC in accordance with Virginia regulations differ by $341,393. Reserves ceded by GLAIC are less than those reported assumed by JLIC. The reserve liability reported by JLIC in this exhibit reflects the amount ceded by GLAIC.

GLAIC and River Lake Insurance Company VII (“RLIC VII”) are parties to a reinsurance treaty in which the reserves assumed by RLIC VII are held in accordance with Vermont regulations and the corresponding reserves for reinsurance ceded by GLAIC are held in accordance with Virginia regulations differ by $780,340,614. The reserves ceded by GLAIC are higher than the reserves assumed by RLIC VII. The reserve liability reported for RLIC VII in this exhibit reflects the amount ceded by GLAIC.

GLAIC and River Lake Insurance Company VIII (“RLIC VIII”) are parties to a reinsurance treaty in which the reserves assumed by RLIC VIII are held in accordance with Vermont regulations and the corresponding reserves for reinsurance ceded by GLAIC are held in accordance with Virginia regulations differ by $725,094,085. The reserves ceded by GLAIC are higher than the reserves assumed by RLIC VIII. The reserve liability reported for RLIC VIII in this exhibit reflects the amount ceded by GLAIC.

GLIC and GLAIC are parties to a term life reinsurance agreement in which the reserves for reinsurance assumed held in accordance with Virginia Bureau of Insurance approved 2001 CSO mortality table by GLAIC and the corresponding reserve for reinsurance ceded by GLIC using 1980 CSO mortality table differ by $162,689,969. Reserves ceded by GLIC are greater than the reserves assumed by GLAIC. The reserve liability reported for GLAIC in this exhibit reflects the amount ceded by GLIC.

The following entities were introduced in 2012: a) Genworth General Services Asia Limited (Incorporation 2.8.12), b) River Lake Insurance Company IX (Incorporation 8.27.12), c) Altegris Holdings, Inc. (Incorporation 9.07.12), d) Genworth Financial Wealth Management Holdings, Inc. (Incorporation 9.07.12), e) Genworth Financial India Private Limited (Incorporation 9.10.12), f) Genworth Consulting Services (Beijing) Limited (Incorporation 9.18.12), and g) MIC Holdings D Company (Incorporation 10.18.12).

The following entities were terminated during 2012: a) River Lake Insurance Company III (Dissolution 6.08.12) and b) MIC Holdings C Company (Dissolution 12.14.12).

The following entities were sold during 2012: a) Genworth Financial Investment Services Inc. (sale 4.02.12), b) Genworth Financial Advisers Corporation (sale 4.02.12) and c) Genworth Financial Securities Corporation (sale 4.02.12).

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
7.	Will the Adjustment Form (if required) be filed with the state of domicile and the NAIC by April 1?	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile by August 1?	YES

The following supplemental reports are required to be filed as part of your annual 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.

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	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 by March 1?	YES
22.	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 by March 1?	NO
23.	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 by March 1?	NO
24.	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 by March 1?	NO
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1? ..... NO
28. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1? ..... NO
29. Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? ..... NO
30. Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? ..... NO
31. Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? ..... NO
32. Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? ..... YES
33. Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1? ..... YES
34. Will the Worker's Compensation Carve-Out Supplement be filed by March 1? ..... NO
35. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1? ..... YES
36. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? ..... NO
37. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1? ..... NO
38. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1? ..... NO
39. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1? ..... NO

APRIL FILING

40. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? ..... YES
41. Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1? ..... YES
42. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? ..... NO
43. Will the Accident and Health Policy Experience Exhibit be filed by April 1? ..... YES
44. Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1? ..... YES
45. Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1? ..... YES
46. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1? ..... NO
47. Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1? ..... NO

AUGUST FILING

48. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? ..... YES

Explanations:

12. Not Required
14. The company does not transact this type of business
15. The company does not transact this type of business
18. The company does not transact this type of business
19. The company does not transact this type of business
20. The company does not transact this type of business
22. The company does not transact this type of business
23. The company does not transact this type of business
24. The company does not transact this type of business
27. The company does not transact this type of business
28. The company does not transact this type of business
29. The company does not transact this type of business
30. The company does not transact this type of business
31. The company does not transact this type of business
34. The company does not transact this type of business
36. The company does not transact this type of business
37. The company did not request relief
38. The company did not request relief
39. The company did not request relief
42. The company does not transact this type of business
46. The company does not transact this type of business
47. The company does not transact this type of business

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]

14. Trusteed Surplus Statement [Document Identifier 490]

15. Participating Opinion for Exhibit 5 [Document Identifier 371]

18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]

19. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]

20. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

22. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

23. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

24. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

27. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]

28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]

29. Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII [Document Identifier 436]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

30. Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII [Document Identifier 437]

31. Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII [Document Identifier 438]

34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

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

37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

39. Relief from the Requirements for Audit Committees [Document Identifier 226]

42. Credit Insurance Experience Exhibit [Document Identifier 230]

46. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]

47. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504. Miscellaneous receivables	22,409,005	7,556,539	14,852,466	11,177,038
2597. Summary of remaining write-ins for Line 25 from overflow page	22,409,005	7,556,539	14,852,466	11,177,038

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Asset repurchase program liability	1,444,893,378	1,414,266,584
2597. Summary of remaining write-ins for Line 25 from overflow page	1,444,893,378	1,414,266,584

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year	2 Prior Year
08.304. Reinsurance recapture realized gains	29,751,624	
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	29,751,624	0

Additional Write-ins for Summary of Operations Line 53

	1 Current Year	2 Prior Year
5304. Prior period correction - interest expense on funds held		(34,300,657)
5305. SSAP 10(R) - change in admitted deferred tax asset		(10,941,831)
5306. Prior period correction - general insurance expense		1,293,567
5307. Prior period correction - coinsurance reserves		2,540,252
5308. Prior period correction - Federal income tax payable		3,907,711
5309. Prior period correction - term life reserves		5,314,239
5310. Prior period correction - expense allowance adjustment for affiliate reinsurer		18,097,281
5311. Prior period correction - long-term care reserves		24,715,951
5397. Summary of remaining write-ins for Line 53 from overflow page	0	10,626,513

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504. Miscellaneous receivables	7,556,539	7,880,763	324,224
2597. Summary of remaining write-ins for Line 25 from overflow page	7,556,539	7,880,763	324,224

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations Line 8.3

	1	2	Ordinary			6	Group		Accident and Health			12
			3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
08.304. Reinsurance recapture realized gain	29,751,624										29,751,624	
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	29,751,624	0	0	0	0	0	0	0	0	0	29,751,624	0

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1.	Bonds:						
	1.1 U.S. treasury securities	1,931,154,171	5.436	1,931,154,171		1,931,154,171	5.436
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
	1.21 Issued by U.S. government agencies	5,995,546	0.017	5,995,546		5,995,546	0.017
	1.22 Issued by U.S. government sponsored agencies	1,000,468,491	2.816	1,000,468,491		1,000,468,491	2.816
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	335,415,622	0.944	335,415,622		335,415,622	0.944
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
	1.41 States, territories and possessions general obligations	154,057,069	0.434	154,057,069		154,057,069	0.434
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	31,659,761	0.089	31,659,761		31,659,761	0.089
	1.43 Revenue and assessment obligations	331,488,800	0.933	331,488,800		331,488,800	0.933
	1.44 Industrial development and similar obligations		0.000			0	0.000
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA	1,051,951	0.003	1,051,951		1,051,951	0.003
	1.512 Issued or guaranteed by FNMA and FHLMC	3,009,996	0.008	3,009,996		3,009,996	0.008
	1.513 All other		0.000			0	0.000
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	1,863,046,905	5.244	1,863,046,905		1,863,046,905	5.244
	1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000			0	0.000
	1.523 All other	1,804,656,928	5.080	1,804,656,928	21,028,556	1,825,685,484	5.139
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	13,688,116,507	38.531	13,688,116,507		13,688,116,507	38.531
	2.2 Unaffiliated non-U.S. securities (including Canada)	5,109,600,312	14.383	5,109,600,312		5,109,600,312	14.383
	2.3 Affiliated securities	343,417,179	0.967	343,417,179		343,417,179	0.967
3.	Equity interests:						
	3.1 Investments in mutual funds		0.000			0	0.000
	3.2 Preferred stocks:						
	3.21 Affiliated		0.000			0	0.000
	3.22 Unaffiliated	102,283,502	0.288	102,283,502		102,283,502	0.288
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated		0.000			0	0.000
	3.32 Unaffiliated	454,296	0.001	454,296		454,296	0.001
	3.4 Other equity securities:						
	3.41 Affiliated	2,609,128,266	7.344	2,609,128,266		2,609,128,266	7.344
	3.42 Unaffiliated	55,986,532	0.158	55,986,532		55,986,532	0.158
	3.5 Other equity interests including tangible personal property under lease:						
	3.51 Affiliated		0.000			0	0.000
	3.52 Unaffiliated		0.000			0	0.000
4.	Mortgage loans:						
	4.1 Construction and land development		0.000			0	0.000
	4.2 Agricultural		0.000			0	0.000
	4.3 Single family residential properties		0.000			0	0.000
	4.4 Multifamily residential properties		0.000			0	0.000
	4.5 Commercial loans	3,442,293,597	9.690	3,442,293,597		3,442,293,597	9.690
	4.6 Mezzanine real estate loans		0.000			0	0.000
5.	Real estate investments:						
	5.1 Property occupied by company		0.000	0		0	0.000
	5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)		0.000	0		0	0.000
	5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)		0.000	0		0	0.000
6.	Contract loans	1,063,064,254	2.992	1,063,064,254		1,063,064,254	2.992
7.	Derivatives	602,171,893	1.695	602,171,893		602,171,893	1.695
8.	Receivables for securities	3,204,320	0.009	3,204,320		3,204,320	0.009
9.	Securities Lending (Line 10, Asset Page reinvested collateral)	92,349,366	0.260	92,349,366	XXX	XXX	XXX
10.	Cash, cash equivalents and short-term investments	504,121,857	1.419	504,121,857	71,320,810	575,442,667	1.620
11.	Other invested assets	446,827,572	1.258	446,827,572		446,827,572	1.258
12.	Total invested assets	35,525,024,693	100.000	35,525,024,693	92,349,366	35,525,024,693	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	
	3.2 Totals, Part 3, Column 11	
4.	Total gain (loss) on disposals, Part 3, Column 18	
5.	Deduct amounts received on disposals, Part 3, Column 15	
6.	Total foreign exchange change in book/adjusted carrying value:	
	6.1 Totals, Part 1, Column 15	
	6.2 Totals, Part 3, Column 13	
7.	Deduct current year's other than temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	
	7.2 Totals, Part 3, Column 10	
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	
	8.2 Totals, Part 3, Column 9	
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	
10.	Deduct total nonadmitted amounts	
11.	Statement value at end of current period (Line 9 minus Line 10)	

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		3,440,730,036
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	442,871,494	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	10,411,370	453,282,864
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		230,450
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		(3,488,504)
7.	Deduct amounts received on disposals, Part 3, Column 15		447,719,303
8.	Deduct amortization of premium and mortgage interest points and commitment fees		741,948
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,442,293,595
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		3,442,293,595
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		3,442,293,595

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		487,581,696
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	6,130,417	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	40,271,061	46,401,479
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		13,170
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	931,617	
	5.2 Totals, Part 3, Column 9	1,986,085	2,917,702
6.	Total gain (loss) on disposals, Part 3, Column 19		(5,284,326)
7.	Deduct amounts received on disposals, Part 3, Column 16		68,127,863
8.	Deduct amortization of premium and depreciation		1,194,775
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	4,980,000	4,980,000
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		457,327,083
12.	Deduct total nonadmitted amounts		10,499,511
13.	Statement value at end of current period (Line 11 minus Line 12)		446,827,572

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		27,698,854,880
2.	Cost of bonds and stocks acquired, Part 3, Column 7		6,201,517,003
3.	Accrual of discount		259,283,136
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	15,252,801	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	292,188,178	
	4.4. Part 4, Column 11	2,248,218	309,689,197
5.	Total gain (loss) on disposals, Part 4, Column 19		(27,686,513)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		4,999,670,655
7.	Deduct amortization of premium		34,769,768
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(845,796)	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	(845,796)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	27,541,542	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	7,838,098	35,379,640
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		29,370,991,844
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		29,370,991,844

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	2,492,374,861	3,003,059,043	2,404,857,229	3,789,368,796
Governments	2.	Canada	16,135,028	18,209,266	16,153,800	16,050,000
(Including all obligations guaranteed by governments)	3.	Other Countries	319,280,590	389,142,318	322,510,277	314,936,478
	4.	Totals	2,827,790,479	3,410,410,627	2,743,521,306	4,120,355,274
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	154,057,069	182,107,260	152,010,760	155,360,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	31,659,761	34,254,725	31,663,205	31,500,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	2,643,841,006	3,192,793,206	2,560,500,939	3,348,086,984
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	15,502,288,384	17,381,499,733	15,422,760,071	16,133,925,120
	9.	Canada	1,027,397,200	1,233,529,917	1,032,159,335	1,007,409,000
	10.	Other Countries	4,072,688,163	4,357,755,414	4,039,969,674	4,274,491,848
	11.	Totals	20,602,373,747	22,972,785,064	20,494,889,080	21,415,825,968
Parent, Subsidiaries and Affiliates	12.	Totals	343,417,178	343,417,178	341,801,705	388,500,000
	13.	Total Bonds	26,603,139,240	30,135,768,060	26,324,386,995	29,459,628,226
PREFERRED STOCKS	14.	United States	38,632,703	40,300,203	38,743,280	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	63,650,799	89,074,156	23,810,528	
	17.	Totals	102,283,502	129,374,359	62,553,808	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	102,283,502	129,374,359	62,553,808	
COMMON STOCKS	20.	United States	48,784,100	48,784,100	48,756,468	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	7,656,728	7,656,728	8,228,219	
	23.	Totals	56,440,828	56,440,828	56,984,687	
Parent, Subsidiaries and Affiliates	24.	Totals	2,609,128,266	2,609,128,266	1,567,588,954	
	25.	Total Common Stocks	2,665,569,094	2,665,569,094	1,624,573,641	
	26.	Total Stocks	2,767,852,596	2,794,943,453	1,687,127,449	
	27.	Total Bonds and Stocks	29,370,991,836	32,930,711,513	28,011,514,444	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	(6,142,915)	3,054,707	170,813,824	982,866,497	1,356,160,040	2,506,752,153	9.2	3,445,602,354	13.0	2,506,752,152	1
1.2 Class 2						0	0.0	0	0.0		0
1.3 Class 3						0	0.0	0	0.0		0
1.4 Class 4						0	0.0	0	0.0		0
1.5 Class 5						0	0.0	0	0.0		0
1.6 Class 6						0	0.0	0	0.0		0
1.7 Totals	(6,142,915)	3,054,707	170,813,824	982,866,497	1,356,160,040	2,506,752,153	9.2	3,445,602,354	13.0	2,506,752,152	1
2. All Other Governments											
2.1 Class 1	10,000,861	51,931,836	71,561,195	0	10,107,720	143,601,612	0.5	73,375,870	0.3	89,380,368	54,221,244
2.2 Class 2	153,738,656	37,821,355	28,197,777	18,377,610	47,138,304	285,273,702	1.1	110,620,021	0.4	208,698,867	76,574,835
2.3 Class 3	1,501,235	8,520,065	12,305,222	15,869,519	19,858,081	58,054,122	0.2	70,562,749	0.3	35,913,435	22,140,687
2.4 Class 4						0	0.0	0	0.0		0
2.5 Class 5						0	0.0	0	0.0		0
2.6 Class 6						0	0.0	0	0.0		0
2.7 Totals	165,240,752	98,273,256	112,064,194	34,247,129	77,104,105	486,929,436	1.8	254,558,640	1.0	333,992,670	152,936,766
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1	0	0	20,513,967	85,136,039	48,407,062	154,057,068	0.6	133,629,115	0.5	154,057,069	(1)
3.2 Class 2						0	0.0	0	0.0		0
3.3 Class 3						0	0.0	0	0.0		0
3.4 Class 4						0	0.0	0	0.0		0
3.5 Class 5						0	0.0	0	0.0		0
3.6 Class 6						0	0.0	0	0.0		0
3.7 Totals	0	0	20,513,967	85,136,039	48,407,062	154,057,068	0.6	133,629,115	0.5	154,057,069	(1)
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1	0	0	0	20,159,545	11,500,216	31,659,761	0.1	15,000,000	0.1	31,659,761	0
4.2 Class 2						0	0.0	0	0.0		0
4.3 Class 3						0	0.0	0	0.0		0
4.4 Class 4						0	0.0	0	0.0		0
4.5 Class 5						0	0.0	0	0.0		0
4.6 Class 6						0	0.0	0	0.0		0
4.7 Totals	0	0	0	20,159,545	11,500,216	31,659,761	0.1	15,000,000	0.1	31,659,761	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	65,742,588	307,361,142	652,684,131	964,055,681	647,909,062	2,637,752,604	9.7	2,231,611,471	8.5	2,631,757,058	5,995,546
5.2 Class 2	0	0	513,278	0	0	513,278	0.0	512,065	0.0	513,278	0
5.3 Class 3	0	0	0	2,480,876	3,094,243	5,575,119	0.0	32,295,996	0.1	5,575,119	0
5.4 Class 4						0	0.0	0	0.0		0
5.5 Class 5						0	0.0	0	0.0		0
5.6 Class 6						0	0.0	0	0.0		0
5.7 Totals	65,742,588	307,361,142	653,197,409	966,536,557	651,003,305	2,643,841,001	9.7	2,264,419,532	8.6	2,637,845,455	5,995,546

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 Class 1	1,456,249,272	1,630,885,466	2,716,842,870	2,450,209,197	3,462,290,400	11,716,477,205	43.1	11,479,578,265	43.5	8,297,524,435	3,418,952,770
6.2 Class 2	327,728,399	1,308,658,705	2,780,404,180	1,623,668,301	1,440,002,955	7,480,462,540	27.5	6,529,493,144	24.7	5,005,596,482	2,474,866,058
6.3 Class 3	69,469,319	307,987,395	457,095,206	135,804,650	102,588,114	1,072,944,684	4.0	922,434,048	3.5	637,793,098	435,151,586
6.4 Class 4	6,096,088	42,783,555	32,913,679	15,847,260	49,287,972	146,928,554	0.5	205,792,939	0.8	83,326,371	63,602,183
6.5 Class 5	2,763,968	13,237,757	9,694,935	41,102,284	2,728,749	69,527,693	0.3	117,851,040	0.4	16,807,409	52,720,284
6.6 Class 6	0	705,969	1,283,604	198,136	4,990,120	7,177,829	0.0	25,010,325	0.1	5,785,917	1,391,912
6.7 Totals	1,862,307,046	3,304,258,847	5,998,234,474	4,266,829,828	5,061,888,310	20,493,518,505	75.5	19,280,159,761	73.0	14,046,833,712	6,446,684,793
7. Hybrid Securities											
7.1 Class 1	0	12,061,814	15,974,537	14,816,643	9,030,000	51,882,994	0.2	235,661,880	0.9	16,346,643	35,536,351
7.2 Class 2	0	0	0	19,472,796	318,128,739	337,601,535	1.2	274,989,663	1.0	106,020,950	231,580,585
7.3 Class 3	0	0	0	0	42,040,720	42,040,720	0.2	33,461,191	0.1	29,837,260	12,203,460
7.4 Class 4	0	0	0	21,561,367	45,635,420	67,196,787	0.2	51,715,164	0.2	30,898,212	36,298,575
7.5 Class 5						0	0.0	0	0.0		0
7.6 Class 6						0	0.0	0	0.0		0
7.7 Totals	0	12,061,814	15,974,537	55,850,806	414,834,879	498,722,036	1.8	595,827,898	2.3	183,103,065	315,618,971
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1	0	0	0	0	143,417,179	143,417,179	0.5	216,988,002	0.8	143,417,179	0
8.2 Class 2	0	0	200,000,000	0	0	200,000,000	0.7	200,000,000	0.8	200,000,000	0
8.3 Class 3						0	0.0	0	0.0		0
8.4 Class 4						0	0.0	0	0.0		0
8.5 Class 5						0	0.0	0	0.0		0
8.6 Class 6						0	0.0	0	0.0		0
8.7 Totals	0	0	200,000,000	0	143,417,179	343,417,179	1.3	416,988,002	1.6	343,417,179	0

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 1,525,849,806	2,005,294,965	3,648,390,524	4,517,243,602	5,688,821,679	17,385,600,576	64.0	XXX	XXX	13,870,894,665	3,514,705,911
9.2 Class 2	(d) 481,467,055	1,346,480,060	3,009,115,235	1,661,518,707	1,805,269,998	8,303,851,055	30.6	XXX	XXX	5,520,829,577	2,783,021,478
9.3 Class 3	(d) 70,970,554	316,507,460	469,400,428	154,155,045	167,581,158	1,178,614,645	4.3	XXX	XXX	709,118,912	469,495,733
9.4 Class 4	(d) 6,096,088	42,783,555	32,913,679	37,408,627	94,923,392	214,125,341	0.8	XXX	XXX	114,224,583	99,900,758
9.5 Class 5	(d) 2,763,968	13,237,757	9,694,935	41,102,284	2,728,749	(c) 69,527,693	0.3	XXX	XXX	16,807,409	52,720,284
9.6 Class 6	(d) 0	705,969	1,283,604	198,136	4,990,120	(c) 7,177,829	0.0	XXX	XXX	5,785,917	1,391,912
9.7 Totals	2,087,147,471	3,725,009,766	7,170,798,405	6,411,626,401	7,764,315,096	(b) 27,158,897,139	100.0	XXX	XXX	20,237,661,063	6,921,236,076
9.8 Line 9.7 as a % of Col. 6	7.7	13.7	26.4	23.6	28.6	100.0	XXX	XXX	XXX	74.5	25.5
10. Total Bonds Prior Year											
10.1 Class 1	2,070,423,607	2,763,375,712	3,186,448,286	4,426,604,407	5,384,594,945	XXX	XXX	17,831,446,957	67.5	14,345,129,831	3,486,317,126
10.2 Class 2	355,668,297	1,314,098,017	2,259,787,078	1,509,276,530	1,676,784,971	XXX	XXX	7,115,614,893	26.9	4,740,010,476	2,375,604,417
10.3 Class 3	71,656,359	290,601,041	366,832,427	120,957,282	208,706,875	XXX	XXX	1,058,753,984	4.0	597,144,104	461,609,880
10.4 Class 4	16,037,468	43,472,079	33,334,617	78,051,595	86,612,344	XXX	XXX	257,508,103	1.0	77,862,868	179,645,235
10.5 Class 5	3,474,968	16,610,434	21,572,710	34,144,983	42,047,945	XXX	XXX	(c) 117,851,040	0.4	55,248,565	62,602,475
10.6 Class 6	440,423	3,211,282	4,904,869	1,760,202	14,693,549	XXX	XXX	(c) 25,010,325	0.1	13,408,244	11,602,081
10.7 Totals	2,517,701,122	4,431,368,565	5,872,879,987	6,170,794,999	7,413,440,629	XXX	XXX	(b) 26,406,185,302	100.0	19,828,804,088	6,577,381,214
10.8 Line 10.7 as a % of Col. 8	9.5	16.8	22.2	23.4	28.1	XXX	XXX	100.0	XXX	75.1	24.9
11. Total Publicly Traded Bonds											
11.1 Class 1	1,059,115,330	1,239,256,802	2,608,839,884	3,922,969,361	5,040,713,288	13,870,894,665	51.1	14,345,129,831	54.3	13,870,894,665	XXX
11.2 Class 2	295,004,867	775,935,053	1,860,707,725	1,318,927,975	1,270,253,958	5,520,829,578	20.3	4,740,010,476	18.0	5,520,829,578	XXX
11.3 Class 3	30,715,228	173,073,533	269,978,095	136,136,521	99,215,535	709,118,912	2.6	597,144,104	2.3	709,118,912	XXX
11.4 Class 4	2,252,574	28,181,246	11,485,698	13,175,379	59,129,686	114,224,583	0.4	77,862,868	0.3	114,224,583	XXX
11.5 Class 5	2,146,358	5,707,152	3,149,971	3,075,180	2,728,749	16,807,410	0.1	55,248,565	0.2	16,807,410	XXX
11.6 Class 6	0	705,969	1,283,604	198,136	3,598,208	5,785,917	0.0	13,408,244	0.1	5,785,917	XXX
11.7 Totals	1,389,234,357	2,222,859,755	4,755,444,977	5,394,482,552	6,475,639,424	20,237,661,065	74.5	19,828,804,088	75.1	20,237,661,065	XXX
11.8 Line 11.7 as a % of Col. 6	6.9	11.0	23.5	26.7	32.0	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	5.1	8.2	17.5	19.9	23.8	74.5	XXX	XXX	XXX	74.5	XXX
12. Total Privately Placed Bonds											
12.1 Class 1	466,734,476	766,038,163	1,039,550,640	594,274,241	648,108,391	3,514,705,911	12.9	3,486,317,126	13.2	XXX	3,514,705,911
12.2 Class 2	186,462,188	570,545,007	1,148,407,510	342,590,732	535,016,040	2,783,021,477	10.2	2,375,604,417	9.0	XXX	2,783,021,477
12.3 Class 3	40,255,326	143,433,927	199,422,333	18,018,524	68,365,623	469,495,733	1.7	461,609,880	1.7	XXX	469,495,733
12.4 Class 4	3,843,514	14,602,309	21,427,981	24,233,248	35,793,706	99,900,758	0.4	179,645,235	0.7	XXX	99,900,758
12.5 Class 5	617,610	7,530,605	6,544,964	38,027,104	0	52,720,283	0.2	62,602,475	0.2	XXX	52,720,283
12.6 Class 6	0	0	0	0	1,391,912	1,391,912	0.0	11,602,081	0.0	XXX	1,391,912
12.7 Totals	697,913,114	1,502,150,011	2,415,353,428	1,017,143,849	1,288,675,672	6,921,236,074	25.5	6,577,381,214	24.9	XXX	6,921,236,074
12.8 Line 12.7 as a % of Col. 6	10.1	21.7	34.9	14.7	18.6	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	2.6	5.5	8.9	3.7	4.7	25.5	XXX	XXX	XXX	XXX	25.5

(a) Includes $ 4,783,201,233 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 65,528,859 current year, $ 120,053,002 prior year of bonds with Z designations and $, current year $ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 21,656,085 current year, $ 20,000,001 prior year of bonds with 5* designations and $, current year $ 0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $; NAIC 2 $ 151,513,814 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	16,682,054	26,504,928	25,833,324	809,709,791	1,066,801,368	1,945,531,465	7.2	3,436,347,096	13.0	1,945,531,465	0
1.2 Residential Mortgage-Backed Securities	(8,548,379)	11,523,275	124,721,822	97,840,881	14,902,454	240,440,053	0.9	1,368,723	0.0	240,440,053	0
1.3 Commercial Mortgage-Backed Securities	(14,276,591)	(34,973,496)	20,258,677	75,315,825	274,456,217	320,780,632	1.2	0	0.0	320,780,632	0
1.4 Other Loan-Backed and Structured Securities						0	0.0	7,886,536	0.0		0
1.5 Totals	(6,142,916)	3,054,707	170,813,823	982,866,497	1,356,160,039	2,506,752,150	9.2	3,445,602,355	13.0	2,506,752,150	0
2. All Other Governments											
2.1 Issuer Obligations	165,240,751	98,273,256	112,064,194	34,247,130	77,104,106	486,929,437	1.8	254,558,640	1.0	333,992,670	152,936,767
2.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
2.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
2.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
2.5 Totals	165,240,751	98,273,256	112,064,194	34,247,130	77,104,106	486,929,437	1.8	254,558,640	1.0	333,992,670	152,936,767
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	0	0	20,513,967	85,136,039	48,407,062	154,057,068	0.6	133,629,115	0.5	154,057,068	0
3.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
3.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
3.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
3.5 Totals	0	0	20,513,967	85,136,039	48,407,062	154,057,068	0.6	133,629,115	0.5	154,057,068	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	0	0	0	20,159,545	11,500,216	31,659,761	0.1	15,000,000	0.1	31,659,761	0
4.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
4.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
4.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
4.5 Totals	0	0	0	20,159,545	11,500,216	31,659,761	0.1	15,000,000	0.1	31,659,761	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	3,263,647	22,808,662	6,501,223	709,060,795	590,322,964	1,331,957,291	4.9	167,974,159	0.6	1,331,957,291	0
5.2 Residential Mortgage-Backed Securities	61,066,391	281,900,521	643,472,384	243,804,822	57,533,188	1,287,777,306	4.7	1,605,228,756	6.1	1,287,777,306	0
5.3 Commercial Mortgage-Backed Securities	(183,649)	(1,018,397)	2,494,812	13,670,940	3,147,153	18,110,859	0.1	411,104,922	1.6	18,110,859	0
5.4 Other Loan-Backed and Structured Securities	1,596,200	3,670,357	728,990	0	0	5,995,547	0.0	80,111,695	0.3	0	5,995,547
5.5 Totals	65,742,589	307,361,143	653,197,409	966,536,557	651,003,305	2,643,841,003	9.7	2,264,419,532	8.6	2,637,845,456	5,995,547
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	909,507,199	2,166,762,847	5,156,402,220	3,716,947,743	4,412,101,448	16,361,721,457	60.2	15,026,549,795	56.9	12,253,354,717	4,108,366,740
6.2 Residential Mortgage-Backed Securities	90,661,431	173,647,161	77,410,505	45,010,535	132,607,516	519,337,148	1.9	572,615,850	2.2	424,671,381	94,665,767
6.3 Commercial Mortgage-Backed Securities	656,237,302	352,288,914	348,670,661	26,417,219	91,494,535	1,475,108,631	5.4	1,584,731,202	6.0	851,500,060	623,608,571
6.4 Other Loan-Backed and Structured Securities	205,901,114	611,559,925	415,751,088	478,454,332	425,684,811	2,137,351,270	7.9	2,096,262,916	7.9	517,307,555	1,620,043,715
6.5 Totals	1,862,307,046	3,304,258,847	5,998,234,474	4,266,829,829	5,061,888,310	20,493,518,506	75.5	19,280,159,763	73.0	14,046,833,713	6,446,684,793
7. Hybrid Securities											
7.1 Issuer Obligations	0	12,061,814	15,974,537	0	373,261,665	401,298,016	1.5	435,265,886	1.6	114,477,621	286,820,395
7.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
7.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
7.4 Other Loan-Backed and Structured Securities	0	0	0	55,850,805	41,573,213	97,424,018	0.4	160,562,012	0.6	68,625,444	28,798,574
7.5 Totals	0	12,061,814	15,974,537	55,850,805	414,834,878	498,722,034	1.8	595,827,898	2.3	183,103,065	315,618,969
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations	0	0	200,000,000	0	0	200,000,000	0.7	200,000,000	0.8	200,000,000	0
8.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
8.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	143,417,179	143,417,179	0.5	216,988,002	0.8	143,417,179	0
8.5 Totals	0	0	200,000,000	0	143,417,179	343,417,179	1.3	416,988,002	1.6	343,417,179	0

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	1,094,693,651	2,326,411,507	5,537,289,465	5,375,261,043	6,579,498,829	20,913,154,495	77.0	XXX	XXX	16,365,030,593	4,548,123,902
9.2 Residential Mortgage-Backed Securities	143,179,443	467,070,957	845,604,711	386,656,238	205,043,158	2,047,554,507	7.5	XXX	XXX	1,952,888,740	94,665,767
9.3 Commercial Mortgage-Backed Securities	641,777,062	316,297,021	371,424,150	115,403,984	369,097,905	1,814,000,122	6.7	XXX	XXX	1,190,391,551	623,608,571
9.4 Other Loan-Backed and Structured Securities	207,497,314	615,230,282	416,480,078	534,305,137	610,675,203	2,384,188,014	8.8	XXX	XXX	729,350,178	1,654,837,836
9.5 Totals	2,087,147,470	3,725,009,767	7,170,798,404	6,411,626,402	7,764,315,095	27,158,897,138	100.0	XXX	XXX	20,237,661,062	6,921,236,076
9.6 Line 9.5 as a % of Col. 6	7.7	13.7	26.4	23.6	28.6	100.0	XXX	XXX	XXX	74.5	25.5
10. Total Bonds Prior Year											
10.1 Issuer Obligations	1,674,030,361	2,672,420,800	4,552,630,661	4,881,831,453	5,888,411,416	XXX	XXX	19,669,324,691	74.5	15,458,947,604	4,210,377,087
10.2 Residential Mortgage-Backed Securities	90,442,616	441,939,227	735,697,749	609,328,856	301,804,881	XXX	XXX	2,179,213,329	8.3	2,103,981,777	75,231,552
10.3 Commercial Mortgage-Backed Securities	587,670,395	626,962,173	196,000,216	119,918,851	465,284,489	XXX	XXX	1,995,836,124	7.6	1,358,378,261	637,457,863
10.4 Other Loan-Backed and Structured Securities	165,557,751	690,046,364	388,551,361	559,715,839	757,939,846	XXX	XXX	2,561,811,161	9.7	907,496,446	1,654,314,715
10.5 Totals	2,517,701,123	4,431,368,564	5,872,879,987	6,170,794,999	7,413,440,632	XXX	XXX	26,406,185,305	100.0	19,828,804,088	6,577,381,217
10.6 Line 10.5 as a % of Col. 8	9.5	16.8	22.2	23.4	28.1	XXX	XXX	100.0	XXX	75.1	24.9
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	832,240,302	1,365,808,335	3,725,091,798	4,733,792,877	5,708,097,282	16,365,030,594	60.3	15,458,947,604	58.5	16,365,030,594	XXX
11.2 Residential Mortgage-Backed Securities	131,252,701	440,483,848	823,421,539	382,190,639	175,540,012	1,952,888,739	7.2	2,103,981,777	8.0	1,952,888,739	XXX
11.3 Commercial Mortgage-Backed Securities	373,747,528	235,493,141	157,117,635	91,028,135	333,005,114	1,190,391,553	4.4	1,358,378,261	5.1	1,190,391,553	XXX
11.4 Other Loan-Backed and Structured Securities	51,993,825	181,074,432	49,814,005	187,470,901	258,997,015	729,350,178	2.7	907,496,446	3.4	729,350,178	XXX
11.5 Totals	1,389,234,356	2,222,859,756	4,755,444,977	5,394,482,552	6,475,639,423	20,237,661,064	74.5	19,828,804,088	75.1	20,237,661,064	XXX
11.6 Line 11.5 as a % of Col. 6	6.9	11.0	23.5	26.7	32.0	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	5.1	8.2	17.5	19.9	23.8	74.5	XXX	XXX	XXX	74.5	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	262,453,349	960,603,172	1,812,197,667	641,468,166	871,401,547	4,548,123,901	16.7	4,210,377,087	15.9	XXX	4,548,123,901
12.2 Residential Mortgage-Backed Securities	11,926,742	26,587,109	22,183,172	4,465,599	29,503,146	94,665,768	0.3	75,231,552	0.3	XXX	94,665,768
12.3 Commercial Mortgage-Backed Securities	268,029,534	80,803,880	214,306,515	24,375,849	36,092,791	623,608,569	2.3	637,457,863	2.4	XXX	623,608,569
12.4 Other Loan-Backed and Structured Securities	155,503,489	434,155,850	366,666,073	346,834,236	351,678,188	1,654,837,836	6.1	1,654,314,715	6.3	XXX	1,654,837,836
12.5 Totals	697,913,114	1,502,150,011	2,415,353,427	1,017,143,850	1,288,675,672	6,921,236,074	25.5	6,577,381,217	24.9	XXX	6,921,236,074
12.6 Line 12.5 as a % of Col. 6	10.1	21.7	34.9	14.7	18.6	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	2.6	5.5	8.9	3.7	4.7	25.5	XXX	XXX	XXX	XXX	25.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,033,041,511	1,033,041,511	0	0	0
2. Cost of short-term investments acquired	5,321,489,038	5,321,489,038	0	0	0
3. Accrual of discount	2,856,306	2,856,306	0	0	0
4. Unrealized valuation increase (decrease)	0	0			
5. Total gain (loss) on disposals	(1,885,235)	(1,885,235)	0	0	0
6. Deduct consideration received on disposals	5,800,750,371	5,800,750,371	0	0	0
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	1,006,651	1,006,651	0	0	0
9. Deduct current year's other than temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	555,757,900	555,757,900	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	555,757,900	555,757,900	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)		284,316,222
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	(2,921,907)	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(544,658)	(3,466,565)
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	(27,367,801)	
	3.2 Section 2, Column 19	33,005,204	5,637,403
4.	Total gain (loss) on termination recognized, Section 2, Column 22		103,435,814
5.	Considerations received/(paid) on terminations, Section 2, Column 15		99,544,930
6.	Amortization:		
	6.1 Section 1, Column 19	0	
	6.2 Section 2, Column 21	0	0
7.	Adjustment to the book/adjusted carrying value of hedged item:		
	7.1 Section 1, Column 20	0	
	7.2 Section 2, Column 23	0	0
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Section 1, Column 18	0	
	8.2 Section 2, Column 20	0	0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)		290,377,944
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		290,377,944

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year				0
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)				286,178
3.1	Change in variation margin on open contracts:				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year			0	
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 16, current year to date minus				
	3.24 Section 1, Column 16, prior year	0	0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Variation margin on terminated contracts during the year (Section 2, Column 16)				
4.2:	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	0			
	4.22 Amount recognized (Section 2, Column 16)	0	0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Recognized				
	5.2 Used to adjust basis of hedged items				
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				286,178
7.	Deduct total nonadmitted amounts				239,860
8.	Statement value at end of current period (Line 6 minus Line 7)				46,318

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
025816H*3	AXP (Amr. Exp. Co.) 5 Yr CDS Sell Protection for RSAT	1	5,000,000	5,531,711	7,246,200	01/31/2008	03/20/2013	Credit Default Swap	13,639	13,639	03746A-AA-8	APACHE FINANCE CANADA CORPORATION	1FE	5,518,072	7,232,561
025816G#0	AXP (Amern. Exp. Co.) 5 Yr CDS Sell Protection for RSAT	1	10,000,000	3,958,984	4,739,838	01/31/2008	03/20/2013	Credit Default Swap	27,278	27,278	010392-EE-4	ALABAMA POWER COMPANY	1FE	3,931,706	4,712,560
025816G#0	AXP (Amern. Exp. Co.) 5 Yr CDS Sell Protection for RSAT	1		3,503,771	4,294,465	01/31/2008	03/20/2013	Credit Default Swap	0	0	837004-BW-9	SOUTH CAROLINA ELECTRIC & GAS COMPANY	1FE	3,503,771	4,294,465
025816G#0	AXP (Amern. Exp. Co.) 5 Yr CDS Sell Protection for RSAT	1		2,705,278	3,729,044	01/31/2008	03/20/2013	Credit Default Swap	0	0	12201P-AB-2	BURLINGTON RESOURCES FINANCE COMPANY	1FE	2,705,278	3,729,044
929903B*2	WB (Wachovia Corp.) 5 Yr CDS Sell Protection for RSAT	1	5,400,000	2,916,589	5,482,800	02/05/2008	03/20/2013	Credit Default Swap	12,900	12,900	66938F-JU-9	WELLS FARGO & COMPANY	1FE	2,903,689	5,469,900
929903B*2	WB (Wachovia Corp.) 5 Yr CDS Sell Protection for RSAT	1		2,374,869	4,921,640	02/05/2008	03/20/2013	Credit Default Swap	0	0	008117-AG-8	LION CONNECTICUT HOLDINGS INC	1FE	2,374,869	4,921,640
29250RA#3	EEP (Enbridge Engy Partners), 5 Yr CDS Sell Protection for RSAT	2	4,500,000	4,503,125	5,393,077	02/05/2008	03/20/2013	Credit Default Swap	6,477	6,477	828807-BF-3	SIMON PROPERTY GROUP LP	1FE	4,496,648	5,386,600
05523UA*1	BAPLC (BAE System) 10 Yr CDS Sell Protection for RSAT	2	9,000,000	8,908,177	11,002,787	02/20/2008	03/20/2018	Credit Default Swap	(75,458)	(75,458)	172967-DY-4	CITIGROUP INC	2FE	8,983,635	11,078,246
136385C*0	CANADIAN NATURAL RESOURCES (CNQCN) 10 YR SELL CDS PROTECTION FOR RSAT	2	5,000,000	2,431,514	5,856,777	07/24/2008	09/20/2018	Credit Default Swap	(63,623)	(63,623)	725906-AH-4	PLACER DOME INC.	2FE	2,495,138	5,920,400
136385C*0	CANADIAN NATURAL RESOURCES (CNQCN) 10 YR SELL CDS PROTECTION FOR RSAT	2	0	2,697,286	7,279,950	07/24/2008	09/20/2018	Credit Default Swap	0	0	98458P-AA-3	YALE UNIVERSITY	1FE	2,697,286	7,279,950
44841RA*2	HUWHY (Hutchison Whampoa Ltd.) 10 YR CDS SELL PROTECTION FOR RSAT	1	5,000,000	6,011,826	7,454,584	08/14/2008	09/20/2018	Credit Default Swap	132,014	132,014	931142-BF-9	WAL-MART STORES INC	1FE	5,879,812	7,322,570
292505C@1	ECACN (ENCANA CORP.) 10 YEAR SELL PROTECTION FOR RSAT	2	5,000,000	1,048,319	3,102,589	08/14/2008	09/20/2018	Credit Default Swap	(101,991)	(101,991)	881685-AX-9	TEXACO CAPITAL INC.	1FE	1,150,310	3,204,580
292505C@1	ECACN (ENCANA CORP.) 10 YEAR SELL PROTECTION FOR RSAT	2		2,347,172	7,034,057	08/14/2008	09/20/2018	Credit Default Swap	0	0	035229-CN-1	ANHEUSER-BUSCH COMPANIES LLC	1FE	2,347,172	7,034,057
292505C@1	ECACN (ENCANA CORP.) 10 YEAR SELL PROTECTION FOR RSAT	2	0	2,162,523	6,377,400	08/14/2008	09/20/2018	Credit Default Swap	0	0	037411-AK-1	APACHE CORPORATION	1FE	2,162,523	6,377,400
767202A*5	RIO (RIO TINTO LTD.) 10 YEAR SELL PROTECTION FOR RSAT	2	5,000,000	5,112,553	10,612,553	08/14/2008	09/20/2018	Credit Default Swap	112,553	112,553	346845-AF-7	FORT BENNING FAMILY COMMUNITIES LLC	2	5,000,000	10,500,000
828807B*7	Simon Properties (SPG) 5 YR CDS SELL PROTECTION FOR RSAT	1	5,000,000	5,093,817	5,824,581	09/18/2008	09/20/2013	Credit Default Swap	63,247	63,247	225434-CJ-6	CREDIT SUISSE (USA) INC	1FE	5,030,570	5,761,334
10112RA*5	BOSTON PROPERTIES (BXP) 5 YR SELL CDS PROTECTION FOR RSAT	2	5,000,000	5,093,374	5,756,361	09/18/2008	09/20/2013	Credit Default Swap	66,165	66,165	38141G-ER-1	GOLDMAN SACHS GROUP INC/THE	1FE	5,027,210	5,690,197
12513#ES6	15%-30% CDX.IG 10 Sell Protection for RSAT	1	27,000,000	10,355,040	12,924,273	06/27/2008	06/20/2018	Credit Default Index Tranche	186,004	186,004	478160-AF-1	JOHNSON & JOHNSON	1FE	10,169,036	12,738,269
12513#ES6	15%-30% CDX.IG 10 Sell Protection for RSAT	1		6,164,772	7,590,518	06/27/2008	06/20/2018	Credit Default Index Tranche	0	0	478160-AF-1	JOHNSON & JOHNSON	1FE	6,164,772	7,590,518
12513#ES6	15%-30% CDX.IG 10 Sell Protection for RSAT	1		1,932,655	2,474,058	06/27/2008	06/20/2018	Credit Default Index Tranche	0	0	341081-ER-4	FLORIDA POWER AND LIGHT CO	1FE	1,932,655	2,474,058
12513#ES6	15%-30% CDX.IG 10 Sell Protection for RSAT	1		5,246,259	5,406,300	06/27/2008	06/20/2018	Credit Default Index Tranche	0	0	134011-AA-3	CAMP PENDLETON & QUANTICO HOUSING LLC	2	5,246,259	5,406,300
12513#ES6	15%-30% CDX.IG 10 Sell Protection for RSAT	1		4,798,517	5,054,891	06/27/2008	06/20/2018	Credit Default Index Tranche	0	0	134011-AA-3	CAMP PENDLETON & QUANTICO HOUSING LLC	2	4,798,517	5,054,891
260568CF1	15%-30% CDX.IG 10 6-20-2018 MATURITY Sell Protection for RSAT	1	50,000,000	10,331,478	13,129,579	08/14/2008	06/20/2018	Credit Default Index Tranche	226,425	226,425	589331-AE-7	MERCK SHARP & DOHME CORP	1FE	10,105,053	12,903,154
260568CF1	15%-30% CDX.IG 10 6-20-2018 MATURITY Sell Protection for RSAT	1		9,985,022	10,500,000	08/14/2008	06/20/2018	Credit Default Index Tranche	0	0	346845-AF-7	FORT BENNING FAMILY COMMUNITIES LLC	2	9,985,022	10,500,000
260568CF1	15%-30% CDX.IG 10 6-20-2018 MATURITY Sell Protection for RSAT	1		5,060,443	5,925,948	08/14/2008	06/20/2018	Credit Default Index Tranche	0	0	17275R-AE-2	CISCO SYSTEMS INC	1FE	5,060,443	5,925,948
260568CF1	15%-30% CDX.IG 10 6-20-2018 MATURITY Sell Protection for RSAT	1		10,915,823	13,966,458	08/14/2008	06/20/2018	Credit Default Index Tranche	0	0	12201P-AB-2	BURLINGTON RESOURCES FINANCE COMPANY	1FE	10,915,823	13,966,458
260568CF1	15%-30% CDX.IG 10 6-20-2018 MATURITY Sell Protection for RSAT	1	0	16,166,188	21,949,049	08/14/2008	06/20/2018	Credit Default Index Tranche	0	0	98458P-AA-3	YALE UNIVERSITY	1FE	16,166,188	21,949,049
260568CH7	15%-30% CDX.IG 10 6-20-2018 MATURITY Sell Protection for RSAT	1	50,000,000	5,954,552	8,412,389	08/26/2008	06/20/2018	Credit Default Index Tranche	370,680	370,680	744320-AK-1	PRUDENTIAL FINANCIAL INC	2FE	5,583,872	8,041,709
260568CH7	15%-30% CDX.IG 10 6-20-2018 MATURITY Sell Protection for RSAT	1		3,996,980	6,278,632	08/26/2008	06/20/2018	Credit Default Index Tranche	0	0	595620-AE-5	MIDAMERICAN ENERGY COMPANY	1FE	3,996,980	6,278,632
260568CH7	15%-30% CDX.IG 10 6-20-2018 MATURITY Sell Protection for RSAT	1		8,049,273	13,423,059	08/26/2008	06/20/2018	Credit Default Index Tranche	0	0	341081-EX-1	FLORIDA POWER AND LIGHT CO	1FE	8,049,273	13,423,059
260568CH7	15%-30% CDX.IG 10 6-20-2018 MATURITY Sell Protection for RSAT	1		3,926,396	6,500,286	08/26/2008	06/20/2018	Credit Default Index Tranche	0	0	110122-AP-3	BRISTOL-MYERS SQUIBB CO	1FE	3,926,396	6,500,286

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
260568CH7	15%-30% CDX.IG 10 6-20-2018 MATURITY Sell Protection for RSAT	1		5,129,514	8,151,410	08/26/2008	06/20/2018	Credit Default Index Tranche	0	0	913017-BA-6	UNITED TECHNOLOGIES CORPORATION	1FE	5,129,514	8,151,410
260568CH7	15%-30% CDX.IG 10 6-20-2018 MATURITY Sell Protection for RSAT	1		7,911,158	12,064,854	08/26/2008	06/20/2018	Credit Default Index Tranche	0	0	020002-AS-0	ALLSTATE CORPORATION (THE)	1FE	7,911,158	12,064,854
260568CH7	15%-30% CDX.IG 10 6-20-2018 MATURITY Sell Protection for RSAT	1		8,126,550	12,064,854	08/26/2008	06/20/2018	Credit Default Index Tranche	0	0	020002-AS-0	ALLSTATE CORPORATION (THE)	1FE	8,126,550	12,064,854
260568CH7	15%-30% CDX.IG 10 6-20-2018 MATURITY Sell Protection for RSAT	1		9,368,598	14,820,746	08/26/2008	06/20/2018	Credit Default Index Tranche	0	0	913017-BA-6	UNITED TECHNOLOGIES CORPORATION	1FE	9,368,598	14,820,746
12513#FU0	10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1	50,000,000	17,402,241	25,094,767	09/21/2009	12/20/2014	Credit Default Index Tranche	(505,629)	823,933	046353-AB-4	ASTRAZENECA PLC	1FE	17,907,870	24,270,834
12513#FU0	10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1	0	17,873,137	22,889,412	09/21/2009	12/20/2014	Credit Default Index Tranche	0	0	929903-AM-4	WACHOVIA CORPORATION	1FE	17,873,137	22,889,412
12513#FU0	10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1	0	15,144,371	21,230,862	09/21/2009	12/20/2014	Credit Default Index Tranche	0	0	263534-BG-3	EI DU PONT DE NEMOURS & CO	1FE	15,144,371	21,230,862
46573*AF7	9%-12% iTraxx S9 5 Year Sell Protection RSAT	1	50,000,000	34,173,082	46,406,386	03/20/2008	06/20/2013	Credit Default Index Tranche	0	266,458	172070-CP-7	DUKE ENERGY OHIO INC	2FE	34,173,082	46,139,929
46573*AF7	9%-12% iTraxx S9 5 Year Sell Protection RSAT	1	0	13,119,271	17,662,843	03/20/2008	06/20/2013	Credit Default Index Tranche	0	0	693627-AY-7	DUKE ENERGY INDIANA INC	2FE	13,119,271	17,662,843
12513#FV8	10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1	50,000,000	12,559,598	17,184,716	09/21/2009	12/20/2014	Credit Default Index Tranche	(330,404)	823,933	913017-AT-6	UNITED TECHNOLOGIES CORPORATION	1FE	12,890,002	16,360,783
12513#FV8	10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1	0	9,604,470	11,560,240	09/21/2009	12/20/2014	Credit Default Index Tranche	0	0	25243Y-AJ-8	DIAGEO CAPITAL PLC	1FE	9,604,470	11,560,240
12513#FV8	10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1	0	9,608,034	11,769,495	09/21/2009	12/20/2014	Credit Default Index Tranche	0	0	29736R-AB-6	ESTEE LAUDER INC	1FE	9,608,034	11,769,495
12513#FV8	10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1	0	9,631,741	12,704,878	09/21/2009	12/20/2014	Credit Default Index Tranche	0	0	341081-EV-5	FLORIDA POWER AND LIGHT CO	1FE	9,631,741	12,704,878
12513#FV8	10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1	0	9,580,411	11,721,622	09/21/2009	12/20/2014	Credit Default Index Tranche	0	0	35177P-AT-4	FRANCE TELECOM SA	1FE	9,580,411	11,721,622
12513#GH8	10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1	50,000,000	9,546,104	13,015,712	09/21/2009	12/20/2014	Credit Default Index Tranche	(343,874)	823,933	377372-AD-9	GLAXOSMITHKLINE CAPITAL INC	1FE	9,889,978	12,191,779
12513#GH8	10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1	0	9,972,196	11,782,288	09/21/2009	12/20/2014	Credit Default Index Tranche	0	0	24422E-QF-9	JOHN DEERE CAPITAL CORP	1FE	9,972,196	11,782,288
12513#GH8	10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1	0	9,938,089	11,782,288	09/21/2009	12/20/2014	Credit Default Index Tranche	0	0	24422E-QF-9	JOHN DEERE CAPITAL CORP	1FE	9,938,089	11,782,288
12513#GH8	10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1	0	9,994,565	11,994,837	09/21/2009	12/20/2014	Credit Default Index Tranche	0	0	478115-AA-6	JOHNS HOPKINS UNIVERSITY	1FE	9,994,565	11,994,837
12513#GH8	10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1	0	9,933,963	11,592,677	09/21/2009	12/20/2014	Credit Default Index Tranche	0	0	548661-CK-1	LOWES COMPANIES INC	1FE	9,933,963	11,592,677
46573*AH3	9%-12% iTraxx S9 7 Year Sell Protection RSAT	1	100,000,000	10,412,090	13,599,895	03/20/2008	06/20/2015	Credit Default Index Tranche	0	1,517,795	64952G-AE-8	NEW YORK LIFE INSURANCE COMPANY	1FE	10,412,090	12,082,100
46573*AH3	9%-12% iTraxx S9 7 Year Sell Protection RSAT	1	0	9,988,079	11,936,105	03/20/2008	06/20/2015	Credit Default Index Tranche	0	0	66989G-AA-8	NOVARTIS SECURITIES INVESTMENT LIMITED	1FE	9,988,079	11,936,105
46573*AH3	9%-12% iTraxx S9 7 Year Sell Protection RSAT	1	0	9,892,356	12,509,100	03/20/2008	06/20/2015	Credit Default Index Tranche	0	0	771196-AS-1	ROCHE HOLDINGS INC	1FE	9,892,356	12,509,100
46573*AH3	9%-12% iTraxx S9 7 Year Sell Protection RSAT	1	0	10,727,215	13,194,736	03/20/2008	06/20/2015	Credit Default Index Tranche	0	0	773903-AB-5	ROCKWELL AUTOMATION INC	1FE	10,727,215	13,194,736
46573*AH3	9%-12% iTraxx S9 7 Year Sell Protection RSAT	1	0	10,459,576	14,279,555	03/20/2008	06/20/2015	Credit Default Index Tranche	0	0	806605-AG-6	MERCK & CO INC	1FE	10,459,576	14,279,555
46573*AH3	9%-12% iTraxx S9 7 Year Sell Protection RSAT	1	0	12,149,913	13,325,400	03/20/2008	06/20/2015	Credit Default Index Tranche	0	0	853250-AA-6	STANDARD CHARTERED BANK	1FE	12,149,913	13,325,400
46573*AH3	9%-12% iTraxx S9 7 Year Sell Protection RSAT	1	0	9,986,748	11,945,908	03/20/2008	06/20/2015	Credit Default Index Tranche	0	0	85771S-AA-4	STATOIL ASA	1FE	9,986,748	11,945,908
46573*AH3	9%-12% iTraxx S9 7 Year Sell Protection RSAT	1	0	10,063,227	11,945,908	03/20/2008	06/20/2015	Credit Default Index Tranche	0	0	85771S-AA-4	STATOIL ASA	1FE	10,063,227	11,945,908
46573*AH3	9%-12% iTraxx S9 7 Year Sell Protection RSAT	1	0	10,099,755	12,248,697	03/20/2008	06/20/2015	Credit Default Index Tranche	0	0	87612E-AS-5	TARGET CORPORATION	1FE	10,099,755	12,248,697
46573*AH3	9%-12% iTraxx S9 7 Year Sell Protection RSAT	1	0	10,097,120	12,248,697	03/20/2008	06/20/2015	Credit Default Index Tranche	0	0	87612E-AS-5	TARGET CORPORATION	1FE	10,097,120	12,248,697
12513#GB1	10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1	50,000,000	9,741,635	12,533,833	09/21/2009	12/20/2014	Credit Default Index Tranche	(350,452)	823,933	881575-AA-2	TESCO PLC	1FE	10,092,088	11,709,900
12513#GB1	10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1	0	9,967,085	11,062,501	09/21/2009	12/20/2014	Credit Default Index Tranche	0	0	87938W-AG-8	TELEFONICA EMISIONES SAU	2FE	9,967,085	11,062,501

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12513#GB1	10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1	0	10,001,246	11,996,185	09/21/2009	12/20/2014	Credit Default Index Tranche	0	0	91324P-AW-2	UNITEDHEALTH GROUP INCORPORATED	1FE	10,001,246	11,996,185
12513#GB1	10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1	0	9,994,799	12,201,373	09/21/2009	12/20/2014	Credit Default Index Tranche	0	0	91324P-BJ-0	UNITEDHEALTH GROUP INCORPORATED	1FE	9,994,799	12,201,373
12513#GB1	10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1	0	9,985,900	11,988,628	09/21/2009	12/20/2014	Credit Default Index Tranche	0	0	92343V-AL-8	VERIZON COMMUNICATIONS INC	1FE	9,985,900	11,988,628
46573*AJ9	9%-12% iTraxx S9 7 Year Sell Protection RSAT	1	50,000,000	10,489,824	13,370,308	03/20/2008	06/20/2015	Credit Default Index Tranche	0	585,804	92857W-AB-6	VODAFONE GROUP PLC	1FE	10,489,824	12,784,504
46573*AJ9	9%-12% iTraxx S9 7 Year Sell Protection RSAT	1	0	9,074,346	10,749,986	03/20/2008	06/20/2015	Credit Default Index Tranche	0	0	92344X-AB-5	VERIZON NEW YORK INC	1FE	9,074,346	10,749,986
46573*AJ9	9%-12% iTraxx S9 7 Year Sell Protection RSAT	1	0	7,984,886	9,166,487	03/20/2008	06/20/2015	Credit Default Index Tranche	0	0	009158-AP-1	AIR PRODUCTS AND CHEMICALS INC	1FE	7,984,886	9,166,487
46573*AJ9	9%-12% iTraxx S9 7 Year Sell Protection RSAT	1	0	7,973,531	9,247,893	03/20/2008	06/20/2015	Credit Default Index Tranche	0	0	22541H-CC-4	CREDIT SUISSE NEW YORK NY	2FE	7,973,531	9,247,893
46573*AJ9	9%-12% iTraxx S9 7 Year Sell Protection RSAT	1	0	7,976,115	10,787,266	03/20/2008	06/20/2015	Credit Default Index Tranche	0	0	713448-BJ-6	PEPSICO INC	1FE	7,976,115	10,787,266
46573*AJ9	9%-12% iTraxx S9 7 Year Sell Protection RSAT	1	0	7,988,975	8,700,000	03/20/2008	06/20/2015	Credit Default Index Tranche	0	0	87938W-AH-6	TELEFONICA EMISIONES SAU	2FE	7,988,975	8,700,000
12513#GA3	10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1	50,000,000	6,995,092	10,512,373	09/21/2009	12/20/2014	Credit Default Index Tranche	(357,547)	823,933	742718-CB-3	PROCTER & GAMBLE COMPANY	1FE	7,352,638	9,688,440
12513#GA3	10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1		8,301,349	10,519,055	09/21/2009	12/20/2014	Credit Default Index Tranche	0	0	656531-AJ-9	STATOIL ASA	1FE	8,301,349	10,519,055
12513#GA3	10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1		6,932,769	9,032,208	09/21/2009	12/20/2014	Credit Default Index Tranche	0	0	589331-AE-7	MERCK SHARP & DOHME CORP	1FE	6,932,769	9,032,208
12513#GA3	10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1		12,164,601	15,483,785	09/21/2009	12/20/2014	Credit Default Index Tranche	0	0	589331-AE-7	MERCK SHARP & DOHME CORP	1FE	12,164,601	15,483,785
12513#GA3	10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1		8,742,241	11,974,127	09/21/2009	12/20/2014	Credit Default Index Tranche	0	0	589331-AE-7	MERCK SHARP & DOHME CORP	1FE	8,742,241	11,974,127
12513#GA3	10%-15% CDX.IG 13 5 Year Sell Protection for RSAT	1		9,230,598	11,260,648	09/21/2009	12/20/2014	Credit Default Index Tranche	0	0	002927-AA-9	WAL-MART STORES INC	1FE	9,230,598	11,260,648
46573*AG5	9%-12% iTraxx S12 5 Year Sell Protection RSAT	1	100,000,000	17,571,684	24,385,667	03/20/2008	06/20/2015	Credit Default Index Tranche	(1,746,545)	(336,779)	263534-BT-5	EI DU PONT DE NEMOURS & CO	1FE	19,318,229	24,722,446
46573*AG5	9%-12% iTraxx S12 5 Year Sell Protection RSAT	1	0	19,323,671	24,083,617	03/20/2008	06/20/2015	Credit Default Index Tranche	0	0	478160-AQ-7	JOHNSON & JOHNSON	1FE	19,323,671	24,083,617
46573*AG5	9%-12% iTraxx S12 5 Year Sell Protection RSAT	1	0	19,276,541	24,053,290	03/20/2008	06/20/2015	Credit Default Index Tranche	0	0	67021C-AE-7	NSTAR ELECTRIC CO	1FE	19,276,541	24,053,290
46573*AG5	9%-12% iTraxx S12 5 Year Sell Protection RSAT	1	0	16,420,747	20,703,715	03/20/2008	06/20/2015	Credit Default Index Tranche	0	0	209111-ET-6	CONSOLIDATED EDISON CO OF NEW YORK INC	1FE	16,420,747	20,703,715
46573*AG5	9%-12% iTraxx S12 5 Year Sell Protection RSAT	1	0	14,558,474	17,989,290	03/20/2008	06/20/2015	Credit Default Index Tranche	0	0	853250-AA-6	STANDARD CHARTERED BANK	1FE	14,558,474	17,989,290
46573*AG5	9%-12% iTraxx S12 5 Year Sell Protection RSAT	1	0	12,545,803	15,302,161	03/20/2008	06/20/2015	Credit Default Index Tranche	0	0	742718-DN-6	PROCTER & GAMBLE COMPANY	1FE	12,545,803	15,302,161
26056@ CQ7	7%-15% CDX.IG 17 5 Year Sell Protection for RSAT	1	100,000,000	(2,078,921)	963,473	09/20/2011	12/20/2016	Credit Default Index Tranche	(3,492,162)	(778,542)	92344W-AB-7	VERIZON MARYLAND INC.	1FE	1,413,241	1,742,015
26056@ CQ7	7%-15% CDX.IG 17 5 Year Sell Protection for RSAT	1		2,635,818	3,379,530	09/20/2011	12/20/2016	Credit Default Index Tranche	0	0	209111-ED-1	CONSOLIDATED EDISON CO OF NEW YORK INC	1FE	2,635,818	3,379,530
26056@ CQ7	7%-15% CDX.IG 17 5 Year Sell Protection for RSAT	1		4,658,742	5,632,550	09/20/2011	12/20/2016	Credit Default Index Tranche	0	0	209111-ED-1	CONSOLIDATED EDISON CO OF NEW YORK INC	1FE	4,658,742	5,632,550
26056@ CQ7	7%-15% CDX.IG 17 5 Year Sell Protection for RSAT	1		4,346,935	5,327,262	09/20/2011	12/20/2016	Credit Default Index Tranche	0	0	92344W-AB-7	VERIZON MARYLAND INC.	1FE	4,346,935	5,327,262
26056@ CQ7	7%-15% CDX.IG 17 5 Year Sell Protection for RSAT	1		5,554,552	6,759,060	09/20/2011	12/20/2016	Credit Default Index Tranche	0	0	209111-ED-1	CONSOLIDATED EDISON CO OF NEW YORK INC	1FE	5,554,552	6,759,060
26056@ CQ7	7%-15% CDX.IG 17 5 Year Sell Protection for RSAT	1		10,369,776	12,932,602	09/20/2011	12/20/2016	Credit Default Index Tranche	0	0	59156R-AE-8	METLIFE INC	1FE	10,369,776	12,932,602
26056@ CQ7	7%-15% CDX.IG 17 5 Year Sell Protection for RSAT	1		9,702,194	12,881,670	09/20/2011	12/20/2016	Credit Default Index Tranche	0	0	264399-ED-4	DUKE ENERGY CAROLINAS LLC	1FE	9,702,194	12,881,670
26056@ CQ7	7%-15% CDX.IG 17 5 Year Sell Protection for RSAT	1		9,714,375	14,458,600	09/20/2011	12/20/2016	Credit Default Index Tranche	0	0	195869-AG-7	COLONIAL PIPELINE CO.	1FE	9,714,375	14,458,600
26056@ CQ7	7%-15% CDX.IG 17 5 Year Sell Protection for RSAT	1		1,001,086	1,396,646	09/20/2011	12/20/2016	Credit Default Index Tranche	0	0	12201P-AB-2	BURLINGTON RESOURCES FINANCE COMPANY	1FE	1,001,086	1,396,646
26056@ CQ7	7%-15% CDX.IG 17 5 Year Sell Protection for RSAT	1		3,832,758	5,011,266	09/20/2011	12/20/2016	Credit Default Index Tranche	0	0	976656-BW-7	WISCONSIN ELECTRIC POWER COMPANY	1FE	3,832,758	5,011,266

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
260568 CQ7	7%-15% CDX.IG 17 5 Year Sell Protection for RSAT	1		1,700,829	2,078,190	09/20/2011	12/20/2016	Credit Default Index Tranche	0	0	837004-BX-7	SOUTH CAROLINA ELECTRIC & GAS COMPANY	1FE	1,700,829	2,078,190
260568 CQ7	7%-15% CDX.IG 17 5 Year Sell Protection for RSAT	1		6,778,305	8,616,020	09/20/2011	12/20/2016	Credit Default Index Tranche	0	0	209111-EB-5	CONSOLIDATED EDISON CO OF NEW YORK INC	1FE	6,778,305	8,616,020
260568 CQ7	7%-15% CDX.IG 17 5 Year Sell Protection for RSAT	1		3,869,216	4,923,440	09/20/2011	12/20/2016	Credit Default Index Tranche	0	0	209111-EB-5	CONSOLIDATED EDISON CO OF NEW YORK INC	1FE	3,869,216	4,923,440
260568 CQ7	7%-15% CDX.IG 17 5 Year Sell Protection for RSAT	1		5,473,396	6,954,359	09/20/2011	12/20/2016	Credit Default Index Tranche	0	0	209111-EB-5	CONSOLIDATED EDISON CO OF NEW YORK INC	1FE	5,473,396	6,954,359
260568 CQ7	7%-15% CDX.IG 17 5 Year Sell Protection for RSAT	1		970,373	1,230,860	09/20/2011	12/20/2016	Credit Default Index Tranche	0	0	209111-EB-5	CONSOLIDATED EDISON CO OF NEW YORK INC	1FE	970,373	1,230,860
260568 CQ7	7%-15% CDX.IG 17 5 Year Sell Protection for RSAT	1		6,767,172	8,616,020	09/20/2011	12/20/2016	Credit Default Index Tranche	0	0	209111-EB-5	CONSOLIDATED EDISON CO OF NEW YORK INC	1FE	6,767,172	8,616,020
260568 CQ7	7%-15% CDX.IG 17 5 Year Sell Protection for RSAT	1		6,229,877	8,255,561	09/20/2011	12/20/2016	Credit Default Index Tranche	0	0	056732-AE-0	BAHAMAS (COMMONWEALTH OF)	2FE	6,229,877	8,255,561
260568 CQ7	7%-15% CDX.IG 17 5 Year Sell Protection for RSAT	1		4,970,995	6,984,400	09/20/2011	12/20/2016	Credit Default Index Tranche	0	0	056732-AE-0	BAHAMAS (COMMONWEALTH OF)	2FE	4,970,995	6,984,400
260568 CQ7	7%-15% CDX.IG 17 5 Year Sell Protection for RSAT	1		4,829,537	5,838,407	09/20/2011	12/20/2016	Credit Default Index Tranche	0	0	020002-AQ-4	ALLSTATE CORPORATION (THE)	1FE	4,829,537	5,838,407
260568 CQ7	7%-15% CDX.IG 17 5 Year Sell Protection for RSAT	1		1,941,346	2,268,085	09/20/2011	12/20/2016	Credit Default Index Tranche	0	0	354613-AG-6	FRANKLIN RESOURCES INC	1FE	1,941,346	2,268,085
260568 CQ7	7%-15% CDX.IG 17 5 Year Sell Protection for RSAT	1		2,871,251	3,354,498	09/20/2011	12/20/2016	Credit Default Index Tranche	0	0	354613-AG-6	FRANKLIN RESOURCES INC	1FE	2,871,251	3,354,498
9999999 - Totals				851,158,982	1,117,339,923	XXX	XXX	XXX	(6,150,303)	6,350,711	XXX	XXX	XXX	857,309,286	1,110,989,213

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	27	929,154,941	27	943,273,957	26	937,621,652	26	949,628,095	27	929,154,941
2. Add: Opened or Acquired Transactions			1	95,596,424					1	95,596,424
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	14,824,859	XXX	175,499	XXX	13,787,713	XXX	2,319,736	XXX	31,107,807
4. Less: Closed or Disposed of Transactions			2	94,168,060			2	100,272,316	4	194,440,376
5. Less: Positions Disposed of for Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	705,843	XXX	7,256,168	XXX	1,781,270	XXX	516,533	XXX	10,259,814
7. Ending Inventory	27	943,273,957	26	937,621,652	26	949,628,095	24	851,158,982	24	851,158,982

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	290,377,941	
2.	Part B, Section 1, Column 14	46,318	
3.	Total (Line 1 plus Line 2)		290,424,259
4.	Part D, Column 5	602,170,780	
5.	Part D, Column 6	(311,746,520)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	538,174,967	
8.	Part B, Section 1, Column 13	46,318	
9.	Total (Line 7 plus Line 8)		538,221,285
10.	Part D, Column 8	938,324,758	
11.	Part D, Column 9	(400,103,474)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,158,461,455	
14.	Part B, Section 1, Column 19		
15.	Part D, Column 11	1,158,461,455	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Schedule E - Verification - Cash Equivalents

N O N E

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0399999. Mortgages in good standing - Residential mortgages-all other							0	0	0	0	0	0	0	XXX
0001768		HALTOM CITY	TX		04/21/1994	4.500	387,676	0	0	0	0	0	4,403,000	01/06/1994
0001849		LOS ANGELES	CA		08/31/1994	4.250	116,642	0	0	0	0	0	2,363,000	05/02/1994
0001852		SANTA FE SPRING	CA		08/29/1994	4.125	202,135	0	0	0	0	0	2,377,000	05/05/1994
0001883		PORT HUENEME	CA		11/21/2006	4.125	334,759	0	0	0	0	0	2,972,000	06/24/1994
0001893		FOOTHILL RANCH	CA		11/21/2006	9.625	131,845	0	0	0	0	0	2,388,000	07/08/1994
0001906		WEST SACRAMENTO	CA		12/19/1994	4.625	172,127	0	0	0	0	0	1,300,000	08/10/1994
0001985		MERCED	CA		04/24/1995	3.875	185,160	0	0	0	0	0	2,100,000	02/17/1995
0002018		KENNESAW	GA		07/27/1995	9.000	573,052	0	0	0	0	0	3,200,000	05/10/1995
0002043		BOYNTON BEACH	FL		10/02/1995	8.750	279,911	0	0	0	0	0	1,375,000	04/18/1995
0002052		PHILADELPHIA	PA		08/10/1995	8.750	180,840	0	0	0	0	0	960,000	06/05/1995
0002053		CHESTER	PA		08/10/1995	8.750	206,536	0	0	0	0	0	1,150,000	06/05/1995
0002057		WEST BEND	WI		08/31/1995	8.500	398,790	0	0	0	0	0	2,421,000	05/02/1995
0002081		LOS ANGELES	CA		09/14/1995	4.125	153,146	0	0	0	0	0	1,716,000	06/07/1995
0002256		BRIDGEPORT	CT		10/05/1995	7.625	296,132	0	0	0	0	0	2,143,000	06/01/1995
0002274		PLANTATION	FL		04/18/1996	7.750	552,816	0	0	0	0	0	2,500,000	07/17/1995
0002338		MT. PLEASANT	TN		04/04/1996	8.000	239,352	0	0	0	0	0	1,136,000	09/15/1995
0002352		PROVO	UT		05/01/1996	4.500	297,851	0	0	0	0	0	1,764,000	01/25/1996
0002372		NATIONAL CITY	CA		01/29/1996	4.875	296,272	0	0	0	0	0	3,257,000	11/09/1995
0002407		FORT COLLINS	CO		05/09/1996	7.375	93,554	0	0	0	0	0	2,484,000	01/18/1996
0002442		WEST ST. PAUL	MN		05/20/1996	8.000	304,253	0	0	0	0	0	1,720,000	02/29/1996
0002609		PUYALLUP	WA		09/26/1996	5.840	2,172,481	0	0	0	0	0	7,209,000	07/08/1996
0002646		DACULA	GA		12/23/1996	4.875	350,571	0	0	0	0	0	1,477,000	08/30/1996
0002713		CHICO	CA		03/24/1997	8.125	202,688	0	0	0	0	0	975,000	01/28/1997
0002724		SEATTLE	WA		08/21/1997	7.875	825,024	0	0	0	0	0	3,400,000	06/05/1997
0002730		ORLANDO	FL		06/12/1997	7.660	477,343	0	0	0	0	0	3,100,000	03/11/1997
0002731		ORLANDO	FL		05/08/1997	7.660	736,521	0	0	0	0	0	2,875,000	03/11/1997
0002767		WINTER GARDEN	FL		05/22/1997	7.750	851,216	0	0	0	0	0	2,590,000	03/15/1997
0002839		WILLOUGHBY	OH		11/10/1997	8.000	1,066,279	0	0	0	0	0	3,080,000	08/11/1997
0002842		AUSTIN	TX		09/11/1997	4.750	449,912	0	0	0	0	0	2,100,000	08/01/1997
0002856		SANTA CLARA	CA		08/28/1997	7.940	935,915	0	0	0	0	0	10,350,000	07/15/1997
0002862		SANTA CLARA	CA		08/28/1997	7.840	3,106,291	0	0	0	0	0	10,350,000	07/15/1997
0002905		MOUNTAIN VIEW	CA		12/08/1997	4.750	3,636,766	0	0	0	0	0	9,925,000	10/07/1997
0002912		DURATE	CA		12/02/1997	4.375	1,051,999	0	0	0	0	0	3,000,000	09/16/1997
0002938		MIAMI	FL		10/22/1998	7.250	807,774	0	0	0	0	0	2,475,000	03/11/1998
0002944		RIVERSIDE	CA		12/22/1997	7.600	450,589	0	0	0	0	0	1,475,000	10/23/1997
0002985		WIXOM	MI		02/19/1998	7.500	31,221	0	0	0	0	0	1,600,000	01/07/1998
0002992		ATLANTA	GA		09/17/1998	7.625	50,929	0	0	0	0	0	940,000	02/10/1998
0003034		MERRIFIELD	VA		06/01/1998	7.150	682,912	0	0	0	0	0	3,300,000	03/06/1998
0003067		BALLWIN	MO		10/15/1998	6.930	895,901	0	0	0	0	0	3,250,000	07/13/1998
0003082		BEAUFORT	SC		08/24/1998	6.770	1,287,280	0	0	0	0	0	4,675,000	07/06/1998
0003090		GERMANTOWN	TN		08/19/1998	7.150	940,273	0	0	0	0	0	3,300,000	05/18/1998
0003096		SAN MARCOS	TX		06/03/1998	7.100	711,273	0	0	0	0	0	2,500,000	05/26/1998
0003188		SAN DIEGO	CA		11/19/1998	7.110	71,653	0	0	0	0	0	2,664,000	08/17/1998
0003192		NOVI	MI		12/17/1998	6.750	735,648	0	0	0	0	0	2,865,000	09/18/1998
0003199		COEUR D'ALENE	ID		03/31/1999	7.250	75,408	0	0	0	0	0	749,000	12/09/1998
0003204		MAPLE HEIGHTS	OH		10/20/1998	7.500	39,016	0	0	0	0	0	805,000	07/29/1998
0003216		NAPERVILLE	IL		12/09/1998	6.750	110,383	0	0	0	0	0	1,417,000	09/28/1998
0003254		FOOTHILL RANCH	CA		12/29/1998	6.750	1,362,554	0	0	0	0	0	4,175,000	10/09/1998
0003268		SANTA ANA	CA		02/25/1999	7.000	587,128	0	0	0	0	0	1,750,000	01/05/1999
0003269		LOS ANGELES	CA		03/18/1999	6.875	754,955	0	0	0	0	0	2,451,000	01/14/1999
0003271		CHATSWORTH	CA		04/29/1999	6.750	68,732	0	0	0	0	0	869,000	12/01/1998
0003273		LOS ANGELES	CA		05/27/1999	6.750	49,695	0	0	0	0	0	453,000	11/30/1998
0003317		NEWARK	NJ		02/17/1999	6.750	754,288	0	0	0	0	0	2,195,000	11/23/1998
0003346		SALINAS	CA		03/22/1999	6.860	988,134	0	0	0	0	0	2,950,000	01/18/1999
0003347		NORTH OLMSTEAD	OH		03/25/1999	6.750	532,289	0	0	0	0	0	1,750,000	02/18/1999
0003354		LAGUNA HILLS	CA		03/29/1999	7.000	949,703	0	0	0	0	0	3,168,000	12/04/1998
0003366		TUSTIN	CA		03/25/1999	7.250	38,373	0	0	0	0	0	973,000	12/04/1998
0003376		ONTARIO	CA		06/07/1999	7.000	1,242,676	0	0	0	0	0	2,480,000	03/26/1999
0003396		NORTH RIVERSIDE	IL		01/28/1999	6.750	2,093,110	0	0	0	0	0	4,830,000	01/11/1999
0003406		CAMARILLO	CA		04/06/1999	6.875	648,467	0	0	0	0	0	2,240,000	02/08/1999
0003508		LOUISVILLE	KY		09/07/1999	6.390	1,152,864	0	0	0	0	0	2,300,000	07/27/1999

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0003524		SUN CITY	AZ		09/20/1999	7.630	803,635	0	0	0	0	0	2,740,000	07/30/1999
0003536		WEST SACRAMENTO	CA		11/05/1999	4.375	154,783	0	0	0	0	0	1,450,000	10/01/1999
0003605		CORONA	CA		02/28/2000	7.200	1,227,028	0	0	0	0	0	2,785,000	12/21/1999
0003608		AURORA	CO		02/18/2000	8.550	147,449	0	0	0	0	0	1,025,000	01/13/2000
0003647		HENDERSON	NV		01/27/2000	8.260	3,463,323	0	0	0	0	0	6,318,000	12/10/1999
0003706		DECATUR	GA		03/31/2000	8.260	2,211,703	0	0	0	0	0	5,390,000	02/02/2000
0003710		PACIFICA	CA		04/13/2000	8.860	150,294	0	0	0	0	0	813,000	02/28/2000
0003716		SAN JOSE	CA		05/30/2000	7.070	13,738,838	0	0	0	0	0	26,589,000	03/14/2000
0003730		JOHNSON CITY	TN		06/12/2000	7.240	2,871,941	0	0	0	0	0	7,975,000	05/03/2000
0003758		SACRAMENTO	CA		05/31/2000	7.460	1,519,411	0	0	0	0	0	3,927,000	04/12/2000
0003764		WESTLAKE VILLAG	CA		06/07/2000	7.950	2,635,070	0	0	0	0	0	5,500,000	05/11/2000
0003769		NEWARK	DE		05/30/2000	8.030	1,814,305	0	0	0	0	0	5,100,000	04/17/2000
0003787		GRAPEVINE	TX		05/22/2000	8.050	259,536	0	0	0	0	0	1,420,000	04/27/2000
0003813		FARMERS BRANCH	TX		05/31/2000	7.870	654,244	0	0	0	0	0	1,250,000	05/11/2000
0003814		PICO RIVERA	CA		08/22/2000	7.350	1,014,443	0	0	0	0	0	2,800,000	06/10/2000
0003842		HENDERSON	NV		07/28/2000	6.300	3,836,760	0	0	0	0	0	6,685,000	06/14/2000
0003846		OAKTON	VA		07/19/2000	8.310	10,408,813	0	0	0	0	0	19,934,000	06/26/2000
0003884		SAN MARCOS	CA		10/06/2000	8.340	585,941	0	0	0	0	0	1,522,000	09/06/2000
0003885		SAN MARCOS	CA		09/29/2000	8.340	414,606	0	0	0	0	0	1,172,000	09/06/2000
0004002		ROCK HILL	SC		02/27/2001	7.950	561,505	0	0	0	0	0	2,295,000	12/07/2000
0004020		GAITHERSBURG	MD		12/28/2000	7.620	4,222,060	0	0	0	0	0	8,841,000	11/28/2000
0004024		MELVILLE	NY		01/22/2001	7.510	14,075,677	0	0	0	0	0	27,131,000	12/01/2000
0004033		GARDENA	CA		01/23/2001	7.210	231,315	0	0	0	0	0	3,396,000	01/05/2001
0004084		ALOHA	OR		02/08/2001	7.620	2,381,189	0	0	0	0	0	3,846,000	01/31/2001
0004172		GREENWOOD VILAG	CO		04/02/2001	5.500	2,822,847	0	0	0	0	0	5,207,000	02/27/2001
0004180		CHAMPLIN	MN		02/28/2001	7.310	898,151	0	0	0	0	0	2,629,000	02/15/2001
0004197		GLENDALE	AZ		03/30/2001	7.100	1,971,853	0	0	0	0	0	4,137,000	03/21/2001
0004212		SOMERSET	NJ		05/04/2001	7.060	2,145,976	0	0	0	0	0	4,861,000	04/19/2001
0004214		JACKSONVILLE	FL		06/18/2001	7.630	989,104	0	0	0	0	0	2,150,000	05/25/2001
0004216		ONTARIO	CA		07/05/2001	5.750	1,005,372	0	0	0	0	0	5,327,000	04/30/2001
0004225		HOMESTEAD	FL		05/03/2001	7.390	1,147,017	0	0	0	0	0	3,100,000	04/17/2001
0004228		ADDISON	TX		06/12/2001	7.800	684,940	0	0	0	0	0	1,247,000	05/21/2001
0004232		COMMERCE CITY	CO		05/31/2001	7.190	778,799	0	0	0	0	0	1,980,000	05/03/2001
0004256		GLENDALE	AZ		07/10/2001	7.610	925,793	0	0	0	0	0	3,720,000	05/30/2001
0004257		PLYMOUTH	MN		06/30/1997	8.120	617,228	0	0	0	0	0	2,270,000	06/12/2001
0004300		SANTA FE SPRINGS	CA		10/15/2001	5.375	2,096,792	0	0	0	0	0	4,180,000	08/27/2001
0004306		AUSTIN	TX		09/05/2001	7.370	6,807,272	0	0	0	0	0	18,000,000	06/29/2001
0004311		REDWOOD CITY	CA		08/30/2001	4.250	4,036,548	0	0	0	0	0	7,800,000	07/10/2001
0004317		BUENA PARK	CA		10/15/2001	6.000	2,005,723	0	0	0	0	0	3,950,000	08/27/2001
0004318		COMMERCE	CA		10/15/2001	5.500	1,518,936	0	0	0	0	0	2,950,000	08/27/2001
0004345		IRVING	TX		10/29/2001	6.500	970,855	0	0	0	0	0	2,180,000	09/17/2001
0004352		CAMARILLO	CA		10/11/2001	7.040	678,323	0	0	0	0	0	2,800,000	08/27/2001
0004353		VENTURA	CA		10/18/2001	4.990	1,284,637	0	0	0	0	0	3,350,000	08/31/2001
0004360		ROCHESTER HILLS	MI		12/18/2012	6.750	749,884	0	0	0	0	0	1,725,000	10/09/2001
0004378		FRISCO	TX		11/16/2001	6.810	4,618,859	0	0	0	0	0	10,100,000	10/10/2001
0004381		COLUMBIA	SC		11/09/2001	7.120	496,553	0	0	0	0	0	2,550,000	10/25/2001
0004390		ALTAMONTE SPRINGS	FL		10/29/2001	7.180	1,053,722	0	0	0	0	0	2,600,000	10/07/2001
0004402		LYNDHURST	NJ		12/28/2001	6.000	2,089,113	0	0	0	0	0	7,650,000	10/24/2001
0004403		NEW BRUNSWICK	NJ		12/28/2001	6.000	1,035,297	0	0	0	0	0	3,825,000	11/05/2001
0004404		KINNELON	NJ		12/28/2001	6.000	794,972	0	0	0	0	0	3,100,000	10/26/2001
0004412		BROOKLYN PARK	MN		01/28/2002	7.670	2,716,869	0	0	0	0	0	5,000,000	11/30/2001
0004422		ORANGE	CA		01/23/2002	6.780	700,232	0	0	0	0	0	4,600,000	12/28/2001
0004427		NEWARK	DE		01/14/2002	6.700	959,719	0	0	0	0	0	4,000,000	11/27/2001
0004450		OXNARD	CA		04/24/2002	7.520	737,791	0	0	0	0	0	1,950,000	03/20/2002
0004465		RANCHO CUCAMONGA	CA		02/20/2002	6.910	1,134,133	0	0	0	0	0	3,800,000	02/01/2002
0004482		DESTIN	FL		03/01/2002	7.340	4,226,963	0	0	0	0	0	9,900,000	02/05/2002
0004507		TORRANCE	CA		03/25/2002	7.160	14,006,903	0	0	0	0	0	32,400,000	03/06/2002
0004559		BRADENTON	FL		06/06/2002	7.430	658,674	0	0	0	0	0	2,150,000	05/08/2002
0004578		SPOKANE	WA		06/04/2002	7.560	703,515	0	0	0	0	0	3,200,000	05/03/2002
0004597		SEATTLE	WA		05/20/2002	7.760	667,060	0	0	0	0	0	2,040,000	04/15/2002
0004608		CHARLOTTE	NC		06/26/2002	7.200	4,232,671	0	0	0	0	0	8,750,000	05/14/2002
0004623		PHOENIX	AZ		07/26/2002	7.100	1,043,764	0	0	0	0	0	3,500,000	06/14/2002
0004659		OXNARD	CA		07/10/2002	5.500	2,120,519	0	0	0	0	0	5,750,000	05/20/2002

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0004677		EWING	NJ		07/22/2002	5.350	4,632,618	0	0	0	0	0	12,848,000	06/11/2002
0004691		FLOYDS KNOBS	IN		11/22/2002	6.250	1,106,640	0	0	0	0	0	2,600,000	12/01/2002
0004692		FLOYDS KNOBS	IN		11/22/2002	6.250	585,781	0	0	0	0	0	1,425,000	12/01/2002
0004693		LAS VEGAS	NV		08/07/2002	6.980	1,180,129	0	0	0	0	0	3,710,000	06/18/2002
0004708		BOYNTON BEACH	FL		09/13/2002	6.590	1,644,312	0	0	0	0	0	5,200,000	08/07/2002
0004724		ITASCA	IL		10/04/2002	5.750	15,346,756	0	0	0	0	0	33,380,000	10/01/2002
0004734		HENDERSON	NV		09/25/2002	6.250	7,641,692	0	0	0	0	0	15,190,000	08/05/2002
0004754		SURPRISE	AZ		10/09/2002	5.830	274,284	0	0	0	0	0	1,545,000	08/09/2002
0004766		SACRAMENTO	CA		09/19/2002	6.670	1,102,688	0	0	0	0	0	3,200,000	08/12/2002
0004776		RANCHO BERNARDO	CA		02/28/2003	5.820	915,903	0	0	0	0	0	3,185,000	01/14/2003
0004804		ANAHEIM	CA		11/07/2002	6.170	1,304,666	0	0	0	0	0	2,925,000	09/30/2002
0004812		SAN MATEO	CA		11/04/2002	6.280	538,986	0	0	0	0	0	2,050,000	09/23/2002
0004816		REDMOND	WA		11/05/2002	5.270	233,173	0	0	0	0	0	6,050,000	09/23/2002
0004822		FOREST PARK	GA		10/31/2002	6.180	3,812,525	0	0	0	0	0	6,900,000	04/01/2003
0004832		CAMARILLO	CA		10/18/2002	4.750	1,599,747	0	0	0	0	0	5,160,000	06/17/2002
0004834		SAN JOSE	CA		11/01/2002	4.750	3,322,103	0	0	0	0	0	9,000,000	09/17/2002
0004843		STUART	FL		11/04/2002	5.980	129,483	0	0	0	0	0	3,800,000	10/16/2002
0004852		MOUNTAIN VIEW	CA		12/04/2002	5.250	3,245,522	0	0	0	0	0	8,190,000	10/17/2002
0004874		SEATTLE	WA		11/27/2002	5.250	1,312,434	0	0	0	0	0	6,400,000	10/01/2002
0004880		POWAY	CA		12/18/2002	6.230	2,796,480	0	0	0	0	0	8,100,000	12/03/2002
0005064		MOUNTAIN VIEW	CA		02/27/2003	6.240	699,489	0	0	0	0	0	1,700,000	01/13/2003
0005124		EMERYVILLE	CA		05/20/2003	5.000	1,293,616	0	0	0	0	0	4,025,000	03/04/2003
0005140		MILL CREEK	WA		04/15/2003	5.620	713,785	0	0	0	0	0	3,800,000	03/21/2003
0005153		DAYTON	OH		05/23/2003	4.980	65,745	0	0	0	0	0	1,625,000	03/25/2003
0005179		PICO RIVERA	CA		10/01/2003	6.070	807,179	0	0	0	0	0	5,000,000	04/02/2003
0005185		TEMECULA	CA		03/28/2003	5.000	3,464,541	0	0	0	0	0	6,965,000	02/27/2003
0005214		KIRKLAND	WA		10/30/2003	5.050	3,415,031	0	0	0	0	0	7,800,000	08/20/2003
0005246		SANTA BARBARA	CA		06/05/2003	5.490	492,990	0	0	0	0	0	5,800,000	04/30/2003
0005255		CORONA	CA		05/16/2003	5.680	1,929,037	0	0	0	0	0	5,050,000	04/16/2003
0005302		ST. LOUIS	MO		07/16/2003	5.320	1,314,064	0	0	0	0	0	6,280,000	06/26/2003
0005304		HIRAM	GA		07/09/2003	5.830	1,680,808	0	0	0	0	0	3,520,000	05/01/2003
0005308		GOLETA	CA		08/08/2003	5.250	2,453,701	0	0	0	0	0	8,000,000	07/14/2003
0005341		SANTA FE SPRINGS	CA		09/01/2003	5.030	3,416,487	0	0	0	0	0	7,950,000	07/15/2003
0005369		LIMERICK	PA		08/13/2003	5.250	2,462,382	0	0	0	0	0	4,480,000	07/30/2003
0005379		LAKELAND	TN		08/20/2003	5.280	1,108,545	0	0	0	0	0	3,050,000	07/07/2003
0005396		VANCOUVER	WA		09/25/2003	5.750	860,309	0	0	0	0	0	2,550,000	08/11/2003
0005401		COMMACK	NY		12/11/2003	5.630	3,941,969	0	0	0	0	0	8,100,000	10/17/2003
0005402		MUSKEGON	MI		10/07/2003	4.980	3,381,155	0	0	0	0	0	10,340,000	08/14/2003
0005405		ST. AUGUSTINE	FL		08/21/2003	4.870	2,421,871	0	0	0	0	0	5,760,000	07/14/2003
0005421		SALT LAKE CITY	UT		09/12/2003	5.340	1,858,008	0	0	0	0	0	3,300,000	07/29/2003
0005431		ROCKVILLE	MD		10/28/2003	5.540	6,095,269	0	0	0	0	0	17,200,000	09/29/2003
0005437		SAVAGE	MN		10/14/2003	1.659	4,173,967	0	0	0	0	0	10,900,000	06/18/2003
0005438		SAVAGE	MN		10/14/2003	1.659	1,533,125	0	0	0	0	0	4,000,000	08/01/2003
0005448		DANVILLE	CA		09/19/2003	5.050	2,385,035	0	0	0	0	0	5,500,000	08/06/2003
0005468		AUBURN	WA		10/08/2003	4.375	1,564,020	0	0	0	0	0	3,200,000	09/02/2003
0005507		QUAKERTOWN	PA		11/17/2003	4.000	1,883,560	0	0	0	0	0	4,000,000	12/01/2003
0005510		TUSTIN	CA		11/13/2003	5.850	1,012,854	0	0	0	0	0	3,000,000	09/02/2003
0005514		ESSEX	MD		10/08/2003	5.470	32,500,000	0	0	0	0	0	70,500,000	09/03/2003
0005515		FARMINGDALE	NY		11/13/2003	6.300	1,115,978	0	0	0	0	0	2,650,000	09/16/2003
0005524		GILBERT	AZ		11/12/2003	5.340	1,789,849	0	0	0	0	0	5,310,000	10/18/2003
0005527		VERNON	CA		11/25/2003	4.970	804,256	0	0	0	0	0	13,900,000	11/15/2003
0005543		EL CERRITO	CA		12/17/2003	6.190	2,096,379	0	0	0	0	0	5,450,000	11/08/2003
0005553		APPLE VALLEY	MN		12/18/2003	4.250	2,075,116	0	0	0	0	0	4,850,000	11/07/2003
0005557		DALLAS	TX		01/09/2004	5.060	144,285	0	0	0	0	0	2,000,000	11/18/2003
0005558		LOUISVILLE	KY		12/23/2003	5.020	294,909	0	0	0	0	0	4,475,000	11/13/2003
0005562		SAN ANTONIO	TX		01/20/2004	5.250	479,696	0	0	0	0	0	7,400,000	12/11/2003
0005566		MIAMI	FL		03/02/2004	5.610	2,458,188	0	0	0	0	0	7,190,000	02/04/2004
0005573		NEW YORK	NY		02/24/2004	5.990	6,255,064	0	0	0	0	0	49,200,000	01/26/2004
0005575		BAY CITY	MI		03/16/2004	5.570	1,218,827	0	0	0	0	0	2,370,000	02/25/2004
0005579		SAN RAFAEL	CA		01/20/2004	5.950	2,393,506	0	0	0	0	0	5,440,000	12/08/2003
0005588		GILBERT	AZ		02/04/2004	4.750	361,867	0	0	0	0	0	5,160,000	01/03/2004
0005589		OGDEN	NY		01/22/2004	5.830	1,352,844	0	0	0	0	0	4,850,000	11/17/2003
0005592		MARIETTA	GA		02/18/2004	5.800	1,206,422	0	0	0	0	0	4,500,000	01/05/2004

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0005601		SAN RAFAEL	CA		01/27/2004	4.790	285,418	0	0	0	0	0	5,040,000	12/19/2003
0005604		BOHEMIA	NY		03/03/2004	6.140	2,137,767	0	0	0	0	0	4,700,000	01/13/2004
0005605		BETHPAGE	NY		02/23/2004	5.590	8,717,731	0	0	0	0	0	15,850,000	04/01/2004
0005609		SACRAMENTO	CA		01/27/2004	5.110	3,482,319	0	0	0	0	0	11,700,000	11/20/2003
0005622		NEWNAN	GA		02/13/2004	5.900	1,539,859	0	0	0	0	0	3,165,000	01/30/2004
0005627		SACRAMENTO	CA		01/27/2004	5.110	4,542,056	0	0	0	0	0	16,500,000	01/06/2004
0005638		SACRAMENTO	CA		02/27/2004	5.290	1,103,767	0	0	0	0	0	2,480,000	02/02/2004
0005640		ELK GROVE	CA		03/04/2004	5.290	2,365,252	0	0	0	0	0	5,160,000	02/02/2004
0005642		WESTLAND	MI		03/31/2004	4.930	5,072,466	0	0	0	0	0	11,600,000	02/12/2004
0005645		FRAZER	PA		10/14/2004	6.510	4,080,204	0	0	0	0	0	7,200,000	07/15/2004
0005663		HAUPPAUGE	NY		04/15/2004	4.375	1,593,113	0	0	0	0	0	3,500,000	03/01/2004
0005670		OKLAHOMA CITY	OK		05/06/2004	4.500	486,101	0	0	0	0	0	4,600,000	03/25/2004
0005676		SEATTLE	WA		04/08/2004	5.570	1,155,249	0	0	0	0	0	3,450,000	03/01/2004
0005678		WEST PALM BEACH	FL		04/12/2004	5.780	1,409,347	0	0	0	0	0	5,800,000	03/11/2004
0005683		WINTER HAVEN	FL		03/31/2004	5.390	831,062	0	0	0	0	0	2,925,000	02/20/2004
0005691		STAMFORD	CT		07/06/2004	5.800	6,443,296	0	0	0	0	0	13,500,000	06/01/2004
0005696		LAS VEGAS	NV		05/12/2004	5.570	1,958,847	0	0	0	0	0	4,390,000	11/09/2003
0005701		SANTA CLARITA	CA		06/09/2004	5.530	1,187,138	0	0	0	0	0	3,200,000	05/04/2004
0005703		STUDIO CITY	CA		05/18/2004	4.660	1,680,563	0	0	0	0	0	7,000,000	04/16/2004
0005705		SACRAMENTO	CA		05/14/2004	4.570	2,744,291	0	0	0	0	0	9,700,000	03/16/2004
0005706		TAYLORSVILLE	UT		05/21/2004	5.260	1,050,495	0	0	0	0	0	2,290,000	04/05/2004
0005709		OCALA	FL		03/31/2004	6.770	1,305,166	0	0	0	0	0	3,295,000	02/20/2004
0005710		GREENWOOD VILLAGE	CO		05/20/2004	5.120	989,769	0	0	0	0	0	8,600,000	06/30/2004
0005715		SANTA ROSA	CA		05/14/2004	4.630	2,334,999	0	0	0	0	0	8,000,000	03/29/2004
0005716		NORTH HOLLYWOOD	CA		05/18/2004	4.690	840,880	0	0	0	0	0	2,700,000	04/16/2004
0005717		VALLEY VILLAGE	CA		05/18/2004	4.690	840,880	0	0	0	0	0	2,880,000	04/16/2004
0005720		KNOXVILLE	TN		06/29/2004	4.870	1,057,974	0	0	0	0	0	4,100,000	08/01/2004
0005723		MCMURRAY	PA		11/19/2004	5.310	3,256,081	0	0	0	0	0	8,795,000	10/18/2004
0005725		ORANGE	CA		06/02/2004	4.650	2,230,543	0	0	0	0	0	4,750,000	04/15/2004
0005727		WINTER HAVEN	FL		06/04/2004	5.720	1,771,309	0	0	0	0	0	4,330,000	05/16/2004
0005732		LAKEWOOD	WA		04/05/2005	6.270	2,349,874	0	0	0	0	0	5,600,000	10/13/2004
0005733		FARMINGDALE	NY		06/29/2004	5.030	425,852	0	0	0	0	0	5,815,000	05/12/2004
0005734		MIAMI	FL		11/19/2004	5.460	4,221,737	0	0	0	0	0	9,200,000	10/20/2004
0005735		INGLEWOOD	CA		06/25/2004	5.375	2,448,443	0	0	0	0	0	4,950,000	06/01/2004
0005736		INGLEWOOD	CA		06/25/2004	5.375	2,279,561	0	0	0	0	0	4,950,000	06/01/2004
0005737		INGLEWOOD	CA		06/25/2004	5.375	3,431,824	0	0	0	0	0	6,660,000	06/01/2004
0005738		INGLEWOOD	CA		06/25/2004	5.375	2,393,555	0	0	0	0	0	6,670,000	06/01/2004
0005740		WESTMINSTER	CO		06/04/2004	4.780	9,208,268	0	0	0	0	0	18,200,000	04/15/2004
0005745		CAROL STREAM	IL		08/10/2004	6.070	725,035	0	0	0	0	0	1,680,000	05/24/2004
0005754		ANTIOCH	CA		08/30/2005	6.270	9,328,484	0	0	0	0	0	23,000,000	05/23/2005
0005756		ELK GROVE	CA		01/04/2006	6.350	1,752,205	0	0	0	0	0	8,200,000	11/07/2005
0005765		SAN DIEGO	CA		07/14/2004	5.840	1,174,502	0	0	0	0	0	5,650,000	05/10/2004
0005771		BARTLETT	TN		06/15/2004	4.850	669,011	0	0	0	0	0	5,475,000	04/09/2004
0005774		MELVILLE	NY		08/19/2005	6.330	17,831,269	0	0	0	0	0	33,215,000	02/09/2005
0005776		CARLSBAD	CA		09/10/2004	5.850	6,112,844	0	0	0	0	0	20,600,000	07/22/2004
0005779		LORTON	VA		06/24/2004	5.270	3,102,683	0	0	0	0	0	6,400,000	05/17/2004
0005780		STERLING	VA		06/24/2004	5.270	2,466,173	0	0	0	0	0	4,800,000	06/30/2004
0005783		FRESNO	CA		12/08/2004	6.240	3,733,681	0	0	0	0	0	8,250,000	07/08/2004
0005786		TUALATIN	OR		06/16/2004	5.910	657,451	0	0	0	0	0	1,800,000	05/17/2004
0005802		NORTHPORT	NY		07/20/2004	5.710	2,141,997	0	0	0	0	0	8,660,000	06/01/2004
0005804		BOISE	ID		08/25/2004	6.220	2,475,552	0	0	0	0	0	5,775,000	07/20/2004
0005807		DENVER	CO		07/13/2004	5.730	928,699	0	0	0	0	0	2,160,000	05/28/2004
0005810		SALT LAKE CITY	UT		07/06/2004	5.420	2,493,779	0	0	0	0	0	6,170,000	05/25/2004
0005819		PACOIMA	CA		07/22/2004	5.850	2,078,387	0	0	0	0	0	4,185,000	06/15/2004
0005825		CINCINNATI	OH		09/02/2004	5.760	1,516,636	0	0	0	0	0	3,350,000	07/02/2004
0005841		ST AUGUSTINE	FL		09/30/2004	4.660	988,808	0	0	0	0	0	7,200,000	08/08/2004
0005844		SALT LAKE CITY	UT		09/02/2004	5.920	1,224,626	0	0	0	0	0	2,335,000	07/14/2003
0005850		MIAMI	FL		08/03/2004	5.430	578,052	0	0	0	0	0	2,600,000	07/28/2004
0005851		SAVANNAH	GA		07/15/2005	6.220	11,216,816	0	0	0	0	0	20,250,000	07/01/2005
0005852		STOCKTON	CA		09/30/2004	6.010	2,250,177	0	0	0	0	0	10,430,000	07/20/2004
0005853		SALT LAKE CITY	UT		08/17/2004	6.100	1,444,199	0	0	0	0	0	4,785,000	06/25/2004
0005858		ONTARIO	CA		12/10/2004	6.540	1,061,403	0	0	0	0	0	2,475,000	08/12/2004
0005869		MIAMI	FL		01/03/2005	5.250	2,224,905	0	0	0	0	0	3,957,000	11/17/2004

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0005870		METAIRIE	LA		08/19/2004	5.130	1,047,862	0	0	0	0	0	10,000,000	07/26/2004
0005880		PORT ORANGE	FL		09/28/2004	5.950	1,198,064	0	0	0	0	0	3,470,000	08/07/2004
0005882		RENTON	WA		02/02/2005	5.800	1,623,995	0	0	0	0	0	3,701,000	01/09/2005
0005887		JACKSONVILLE	FL		10/18/2004	5.400	4,323,612	0	0	0	0	0	7,500,000	07/19/2004
0005892		CORONA	CA		09/24/2004	5.230	1,417,482	0	0	0	0	0	4,560,000	08/16/2004
0005896		CHARLOTTE	NC		10/19/2004	5.800	4,141,495	0	0	0	0	0	9,000,000	09/03/2004
0005899		BEAVERTON	OR		03/04/2005	5.880	3,360,132	0	0	0	0	0	5,589,000	02/28/2005
0005901		VALLEY VIEW	OH		11/11/2004	5.170	3,934,950	0	0	0	0	0	7,420,000	09/27/2004
0005907		ALPHARETTA	GA		10/21/2004	5.920	1,093,478	0	0	0	0	0	3,750,000	10/01/2004
0005909		CENTERVILLE	OH		11/24/2004	5.250	4,683,664	0	0	0	0	0	8,915,000	09/14/2004
0005911		SAN JOSE	CA		01/30/2006	6.060	9,407,166	0	0	0	0	0	23,500,000	09/20/2005
0005915		CANANDAIGUA	NY		11/18/2004	5.760	2,044,917	0	0	0	0	0	3,650,000	10/07/2004
0005916		VISALIA	CA		11/04/2004	5.990	1,727,313	0	0	0	0	0	4,000,000	09/13/2004
0005919		RENO	NV		09/07/2007	5.560	3,216,692	0	8,337	0	0	0	6,250,000	09/27/2004
0005924		ISLANDIA	NY		01/03/2005	5.480	4,073,482	0	0	0	0	0	10,235,000	10/30/2004
0005927		NORTH LAS VEGAS	NV		11/11/2004	5.790	1,532,766	0	0	0	0	0	3,100,000	09/24/2004
0005940		FARMINGTON	UT		12/02/2004	5.390	1,373,423	0	0	0	0	0	3,200,000	10/01/2004
0005941		MACEDONIA	OH		01/03/2005	5.330	1,484,175	0	0	0	0	0	2,865,000	11/07/2004
0005942		UPLAND	CA		11/15/2005	5.960	31,417,240	0	0	0	0	0	85,000,000	10/10/2005
0005943		COMMERCE	CA		11/16/2004	5.250	3,115,076	0	0	0	0	0	7,250,000	10/11/2004
0005949		COEUR D ALENE	ID		01/07/2005	5.400	3,482,020	0	0	0	0	0	6,029,000	11/10/2004
0005953		EDEN PRAIRIE	MN		12/16/2004	5.750	7,073,625	0	0	0	0	0	12,900,000	10/29/2004
0005958		ARLINGTON	TX		01/18/2005	5.190	3,636,411	0	0	0	0	0	6,243,000	12/02/2004
0005963		SANTA ROSA	CA		01/10/2005	5.300	2,346,748	0	0	0	0	0	3,945,000	11/11/2004
0005964		ST. PAUL	MN		12/21/2005	5.400	1,285,986	0	0	0	0	0	8,050,000	12/01/2005
0005970		ALPHARETTA	GA		01/03/2005	6.060	2,065,534	0	0	0	0	0	3,431,000	11/24/2004
0005978		MILLINGTON	TN		01/13/2005	5.540	1,829,582	0	0	0	0	0	3,341,000	01/01/2005
0005979		SILVERDALE	WA		05/06/2005	5.290	6,667,265	0	0	0	0	0	12,800,000	02/01/2005
0005980		SAN JOSE	CA		01/12/2005	5.120	1,620,350	0	0	0	0	0	3,150,000	12/01/2004
0005982		WOODBURY	MN		01/03/2005	5.150	23,769,353	0	0	0	0	0	44,000,000	12/01/2004
0005986		RENO	NV		01/12/2005	4.730	14,500,000	0	0	0	0	0	22,800,000	10/27/2004
0005988		LOS ANGELES	CA		04/25/2005	5.760	6,243,937	0	0	0	0	0	14,100,000	02/18/2005
0005992		SANTA CLARITA	CA		03/01/2005	5.120	2,497,501	0	0	0	0	0	4,100,000	12/29/2004
0005993		CARLSBAD	CA		01/03/2005	5.600	2,246,998	0	0	0	0	0	11,864,000	11/29/2004
0005995		SPRINGFIELD	VA		01/21/2005	5.560	5,649,047	0	0	0	0	0	9,226,000	12/10/2004
0006002		CHESAPEAKE	VA		03/01/2005	5.540	542,203	0	0	0	0	0	1,152,000	12/22/2004
0006004		INCLINE VILLAGE	NV		03/01/2005	5.840	1,816,244	0	0	0	0	0	3,495,000	12/21/2004
0006005		SACRAMENTO	CA		03/01/2005	5.140	2,893,085	0	0	0	0	0	7,169,000	01/05/2005
0006006		ELK GROVE	CA		01/03/2005	5.470	6,108,670	0	0	0	0	0	11,260,000	12/13/2004
0006007		HORN LAKE	MS		01/28/2005	5.700	1,102,565	0	0	0	0	0	2,014,000	11/27/2004
0006010		LEXINGTON	KY		02/07/2005	5.440	1,136,641	0	0	0	0	0	2,410,000	01/04/2005
0006011		CHATTANOOGA	TN		03/03/2005	5.520	1,850,956	0	0	0	0	0	3,027,000	01/26/2005
0006014		SACRAMENTO	CA		07/20/2005	5.990	1,387,300	0	0	0	0	0	4,760,000	01/06/2005
0006028		TIGARD	OR		04/07/2005	5.390	1,140,444	0	0	0	0	0	3,260,000	03/09/2005
0006029		READING	PA		01/09/2006	5.960	5,854,143	0	0	0	0	0	15,200,000	04/13/2005
0006034		SPRINGFIELD	OR		03/01/2005	5.680	3,690,800	0	0	0	0	0	7,000,000	12/23/2004
0006035		ATLANTA	GA		04/08/2005	5.210	2,256,974	0	0	0	0	0	5,500,000	02/03/2005
0006036		WESTON	FL		04/06/2005	5.210	1,776,776	0	0	0	0	0	5,890,000	02/23/2005
0006038		LIVINGSTON	NJ		03/01/2005	5.610	1,644,144	0	0	0	0	0	4,298,000	01/18/2005
0006051		SALEM	OR		03/12/2005	5.170	3,301,788	0	0	0	0	0	5,104,000	01/04/2005
0006052		LARGO	FL		03/07/2005	5.670	2,098,729	0	0	0	0	0	4,500,000	05/01/2005
0006056		SANTA FE SPRINGS	CA		01/26/2005	5.150	7,250,000	0	0	0	0	0	11,401,000	01/06/2005
0006059		NORFOLK	VA		12/20/2005	5.770	4,023,956	0	0	0	0	0	9,000,000	08/22/2005
0006061		NEWTOWN	PA		03/16/2005	5.530	5,170,479	0	0	0	0	0	11,450,000	02/04/2005
0006063		CLACKAMAS	OR		05/03/2005	5.500	3,147,801	0	0	0	0	0	6,400,000	03/08/2005
0006066		SOUTHAVEN	MS		05/17/2005	5.520	17,370,112	0	0	0	0	0	37,000,000	04/21/2005
0006073		NEW YORK	NY		04/20/2005	5.210	4,414,231	0	0	0	0	0	19,900,000	02/24/2005
0006075		CORONA	CA		06/07/2005	5.410	3,952,938	0	0	0	0	0	8,950,000	03/22/2005
0006077		TAQUESTA	FL		04/20/2005	5.840	2,207,237	0	0	0	0	0	4,450,000	03/02/2005
0006079		KENNESAW	GA		05/16/2005	5.400	8,678,164	0	0	0	0	0	14,300,000	03/09/2005
0006083		SALT LAKE CITY	UT		04/15/2005	5.440	1,363,069	0	0	0	0	0	4,750,000	02/25/2005
0006088		LINCOLN	NE		04/18/2005	5.310	7,182,570	0	0	0	0	0	13,500,000	03/01/2005
0006090		ST PETERSBURG	FL		04/25/2005	5.030	2,497,346	0	0	0	0	0	5,600,000	03/04/2005

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0006091		ST PETERSBURG	FL		04/25/2005	5.030	2,323,257	0	0	0	0	0	5,600,000	03/04/2005
0006094		MERRIAM	KS		04/19/2005	5.510	4,123,997	0	0	0	0	0	7,100,000	02/11/2005
0006095		SEATTLE	WA		04/22/2005	5.370	4,850,117	0	0	0	0	0	8,835,000	02/23/2005
0006107		SHREVEPORT	LA		12/08/2005	5.780	10,526,256	0	0	0	0	0	22,000,000	11/01/2005
0006115		BRENTWOOD	MD		06/27/2005	5.570	4,498,816	0	0	0	0	0	8,400,000	03/26/2005
0006128		LINCOLN	NE		10/02/2006	5.580	2,946,480	0	0	0	0	0	7,650,000	08/14/2006
0006132		SUWANEE	GA		05/03/2005	4.990	2,764,835	0	0	0	0	0	8,250,000	03/20/2005
0006133		PRINCETON	NJ		05/23/2005	5.300	4,929,021	0	0	0	0	0	9,500,000	03/20/2005
0006140		JENSEN BEACH	FL		09/07/2007	5.540	7,726,636	0	43,774	0	0	0	15,100,000	04/15/2005
0006143		BELLEVUE	WA		05/27/2005	5.610	2,800,000	0	0	0	0	0	10,100,000	04/13/2005
0006144		RIVERSIDE	CA		05/23/2005	5.210	2,365,449	0	0	0	0	0	6,200,000	04/08/2005
0006147		LAUREL	MD		06/01/2005	5.440	4,140,719	0	0	0	0	0	7,900,000	03/08/2005
0006151		ROCKVILLE	MD		05/18/2005	5.640	5,392,873	0	0	0	0	0	13,500,000	04/08/2005
0006153		SILVER SPRING	MD		05/16/2005	5.390	2,062,003	0	0	0	0	0	6,600,000	04/22/2005
0006155		BELTSVILLE	MD		05/16/2005	5.490	4,133,833	0	0	0	0	0	7,800,000	03/14/2005
0006168		ANAHEIM	CA		05/25/2005	5.820	1,009,501	0	0	0	0	0	3,600,000	04/15/2005
0006173		OMAHA	NE		05/16/2005	5.510	4,041,400	0	0	0	0	0	6,140,000	04/05/2005
0006175		PARAMOUNT	CA		07/01/2005	5.440	6,756,204	0	0	0	0	0	17,800,000	05/31/2005
0006178		OMAHA	NE		05/19/2005	5.590	3,378,736	0	0	0	0	0	5,500,000	04/01/2005
0006183		LAKEVILLE	MN		10/12/2005	5.920	1,972,480	0	0	0	0	0	4,665,000	08/20/2005
0006184		MOORPARK	CA		06/01/2005	5.430	3,013,460	0	0	0	0	0	8,000,000	04/28/2005
0006185		PORTLAND	OR		04/26/2005	5.700	1,043,888	0	0	0	0	0	1,940,000	03/15/2005
0006187		SOUTH SALT LAKE CITY	UT		11/01/2005	5.990	1,601,090	0	0	0	0	0	2,850,000	09/29/2005
0006190		MANHEIM TOWNSHIP	PA		09/07/2007	5.570	7,512,146	0	47,634	0	0	0	12,800,000	04/22/2005
0006192		MIRA LOMA	CA		05/25/2005	5.390	5,175,201	0	0	0	0	0	12,700,000	04/26/2005
0006193		MIRA LOMA	CA		05/25/2005	5.390	6,284,229	0	0	0	0	0	16,000,000	04/26/2005
0006196		TORRANCE	CA		06/01/2005	5.560	1,828,049	0	0	0	0	0	4,810,000	05/09/2005
0006197		VICTORVILLE	CA		10/01/2005	6.020	1,945,193	0	0	0	0	0	5,300,000	09/01/2005
0006203		LACY	WA		06/29/2006	5.900	3,021,188	0	0	0	0	0	9,000,000	03/17/2006
0006205		BRENTWOOD	MO		08/15/2005	5.150	3,069,728	0	0	0	0	0	9,725,000	06/10/2005
0006211		HARRISON TOWNSHIP	MI		08/01/2005	5.320	7,432,408	0	0	0	0	0	12,000,000	05/19/2005
0006214		BEAVERTON	OR		08/24/2005	5.670	1,706,674	0	0	0	0	0	4,770,000	04/08/2005
0006215		FREDERICK	MD		08/05/2005	5.270	5,856,289	0	0	0	0	0	11,300,000	04/22/2005
0006220		CHARLOTTE	NC		06/20/2005	5.660	670,626	0	0	0	0	0	1,670,000	04/20/2005
0006223		RALEIGH	NC		08/24/2005	5.160	1,497,285	0	0	0	0	0	2,740,000	08/12/2005
0006229		SALT LAKE CITY	UT		06/22/2005	5.330	3,507,893	0	0	0	0	0	7,400,000	04/26/2005
0006230		NORTH SALT LAKE	UT		08/31/2005	5.900	562,065	0	0	0	0	0	1,290,000	05/01/2005
0006232		VALENCIA	CA		07/27/2005	5.610	1,667,395	0	0	0	0	0	3,135,000	05/18/2005
0006237		ROCKLIN	CA		06/13/2005	5.250	6,304,287	0	0	0	0	0	11,000,000	04/27/2005
0006243		MELVILLE	NY		06/21/2005	5.560	3,820,024	0	0	0	0	0	7,090,000	04/15/2005
0006246		SAN DIEGO	CA		06/27/2005	5.110	926,835	0	0	0	0	0	6,200,000	04/27/2005
0006247		FAIRFAX	VA		07/18/2005	5.340	4,557,091	0	0	0	0	0	12,000,000	06/15/2005
0006252		TUSCON	AZ		06/17/2005	5.370	1,417,139	0	0	0	0	0	2,900,000	05/03/2005
0006255		ENGLEWOOD	CO		07/01/2005	5.670	1,360,003	0	0	0	0	0	3,100,000	04/28/2005
0006257		PLYMOUTH	MN		06/20/2006	5.930	2,357,071	0	0	0	0	0	5,670,000	03/16/2006
0006269		CARLSTADT	NJ		08/03/2005	4.940	2,726,646	0	0	0	0	0	7,100,000	04/27/2005
0006271		ANN ARBOR	MI		07/21/2005	5.450	4,555,892	0	0	0	0	0	7,430,000	05/12/2005
0006277		SACRAMENTO	CA		06/10/2005	5.240	5,980,235	0	0	0	0	0	14,900,000	05/06/2005
0006280		LAWRENCESVILLE	GA		07/13/2005	5.110	2,260,187	0	0	0	0	0	8,600,000	05/23/2005
0006284		SPOKANE	WA		07/19/2005	5.250	3,370,119	0	0	0	0	0	6,000,000	05/17/2005
0006287		CINCINNATI	OH		08/11/2005	5.500	7,088,591	0	0	0	0	0	11,330,000	06/23/2005
0006290		STERLING	VA		07/01/2005	5.180	3,621,524	0	0	0	0	0	8,190,000	06/06/2005
0006316		PORT WENTWORTH	GA		03/09/2006	5.750	5,091,331	0	0	0	0	0	10,200,000	01/26/2006
0006317		SAVANNAH	GA		03/09/2006	5.750	3,093,928	0	0	0	0	0	6,250,000	01/26/2006
0006327		SEATTLE	WA		08/02/2005	5.530	10,154,535	0	0	0	0	0	15,900,000	06/01/2005
0006329		SALEM	OR		07/28/2005	5.120	4,155,340	0	0	0	0	0	6,750,000	06/23/2005
0006330		NEW ORLEANS	LA		08/08/2005	5.350	9,838,251	0	0	0	0	0	35,800,000	07/01/2005
0006332		Studio City	CA		08/02/2005	5.700	1,897,804	0	0	0	0	0	3,850,000	06/06/2005
0006335		SANTA FE SPRINGS	CA		09/14/2005	5.020	4,031,345	0	0	0	0	0	8,300,000	07/19/2005
0006336		LEXINGTON	KY		08/15/2005	5.090	1,177,812	0	0	0	0	0	2,900,000	07/08/2005
0006344		CHARLOTTE	NC		08/04/2005	5.300	3,826,978	0	0	0	0	0	7,000,000	07/06/2005
0006347		BALA CYNWYD	PA		08/11/2005	5.180	3,104,358	0	0	0	0	0	6,000,000	06/30/2005
0006348		BEDFORD	NH		08/26/2005	5.170	3,713,667	0	0	0	0	0	7,000,000	06/29/2005

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0006350		CHARLOTTE	NC		08/04/2005	5.300	5,682,404	0	0	0	0	0	9,500,000	07/06/2005
0006355		OAKLAND TOWNSHIP	MI		09/20/2005	5.140	13,853,545	0	0	0	0	0	23,000,000	07/07/2005
0006356		QUEEN CREEK	AZ		09/06/2005	5.000	1,166,162	0	0	0	0	0	6,300,000	07/22/2005
0006357		KENNESAW	GA		08/29/2005	5.110	2,568,490	0	0	0	0	0	9,275,000	07/29/2005
0006361		CHAMPAIGN	IL		11/30/2005	5.800	1,939,850	0	0	0	0	0	4,600,000	09/30/2005
0006362		CHESTERFIELD	MO		12/20/2005	5.800	2,656,203	0	0	0	0	0	5,715,000	12/01/2005
0006365		CHATSWORTH	CA		09/09/2005	4.880	221,773	0	0	0	0	0	6,170,000	07/28/2005
0006366		CALABASAS	CA		09/09/2005	4.880	240,305	0	0	0	0	0	8,500,000	07/21/2005
0006367		LAS VEGAS	NV		11/14/2005	5.300	1,409,050	0	0	0	0	0	3,975,000	08/30/2005
0006368		NASHVILLE	TN		10/01/2005	5.330	867,738	0	0	0	0	0	3,300,000	08/03/2005
0006379		NASHVILLE	TN		10/07/2005	5.380	1,032,888	0	0	0	0	0	3,475,000	07/28/2005
0006390		BROADVIEW HEIGHTS	OH		12/07/2005	5.800	965,757	0	0	0	0	0	2,900,000	09/26/2005
0006392		SARASOTA	FL		09/14/2005	5.190	1,155,860	0	0	0	0	0	3,320,000	08/01/2005
0006410		FEDERAL WAY	WA		10/01/2005	5.620	1,173,879	0	0	0	0	0	3,700,000	08/11/2005
0006412		GILBERT	AZ		07/30/2004	6.870	1,077,172	0	0	0	0	0	2,650,000	08/04/2005
0006421		BURIEN	WA		08/31/2005	5.380	1,586,064	0	0	0	0	0	2,600,000	08/12/2005
0006422		SAVANNAH	GA		08/29/2006	5.750	9,193,016	0	0	0	0	0	17,455,000	05/16/2006
0006424		SACRAMENTO	CA		09/16/2005	5.160	4,394,592	0	0	0	0	0	11,600,000	08/03/2005
0006428		SALT LAKE CITY	UT		10/11/2005	5.310	5,564,482	0	0	0	0	0	14,500,000	09/14/2005
0006433		ORANGE PARK	FL		11/07/2005	5.590	1,806,445	0	0	0	0	0	3,200,000	03/20/2005
0006442		BRIDGEWATER	NJ		11/29/2005	5.250	8,308,918	0	0	0	0	0	17,200,000	10/05/2005
0006445		SACRAMENTO	CA		09/22/2005	5.550	20,092,712	0	0	0	0	0	34,447,059	08/23/2005
0006447		RIVERVIEW	FL		12/12/2005	5.730	968,747	0	0	0	0	0	2,275,000	10/12/2005
0006454		CHARLOTTE	NC		01/12/2006	5.460	2,082,674	0	0	0	0	0	4,100,000	09/23/2005
0006457		PORTLAND	OR		01/06/2006	5.420	12,490,473	0	0	0	0	0	20,400,000	10/25/2005
0006458		SACRAMENTO	CA		09/22/2005	1.462	7,897,395	0	0	0	0	0	14,352,941	08/23/2005
0006461		GREENVILLE	TN		01/17/2006	5.830	1,136,712	0	0	0	0	0	2,535,000	12/22/2005
0006471		CARMICHAEL	CA		02/01/2006	5.120	11,098,667	0	0	0	0	0	26,500,000	10/21/2005
0006477		FAIRFIELD	OH		12/29/2005	5.640	1,774,213	0	0	0	0	0	3,125,000	11/02/2005
0006479		PHILADELPHIA	PA		05/22/2006	6.040	3,496,758	0	0	0	0	0	5,650,000	04/15/2006
0006488		BRANDON	FL		11/28/2005	5.480	5,547,200	0	0	0	0	0	10,500,000	10/14/2005
0006490		HOUSTON	TX		11/01/2005	5.410	1,903,870	0	0	0	0	0	3,515,000	09/30/2005
0006491		MIRAMAR	FL		12/05/2005	5.490	2,521,976	0	0	0	0	0	5,900,000	10/12/2005
0006495		BELCAMP	MD		12/01/2005	5.580	6,431,341	0	0	0	0	0	10,400,000	11/14/2005
0006496		LINTHICUM	MD		12/01/2005	5.580	3,479,598	0	0	0	0	0	5,900,000	11/14/2005
0006497		LINTHICUM	MD		12/01/2005	5.580	4,370,633	0	0	0	0	0	7,400,000	11/14/2005
0006502		TAMPA	FL		01/20/2006	5.990	3,843,013	0	0	0	0	0	7,910,000	12/10/2005
0006503		MILWAUKIE	OR		11/15/2005	5.580	5,938,251	0	0	0	0	0	9,550,000	10/28/2005
0006505		WEST CHESTER	OH		12/19/2005	6.340	4,979,444	0	0	0	0	0	9,900,000	11/01/2005
0006518		BEAVERTON	OR		12/15/2005	5.620	3,582,819	0	0	0	0	0	8,175,000	10/28/2005
0006521		ITASCA	IL		02/02/2006	5.610	8,495,913	0	0	0	0	0	14,900,000	12/21/2005
0006525		SOUTH EUCLID	OH		11/01/2007	6.160	11,065,943	0	0	0	0	0	22,360,000	10/01/2007
0006534		CHANDLER	AZ		12/15/2005	6.020	1,205,991	0	0	0	0	0	2,370,000	05/03/2005
0006538		SUN VALLEY	CA		12/19/2005	5.620	3,634,729	0	0	0	0	0	9,100,000	11/11/2005
0006539		AVON	IN		02/03/2006	5.710	3,100,335	0	0	0	0	0	7,120,000	12/29/2005
0006540		MERCER ISLAND	WA		12/22/2005	6.600	4,795,694	0	0	0	0	0	15,750,000	10/07/2005
0006544		SANDY	UT		12/05/2005	5.820	3,098,862	0	0	0	0	0	6,600,000	11/17/2005
0006545		SEATTLE	WA		01/13/2006	5.690	5,007,725	0	0	0	0	0	13,000,000	11/15/2005
0006546		MAULDIN	SC		01/31/2006	5.880	1,448,570	0	0	0	0	0	3,400,000	09/20/2005
0006549		HOUSTON	TX		01/31/2006	5.890	3,292,476	0	0	0	0	0	6,050,000	12/16/2005
0006556		OLYMPIA	WA		01/13/2006	5.820	3,198,040	0	0	0	0	0	9,600,000	12/21/2005
0006557		MARLBORO	NJ		12/29/2005	5.630	15,684,895	0	0	0	0	0	24,800,000	11/14/2005
0006560		LAS VEGAS	NV		02/21/2006	5.870	16,714,637	0	0	0	0	0	28,000,000	01/18/2006
0006562		DENVER	CO		03/16/2006	5.690	2,306,715	0	0	0	0	0	7,025,000	01/26/2006
0006564		ORLANDO	FL		03/26/2007	6.210	6,941,236	0	0	0	0	0	11,000,000	01/04/2007
0006566		FT. MYERS	FL		02/08/2006	5.790	1,951,868	0	0	0	0	0	8,200,000	12/07/2005
0006567		BOYNTON BEACH	FL		02/06/2006	5.880	912,771	0	0	0	0	0	5,925,000	01/12/2006
1000100		MYRTLE BEACH	SC		04/05/2006	5.800	3,740,294	0	0	0	0	0	7,100,000	12/29/2005
1000156		SPRINGFIELD	MO		02/13/2006	5.660	1,696,885	0	0	0	0	0	3,040,000	12/23/2005
1000169		WASHINGTON	DC		02/06/2006	5.660	1,556,775	0	0	0	0	0	2,740,000	01/17/2006
1000170		APPLE VALLEY	MN		03/02/2007	5.850	7,579,036	0	0	0	0	0	12,240,000	02/01/2007
1000172		ORMOND BEACH	FL		04/18/2006	6.010	791,136	0	0	0	0	0	4,140,000	02/14/2006
1000173		ORMOND BEACH	FL		04/18/2006	6.010	2,848,090	0	0	0	0	0	8,800,000	02/14/2006

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000174		ORMOND BEACH	FL		04/18/2006	6.010	1,147,147	0	0	0	0	0	3,180,000	02/14/2006
1000175		ORMOND BEACH	FL		04/18/2006	6.010	1,780,056	0	0	0	0	0	5,060,000	02/14/2006
1000176		VANCOUVER	WA		01/10/2006	5.460	14,300,000	0	0	0	0	0	22,420,000	10/19/2005
1000179		SACRAMENTO	CA		01/27/2006	5.640	4,493,810	0	0	0	0	0	9,000,000	12/06/2005
1000180		SACRAMENTO	CA		01/27/2006	5.640	3,796,137	0	0	0	0	0	7,950,000	12/06/2005
1000181		SAN CLEMENTE	CA		02/15/2006	5.720	3,406,042	0	0	0	0	0	8,600,000	01/11/2006
1000182		OLYPHANT BOROUGH	PA		02/22/2006	5.510	8,115,784	0	0	0	0	0	16,960,000	12/18/2005
1000183		PLAINS TOWNSHIP	PA		10/13/1983	5.610	1,692,559	0	0	0	0	0	3,655,000	12/22/2005
1000184		NORMAN	OK		02/03/2006	5.430	1,707,752	0	0	0	0	0	8,300,000	01/01/2006
1000186		ORLANDO	FL		01/30/2006	5.780	1,946,148	0	0	0	0	0	4,700,000	01/13/2006
1000194		LAS VEGAS	NV		12/13/2010	5.570	6,661,442	0	0	0	0	0	11,835,000	01/09/2006
1000195		PAPILLION	NE		02/10/2006	5.580	2,398,212	0	0	0	0	0	5,950,000	01/11/2006
1000197		FAIRFIELD	CT		02/28/2006	5.730	941,485	0	0	0	0	0	4,018,000	01/02/2006
1000200		ARLINGTON	TX		02/14/2006	5.750	1,491,066	0	0	0	0	0	2,550,000	12/22/2005
1000203		BEND	OR		05/23/2006	5.870	860,606	0	0	0	0	0	3,300,000	03/21/2006
1000208		LOGAN	UT		05/25/2006	5.790	2,577,811	0	0	0	0	0	4,240,000	01/23/2006
1000209		UPPER SALFORD TOWNSHIP	PA		11/21/2006	6.130	9,075,129	0	0	0	0	0	15,670,000	05/01/2006
1000216		SHERMAN	TX		02/10/2006	5.800	2,046,971	0	0	0	0	0	3,500,000	12/21/2005
1000217		TEMPE	AZ		04/07/2006	5.580	4,523,559	0	0	0	0	0	7,220,000	01/10/2006
1000228		BOSTON	MA		02/01/2006	5.730	35,126,989	0	0	0	0	0	59,800,000	12/22/2005
1000229		CHARLOTTE	NC		12/19/2006	5.890	3,480,899	0	0	0	0	0	6,300,000	12/31/2006
1000231		WOODBURY	MN		04/11/2006	5.850	4,719,632	0	0	0	0	0	8,200,000	02/13/2006
1000243		FORT MILL	SC		04/30/2007	6.040	5,712,818	0	0	0	0	0	12,028,000	04/01/2007
1000250		COLUMBIA	SC		03/08/2006	5.890	9,422,898	0	0	0	0	0	17,700,000	01/30/2006
1000251		ROSEBURG	OR		03/24/2006	5.460	7,249,275	0	0	0	0	0	12,730,000	01/16/2006
1000252		TAYLORSVILLE	UT		09/15/2006	5.890	3,303,849	0	0	0	0	0	5,340,000	07/07/2006
1000256		VANCOUVER	WA		09/29/2006	5.970	3,787,530	0	0	0	0	0	6,820,000	02/16/2006
1000264		SUMMERVILLE	SC		05/09/2006	5.890	4,278,074	0	0	0	0	0	7,250,000	04/06/2006
1000270		JACKSONVILLE	FL		01/23/2006	6.170	2,000,070	0	0	0	0	0	3,400,000	01/10/2006
1000271		DENVER	CO		04/12/2006	5.850	2,831,779	0	0	0	0	0	4,575,000	03/01/2006
1000272		KIRKLAND	WA		03/23/2006	5.600	991,765	0	0	0	0	0	3,000,000	01/21/2006
1000274		VISTA	CA		04/05/2006	5.900	2,051,921	0	0	0	0	0	3,850,000	03/08/2006
1000281		WEST LAFEYETTE	IN		03/31/2006	5.360	49,684,560	0	0	0	0	0	100,200,000	01/27/2006
1000282		BATON ROUGE	LA		06/27/2006	5.440	5,484,707	0	0	0	0	0	9,500,000	01/27/2006
1000285		RALEIGH	NC		03/30/2006	5.940	7,288,534	0	0	0	0	0	13,500,000	02/22/2006
1000287		OWASSO	OK		04/13/2006	5.860	755,674	0	0	0	0	0	2,150,000	03/06/2006
1000288		FOLSOM	CA		04/25/2006	5.970	4,300,635	0	0	0	0	0	13,800,000	03/14/2006
1000292		PUYALLUP	WA		06/30/2006	5.840	1,927,563	0	0	0	0	0	3,625,000	03/10/2006
1000302		BROKEN ARROW	OK		04/17/2006	5.800	3,409,574	0	0	0	0	0	6,100,000	03/01/2006
1000306		SCOTTSDALE	AZ		04/26/2006	5.990	1,234,508	0	0	0	0	0	2,310,000	03/06/2006
1000308		LAS VEGAS	NV		12/18/2012	5.850	8,564,835	0	0	0	0	0	18,000,000	04/05/2006
1000310		ST. LOUIS	MO		05/23/2006	6.120	11,241,361	0	0	0	0	0	18,450,000	03/01/2006
1000315		POMONA	CA		04/03/2006	5.980	3,411,146	0	0	0	0	0	7,000,000	02/11/2006
1000316		VARIOUS	CA		05/22/2006	6.540	4,712,206	0	0	0	0	0	12,920,000	03/23/2006
1000320		RALEIGH	NC		04/27/2006	6.010	1,229,102	0	0	0	0	0	2,270,000	03/22/2006
1000323		ANAHIEM	CA		04/27/2006	6.150	3,452,338	0	0	0	0	0	6,340,000	03/24/2006
1000329		SOMERVILLE	MA		01/11/2008	6.620	9,107,052	0	0	0	0	0	14,740,000	11/01/2007
1000340		JACKSONVILLE	FL		05/02/2006	5.970	3,015,802	0	0	0	0	0	5,900,000	04/15/2006
1000351		ROSEVILLE	CA		06/08/2006	6.120	7,000,000	0	0	0	0	0	14,520,000	05/10/2006
1000360		GRAND FORKS	ND		09/06/2006	5.730	16,330,311	0	0	0	0	0	24,500,000	06/15/2006
1000361		FORT COLLINS	CO		07/03/2006	5.900	10,299,137	0	0	0	0	0	18,100,000	04/11/2006
1000362		COLORADO SPRINGS	CO		10/02/2006	5.650	7,939,911	0	0	0	0	0	18,500,000	07/20/2006
1000369		QUEENS	NY		06/20/2006	6.380	2,594,817	0	0	0	0	0	5,600,000	04/13/2006
1000378		KINGWOOD	TX		05/31/2006	6.070	2,900,339	0	0	0	0	0	4,425,000	04/20/2006
1000402		SHELTON	WA		06/27/2006	5.760	5,773,198	0	0	0	0	0	10,300,000	04/20/2006
1000403		DURHAM	NC		09/07/2007	5.640	3,732,239	0	21,712	0	0	0	6,900,000	04/26/2006
1000404		DURHAM	NC		09/07/2007	6.210	3,804,179	0	4,028	0	0	0	7,450,000	04/26/2006
1000409		LAYTON	UT		08/01/2006	5.960	21,110,849	0	0	0	0	0	29,500,000	06/08/2006
1000421		NORCO	CA		06/27/2006	6.270	3,085,711	0	0	0	0	0	4,900,000	06/07/2006
1000424		SAVANNAH	GA		03/30/2007	6.420	3,950,524	0	0	0	0	0	7,250,000	02/21/2007
1000425		SAVANNAH	GA		03/30/2007	6.420	6,237,670	0	0	0	0	0	11,700,000	02/21/2007
1000450		WEST VALLEY	UT		08/30/2007	6.170	25,371,979	0	0	0	0	0	55,400,000	08/13/2007
1000451		SALT LAKE CITY	UT		06/29/2006	6.120	9,316,084	0	0	0	0	0	16,000,000	05/15/2006

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000471		ELGIN	IL		06/30/2006	6.590	10,778,621	0	0	0	0	0	26,500,000	11/15/2005
1000488		KIRKLAND	WA		06/29/2006	6.250	1,042,088	0	0	0	0	0	3,200,000	04/06/2006
1000513		WHITE LAKE TOWN	MI		08/30/2006	6.360	3,411,356	0	0	0	0	0	5,950,000	07/12/2006
1000517		SPRINGFIELD TOWNSHIP	NJ		07/12/2006	6.470	2,425,198	0	0	0	0	0	4,850,000	05/01/2006
1000521		MECHANICVILLE	NY		08/28/2006	6.240	2,834,788	0	0	0	0	0	4,800,000	06/16/2006
1000524		HAYWARD	CA		07/26/2006	4.250	3,270,037	0	0	0	0	0	11,000,000	05/26/2006
1000527		TACOMA	WA		07/31/2007	6.440	14,581,565	0	0	0	0	0	22,000,000	07/09/2007
1000528		CHAPEL HILL	NC		05/09/2007	6.660	5,558,484	0	0	0	0	0	9,757,000	03/30/2007
1000534		DEKALB	IL		10/31/2007	6.750	5,995,402	0	0	0	0	0	9,600,000	07/01/2007
1000535		MATTHEWS	NC		04/17/2008	6.770	15,779,403	0	0	0	0	0	23,500,000	03/04/2008
1000542		CELEBRATION	FL		08/18/2006	6.500	15,151,017	0	0	0	0	0	28,100,000	07/01/2006
1000550		BROWNS SUMMIT	NC		02/05/2007	6.570	12,454,647	0	0	0	0	0	21,850,000	02/01/2007
1000571		TIGARD	OR		08/04/2006	6.080	4,711,588	0	0	0	0	0	9,400,000	06/20/2006
1000573		PLAINFIELD	IN		01/29/2007	6.210	21,150,463	0	0	0	0	0	34,950,000	08/24/2006
1000574		DALLAS	TX		07/28/2006	6.540	1,619,599	0	0	0	0	0	3,850,000	05/23/2006
1000595		ORLAND HILLS	IL		02/28/2007	5.730	7,859,942	0	0	0	0	0	11,530,000	07/11/2006
1000598		EAGAN	MN		08/01/2006	6.300	16,404,547	0	0	0	0	0	25,000,000	06/23/2006
1000608		WILMINGTON	NC		09/21/2006	6.510	5,888,860	0	0	0	0	0	12,780,000	08/09/2006
1000609		NORTH ATTLEBORO	MA		07/31/2008	6.550	5,063,164	0	0	0	0	0	9,130,000	05/07/2008
1000619		SEATTLE	WA		12/12/2006	5.820	7,723,757	0	0	0	0	0	14,000,000	10/20/2006
1000621		SALT LAKE CITY	UT		11/15/2006	6.060	1,752,452	0	0	0	0	0	2,735,000	12/01/2006
1000631		PORTLAND	OR		10/17/2006	6.490	1,629,243	0	0	0	0	0	3,200,000	09/13/2006
1000636		KUTZTOWN	PA		08/31/2006	6.370	2,248,046	0	0	0	0	0	7,400,000	07/06/2006
1000637		BETHLEHEM	PA		09/15/2006	6.430	1,131,562	0	0	0	0	0	3,750,000	06/29/2006
1000638		MT. POCONO	PA		08/31/2006	6.430	1,125,518	0	0	0	0	0	3,900,000	06/26/2006
1000639		LACEY	WA		12/21/2006	6.050	11,724,586	0	0	0	0	0	21,350,000	11/01/2006
1000641		LEAGUE CITY	TX		06/18/2007	6.370	8,050,962	0	0	0	0	0	13,500,000	04/21/2007
1000643		NEW YORK	NY		10/18/2006	6.390	1,224,376	0	0	0	0	0	2,500,000	08/24/2006
1000657		LAS VEGAS	NV		10/05/2006	5.680	4,574,978	0	0	0	0	0	17,800,000	07/25/2006
1000658		LAS VEGAS	NV		10/05/2006	7.000	2,301,649	0	0	0	0	0	4,950,000	07/25/2006
1000659		LAS VEGAS	NV		10/05/2006	5.680	2,012,991	0	0	0	0	0	4,100,000	07/25/2006
1000665		FORT WORTH	TX		12/21/2006	6.400	5,819,987	0	0	0	0	0	12,200,000	01/01/2007
1000669		JACKSONVILLE	FL		11/21/2006	6.110	3,910,915	0	0	0	0	0	6,635,000	10/23/2006
1000670		GLENDALE	AZ		10/06/2006	4.250	14,800,000	0	0	0	0	0	29,900,000	09/05/2006
1000672		GRAFTON	WI		02/01/2007	6.430	1,975,023	0	0	0	0	0	3,400,000	09/08/2006
1000673		ROUND ROCK	TX		11/07/2006	6.160	3,656,311	0	0	0	0	0	6,100,000	09/17/2006
1000675		EAST PROVIDENCE	RI		12/08/2006	6.270	2,644,185	0	0	0	0	0	11,000,000	08/29/2006
1000678		SUN VALLEY (ARLETA)	CA		10/26/2006	6.460	5,457,402	0	0	0	0	0	11,200,000	09/15/2006
1000683		LA JOLLA	CA		10/02/2006	6.500	1,761,640	0	0	0	0	0	4,400,000	08/15/2006
1000686		NEW WINDSOR	NY		10/27/2006	5.520	2,940,217	0	0	0	0	0	6,200,000	09/27/2006
1000689		AUSTIN	TX		12/29/2006	6.250	1,672,595	0	0	0	0	0	5,000,000	10/13/2006
1000690		HAUPPAUGE	NY		11/29/2006	6.330	6,980,078	0	0	0	0	0	10,200,000	09/15/2006
1000698		BELLEVUE	WA		09/27/2006	6.250	3,360,849	0	0	0	0	0	7,200,000	08/15/2006
1000702		FAIRFAX	VA		11/08/2006	4.960	3,234,998	0	0	0	0	0	11,100,000	10/12/2006
1000704		MILLINGTON	TN		11/01/2006	6.390	2,744,584	0	0	0	0	0	5,300,000	09/07/2006
1000708		GREENVILLE	SC		11/03/2006	6.130	4,653,858	0	0	0	0	0	13,100,000	09/06/2006
1000710		PISCATAWAY	NJ		03/23/2007	5.097	3,699,557	0	0	0	0	0	7,650,000	01/25/2007
1000718		GOODYEAR	AZ		10/30/2006	6.200	915,813	0	0	0	0	0	3,900,000	09/19/2006
1000721		CHESAPEAKE	VA		12/12/2006	5.890	1,707,611	0	0	0	0	0	3,050,000	12/01/2006
1000722		LOWELL	MA		12/07/2006	5.790	4,360,346	0	0	0	0	0	14,400,000	10/27/2006
1000725		ROSEVILLE	CA		11/27/2006	5.670	937,434	0	0	0	0	0	6,200,000	09/11/2006
1000727		SURPRISE	AZ		11/17/2006	5.800	2,868,816	0	0	0	0	0	11,300,000	10/02/2006
1000731		CHARLOTTE	NC		06/28/2007	6.170	12,812,611	0	0	0	0	0	25,200,000	04/25/2007
1000738		BRISTOL TOWNSHIP	PA		01/10/2007	5.970	11,913,291	0	0	0	0	0	19,900,000	11/23/2006
1000741		CHESAPEAKE	VA		12/07/2006	6.090	1,230,208	0	0	0	0	0	1,900,000	10/09/2006
1000747		SPARTANBURG	SC		08/23/2007	6.070	4,114,217	0	0	0	0	0	6,400,000	07/25/2007
1000755		SEATTLE	WA		11/30/2006	5.720	7,644,486	0	0	0	0	0	19,500,000	10/13/2006
1000766		WHEAT RIDGE	CO		12/18/2012	5.390	2,490,241	0	0	0	0	0	4,200,000	10/16/2006
1000781		EL CAJON	CA		02/15/2007	6.300	575,771	0	0	0	0	0	3,550,000	01/15/2007
1000789		SAN JOSE	CA		01/30/2007	6.360	3,317,595	0	0	0	0	0	5,700,000	11/02/2006
1000790		SAN JOSE	CA		02/05/2007	5.250	4,578,661	0	0	0	0	0	10,870,000	12/15/2006
1000791		FORT SMITH	AR		02/09/2007	6.100	2,301,011	0	0	0	0	0	4,270,000	10/27/2006
1000797		PHILADELPHIA	PA		10/15/2007	6.320	850,579	0	0	0	0	0	1,580,000	09/24/2007

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000802		COLUMBUS	OH		03/02/2007	6.110	2,348,168	0	0	0	0	0	4,200,000	12/07/2006
1000823		HILLIARD	OH		04/05/2007	5.650	2,732,784	0	0	0	0	0	4,450,000	01/17/2007
1000825		LAKE FOREST	CA		02/02/2007	4.940	8,164,443	0	0	0	0	0	14,300,000	01/01/2007
1000834		LEE'S SUMMIT	MO		01/25/2007	5.860	1,794,242	0	0	0	0	0	3,110,000	12/11/2006
1000841		HOUSTON	TX		01/30/2007	5.810	1,028,985	0	0	0	0	0	2,550,000	12/07/2006
1000845		INGLEWOOD	CA		02/22/2007	5.880	1,834,969	0	0	0	0	0	3,920,000	01/04/2007
1000851		EASLEY	SC		02/26/2007	5.730	3,631,199	0	0	0	0	0	12,670,000	01/10/2007
1000855		VANCOUVER	WA		03/07/2007	5.660	3,839,644	0	0	0	0	0	5,700,000	01/08/2007
1000859		SUMNER	WA		04/16/2007	6.110	3,781,852	0	0	0	0	0	7,600,000	02/12/2007
1000860		BURNSVILLE	MN		09/17/2007	5.820	3,232,909	0	0	0	0	0	5,500,000	07/06/2007
1000861		BURNSVILLE	MN		09/17/2007	5.820	2,155,273	0	0	0	0	0	3,700,000	07/06/2007
1000862		BURNSVILLE	MN		09/17/2007	5.820	3,367,614	0	0	0	0	0	5,420,000	07/06/2007
1000865		VANCOUVER	WA		03/07/2007	5.660	959,911	0	0	0	0	0	5,700,000	01/08/2007
1000873		HAYWARD	CA		11/29/2007	5.830	5,571,402	0	0	0	0	0	13,580,000	09/12/2007
1000878		LAS VEGAS	NV		04/25/2007	5.750	5,408,633	0	0	0	0	0	12,980,000	02/19/2007
1000882		SPRING HILL	FL		03/02/2007	5.960	1,564,678	0	0	0	0	0	2,500,000	01/23/2007
1000883		YAKIMA	WA		03/12/2007	5.870	3,992,890	0	0	0	0	0	5,920,000	02/23/2007
1000885		FREMONT	CA		01/08/2008	5.910	2,983,048	0	0	0	0	0	5,280,000	10/10/2007
1000887		OAKDALE	MN		03/05/2007	6.000	2,650,423	0	0	0	0	0	4,350,000	01/24/2007
1000891		LINCOLN	NE		03/15/2007	6.050	3,728,572	0	0	0	0	0	5,450,000	01/25/2007
1000892		ROCKLIN	CA		02/09/2007	5.990	2,846,054	0	0	0	0	0	6,410,000	12/21/2006
1000895		SALT LAKE CITY	UT		02/21/2007	5.890	1,290,316	0	0	0	0	0	2,020,000	01/19/2007
1000897		SARASOTA	FL		03/29/2007	6.210	4,012,044	0	0	0	0	0	6,600,000	02/21/2007
1000905		FREMONT	CA		03/04/2008	5.900	3,739,069	0	0	0	0	0	7,430,000	12/06/2007
1000911		SAVANNAH	GA		08/24/2007	5.720	9,405,777	0	0	0	0	0	17,150,000	07/11/2007
1000914		SELMA	TX		05/01/2007	5.620	3,543,544	0	0	0	0	0	9,605,000	01/09/2007
1000918		SACRAMENTO	CA		02/20/2007	5.720	2,370,260	0	0	0	0	0	4,400,000	01/12/2007
1000919		CLIFTON	NJ		02/01/2007	6.010	1,586,872	0	0	0	0	0	2,450,000	12/22/2006
1000920		BEND	OR		02/26/2007	5.980	3,093,327	0	0	0	0	0	6,680,000	11/01/2006
1000930		SOUTH JORDAN	UT		08/23/2007	6.740	3,403,037	0	0	0	0	0	6,800,000	03/02/2007
1000935		LAS VEGAS	NV		04/17/2007	6.360	6,669,848	0	0	0	0	0	13,120,000	03/07/2007
1000939		BEDFORD	NH		02/02/2007	6.650	15,126,363	0	0	0	0	0	26,862,000	01/10/2007
1000940		LAKE BUENA VISTA	FL		03/12/2007	5.790	2,372,907	0	0	0	0	0	11,150,000	02/02/2007
1000945		SACRAMENTO	CA		03/13/2007	5.850	3,672,547	0	0	0	0	0	8,250,000	01/23/2007
1000947		BEAVERTON	OR		04/26/2007	5.990	2,798,871	0	0	0	0	0	5,800,000	03/01/2007
1000950		JACKSONVILLE	FL		04/26/2007	5.250	2,292,743	0	0	0	0	0	3,830,000	03/05/2007
1000951		NORTH SALT LAKE	UT		03/21/2007	6.110	973,569	0	0	0	0	0	1,560,000	02/02/2007
1000956		DANVILLE	VA		03/06/2007	5.950	3,701,098	0	0	0	0	0	6,100,000	02/27/2007
1000959		SALT LAKE CITY	UT		04/09/2007	6.100	1,951,212	0	0	0	0	0	3,030,000	01/29/2007
1000961		FREDERICKSBURG	VA		06/12/2007	5.950	2,375,480	0	0	0	0	0	4,250,000	02/15/2007
1000962		FREDERICKSBURG	VA		06/12/2007	6.160	1,882,442	0	0	0	0	0	3,500,000	02/15/2007
1000963		CLEMENTON	NJ		04/04/2007	6.140	1,774,961	0	0	0	0	0	2,850,000	02/09/2007
1000972		FRANKLIN TWP.	NJ		04/02/2007	6.130	2,440,183	0	0	0	0	0	3,900,000	01/24/2007
1000976		LAS VEGAS	NV		05/31/2007	6.300	1,337,242	0	0	0	0	0	2,185,000	02/08/2007
1000990		LINCOLN	NE		04/11/2007	6.360	3,690,791	0	0	0	0	0	6,670,000	02/19/2007
1000991		ROUND ROCK	TX		04/13/2007	6.110	6,034,296	0	0	0	0	0	10,160,000	02/26/2007
1000994		SAN ANTONIO	TX		05/01/2007	5.610	1,808,753	0	0	0	0	0	4,700,000	01/09/2007
1000996		SAN JUAN CAPISTRANO	CA		05/02/2007	6.040	1,118,955	0	0	0	0	0	2,050,000	03/08/2007
1000997		NEW BRAUNFELS	TX		05/01/2007	5.620	887,445	0	0	0	0	0	2,300,000	01/11/2007
1000999		EDISON	NJ		03/12/2007	6.000	7,356,891	0	0	0	0	0	12,450,000	01/30/2007
1001008		ORLANDO	FL		05/02/2007	5.880	2,657,378	0	0	0	0	0	4,975,000	03/09/2007
1001015		GOODYEAR	AZ		05/24/2007	6.030	1,464,737	0	0	0	0	0	3,260,000	04/16/2007
1001027		MAPLE GROVE	MN		08/27/2007	5.860	4,092,193	0	0	0	0	0	7,960,000	08/15/2007
1001040		CARLSBAD	CA		05/31/2007	6.250	3,881,369	0	0	0	0	0	10,600,000	05/11/2007
1001050		MUKILTEO	WA		05/15/2007	5.780	1,406,937	0	0	0	0	0	2,570,000	03/09/2007
1001056		CHANTILLY	VA		07/31/2007	5.890	10,680,300	0	0	0	0	0	15,250,000	04/25/2007
1001061		ORLANDO	FL		05/22/2007	5.840	1,021,259	0	0	0	0	0	2,650,000	03/27/2007
1001067		FOLSOM	CA		07/19/2007	5.780	3,653,618	0	0	0	0	0	7,800,000	04/19/2007
1001068		BOUNTIFUL CITY	UT		05/29/2007	6.070	1,099,465	0	0	0	0	0	2,300,000	04/17/2007
1001096		WOODBURY	MN		07/16/2007	5.980	5,113,670	0	0	0	0	0	8,200,000	05/09/2007
1001107		THOUSAND OAKS	CA		07/24/2007	6.260	3,713,068	0	0	0	0	0	9,300,000	06/08/2007
1001114		DEDHAM	MA		05/30/2007	0.815	103,266,799	0	0	0	0	0	169,250,138	04/02/2007
1001118		LA VISTA	NE		02/15/2008	6.070	9,702,214	0	0	0	0	0	15,100,000	01/07/2008

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1001123		ELMHURST	IL		07/09/2007	5.970	832,287	0	0	0	0	0	1,800,000	05/25/2007
1001126		GREEN	OH		04/18/2008	6.450	11,404,154	0	0	0	0	0	19,900,000	03/05/2008
1001160		ADDISON	TX		08/13/2007	6.180	16,940,462	0	0	0	0	0	28,090,000	06/01/2007
1001163		RANCHO CORDOVA	CA		07/24/2007	6.540	2,741,026	0	0	0	0	0	4,170,000	05/31/2007
1001178		MURFREESBORO	TN		09/27/2007	6.250	3,375,273	0	0	0	0	0	9,000,000	07/17/2007
1001181		AUBURN	WA		02/25/2008	6.430	4,342,034	0	0	0	0	0	11,600,000	10/23/2007
1001182		BELLEVUE	WA		02/25/2008	6.430	4,915,510	0	0	0	0	0	11,000,000	10/24/2007
1001184		HENDERSONVILLE	TN		07/30/2007	6.340	3,856,224	0	0	0	0	0	5,665,000	06/18/2007
1001185		VARIOUS	VA		01/31/2008	6.340	12,929,312	0	0	0	0	0	29,700,000	12/31/2007
1001214		SARALAND	AL		07/27/2007	1.663	1,346,686	0	0	0	0	0	3,950,000	07/02/2007
1001220		NEW CASTLE	DE		08/28/2007	7.920	1,819,837	0	0	0	0	0	3,350,000	08/03/2007
1001222		NEW CASTLE	DE		08/28/2007	7.160	1,373,239	0	0	0	0	0	2,920,000	08/03/2007
1001262		FARMINGDALE	NY		12/11/2007	6.290	1,028,608	0	0	0	0	0	1,700,000	07/31/2007
1001297		CARSON	CA		10/04/2007	5.990	5,900,000	0	0	0	0	0	10,700,000	07/31/2007
1001299		ALBUQUERQUE	NM		10/10/2007	6.125	2,955,969	0	0	0	0	0	6,300,000	09/21/2007
1001311		MIDLOTHIAN	VA		10/22/2007	6.200	8,454,345	0	0	0	0	0	15,100,000	08/29/2007
1001312		WILMINGTON	NC		09/25/2007	5.500	4,479,293	0	0	0	0	0	9,000,000	08/21/2007
1001333		CHAMPAIGN	IL		01/28/2008	5.650	3,888,059	0	0	0	0	0	7,400,000	12/12/2007
1001339		CHANHASSEN	MN		10/09/2007	6.250	2,701,839	0	0	0	0	0	4,250,000	09/06/2007
1001350		POOLER	GA		08/20/2008	6.780	5,363,266	0	0	0	0	0	8,000,000	06/25/2008
1001352		POOLER	GA		08/20/2008	6.780	6,472,907	0	0	0	0	0	9,400,000	07/29/2008
1001358		LAS VEGAS	NV		10/31/2007	5.870	1,402,489	0	0	0	0	0	4,005,000	08/15/2007
1001362		CLEMSON	SC		06/26/2008	6.820	5,438,075	0	0	0	0	0	8,300,000	06/11/2008
1001370		FARMERS BRANCH	TX		11/14/2007	6.700	2,429,054	0	0	0	0	0	3,900,000	10/02/2007
1001384		MUKILTEO	WA		01/11/2008	6.500	4,728,283	0	0	0	0	0	7,000,000	10/02/2007
1001394		VIRGINIA BEACH	VA		12/27/2007	6.530	1,171,089	0	0	0	0	0	2,270,000	11/25/2007
1001421		SCOTTSDALE	AZ		12/20/2007	6.170	1,166,963	0	0	0	0	0	2,400,000	11/28/2007
1001423		MELVILLE	NY		01/31/2008	6.300	1,404,721	0	0	0	0	0	2,250,000	12/14/2007
1001425		BILLERICA	MA		02/25/2008	6.250	5,428,475	0	0	0	0	0	8,060,000	11/20/2007
1001450		MCLEAN	VA		02/25/2008	6.200	2,904,119	0	0	0	0	0	7,900,000	01/24/2008
1101145		LINDON	UT		02/15/2008	6.430	1,201,968	0	(1,199)	0	0	0	1,780,000	06/22/2007
1101154		HOUSTON	TX		02/15/2008	6.500	2,440,370	0	0	0	0	0	4,550,000	07/03/2007
1101159		HOUSTON	TX		02/15/2008	6.130	1,101,763	0	2,757	0	0	0	2,400,000	06/15/2007
1101168		COLUMBIA HEIGHTS	MN		02/15/2008	6.480	2,159,505	0	0	0	0	0	3,180,000	06/12/2007
1101201		RANCHO CUCAMONGA	CA		02/15/2008	6.330	1,988,140	0	(852)	0	0	0	3,800,000	07/26/2007
1101218		CARLSBAD	CA		02/15/2008	6.070	1,159,516	0	800	0	0	0	3,700,000	08/24/2007
1101225		YAKIMA	WA		02/15/2008	6.490	7,386,700	0	(11,156)	0	0	0	11,140,000	07/05/2007
1101228		MEMPHIS	TN		02/15/2008	6.270	4,037,743	0	0	0	0	0	7,930,000	07/09/2007
1101240		CHICAGO	IL		02/15/2008	6.130	3,673,564	0	3,719	0	0	0	5,630,000	08/08/2007
1101250		SOLON	OH		02/15/2008	6.250	5,106,735	0	19,731	0	0	0	8,700,000	07/31/2007
1101251		INDEPENDENCE	OH		02/15/2008	6.300	2,447,198	0	4,013	0	0	0	3,700,000	07/31/2007
1101259		RANCHO CORDOVA	CA		02/15/2008	5.940	2,805,451	0	7,718	0	0	0	5,890,000	07/10/2007
1101264		RIVERDALE	NJ		02/15/2008	6.500	1,540,660	0	(1,449)	0	0	0	2,400,000	07/26/2007
1101282		LOUISVILLE	KY		02/15/2008	6.320	3,652,412	0	2,885	0	0	0	6,525,000	08/21/2007
1101285		ROSEVILLE	MN		02/15/2008	5.880	2,353,871	0	2,097	0	0	0	11,350,000	08/10/2007
1101292		MELVILLE	NY		02/15/2008	6.240	6,226,443	0	0	0	0	0	11,600,000	07/26/2007
1101293		HUNTINGTON	NY		02/15/2008	6.240	2,887,626	0	0	0	0	0	6,150,000	07/27/2007
1101294		MELVILLE	NY		02/15/2008	6.240	1,723,366	0	(1,698)	0	0	0	3,400,000	07/26/2007
1101308		MANALAPAN	NJ		02/15/2008	6.080	6,510,918	0	0	0	0	0	11,600,000	08/22/2007
1101309		JAMAICA	NY		02/15/2008	6.100	4,561,594	0	5,641	0	0	0	7,200,000	08/20/2007
1101315		HOUSTON	TX		02/15/2008	6.060	6,473,275	0	17,799	0	0	0	11,000,000	08/13/2007
1101319		DULUTH	GA		02/15/2008	6.080	2,712,301	0	1,897	0	0	0	5,600,000	08/10/2007
3003665		ALBUQUERQUE	NM		12/22/1999	8.375	337,815	0	1,806	0	0	0	6,383,000	12/22/1999
3003678		PENSACOLA	FL		12/22/1999	7.500	72,074	0	2,488	0	0	0	3,886,000	12/22/1999
3003689		KIRKLAND	WA		12/22/1999	7.340	140,725	0	3,416	0	0	0	2,726,100	12/21/1999
3004798		SOUTH BRUNSWICK	NJ		10/10/2002	5.750	9,795,459	0	0	0	0	0	30,900,000	09/01/2002
3005390		GLENVIEW	IL		11/18/2003	5.260	12,440,563	0	0	0	0	0	30,000,000	05/06/2003
3005442		WINSTON-SALEM	NC		07/28/2003	5.440	6,556,076	0	0	0	0	0	12,425,000	07/01/2003
3005546		NEW YORK	NY		12/11/2003	5.790	10,000,000	0	0	0	0	0	375,000,000	11/12/2003
3005569		NEW YORK	NY		12/11/2003	5.790	5,000,000	0	0	0	0	0	375,000,000	11/12/2003
3005572		BOSTON	MA		01/14/2004	5.004	12,619,567	0	0	0	0	0	51,380,287	01/18/2004
3005594		BOLINGBROOK	IL		12/31/2003	5.750	10,340,164	0	0	0	0	0	24,000,000	10/08/2003
3005889		ALEXANDRIA	VA		09/15/2004	5.440	15,527,080	0	(45,648)	0	0	0	23,275,887	10/07/2003

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3005891		WAYNE	NJ		08/27/2004	6.080	4,187,758	0	(31,696)	0	0	0	7,509,042	08/29/2003
3005917		SMITHTON	PA		01/03/2005	5.780	12,464,495	0	0	0	0	0	29,400,000	06/11/2004
3006233		ATLANTA	GA		05/05/2005	4.570	17,523,990	0	0	0	0	0	26,262,281	03/08/2005
3006288		SALT LAKE CITY	UT		11/03/2005	5.330	8,322,609	0	10,456	0	0	0	13,232,440	05/10/2005
3006323		ANN ARBOR	MI		07/20/2005	5.270	20,680,578	0	0	0	0	0	37,294,458	06/06/2005
3006411		PARSIPPANY	NJ		10/03/2005	6.220	949,962	0	0	0	0	0	6,792,983	04/25/2005
3205366		MOBERLY	MO		07/22/2003	5.250	2,096,618	0	0	0	0	0	11,830,000	06/12/2003
3205490		SAN DIEGO	CA		09/22/2003	5.120	2,407,260	0	0	0	0	0	10,250,000	08/13/2003
3205784		MUHLENBERG TOWNSHIP	PA		01/03/2005	5.580	13,073,753	0	0	0	0	0	22,250,000	06/15/2004
6004323		NEW CASTLE	DE		10/01/2001	7.180	490,228	0	0	0	0	0	1,850,000	08/28/2001
6004421		NEWPORT BEACH	CA		01/23/2002	6.780	738,005	0	0	0	0	0	4,610,000	01/02/2002
7005804		Boise	ID		06/08/2012	7.545	294,278	0	0	0	0	0	5,775,000	07/20/2004
7005887		Jacksonville	FL		06/08/2012	7.800	543,480	0	0	0	0	0	7,500,000	07/19/2004
9000080		CONCORD	NH		09/19/2008	6.900	3,320,000	0	0	0	0	0	6,200,000	07/10/2008
9000081		DEPTFORD	NJ		10/14/2008	6.950	1,300,000	0	0	0	0	0	2,500,000	07/08/2008
9000091		CHARLOTTE	NC		10/31/2008	6.560	8,549,537	0	0	0	0	0	12,285,000	09/04/2008
9010185		POWDER SPRINGS	GA		05/21/2010	6.560	9,076,690	0	0	0	0	0	19,300,000	03/29/2010
9010189		Salt Lake City	UT		06/23/2010	6.630	2,972,795	0	0	0	0	0	5,340,000	04/29/2010
9010192		RICHMOND	VA		06/11/2010	6.250	2,058,330	0	0	0	0	0	4,700,000	05/25/2010
9010193		SIMI VALLEY	CA		08/12/2010	5.875	4,494,094	0	0	0	0	0	6,900,000	02/15/2003
9010200		BETHESDA	MD		06/30/2011	6.000	14,272,163	0	0	0	0	0	43,200,000	07/20/2010
9010201		Rocky Mount	VA		05/10/2011	5.940	6,314,135	0	0	0	0	0	10,500,000	03/14/2011
9010208		BRIDGEWATER	NJ		12/30/2010	5.520	2,983,497	0	0	0	0	0	7,500,000	09/23/2010
9010224		New York	NY		12/28/2010	4.750	6,303,487	0	0	0	0	0	12,400,000	11/18/2010
9010230		Louisburg	NC		02/07/2011	5.550	3,857,158	0	0	0	0	0	5,610,000	12/31/2010
9010231		Astoria	NY		02/28/2011	5.580	2,900,750	0	0	0	0	0	7,500,000	12/07/2010
9010233		Mandeville	LA		02/28/2011	5.580	6,732,640	0	0	0	0	0	10,600,000	12/23/2010
9010234		Woodbridge	VA		02/25/2011	5.710	3,093,651	0	0	0	0	0	5,800,000	12/28/2010
9010238		Tewksbury	MA		04/06/2011	5.770	1,552,536	0	0	0	0	0	4,625,000	02/09/2011
9010239		Waltham	MA		04/06/2011	5.770	1,212,919	0	0	0	0	0	10,215,000	02/18/2011
9010240		Nashville	TN		05/31/2011	5.910	4,814,033	0	0	0	0	0	9,900,000	02/18/2011
9010242		Chapel Hill	NC		05/06/2011	5.810	8,727,652	0	0	0	0	0	14,500,000	02/22/2011
9010245		Corte Madera	CA		03/31/2011	5.880	2,575,772	0	0	0	0	0	6,600,000	03/11/2011
9010246		Houston	TX		05/03/2011	5.350	8,606,864	0	0	0	0	0	16,320,000	01/04/2011
9010252		Gaithersburg	MD		06/29/2011	5.290	6,625,949	0	0	0	0	0	16,650,000	03/30/2011
9010256		Sandy	UT		06/29/2011	5.600	4,815,974	0	0	0	0	0	7,400,000	04/28/2011
9010261		Pinellas Park	FL		06/09/2011	5.260	6,421,478	0	0	0	0	0	13,250,000	04/05/2011
9010263		Evens	GA		07/06/2011	5.320	9,812,708	0	0	0	0	0	12,625,000	05/28/2011
9010267		Salt Lake City	UT		06/10/2011	5.760	1,265,612	0	0	0	0	0	2,050,000	04/29/2011
9010268		Middlesex	NJ		11/01/2011	5.400	5,628,553	0	0	0	0	0	10,300,000	08/17/2011
9010269		Middlesex	NJ		11/01/2011	5.400	1,566,206	0	0	0	0	0	3,100,000	08/17/2011
9010270		Edison	NJ		11/01/2011	5.400	3,426,076	0	0	0	0	0	5,450,000	08/17/2011
9010280		Medley	FL		10/13/2011	4.950	8,797,085	0	0	0	0	0	14,070,000	08/02/2011
9010283		Portland	OR		09/29/2011	6.125	4,353,306	0	0	0	0	0	11,390,000	07/20/2011
9010287		Richboro	PA		01/23/2012	5.200	1,658,790	0	0	0	0	0	2,400,000	11/16/2011
9010289		Arcadia	CA		10/17/2011	5.000	4,643,675	0	0	0	0	0	8,300,000	08/12/2011
9010293		Shallotte	NC		12/27/2011	5.250	7,756,326	0	0	0	0	0	16,125,000	11/28/2011
9010294		Altoona	PA		10/19/2011	5.250	6,310,877	0	0	0	0	0	11,050,000	08/23/2011
9010300		Louisville	KY		11/01/2011	5.150	2,449,562	0	0	0	0	0	3,740,000	08/30/2011
9010303		WATCHUNG	NJ		11/08/2011	4.900	5,895,833	0	0	0	0	0	8,500,000	10/08/2011
9010308		San Luis Obispo	CA		02/10/2012	4.750	3,050,598	0	0	0	0	0	6,300,000	10/26/2011
9010310		Los Angeles	CA		12/20/2011	5.200	11,251,628	0	0	0	0	0	23,500,000	11/11/2011
9010317		Chapel Hill	NC		02/10/2012	4.850	5,375,473	0	0	0	0	0	13,500,000	01/12/2012
9010318		San Diego	CA		01/05/2012	4.900	2,437,329	0	0	0	0	0	16,610,000	11/17/2012
9010319		Crystal Lake	IL		02/06/2012	4.750	7,478,885	0	0	0	0	0	11,400,000	11/23/2012
9010320		Orlando	FL		02/15/2012	5.020	5,866,712	0	0	0	0	0	13,100,000	12/01/2011
9010321		Clermont	FL		02/16/2012	4.600	4,395,240	0	0	0	0	0	13,500,000	01/03/2012
9010326		Lakeway	TX		03/01/2012	4.500	4,002,133	0	0	0	0	0	7,000,000	01/26/2012
9010328		Omaha	NE		07/05/2012	4.750	12,908,833	0	0	0	0	0	20,000,000	03/28/2012
9010330		San Jose	CA		02/27/2012	4.850	1,954,717	0	0	0	0	0	3,400,000	01/19/2012
9010331		Commack	NY		03/29/2012	4.550	26,000,000	0	0	0	0	0	57,800,000	02/02/2012
9010335		Sarasota	FL		03/06/2012	5.250	2,368,465	0	0	0	0	0	3,800,000	02/09/2012
9010336		Sandy	UT		12/21/2012	4.300	4,650,000	0	0	0	0	0	6,480,000	11/08/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
9010338		Frederick	MD		04/02/2012	4.600	7,431,326	0	0	0	0	0	20,000,000	03/08/2012
9010342		Cary	NC		05/11/2012	4.500	5,044,144	0	0	0	0	0	7,650,000	03/26/2012
9010349		Washington	DC		06/07/2012	4.450	6,341,273	0	0	0	0	0	9,420,000	04/11/2012
9010350		Washington	DC		06/07/2012	4.450	1,238,530	0	0	0	0	0	2,000,000	04/11/2012
9010351		East Rutherford	NJ		07/18/2012	4.900	3,773,933	0	0	0	0	0	6,850,000	04/06/2012
9010353		Danville	CA		06/01/2012	4.460	4,463,852	0	0	0	0	0	11,290,000	04/12/2012
9010354		Stroudsburg	PA		07/12/2012	5.270	4,768,833	0	0	0	0	0	7,340,000	03/01/2012
9010355		Melville	NY		06/01/2012	4.450	5,043,738	0	0	0	0	0	8,400,000	04/09/2012
9010363		Studio City	CA		06/01/2012	4.800	3,577,380	0	0	0	0	0	11,290,000	04/12/2012
9010372		Bradenton	FL		06/01/2012	4.950	15,187,520	0	0	0	0	0	25,500,000	04/27/2012
9010375		Portland	OR		06/19/2012	5.000	3,272,061	0	0	0	0	0	5,210,000	05/11/2012
9010380		Multiple	FL		12/01/2012	6.500	25,944,105	0	0	0	0	0	56,000,000	11/08/2012
9010381		Hudson	FL		07/02/2012	4.200	4,474,845	0	0	0	0	0	7,000,000	05/10/2012
9010386		Rosemount	MN		08/29/2012	4.500	9,426,294	0	0	0	0	0	14,600,000	06/01/2012
9010388		Salt Lake City	UT		10/17/2012	4.700	22,460,495	0	0	0	0	0	30,100,000	09/14/2012
9010391		Lansdale	PA		11/16/2012	4.650	2,400,000	0	0	0	0	0	3,500,000	10/08/2012
9010392		Portland	OR		09/21/2012	4.070	7,969,141	0	0	0	0	0	14,010,000	06/21/2012
9010398		Grand Island	FL		12/12/2012	5.660	11,620,000	0	0	0	0	0	20,400,000	07/26/2012
9010403		La Mirada	CA		08/01/2012	3.750	8,309,398	0	0	0	0	0	16,750,000	07/10/2012
9010404		Rancho Cucamonga	CA		09/04/2012	3.750	11,124,348	0	0	0	0	0	20,560,000	08/17/2012
9010406		Santa Fe Springs	CA		11/01/2012	3.750	6,770,000	0	0	0	0	0	11,060,000	07/10/2012
9010407		Buena Park	CA		12/07/2012	3.750	19,000,000	0	0	0	0	0	41,500,000	07/10/2012
9010408		Philadelphia	PA		10/04/2012	4.580	6,982,128	0	0	0	0	0	10,590,000	09/17/2012
9010418		Manassas	VA		09/27/2012	4.150	2,784,962	0	0	0	0	0	7,200,000	08/03/2012
9010419		Chicago	IL		10/18/2012	4.000	7,978,188	0	0	0	0	0	18,100,000	07/25/2012
9010428		Richmond	VA		09/28/2012	4.250	4,476,102	0	0	0	0	0	8,680,000	08/17/2012
9010434		Tigard	OR		10/01/2012	4.330	4,792,171	0	0	0	0	0	7,500,000	09/04/2012
9010435		Montecito	CA		11/09/2012	4.360	2,493,455	0	0	0	0	0	8,675,000	09/14/2012
9010437		Spring Park	MN		11/09/2012	4.740	3,500,000	0	0	0	0	0	6,560,000	09/21/2012
9010446		Minneapolis	MN		11/27/2012	4.080	20,100,000	0	0	0	0	0	29,500,000	10/24/2012
9010449		Boca Raton	FL		11/01/2012	4.350	5,739,371	0	0	0	0	0	9,250,000	09/24/2012
9010454		Los Altos	CA		12/01/2012	4.050	7,385,710	0	0	0	0	0	24,100,000	11/06/2012
9010456		Shawnee	KS		11/07/2012	3.900	6,000,000	0	0	0	0	0	8,100,000	09/21/2012
9010462		Hauppauge	NY		12/20/2012	4.000	5,800,000	0	0	0	0	0	10,800,000	10/12/2012
9010464		Houston	TX		12/14/2012	3.900	15,000,000	0	0	0	0	0	22,300,000	10/09/2012
9010465		Hauppauge	NY		12/20/2012	3.910	12,000,000	0	0	0	0	0	23,000,000	11/15/2012
9010466		Hauppauge	NY		12/20/2012	4.330	19,000,000	0	0	0	0	0	34,500,000	11/15/2012
9010467		Hauppauge	NY		12/20/2012	3.780	14,000,000	0	0	0	0	0	25,000,000	11/15/2012
9010468		Torrance	CA		12/17/2012	3.780	10,000,000	0	0	0	0	0	21,200,000	10/31/2012
9010470		Oakland	CA		12/01/2012	4.180	2,500,000	0	0	0	0	0	5,300,000	10/12/2012
9010472		Salt Lake City	UT		12/12/2012	4.250	2,700,000	0	0	0	0	0	5,200,000	01/15/2012
9010442		New York	NY		12/26/2012	4.610	4,500,000						7,800,000	09/21/2012
9010480		Raleigh	NC		12/10/2012	3.950	3,250,000	0	0	0	0	0	5,380,000	10/24/2012
0599999. Mortgages in good standing - Commercial mortgages-all other							3,392,293,600	0	119,010	0	0	0	7,951,302,616	XXX
1000828		BOSTON	MA		12/15/2006	5.820	50,000,000						67,294,752	05/17/2006
0699999. Mortgages in good standing - Mezzanine Loans							50,000,000	0	0	0	0	0	67,294,752	XXX
0899999. Total Mortgages in good standing							3,442,293,600	0	119,010	0	0	0	8,018,597,368	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							3,442,293,600	0	119,010	0	0	0	8,018,597,368	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
0399999. Mortgages in good standing - Residential mortgages-all other						0	0	0
4360	ROCHESTER HILLS	MI		12/18/2012	6.750	749,884		1,725,000
1000308	LAS VEGAS	NV		12/18/2012	5.850	8,564,835		18,000,000
1000766	WHEAT RIDGE	CO		12/18/2012	5.390	2,490,241		3,000,000
7005804	Boise	ID		06/08/2012	7.545	310,701	0	5,775,000
7005887	Jacksonville	FL		06/08/2012	7.800	548,098	0	7,500,000
9010287	Richboro	PA		01/23/2012	5.200	1,700,000	0	2,400,000
9010303	WATCHUNG	NJ		01/25/2012	4.900	6,000,000	0	8,500,000
9010308	San Luis Obispo	CA		02/10/2012	4.750	3,100,000	0	6,300,000
9010317	Chapel Hill	NC		02/10/2012	4.850	5,500,000	0	13,500,000
9010318	San Diego	CA		01/05/2012	4.900	2,500,000	0	16,610,000
9010319	Crystal Lake	IL		02/06/2012	4.750	7,600,000	0	11,400,000
9010320	Orlando	FL		02/15/2012	5.020	6,000,000	0	13,100,000
9010321	Clermont	FL		02/16/2012	4.600	4,500,000	0	13,500,000
9010326	Lakeway	TX		03/01/2012	4.500	4,150,000	0	7,000,000
9010328	Omaha	NE		07/05/2012	4.750	13,000,000	0	20,000,000
9010330	San Jose	CA		02/27/2012	4.850	2,000,000	0	3,400,000
9010331	Commack	NY		03/29/2012	4.550	26,000,000	0	57,800,000
9010335	Sarasota	FL		03/06/2012	5.250	2,400,000	0	3,800,000
9010336	Sandy	UT		12/21/2012	4.300	4,650,000	0	6,480,000
9010338	Frederick	MD		04/02/2012	4.600	7,500,000	0	20,000,000
9010342	Cary	NC		05/11/2012	4.500	5,100,000	0	7,650,000
9010349	Washington	DC		06/07/2012	4.450	6,400,000	0	9,420,000
9010350	Washington	DC		06/07/2012	4.450	1,250,000	0	2,000,000
9010351	East Rutherford	NJ		07/18/2012	4.900	3,382,328	417,672	6,850,000
9010353	Danville	CA		06/01/2012	4.460	4,500,000	0	11,290,000
9010354	Stroudsburg	PA		07/12/2012	5.270	2,769,380	2,030,620	7,340,000
9010355	Melville	NY		06/01/2012	4.450	5,100,000	0	8,400,000
9010363	Studio City	CA		06/01/2012	4.800	3,600,000	0	11,290,000
9010372	Bradenton	FL		06/01/2012	4.950	15,300,000	0	25,500,000
9010375	Portland	OR		06/19/2012	5.000	1,498,187	1,801,813	5,210,000
9010380	Multiple	FL		12/01/2012	6.500	25,944,105	0	56,000,000
9010381	Hudson	FL		07/02/2012	4.200	4,500,000	0	7,000,000
9010386	Rosemount	MN		08/29/2012	4.500	9,500,000	0	14,600,000
9010388	Salt Lake City	UT		10/17/2012	4.700	22,500,000	0	30,100,000
9010391	Lansdale	PA		11/16/2012	4.650	2,400,000	0	3,500,000
9010392	Portland	OR		09/21/2012	4.070	8,000,000	0	14,010,000
9010398	Grand Island	FL		12/12/2012	5.660	7,721,427	3,898,573	20,400,000
9010403	La Mirada	CA		08/01/2012	3.750	8,360,000	0	16,750,000
9010404	Rancho Cucamonga	CA		09/04/2012	3.750	11,175,000	0	20,560,000
9010406	Santa Fe Springs	CA		11/01/2012	3.750	6,770,000	0	11,060,000
9010407	Buena Park	CA		12/07/2012	3.750	19,000,000	0	41,500,000
9010408	Philadelphia	PA		10/04/2012	4.580	7,000,000	0	10,590,000
9010418	Manassas	VA		09/27/2012	4.150	2,723,643	76,357	7,200,000
9010419	Chicago	IL		10/18/2012	4.000	8,000,000	0	18,100,000
9010428	Richmond	VA		09/28/2012	4.250	4,500,000	0	8,680,000
9010434	Tigard	OR		10/01/2012	4.330	4,800,000	0	7,500,000
9010435	Montecito	CA		11/09/2012	4.360	2,500,000	0	8,675,000
9010437	Spring Park	MN		11/09/2012	4.740	3,500,000	0	6,560,000
9010446	Minneapolis	MN		11/27/2012	4.080	20,100,000	0	29,500,000
9010449	Boca Raton	FL		11/01/2012	4.350	5,750,000	0	9,250,000
9010454	Los Altos	CA		12/01/2012	4.050	5,213,665	2,186,335	24,100,000
9010456	Shawnee	KS		11/07/2012	3.900	6,000,000	0	8,100,000
9010462	Hauppauge	NY		12/20/2012	4.000	5,800,000	0	10,800,000
9010464	Houston	TX		12/14/2012	3.900	15,000,000	0	22,300,000
9010465	Hauppauge	NY		12/20/2012	3.910	12,000,000	0	23,000,000
9010466	Hauppauge	NY		12/20/2012	4.330	19,000,000	0	34,500,000
9010467	Hauppauge	NY		12/20/2012	3.780	14,000,000	0	25,000,000
9010468	Torrance	CA		12/17/2012	3.780	10,000,000	0	21,200,000
9010470	Oakland	CA		12/01/2012	4.180	2,500,000	0	5,300,000
9010472	Salt Lake City	UT		12/12/2012	4.250	2,700,000	0	5,200,000
9010442	New York	NY		12/26/2012	4.610	4,500,000		7,800,000
9010480	Raleigh	NC		12/10/2012	3.950	3,250,000	0	5,380,000
0599999. Mortgages in good standing - Commercial mortgages-all other						442,871,494	10,411,370	868,955,000
0899999. Total Mortgages in good standing						442,871,494	10,411,370	868,955,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						442,871,494	10,411,370	868,955,000

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0002362	KENNESAW	GA		12/18/1995	06/01/2012	332,161	0	0	0	0	0	0	293,283	293,283	0	0	0
0002396	TOLEDO	OH		04/04/1996	05/24/2012	55,383	0	0	0	0	0	0	4,918	4,918	0	0	0
0002415	SOUTHFIELD	MI		05/06/1996	09/19/2012	596,826	0	0	0	0	0	0	508,842	508,842	0	0	0
0002668	LONG BEACH	CA		12/19/1996	01/03/2012	3,645	0	0	0	0	0	0	3,645	3,645	0	0	0
0002791	VAN NUYS	CA		05/22/1997	05/31/2012	45,324	0	0	0	0	0	0	7,639	7,639	0	0	0
0002885	SAN JOSE	CA		11/24/1997	09/01/2012	141,284	0	0	0	0	0	0	17,781	17,781	0	0	0
0002892	RANCHO CUCAMONG	CA		10/27/1997	11/02/2012	65,195	0	0	0	0	0	0	6,099	6,099	0	0	0
0002909	LEWISVILLE	TX		02/24/1998	10/19/2012	263,164	0	0	0	0	0	0	26,777	26,777	0	0	0
0003025	RANCHO CORDOVA	CA		06/18/1998	01/03/2012	104,360	0	0	0	0	0	0	104,360	104,360	0	0	0
0003035	LOS ALTOS	CA		06/18/1998	12/01/2012	5,508,838	0	0	0	0	0	0	5,213,665	5,213,665	0	0	0
0003049	SANTA ANA	CA		08/13/1998	06/08/2012	938,130	0	0	0	0	0	0	910,171	910,171	0	0	0
0003084	SANTA BARBARA	CA		08/06/1998	04/18/2012	1,253,347	0	0	0	0	0	0	1,230,099	1,230,099	0	0	0
0003138	TORRANCE	CA		09/08/1998	04/02/2012	204,927	0	0	0	0	0	0	178,564	178,564	0	0	0
0003161	LODI	CA		11/23/1998	10/01/2012	140,477	0	0	0	0	0	0	90,059	90,059	0	0	0
0003248	SANTA CLARA	CA		04/09/1999	03/01/2012	362,430	0	0	0	0	0	0	355,836	355,836	0	0	0
0003249	SANTA CLARA	CA		04/09/1999	03/01/2012	425,463	0	0	0	0	0	0	417,722	417,722	0	0	0
0003289	ATLANTA	GA		02/25/1999	11/29/2012	2,937,384	0	0	0	0	0	0	2,789,056	2,789,056	0	0	0
0003290	ELLENWOOD	GA		02/25/1999	11/29/2012	3,620,519	0	0	0	0	0	0	3,437,698	3,437,698	0	0	0
0003291	MADISON	AL		02/25/1999	11/29/2012	2,937,384	0	0	0	0	0	0	2,789,056	2,789,056	0	0	0
0003292	AUGUSTA	GA		02/25/1999	11/29/2012	3,210,591	0	0	0	0	0	0	3,048,460	3,048,460	0	0	0
0003294	DOUGLASVILLE	GA		02/25/1999	11/29/2012	3,825,365	0	0	0	0	0	0	3,632,185	3,632,185	0	0	0
0003295	DECATUR	GA		02/25/1999	11/29/2012	2,561,518	0	0	0	0	0	0	2,432,145	2,432,145	0	0	0
0003296	BATON ROUGE	LA		02/25/1999	11/29/2012	3,244,653	0	0	0	0	0	0	3,080,787	3,080,787	0	0	0
0003326	DECATUR	GA		04/26/1999	05/02/2012	150,685	0	0	0	0	0	0	131,846	131,846	0	0	0
0004014	BERKLEY	MI		12/21/2000	03/27/2012	781,799	0	0	0	0	0	0	738,227	738,227	0	0	0
0004120	VISTA	CA		03/22/2001	04/02/2012	482,608	0	0	0	0	0	0	473,502	473,502	0	0	0
0004241	SALT LAKE CITY	UT		06/29/2001	12/13/2012	1,476,408	0	0	0	0	0	0	1,419,591	1,419,591	0	0	0
0004341	VALENCIA	CA		08/31/2001	07/30/2012	2,831,880	0	0	0	0	0	0	2,765,127	2,765,127	0	0	0
0004354	DENVER	CO		11/02/2001	01/30/2012	432,726	0	0	0	0	0	0	430,191	430,191	0	0	0
0004375	CHARLOTTE	NC		10/26/2001	02/14/2012	1,317,064	0	0	0	0	0	0	1,308,720	1,308,720	0	0	0
0004395	HACKENSACK	NJ		12/20/2001	12/31/2012	622,116	0	0	0	0	0	0	576,380	576,380	0	0	0
0004493	PINELLAS PARK	FL		03/27/2002	07/13/2012	1,397,919	0	0	0	0	0	0	1,372,286	1,372,286	0	0	0
0004510	EAST BRUNSWICK	NJ		07/29/2002	07/25/2012	2,211,717	0	0	0	0	0	0	2,166,585	2,166,585	0	0	0
0004546	TUCKER	GA		05/28/2002	04/13/2012	3,368,046	0	0	0	0	0	0	3,334,831	3,334,831	0	0	0
0004551	FORT WORTH	TX		05/23/2002	06/01/2012	1,228,142	0	0	0	0	0	0	1,199,288	1,199,288	0	0	0
0004569	MOUNTLAKE TERRACE	WA		05/07/2002	06/01/2012	2,365,655	0	0	0	0	0	0	2,296,358	2,296,358	0	0	0
0004580	URBANDALE	IA		06/03/2002	06/04/2012	2,865,494	0	0	0	0	0	0	2,816,852	2,816,852	0	0	0
0004668	PHOENIX	AZ		05/29/2002	04/03/2012	2,875,000	0	0	0	0	0	0	2,875,000	2,875,000	0	0	0
0004669	PHOENIX	AZ		05/29/2002	06/01/2012	1,325,000	0	0	0	0	0	0	1,325,000	1,325,000	0	0	0
0004670	PHOENIX	AZ		05/29/2002	06/01/2012	1,250,000	0	0	0	0	0	0	1,250,000	1,250,000	0	0	0
0004673	LANDOVER	MD		05/29/2002	04/06/2012	2,050,000	0	0	0	0	0	0	2,050,000	2,050,000	0	0	0
0004683	KIRKLAND	WA		07/30/2002	07/19/2012	655,805	0	0	0	0	0	0	599,735	599,735	0	0	0
0004689	CONCORD	CA		07/19/2002	08/31/2012	3,101,702	0	0	0	0	0	0	3,021,769	3,021,769	0	0	0
0004690	CLEARWATER	FL		08/14/2002	07/03/2012	2,548,884	0	0	0	0	0	0	2,500,942	2,500,942	0	0	0
0004697	BROOKLYN PARK	MN		08/13/2002	08/31/2012	6,307,791	0	0	0	0	0	0	6,033,274	6,033,274	0	0	0
0004732	EAST RUTHERFORD	NJ		09/19/2002	07/18/2012	3,461,926	0	0	0	0	0	0	3,382,328	3,382,328	0	0	0
0004745	CORONA	CA		11/12/2002	12/03/2012	152,402	0	0	0	0	0	0	12,974	12,974	0	0	0
0004746	EXTON	PA		11/06/2002	11/21/2012	5,838,893	0	0	0	0	0	0	5,505,872	5,505,872	0	0	0
0004753	SURPRISE	AZ		10/09/2002	07/02/2012	446,347	0	0	0	0	0	0	406,539	406,539	0	0	0
0004769	SECAUCUS	NJ		10/23/2002	11/01/2012	5,303,823	0	0	0	0	0	0	5,132,157	5,132,157	0	0	0
0004784	SAN BRUNO	CA		11/08/2002	06/13/2012	2,074,795	0	0	0	0	0	0	2,033,748	2,033,748	0	0	0
0004807	COMPTON	CA		12/09/2002	04/27/2012	980,700	0	0	0	0	0	0	957,929	957,929	0	0	0
0004817	SPRINGFIELD	MO		11/04/2002	12/03/2012	252,321	0	0	0	0	0	0	21,517	21,517	0	0	0
0004826	SYRACUSE	NY		12/13/2002	11/29/2012	11,618,866	0	0	0	0	0	0	11,181,819	11,181,819	0	0	0
0004854	ONTARIO	CA		12/16/2002	05/24/2012	822,646	0	0	0	0	0	0	809,515	809,515	0	0	0
0004863	ST. PAUL	MN		11/21/2002	04/04/2012	4,018,143	0	0	0	0	0	0	3,949,846	3,949,846	0	0	0
0004864	ST. LOUIS PARK	MN		11/21/2002	12/10/2012	4,687,856	0	0	0	0	0	0	4,363,084	4,363,084	0	0	0
0004883	CHARLOTTE	NC		12/30/2002	12/18/2012	417,559	0	0	0	0	0	0	32,751	32,751	0	0	0
0004896	BEND	OR		12/02/2002	12/14/2012	159,249	0	0	0	0	0	0	12,409	12,409	0	0	0
0004918	ST. LOUIS	MO		12/27/2002	11/30/2012	790,164	0	0	0	0	0	0	741,862	741,862	0	0	0
0004973	FLORENCE	SC		12/30/2002	12/28/2012	211,991	0	0	0	0	0	0	16,659	16,659	0	0	0
0004974	FLORENCE	SC		12/30/2002	12/31/2012	214,138	0	0	0	0	0	0	30,931	30,931	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0004979	GEORGETOWN	KY		01/24/2003	01/11/2012	51,371	0	0	0	0	0	0	25,685	25,685	0	0	0
0004981	PORTLAND	OR		02/20/2003	06/19/2012	1,526,151	0	0	0	0	0	0	1,498,187	1,498,187	0	0	0
0005014	LARGO	FL		01/29/2003	07/13/2012	1,232,435	0	0	0	0	0	0	1,209,870	1,209,870	0	0	0
0005057	SECAUCUS	NJ		04/24/2003	05/01/2012	6,618,422	0	0	0	0	0	0	6,532,284	6,532,284	0	0	0
0005116	PLEASANT HILLS	PA		06/16/2003	02/21/2012	5,211,790	0	0	0	0	0	0	5,177,985	5,177,985	0	0	0
0005234	INDUSTRY	CA		06/12/2003	11/16/2012	3,193,393	0	0	0	0	0	0	3,081,382	3,081,382	0	0	0
0005236	RANCHO CORDOVA	CA		06/02/2003	10/11/2012	1,571,255	0	0	0	0	0	0	1,522,830	1,522,830	0	0	0
0005237	RANCHO CORDOVA	CA		06/02/2003	10/11/2012	2,497,890	0	0	0	0	0	0	2,420,905	2,420,905	0	0	0
0005239	SACRAMENTO	CA		06/02/2003	10/11/2012	1,611,488	0	0	0	0	0	0	1,561,813	1,561,813	0	0	0
0005249	TUALATIN	OR		06/02/2003	08/23/2012	1,148,378	0	0	0	0	0	0	1,051,101	1,051,101	0	0	0
0005270	KETTERING	OH		06/06/2003	05/02/2012	1,336,821	0	0	0	0	0	0	1,308,839	1,308,839	0	0	0
0005370	SANDY	UT		08/22/2003	06/29/2012	1,834,191	0	0	0	0	0	0	1,797,192	1,797,192	0	0	0
0005372	HOUSTON	TX		08/20/2003	12/17/2012	362,624	0	0	0	0	0	0	271,772	271,772	0	0	0
0005384	HOUSTON	TX		08/20/2003	12/17/2012	3,431,996	0	0	0	0	0	0	2,572,541	2,572,541	0	0	0
0005394	SYRACUSE	NY		08/26/2003	06/28/2012	3,534,549	0	0	0	0	0	0	3,308,689	3,308,689	0	0	0
0005407	GRAPEVINE	TX		06/01/2003	03/05/2012	2,000,000	0	0	0	0	0	0	2,000,000	2,000,000	0	0	0
0005427	STROUDSBURG	PA		08/26/2003	07/12/2012	2,853,174	0	0	0	0	0	0	2,769,380	2,769,380	0	0	0
0005429	PORT ORANGE	FL		09/08/2003	06/20/2012	2,345,315	0	0	0	0	0	0	1,721,953	1,721,953	0	0	0
0005445	HUNTINGTON BEACH	CA		09/17/2003	12/03/2012	273,481	0	0	0	0	0	0	23,171	23,171	0	0	0
0005467	VANCOUVER	WA		09/17/2003	03/29/2012	3,227,180	0	0	0	0	0	0	3,197,681	3,197,681	0	0	0
0005519	WINDSOR	CT		11/17/2003	01/19/2012	1,209,168	0	0	0	0	0	0	1,203,305	1,203,305	0	0	0
0005549	MANASSAS	VA		10/27/2003	09/27/2012	2,799,306	0	0	0	0	0	0	2,723,643	2,723,643	0	0	0
0005559	REDMOND	WA		12/05/2003	06/08/2012	814,782	0	0	0	0	0	0	797,438	797,438	0	0	0
0005587	CUDAHY	WI		02/05/2004	01/25/2012	767,323	0	0	0	0	0	0	759,999	759,999	0	0	0
0005597	BROOKLYN	NY		02/26/2004	05/03/2012	4,940,757	0	0	0	0	0	0	4,710,828	4,710,828	0	0	0
0005649	ROSEVILLE	MN		04/01/2004	10/26/2012	1,141,033	0	0	0	0	0	0	1,108,530	1,108,530	0	0	0
0005777	NORTH FORT MYERS	FL		06/21/2004	05/02/2012	263,463	0	0	0	0	0	0	113,568	113,568	0	0	0
0005808	HAYWARD	CA		07/22/2004	12/03/2012	3,771,897	0	0	0	0	0	0	3,656,978	3,656,978	0	0	0
0006253	PARAMOUNT	CA		07/14/2005	07/05/2012	1,518,997	0	0	0	0	0	0	1,469,910	1,469,910	0	0	0
0006270	CHARLESTON	SC		07/15/2005	07/30/2012	6,142,789	0	0	0	0	0	0	6,026,907	6,026,907	0	0	0
0006381	EUGENE	OR		09/07/2005	07/19/2012	9,967,302	0	0	0	0	0	0	9,792,419	9,792,419	0	0	0
0006387	GRAND ISLAND	FL		02/27/2006	12/12/2012	7,863,080	0	0	0	0	0	0	7,721,427	7,721,427	0	0	0
0006398	CHARLESTON	SC		10/01/2005	07/30/2012	4,080,283	0	0	0	0	0	0	4,005,004	4,005,004	0	0	0
0006487	SANTA MONICA	CA		11/14/2005	06/15/2012	6,000,000	0	0	0	0	0	0	6,000,000	6,000,000	0	0	0
1000220	SPRING	TX		04/19/2006	07/30/2012	2,888,091	0	0	0	0	0	0	2,750,352	2,750,352	0	0	0
1000818	SPARKS	NV		01/18/2007	07/13/2012	770,829	0	0	0	0	0	0	738,323	738,323	0	0	0
1000908	SCOTTSDALE	AZ		03/27/2007	03/30/2012	8,424,365	0	0	0	0	0	0	8,395,281	8,395,281	0	0	0
1000921	SALT LAKE CITY	UT		03/16/2007	02/22/2012	1,047,360	0	0	0	0	0	0	1,034,964	1,034,964	0	0	0
1000946	ANAHEIM	TX		02/15/2007	10/03/2012	19,281,982	0	0	0	0	0	0	1,070,594	1,070,594	0	0	0
1000993	SAN JUAN CAPISTRANO	CA		05/02/2007	05/31/2012	1,985,396	0	0	0	0	0	0	1,964,575	1,964,575	0	0	0
1001208	GREENVILLE	SC		10/10/2007	10/31/2012	340,978	0	0	0	0	0	0	31,784	31,784	0	0	0
1001295	SUNDERLAND	MA		08/10/2007	06/02/2012	13,000,000	0	0	0	0	0	0	13,000,000	13,000,000	0	0	0
1001296	AMHERST	MA		08/10/2007	06/04/2012	10,000,000	0	0	0	0	0	0	10,000,000	10,000,000	0	0	0
1001306	WEST PALM BEACH	FL		10/05/2007	11/01/2012	3,670,510	0	0	0	0	0	0	3,593,217	3,593,217	0	0	0
3003668	SAN MATEO	CA		12/22/1999	06/22/2012	570,738	0	8,843	0	0	8,843	0	393,108	393,108	0	0	0
3003670	FORT WAYNE	IN		12/22/1999	01/12/2012	41,482	0	42	0	0	42	0	41,523	41,523	0	0	0
3003682	ALLENTOWN	PA		12/22/1999	10/23/2012	340,235	0	3,192	0	0	3,192	0	157,399	157,399	0	0	0
3005888	NEW YORK	NY		08/20/2004	05/14/2012	7,035,885	0	5,667	0	0	5,667	0	6,954,040	6,954,040	0	0	0
3006286	MONTEREY	CA		03/29/2010	01/07/2012	4,733,801	0	0	0	0	0	0	4,733,801	4,733,801	0	0	0
3006338	NEW YORK	NY		07/27/2005	06/02/2012	5,000,000	0	0	0	0	0	0	5,000,000	5,000,000	0	0	0
3006522	SCOTTSDALE	AZ		12/22/2005	07/20/2012	7,905,512	0	0	0	0	0	0	7,750,430	7,750,430	0	0	0
3205035	ROUND ROCK	TX		12/20/2002	07/03/2012	2,154,733	0	0	0	0	0	0	1,008,251	1,008,251	0	0	0
6004469	LINCOLN	NE		05/16/2005	03/08/2012	1,341,847	0	0	0	0	0	0	1,285,932	1,285,932	0	0	0
8003293	Hiram	GA		12/21/2011	11/29/2012	5,634,803	0	(648,252)	0	0	(648,252)	0	4,734,719	4,734,719	0	0	0
0199999. Mortgages closed by repayment						309,187,259	0	(630,508)	0	0	(630,508)	0	277,637,800	277,637,800	0	0	0
0001768	HALTOM CITY	TX		04/21/1994		645,172	0	0	0	0	0	0	257,495	257,495	0	0	0
0001849	LOS ANGELES	CA		08/31/1994		178,944	0	0	0	0	0	0	62,302	62,302	0	0	0
0001852	SANTA FE SPRING	CA		08/29/1994		316,035	0	0	0	0	0	0	113,900	113,900	0	0	0
0001883	PORT HUENEME	CA		11/21/2006		411,043	0	0	0	0	0	0	76,285	76,285	0	0	0
0001893	FOOTHILL RANCH	CA		11/21/2006		184,095	0	0	0	0	0	0	52,250	52,250	0	0	0
0001906	WEST SACRAMENTO	CA		12/19/1994		248,951	0	0	0	0	0	0	76,825	76,825	0	0	0
0001985	MERCED	CA		04/24/1995		284,730	0	0	0	0	0	0	99,570	99,570	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0002018	KENNESAW	GA		07/27/1995		761,672	0	0	0	0	0	0	188,620	188,620	0	0	0
0002043	BOYNTON BEACH	FL		10/02/1995		360,772	0	0	0	0	0	0	80,860	80,860	0	0	0
0002052	PHILADELPHIA	PA		08/10/1995		236,571	0	0	0	0	0	0	55,732	55,732	0	0	0
0002053	CHESTER	PA		08/10/1995		270,245	0	0	0	0	0	0	63,708	63,708	0	0	0
0002057	WEST BEND	WI		08/31/1995		546,959	0	0	0	0	0	0	148,169	148,169	0	0	0
0002081	LOS ANGELES	CA		09/14/1995		202,571	0	0	0	0	0	0	49,425	49,425	0	0	0
0002256	BRIDGEPORT	CT		10/05/1995		417,324	0	0	0	0	0	0	121,192	121,192	0	0	0
0002274	PLANTATION	FL		04/18/1996		688,908	0	0	0	0	0	0	136,092	136,092	0	0	0
0002338	MT. PLEASANT	TN		04/04/1996		303,157	0	0	0	0	0	0	63,805	63,805	0	0	0
0002352	PROVO	UT		05/01/1996		373,760	0	0	0	0	0	0	75,909	75,909	0	0	0
0002362	KENNESAW	GA		12/18/1995		332,161	0	0	0	0	0	0	38,878	38,878	0	0	0
0002372	NATIONAL CITY	CA		01/29/1996		347,157	0	0	0	0	0	0	50,885	50,885	0	0	0
0002396	TOLEDO	OH		04/04/1996		55,383	0	0	0	0	0	0	50,465	50,465	0	0	0
0002407	FORT COLLINS	CO		05/09/1996		270,729	0	0	0	0	0	0	177,175	177,175	0	0	0
0002415	SOUTHFIELD	MI		05/06/1996		596,826	0	0	0	0	0	0	87,985	87,985	0	0	0
0002442	WEST ST. PAUL	MN		05/20/1996		377,190	0	0	0	0	0	0	72,937	72,937	0	0	0
0002609	PUYALLUP	WA		09/26/1996		2,492,347	0	0	0	0	0	0	319,867	319,867	0	0	0
0002646	DACULA	GA		12/23/1996		435,288	0	0	0	0	0	0	84,718	84,718	0	0	0
0002713	CHICO	CA		03/24/1997		240,273	0	0	0	0	0	0	37,585	37,585	0	0	0
0002724	SEATTLE	WA		08/21/1997		962,936	0	0	0	0	0	0	137,912	137,912	0	0	0
0002730	ORLANDO	FL		06/12/1997		561,125	0	0	0	0	0	0	83,783	83,783	0	0	0
0002731	ORLANDO	FL		05/08/1997		868,634	0	0	0	0	0	0	132,113	132,113	0	0	0
0002767	WINTER GARDEN	FL		05/22/1997		909,664	0	0	0	0	0	0	58,448	58,448	0	0	0
0002791	VAN NUYS	CA		05/22/1997		45,324	0	0	0	0	0	0	37,685	37,685	0	0	0
0002839	WILLOUGHBY	OH		11/10/1997		1,157,871	0	0	0	0	0	0	91,592	91,592	0	0	0
0002842	AUSTIN	TX		09/11/1997		523,753	0	0	0	0	0	0	73,840	73,840	0	0	0
0002856	SANTA CLARA	CA		08/28/1997		997,154	0	0	0	0	0	0	61,239	61,239	0	0	0
0002862	SANTA CLARA	CA		08/28/1997		3,310,728	0	0	0	0	0	0	204,437	204,437	0	0	0
0002885	SAN JOSE	CA		11/24/1997		141,284	0	0	0	0	0	0	123,504	123,504	0	0	0
0002892	RANCHO CUCAMONG	CA		10/27/1997		65,195	0	0	0	0	0	0	59,096	59,096	0	0	0
0002905	MOUNTAIN VIEW	CA		12/08/1997		3,889,111	0	0	0	0	0	0	252,345	252,345	0	0	0
0002909	LEWISVILLE	TX		02/24/1998		263,164	0	0	0	0	0	0	236,387	236,387	0	0	0
0002912	DURATE	CA		12/02/1997		1,174,057	0	0	0	0	0	0	122,059	122,059	0	0	0
0002938	MIAMI	FL		10/22/1998		913,377	0	0	0	0	0	0	105,603	105,603	0	0	0
0002944	RIVERSIDE	CA		12/22/1997		520,578	0	0	0	0	0	0	69,989	69,989	0	0	0
0002985	WIXOM	MI		02/19/1998		151,324	0	0	0	0	0	0	120,104	120,104	0	0	0
0002992	ATLANTA	GA		09/17/1998		107,997	0	0	0	0	0	0	57,068	57,068	0	0	0
0003034	MERRIFIELD	VA		06/01/1998		780,850	0	0	0	0	0	0	97,937	97,937	0	0	0
0003035	LOS ALTOS	CA		06/18/1998		5,508,838	0	0	0	0	0	0	295,173	295,173	0	0	0
0003049	SANTA ANA	CA		08/13/1998		938,130	0	0	0	0	0	0	27,958	27,958	0	0	0
0003067	BALLWIN	MO		10/15/1998		1,014,396	0	0	0	0	0	0	118,495	118,495	0	0	0
0003082	BEAUFORT	SC		08/24/1998		1,391,637	0	0	0	0	0	0	104,357	104,357	0	0	0
0003084	SANTA BARBARA	CA		08/06/1998		1,253,347	0	0	0	0	0	0	23,249	23,249	0	0	0
0003090	GERMANTOWN	TN		08/19/1998		1,080,744	0	0	0	0	0	0	140,472	140,472	0	0	0
0003096	SAN MARCOS	TX		06/03/1998		811,577	0	0	0	0	0	0	100,304	100,304	0	0	0
0003138	TORRANCE	CA		09/08/1998		204,927	0	0	0	0	0	0	26,363	26,363	0	0	0
0003161	LODI	CA		11/23/1998		140,477	0	0	0	0	0	0	50,418	50,418	0	0	0
0003188	SAN DIEGO	CA		11/19/1998		138,350	0	0	0	0	0	0	66,697	66,697	0	0	0
0003192	NOVI	MI		12/17/1998		887,051	0	0	0	0	0	0	151,403	151,403	0	0	0
0003199	COEUR D'ALENE	ID		03/31/1999		127,581	0	0	0	0	0	0	52,173	52,173	0	0	0
0003204	MAPLE HEIGHTS	OH		10/20/1998		78,957	0	0	0	0	0	0	39,941	39,941	0	0	0
0003216	NAPERVILLE	IL		12/09/1998		205,615	0	0	0	0	0	0	95,231	95,231	0	0	0
0003248	SANTA CLARA	CA		04/09/1999		362,430	0	0	0	0	0	0	6,594	6,594	0	0	0
0003249	SANTA CLARA	CA		04/09/1999		425,463	0	0	0	0	0	0	7,741	7,741	0	0	0
0003254	FOOTHILL RANCH	CA		12/29/1998		1,537,839	0	0	0	0	0	0	175,285	175,285	0	0	0
0003268	SANTA ANA	CA		02/25/1999		659,558	0	0	0	0	0	0	72,429	72,429	0	0	0
0003269	LOS ANGELES	CA		03/18/1999		847,020	0	0	0	0	0	0	92,064	92,064	0	0	0
0003271	CHATSWORTH	CA		04/29/1999		113,545	0	0	0	0	0	0	44,813	44,813	0	0	0
0003273	LOS ANGELES	CA		05/27/1999		80,310	0	0	0	0	0	0	30,615	30,615	0	0	0
0003289	ATLANTA	GA		02/25/1999		2,937,384	0	0	0	0	0	0	148,329	148,329	0	0	0
0003290	ELLENWOOD	GA		02/25/1999		3,620,519	0	0	0	0	0	0	182,821	182,821	0	0	0
0003291	MADISON	AL		02/25/1999		2,937,384	0	0	0	0	0	0	148,329	148,329	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0003292	AUGUSTA	GA		02/25/1999		3,210,591	0	0	0	0	0	0	162,131	162,131	0	0	0
0003294	DOUGLASVILLE	GA		02/25/1999		3,825,365	0	0	0	0	0	0	193,179	193,179	0	0	0
0003295	DECATUR	GA		02/25/1999		2,561,518	0	0	0	0	0	0	129,373	129,373	0	0	0
0003296	BATON ROUGE	LA		02/25/1999		3,244,653	0	0	0	0	0	0	163,866	163,866	0	0	0
0003317	NEWARK	NJ		02/17/1999		848,177	0	0	0	0	0	0	93,889	93,889	0	0	0
0003326	DECATUR	GA		04/26/1999		150,685	0	0	0	0	0	0	18,839	18,839	0	0	0
0003346	SALINAS	CA		03/22/1999		1,108,628	0	0	0	0	0	0	120,494	120,494	0	0	0
0003347	NORTH OLMSTEAD	OH		03/25/1999		611,050	0	0	0	0	0	0	78,761	78,761	0	0	0
0003354	LAGUNA HILLS	CA		03/29/1999		1,064,882	0	0	0	0	0	0	115,179	115,179	0	0	0
0003366	TUSTIN	CA		03/25/1999		101,140	0	0	0	0	0	0	62,767	62,767	0	0	0
0003376	ONTARIO	CA		06/07/1999		1,310,020	0	0	0	0	0	0	67,344	67,344	0	0	0
0003396	NORTH RIVERSIDE	IL		01/28/1999		2,214,717	0	0	0	0	0	0	121,607	121,607	0	0	0
0003406	CAMARILLO	CA		04/06/1999		726,273	0	0	0	0	0	0	77,806	77,806	0	0	0
0003508	LOUISVILLE	KY		09/07/1999		1,216,102	0	0	0	0	0	0	63,238	63,238	0	0	0
0003524	SUN CITY	AZ		09/20/1999		890,038	0	0	0	0	0	0	86,402	86,402	0	0	0
0003536	WEST SACRAMENTO	CA		11/05/1999		226,842	0	0	0	0	0	0	72,059	72,059	0	0	0
0003556	MONTGOMERY	AL		12/28/1999		2,880,388	0	0	0	0	0	0	21,556	21,556	0	0	0
0003605	CORONA	CA		02/28/2000		1,305,230	0	0	0	0	0	0	78,203	78,203	0	0	0
0003608	AURORA	CO		02/18/2000		204,468	0	0	0	0	0	0	57,018	57,018	0	0	0
0003647	HENDERSON	NV		01/27/2000		3,598,422	0	0	0	0	0	0	135,098	135,098	0	0	0
0003706	DECATUR	GA		03/31/2000		2,422,625	0	0	0	0	0	0	210,922	210,922	0	0	0
0003710	PACIFICA	CA		04/13/2000		203,796	0	0	0	0	0	0	53,502	53,502	0	0	0
0003716	SAN JOSE	CA		05/30/2000		14,400,345	0	0	0	0	0	0	661,506	661,506	0	0	0
0003730	JOHNSON CITY	TN		06/12/2000		3,149,934	0	0	0	0	0	0	277,993	277,993	0	0	0
0003758	SACRAMENTO	CA		05/31/2000		1,665,243	0	0	0	0	0	0	145,832	145,832	0	0	0
0003764	WESTLAKE VILLAG	CA		06/07/2000		2,752,469	0	0	0	0	0	0	117,399	117,399	0	0	0
0003769	NEWARK	DE		05/30/2000		1,887,482	0	0	0	0	0	0	73,177	73,177	0	0	0
0003787	GRAPEVINE	TX		05/22/2000		349,696	0	0	0	0	0	0	90,160	90,160	0	0	0
0003813	FARMERS BRANCH	TX		05/31/2000		683,915	0	0	0	0	0	0	29,671	29,671	0	0	0
0003814	PICO RIVERA	CA		08/22/2000		1,108,233	0	0	0	0	0	0	93,791	93,791	0	0	0
0003842	HENDERSON	NV		07/28/2000		3,951,604	0	0	0	0	0	0	114,844	114,844	0	0	0
0003846	OAKTON	VA		07/19/2000		10,854,849	0	0	0	0	0	0	446,036	446,036	0	0	0
0003884	SAN MARCOS	CA		10/06/2000		632,136	0	0	0	0	0	0	46,195	46,195	0	0	0
0003885	SAN MARCOS	CA		09/29/2000		447,743	0	0	0	0	0	0	33,137	33,137	0	0	0
0004002	ROCK HILL	SC		02/27/2001		707,173	0	0	0	0	0	0	145,668	145,668	0	0	0
0004014	BERKLEY	MI		12/21/2000		781,799	0	0	0	0	0	0	43,572	43,572	0	0	0
0004020	GAITHERSBURG	MD		12/28/2000		4,403,588	0	0	0	0	0	0	181,528	181,528	0	0	0
0004024	MELVILLE	NY		01/22/2001		14,680,109	0	0	0	0	0	0	604,432	604,432	0	0	0
0004033	GARDENA	CA		01/23/2001		294,117	0	0	0	0	0	0	62,803	62,803	0	0	0
0004084	ALOHA	OR		02/08/2001		2,439,274	0	0	0	0	0	0	58,084	58,084	0	0	0
0004120	VISTA	CA		03/22/2001		482,608	0	0	0	0	0	0	9,107	9,107	0	0	0
0004172	GREENWOOD VILAG	CO		04/02/2001		2,909,113	0	0	0	0	0	0	86,266	86,266	0	0	0
0004180	CHAMPLIN	MN		02/28/2001		968,566	0	0	0	0	0	0	70,416	70,416	0	0	0
0004197	GLENDALE	AZ		03/30/2001		2,096,848	0	0	0	0	0	0	124,995	124,995	0	0	0
0004212	SOMERSET	NJ		05/04/2001		2,324,077	0	0	0	0	0	0	178,102	178,102	0	0	0
0004214	JACKSONVILLE	FL		06/18/2001		1,067,774	0	0	0	0	0	0	78,670	78,670	0	0	0
0004216	ONTARIO	CA		07/05/2001		1,025,826	0	0	0	0	0	0	20,454	20,454	0	0	0
0004225	HOMESTEAD	FL		05/03/2001		1,240,612	0	0	0	0	0	0	93,595	93,595	0	0	0
0004228	ADDISON	TX		06/12/2001		712,282	0	0	0	0	0	0	27,342	27,342	0	0	0
0004232	COMMERCE CITY	CO		05/31/2001		843,012	0	0	0	0	0	0	64,212	64,212	0	0	0
0004241	SALT LAKE CITY	UT		06/29/2001		1,476,408	0	0	0	0	0	0	56,817	56,817	0	0	0
0004256	GLENDALE	AZ		07/10/2001		998,528	0	0	0	0	0	0	72,734	72,734	0	0	0
0004257	PLYMOUTH	MN		06/30/1997		756,140	0	0	0	0	0	0	138,912	138,912	0	0	0
0004300	SANTA FE SPRINGS	CA		10/15/2001		2,141,507	0	0	0	0	0	0	44,715	44,715	0	0	0
0004306	AUSTIN	TX		09/05/2001		7,083,439	0	0	0	0	0	0	276,167	276,167	0	0	0
0004311	REDWOOD CITY	CA		08/30/2001		4,222,915	0	0	0	0	0	0	186,368	186,368	0	0	0
0004317	BUENA PARK	CA		10/15/2001		2,045,869	0	0	0	0	0	0	40,146	40,146	0	0	0
0004318	COMMERCE	CA		10/15/2001		1,550,351	0	0	0	0	0	0	31,416	31,416	0	0	0
0004341	VALENCIA	CA		08/31/2001		2,831,880	0	0	0	0	0	0	66,753	66,753	0	0	0
0004345	IRVING	TX		10/29/2001		1,042,433	0	0	0	0	0	0	71,578	71,578	0	0	0
0004352	CAMARILLO	CA		10/11/2001		731,191	0	0	0	0	0	0	52,868	52,868	0	0	0
0004353	VENTURA	CA		10/18/2001		1,311,723	0	0	0	0	0	0	27,086	27,086	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0004354	DENVER	CO		11/02/2001		432,726	0	0	0	0	0	0	2,535	2,535	0	0	0
0004375	CHARLOTTE	NC		10/26/2001		1,317,064	0	0	0	0	0	0	8,344	8,344	0	0	0
0004378	FRISCO	TX		11/16/2001		4,809,895	0	0	0	0	0	0	191,036	191,036	0	0	0
0004381	COLUMBIA	SC		11/09/2001		549,460	0	0	0	0	0	0	52,907	52,907	0	0	0
0004390	ALTAMONTE SPRINGS	FL		10/29/2001		1,135,240	0	0	0	0	0	0	81,518	81,518	0	0	0
0004395	HACKENSACK	NJ		12/20/2001		622,116	0	0	0	0	0	0	45,736	45,736	0	0	0
0004402	LYNDHURST	NJ		12/28/2001		2,527,509	0	0	0	0	0	0	438,396	438,396	0	0	0
0004403	NEW BRUNSWICK	NJ		12/28/2001		1,252,552	0	0	0	0	0	0	217,255	217,255	0	0	0
0004404	KINNELON	NJ		12/28/2001		961,795	0	0	0	0	0	0	166,823	166,823	0	0	0
0004412	BROOKLYN PARK	MN		01/28/2002		2,819,219	0	0	0	0	0	0	102,350	102,350	0	0	0
0004422	ORANGE	CA		01/23/2002		855,804	0	0	0	0	0	0	155,572	155,572	0	0	0
0004427	NEWARK	DE		01/14/2002		1,152,980	0	0	0	0	0	0	193,261	193,261	0	0	0
0004450	OXNARD	CA		04/24/2002		789,118	0	0	0	0	0	0	51,327	51,327	0	0	0
0004465	RANCHO CUCAMONGA	CA		02/20/2002		1,218,867	0	0	0	0	0	0	84,735	84,735	0	0	0
0004482	DESTIN	FL		03/01/2002		4,457,861	0	0	0	0	0	0	230,898	230,898	0	0	0
0004493	PINELLAS PARK	FL		03/27/2002		1,397,919	0	0	0	0	0	0	25,632	25,632	0	0	0
0004507	TORRANCE	CA		03/25/2002		14,781,580	0	0	0	0	0	0	774,678	774,678	0	0	0
0004510	EAST BRUNSWICK	NJ		07/29/2002		2,211,717	0	0	0	0	0	0	45,132	45,132	0	0	0
0004546	TUCKER	GA		05/28/2002		3,368,046	0	0	0	0	0	0	33,215	33,215	0	0	0
0004551	FORT WORTH	TX		05/23/2002		1,228,142	0	0	0	0	0	0	28,854	28,854	0	0	0
0004559	BRADENTON	FL		06/06/2002		775,027	0	0	0	0	0	0	116,353	116,353	0	0	0
0004569	MOUNTLAKE TERRACE	WA		05/07/2002		2,365,655	0	0	0	0	0	0	69,296	69,296	0	0	0
0004578	SPOKANE	WA		06/04/2002		769,781	0	0	0	0	0	0	66,265	66,265	0	0	0
0004580	URBANDALE	IA		06/03/2002		2,865,494	0	0	0	0	0	0	48,642	48,642	0	0	0
0004597	SEATTLE	WA		05/20/2002		713,394	0	0	0	0	0	0	46,334	46,334	0	0	0
0004608	CHARLOTTE	NC		06/26/2002		4,528,957	0	0	0	0	0	0	296,286	296,286	0	0	0
0004623	PHOENIX	AZ		07/26/2002		1,116,378	0	0	0	0	0	0	72,614	72,614	0	0	0
0004659	OXNARD	CA		07/10/2002		2,201,626	0	0	0	0	0	0	81,107	81,107	0	0	0
0004677	EWING	NJ		07/22/2002		4,905,296	0	0	0	0	0	0	272,678	272,678	0	0	0
0004683	KIRKLAND	WA		07/30/2002		655,805	0	0	0	0	0	0	56,070	56,070	0	0	0
0004689	CONCORD	CA		07/19/2002		3,101,702	0	0	0	0	0	0	79,933	79,933	0	0	0
0004690	CLEARWATER	FL		08/14/2002		2,548,884	0	0	0	0	0	0	47,942	47,942	0	0	0
0004691	FLOYDS KNOBS	IN		11/22/2002		1,183,945	0	0	0	0	0	0	77,305	77,305	0	0	0
0004692	FLOYDS KNOBS	IN		11/22/2002		626,718	0	0	0	0	0	0	40,938	40,938	0	0	0
0004693	LAS VEGAS	NV		08/07/2002		1,261,842	0	0	0	0	0	0	81,713	81,713	0	0	0
0004697	BROOKLYN PARK	MN		08/13/2002		6,307,791	0	0	0	0	0	0	274,516	274,516	0	0	0
0004708	BOYNTON BEACH	FL		09/13/2002		1,708,154	0	0	0	0	0	0	63,842	63,842	0	0	0
0004724	ITASCA	IL		10/04/2002		15,989,772	0	0	0	0	0	0	643,016	643,016	0	0	0
0004732	EAST RUTHERFORD	NJ		09/19/2002		3,461,926	0	0	0	0	0	0	79,598	79,598	0	0	0
0004734	HENDERSON	NV		09/25/2002		7,945,314	0	0	0	0	0	0	303,621	303,621	0	0	0
0004745	CORONA	CA		11/12/2002		152,402	0	0	0	0	0	0	139,428	139,428	0	0	0
0004746	EXTON	PA		11/06/2002		5,838,893	0	0	0	0	0	0	333,021	333,021	0	0	0
0004753	SURPRISE	AZ		10/09/2002		446,347	0	0	0	0	0	0	39,808	39,808	0	0	0
0004754	SURPRISE	AZ		10/09/2002		334,862	0	0	0	0	0	0	60,578	60,578	0	0	0
0004766	SACRAMENTO	CA		09/19/2002		1,180,453	0	0	0	0	0	0	77,765	77,765	0	0	0
0004769	SECAUCUS	NJ		10/23/2002		5,303,823	0	0	0	0	0	0	171,666	171,666	0	0	0
0004776	RANCHO BERNARDO	CA		02/28/2003		1,058,278	0	0	0	0	0	0	142,374	142,374	0	0	0
0004784	SAN BRUNO	CA		11/08/2002		2,074,795	0	0	0	0	0	0	41,047	41,047	0	0	0
0004804	ANAHEIM	CA		11/07/2002		1,356,008	0	0	0	0	0	0	51,342	51,342	0	0	0
0004807	COMPTON	CA		12/09/2002		980,700	0	0	0	0	0	0	22,771	22,771	0	0	0
0004812	SAN MATEO	CA		11/04/2002		559,989	0	0	0	0	0	0	21,002	21,002	0	0	0
0004816	REDMOND	WA		11/05/2002		454,492	0	0	0	0	0	0	221,319	221,319	0	0	0
0004817	SPRINGFIELD	MO		11/04/2002		252,321	0	0	0	0	0	0	230,804	230,804	0	0	0
0004822	FOREST PARK	GA		10/31/2002		3,964,976	0	0	0	0	0	0	152,451	152,451	0	0	0
0004826	SYRACUSE	NY		12/13/2002		11,618,866	0	0	0	0	0	0	437,047	437,047	0	0	0
0004832	CAMARILLO	CA		10/18/2002		1,667,740	0	0	0	0	0	0	67,994	67,994	0	0	0
0004834	SAN JOSE	CA		11/01/2002		3,424,617	0	0	0	0	0	0	102,514	102,514	0	0	0
0004843	STUART	FL		11/04/2002		269,248	0	0	0	0	0	0	139,764	139,764	0	0	0
0004852	MOUNTAIN VIEW	CA		12/04/2002		3,481,033	0	0	0	0	0	0	235,510	235,510	0	0	0
0004854	ONTARIO	CA		12/16/2002		822,646	0	0	0	0	0	0	13,131	13,131	0	0	0
0004863	ST. PAUL	MN		11/21/2002		4,018,143	0	0	0	0	0	0	68,297	68,297	0	0	0
0004864	ST. LOUIS PARK	MN		11/21/2002		4,687,856	0	0	0	0	0	0	324,772	324,772	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0004874	SEATTLE	WA		11/27/2002		1,536,170	0	0	0	0	0	0	223,736	223,736	0	0	0
0004880	POWAY	CA		12/18/2002		2,904,990	0	0	0	0	0	0	108,511	108,511	0	0	0
0004883	CHARLOTTE	NC		12/30/2002		417,559	0	0	0	0	0	0	384,808	384,808	0	0	0
0004896	BEND	OR		12/02/2002		159,249	0	0	0	0	0	0	146,840	146,840	0	0	0
0004918	ST. LOUIS	MO		12/27/2002		790,164	0	0	0	0	0	0	48,302	48,302	0	0	0
0004973	FLORENCE	SC		12/30/2002		211,991	0	0	0	0	0	0	195,331	195,331	0	0	0
0004974	FLORENCE	SC		12/30/2002		214,138	0	0	0	0	0	0	183,207	183,207	0	0	0
0004979	GEORGETOWN	KY		01/24/2003		51,371	0	0	0	0	0	0	25,686	25,686	0	0	0
0004981	PORTLAND	OR		02/20/2003		1,526,151	0	0	0	0	0	0	27,963	27,963	0	0	0
0005014	LARGO	FL		01/29/2003		1,232,435	0	0	0	0	0	0	22,565	22,565	0	0	0
0005057	SECAUCUS	NJ		04/24/2003		6,618,422	0	0	0	0	0	0	86,139	86,139	0	0	0
0005064	MOUNTAIN VIEW	CA		02/27/2003		746,273	0	0	0	0	0	0	46,784	46,784	0	0	0
0005116	PLEASANT HILLS	PA		06/16/2003		5,211,790	0	0	0	0	0	0	33,805	33,805	0	0	0
0005124	EMERYVILLE	CA		05/20/2003		1,383,775	0	0	0	0	0	0	90,159	90,159	0	0	0
0005140	MILL CREEK	WA		04/15/2003		823,471	0	0	0	0	0	0	109,686	109,686	0	0	0
0005153	DAYTON	OH		05/23/2003		182,221	0	0	0	0	0	0	116,475	116,475	0	0	0
0005179	PICO RIVERA	CA		10/01/2003		917,286	0	0	0	0	0	0	110,107	110,107	0	0	0
0005185	TEMECULA	CA		03/28/2003		3,609,110	0	0	0	0	0	0	144,569	144,569	0	0	0
0005214	KIRKLAND	WA		10/30/2003		3,563,670	0	0	0	0	0	0	148,639	148,639	0	0	0
0005234	INDUSTRY	CA		06/12/2003		3,193,393	0	0	0	0	0	0	112,011	112,011	0	0	0
0005236	RANCHO CORDOVA	CA		06/02/2003		1,571,255	0	0	0	0	0	0	48,426	48,426	0	0	0
0005237	RANCHO CORDOVA	CA		06/02/2003		2,497,890	0	0	0	0	0	0	76,985	76,985	0	0	0
0005239	SACRAMENTO	CA		06/02/2003		1,611,488	0	0	0	0	0	0	49,675	49,675	0	0	0
0005246	SANTA BARBARA	CA		06/05/2003		665,869	0	0	0	0	0	0	172,879	172,879	0	0	0
0005249	TUALATIN	OR		06/02/2003		1,148,378	0	0	0	0	0	0	97,277	97,277	0	0	0
0005255	CORONA	CA		05/16/2003		2,004,599	0	0	0	0	0	0	75,562	75,562	0	0	0
0005270	KETTERING	OH		06/06/2003		1,336,821	0	0	0	0	0	0	27,982	27,982	0	0	0
0005302	ST. LOUIS	MO		07/16/2003		1,404,209	0	0	0	0	0	0	90,145	90,145	0	0	0
0005304	HIRAM	GA		07/09/2003		1,791,300	0	0	0	0	0	0	110,493	110,493	0	0	0
0005308	GOLETA	CA		08/08/2003		2,619,330	0	0	0	0	0	0	165,629	165,629	0	0	0
0005341	SANTA FE SPRINGS	CA		09/01/2003		3,555,345	0	0	0	0	0	0	138,858	138,858	0	0	0
0005369	LIMERICK	PA		08/13/2003		2,560,409	0	0	0	0	0	0	98,027	98,027	0	0	0
0005370	SANDY	UT		08/22/2003		1,834,191	0	0	0	0	0	0	36,999	36,999	0	0	0
0005372	HOUSTON	TX		08/20/2003		362,624	0	0	0	0	0	0	90,853	90,853	0	0	0
0005379	LAKELAND	TN		08/20/2003		1,183,244	0	0	0	0	0	0	74,699	74,699	0	0	0
0005384	HOUSTON	TX		08/20/2003		3,431,996	0	0	0	0	0	0	859,455	859,455	0	0	0
0005394	SYRACUSE	NY		08/26/2003		3,534,549	0	0	0	0	0	0	225,860	225,860	0	0	0
0005396	VANCOUVER	WA		09/25/2003		979,012	0	0	0	0	0	0	118,703	118,703	0	0	0
0005401	COMMACK	NY		12/11/2003		4,088,653	0	0	0	0	0	0	146,684	146,684	0	0	0
0005402	MUSKEGON	MI		10/07/2003		3,517,130	0	0	0	0	0	0	135,975	135,975	0	0	0
0005405	ST. AUGUSTINE	FL		08/21/2003		2,589,323	0	0	0	0	0	0	167,453	167,453	0	0	0
0005421	SALT LAKE CITY	UT		09/12/2003		1,930,788	0	0	0	0	0	0	72,780	72,780	0	0	0
0005427	STROUDSBURG	PA		08/26/2003		2,853,174	0	0	0	0	0	0	83,794	83,794	0	0	0
0005429	PORT ORANGE	FL		09/08/2003		2,345,315	0	0	0	0	0	0	623,362	623,362	0	0	0
0005431	ROCKVILLE	MD		10/28/2003		6,490,985	0	0	0	0	0	0	395,715	395,715	0	0	0
0005437	SAVAGE	MN		10/14/2003		4,516,263	0	0	0	0	0	0	342,296	342,296	0	0	0
0005438	SAVAGE	MN		10/14/2003		1,658,853	0	0	0	0	0	0	125,728	125,728	0	0	0
0005445	HUNTINGTON BEACH	CA		09/17/2003		273,481	0	0	0	0	0	0	250,311	250,311	0	0	0
0005448	DANVILLE	CA		09/19/2003		2,546,438	0	0	0	0	0	0	161,403	161,403	0	0	0
0005467	VANCOUVER	WA		09/17/2003		3,227,180	0	0	0	0	0	0	29,498	29,498	0	0	0
0005468	AUBURN	WA		10/08/2003		1,591,012	0	0	0	0	0	0	26,992	26,992	0	0	0
0005507	QUAKERTOWN	PA		11/17/2003		2,003,213	0	0	0	0	0	0	119,653	119,653	0	0	0
0005510	TUSTIN	CA		11/13/2003		1,149,815	0	0	0	0	0	0	136,961	136,961	0	0	0
0005515	FARMINGDALE	NY		11/13/2003		1,184,224	0	0	0	0	0	0	68,246	68,246	0	0	0
0005519	WINDSOR	CT		11/17/2003		1,209,168	0	0	0	0	0	0	5,863	5,863	0	0	0
0005524	GILBERT	AZ		11/12/2003		2,036,414	0	0	0	0	0	0	246,564	246,564	0	0	0
0005527	VERNON	CA		11/25/2003		1,569,698	0	0	0	0	0	0	765,442	765,442	0	0	0
0005543	EL CERRITO	CA		12/17/2003		2,224,175	0	0	0	0	0	0	127,797	127,797	0	0	0
0005549	MANASSAS	VA		10/27/2003		2,799,306	0	0	0	0	0	0	75,662	75,662	0	0	0
0005553	APPLE VALLEY	MN		12/18/2003		2,190,564	0	0	0	0	0	0	115,449	115,449	0	0	0
0005557	DALLAS	TX		01/09/2004		261,382	0	0	0	0	0	0	117,097	117,097	0	0	0
0005558	LOUISVILLE	KY		12/23/2003		553,297	0	0	0	0	0	0	258,388	258,388	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0005559	REDMOND	WA		12/05/2003		814,782	0	0	0	0	0	0	17,344	17,344	0	0	0
0005562	SAN ANTONIO	TX		01/20/2004		868,258	0	0	0	0	0	0	388,562	388,562	0	0	0
0005566	MIAMI	FL		03/02/2004		2,548,411	0	0	0	0	0	0	90,223	90,223	0	0	0
0005573	NEW YORK	NY		02/24/2004		6,396,797	0	0	0	0	0	0	141,733	141,733	0	0	0
0005575	BAY CITY	MI		03/16/2004		1,293,949	0	0	0	0	0	0	75,122	75,122	0	0	0
0005579	SAN RAFAEL	CA		01/20/2004		2,479,163	0	0	0	0	0	0	85,657	85,657	0	0	0
0005587	CUDAHY	WI		02/05/2004		767,323	0	0	0	0	0	0	7,324	7,324	0	0	0
0005588	GILBERT	AZ		02/04/2004		636,388	0	0	0	0	0	0	274,521	274,521	0	0	0
0005589	OGDEN	NY		01/22/2004		1,631,607	0	0	0	0	0	0	278,764	278,764	0	0	0
0005592	MARIETTA	GA		02/18/2004		1,280,373	0	0	0	0	0	0	73,952	73,952	0	0	0
0005597	BROOKLYN	NY		02/26/2004		4,940,757	0	0	0	0	0	0	229,928	229,928	0	0	0
0005601	SAN RAFAEL	CA		01/27/2004		517,782	0	0	0	0	0	0	232,364	232,364	0	0	0
0005604	BOHEMIA	NY		03/03/2004		2,211,652	0	0	0	0	0	0	73,885	73,885	0	0	0
0005605	BETHPAGE	NY		02/23/2004		9,038,335	0	0	0	0	0	0	320,604	320,604	0	0	0
0005609	SACRAMENTO	CA		01/27/2004		3,950,835	0	0	0	0	0	0	468,516	468,516	0	0	0
0005622	NEWNAN	GA		02/13/2004		1,633,604	0	0	0	0	0	0	93,745	93,745	0	0	0
0005627	SACRAMENTO	CA		01/27/2004		5,153,178	0	0	0	0	0	0	611,122	611,122	0	0	0
0005638	SACRAMENTO	CA		02/27/2004		1,145,255	0	0	0	0	0	0	41,488	41,488	0	0	0
0005640	ELK GROVE	CA		03/04/2004		2,454,150	0	0	0	0	0	0	88,898	88,898	0	0	0
0005642	WESTLAND	MI		03/31/2004		5,269,890	0	0	0	0	0	0	197,424	197,424	0	0	0
0005645	FRAZER	PA		10/14/2004		4,237,200	0	0	0	0	0	0	156,996	156,996	0	0	0
0005649	ROSEVILLE	MN		04/01/2004		1,141,033	0	0	0	0	0	0	32,502	32,502	0	0	0
0005663	HAUPPAUGE	NY		04/15/2004		1,655,107	0	0	0	0	0	0	61,994	61,994	0	0	0
0005670	OKLAHOMA CITY	OK		05/06/2004		792,502	0	0	0	0	0	0	306,402	306,402	0	0	0
0005676	SEATTLE	WA		04/08/2004		1,225,749	0	0	0	0	0	0	70,500	70,500	0	0	0
0005678	WEST PALM BEACH	FL		04/12/2004		1,494,121	0	0	0	0	0	0	84,774	84,774	0	0	0
0005683	WINTER HAVEN	FL		03/31/2004		882,914	0	0	0	0	0	0	51,851	51,851	0	0	0
0005691	STAMFORD	CT		07/06/2004		6,819,013	0	0	0	0	0	0	375,717	375,717	0	0	0
0005696	LAS VEGAS	NV		05/12/2004		2,029,369	0	0	0	0	0	0	70,522	70,522	0	0	0
0005701	SANTA CLARITA	CA		06/09/2004		1,258,358	0	0	0	0	0	0	71,220	71,220	0	0	0
0005703	STUDIO CITY	CA		05/18/2004		1,725,019	0	0	0	0	0	0	44,456	44,456	0	0	0
0005705	SACRAMENTO	CA		05/14/2004		3,098,859	0	0	0	0	0	0	354,568	354,568	0	0	0
0005706	TAYLORSVILLE	UT		05/21/2004		1,089,495	0	0	0	0	0	0	39,000	39,000	0	0	0
0005709	OCALA	FL		03/31/2004		1,408,355	0	0	0	0	0	0	103,189	103,189	0	0	0
0005710	GREENWOOD VILLAGE	CO		05/20/2004		1,114,935	0	0	0	0	0	0	125,165	125,165	0	0	0
0005715	SANTA ROSA	CA		05/14/2004		2,635,987	0	0	0	0	0	0	300,988	300,988	0	0	0
0005716	NORTH HOLLYWOOD	CA		05/18/2004		863,047	0	0	0	0	0	0	22,168	22,168	0	0	0
0005717	VALLEY VILLAGE	CA		05/18/2004		863,047	0	0	0	0	0	0	22,168	22,168	0	0	0
0005720	KNOXVILLE	TN		06/29/2004		1,191,086	0	0	0	0	0	0	133,111	133,111	0	0	0
0005723	MCMURRAY	PA		11/19/2004		3,443,450	0	0	0	0	0	0	187,369	187,369	0	0	0
0005725	ORANGE	CA		06/02/2004		2,298,225	0	0	0	0	0	0	67,683	67,683	0	0	0
0005727	WINTER HAVEN	FL		06/04/2004		1,833,654	0	0	0	0	0	0	62,345	62,345	0	0	0
0005732	LAKEWOOD	WA		04/05/2005		2,422,131	0	0	0	0	0	0	72,257	72,257	0	0	0
0005733	FARMINGDALE	NY		06/29/2004		677,915	0	0	0	0	0	0	252,063	252,063	0	0	0
0005734	MIAMI	FL		11/19/2004		4,368,560	0	0	0	0	0	0	146,823	146,823	0	0	0
0005735	INGLEWOOD	CA		06/25/2004		2,478,310	0	0	0	0	0	0	29,867	29,867	0	0	0
0005736	INGLEWOOD	CA		06/25/2004		2,307,367	0	0	0	0	0	0	27,807	27,807	0	0	0
0005737	INGLEWOOD	CA		06/25/2004		3,473,692	0	0	0	0	0	0	41,868	41,868	0	0	0
0005738	INGLEWOOD	CA		06/25/2004		2,422,752	0	0	0	0	0	0	29,197	29,197	0	0	0
0005740	WESTMINSTER	CO		06/04/2004		9,446,581	0	0	0	0	0	0	238,314	238,314	0	0	0
0005745	CAROL STREAM	IL		08/10/2004		766,122	0	0	0	0	0	0	41,087	41,087	0	0	0
0005754	ANTIOCH	CA		08/30/2005		9,606,457	0	0	0	0	0	0	277,973	277,973	0	0	0
0005756	ELK GROVE	CA		01/04/2006		1,834,800	0	0	0	0	0	0	82,595	82,595	0	0	0
0005765	SAN DIEGO	CA		07/14/2004		1,215,041	0	0	0	0	0	0	40,539	40,539	0	0	0
0005771	BARTLETT	TN		06/15/2004		906,378	0	0	0	0	0	0	237,367	237,367	0	0	0
0005774	MELVILLE	NY		08/19/2005		18,359,128	0	0	0	0	0	0	527,859	527,859	0	0	0
0005776	CARLSBAD	CA		09/10/2004		6,320,267	0	0	0	0	0	0	207,423	207,423	0	0	0
0005777	NORTH FORT MYERS	FL		06/21/2004		263,463	0	0	0	0	0	0	149,895	149,895	0	0	0
0005779	LORTON	VA		06/24/2004		3,216,889	0	0	0	0	0	0	114,206	114,206	0	0	0
0005780	STERLING	VA		06/24/2004		2,556,962	0	0	0	0	0	0	90,788	90,788	0	0	0
0005783	FRESNO	CA		12/08/2004		3,852,540	0	0	0	0	0	0	118,859	118,859	0	0	0
0005786	TUALATIN	OR		06/16/2004		736,859	0	0	0	0	0	0	79,408	79,408	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0005802	NORTHPORT	NY		07/20/2004		2,267,707	0	0	0	0	0	0	125,710	125,710	0	0	0
0005804	BOISE	ID		08/25/2004		2,614,367	0	0	0	0	0	0	138,815	138,815	0	0	0
0005807	DENVER	CO		07/13/2004		983,137	0	0	0	0	0	0	54,437	54,437	0	0	0
0005808	HAYWARD	CA		07/22/2004		3,771,897	0	0	0	0	0	0	114,919	114,919	0	0	0
0005810	SALT LAKE CITY	UT		07/06/2004		2,552,723	0	0	0	0	0	0	58,944	58,944	0	0	0
0005819	PACOIMA	CA		07/22/2004		2,150,015	0	0	0	0	0	0	71,628	71,628	0	0	0
0005825	CINCINNATI	OH		09/02/2004		1,603,612	0	0	0	0	0	0	86,976	86,976	0	0	0
0005841	ST AUGUSTINE	FL		09/30/2004		1,493,726	0	0	0	0	0	0	504,918	504,918	0	0	0
0005844	SALT LAKE CITY	UT		09/02/2004		1,262,549	0	0	0	0	0	0	37,924	37,924	0	0	0
0005850	MIAMI	FL		08/03/2004		767,812	0	0	0	0	0	0	189,760	189,760	0	0	0
0005851	SAVANNAH	GA		07/15/2005		11,781,814	0	0	0	0	0	0	564,998	564,998	0	0	0
0005852	STOCKTON	CA		09/30/2004		2,325,305	0	0	0	0	0	0	75,128	75,128	0	0	0
0005853	SALT LAKE CITY	UT		08/17/2004		1,533,343	0	0	0	0	0	0	89,143	89,143	0	0	0
0005858	ONTARIO	CA		12/10/2004		1,122,417	0	0	0	0	0	0	61,014	61,014	0	0	0
0005869	MIAMI	FL		01/03/2005		2,270,877	0	0	0	0	0	0	45,973	45,973	0	0	0
0005870	METAIRIE	LA		08/19/2004		1,605,899	0	0	0	0	0	0	558,037	558,037	0	0	0
0005880	PORT ORANGE	FL		09/28/2004		1,265,863	0	0	0	0	0	0	67,798	67,798	0	0	0
0005882	RENTON	WA		02/02/2005		1,799,171	0	0	0	0	0	0	175,176	175,176	0	0	0
0005887	JACKSONVILLE	FL		10/18/2004		4,424,097	0	0	0	0	0	0	100,486	100,486	0	0	0
0005892	CORONA	CA		09/24/2004		1,620,066	0	0	0	0	0	0	202,585	202,585	0	0	0
0005896	CHARLOTTE	NC		10/19/2004		4,376,039	0	0	0	0	0	0	234,544	234,544	0	0	0
0005899	BEAVERTON	OR		03/04/2005		3,468,645	0	0	0	0	0	0	108,513	108,513	0	0	0
0005901	VALLEY VIEW	OH		11/11/2004		4,163,647	0	0	0	0	0	0	228,696	228,696	0	0	0
0005907	ALPHARETTA	GA		10/21/2004		1,154,893	0	0	0	0	0	0	61,415	61,415	0	0	0
0005909	CENTERVILLE	OH		11/24/2004		4,850,085	0	0	0	0	0	0	166,421	166,421	0	0	0
0005911	SAN JOSE	CA		01/30/2006		9,683,281	0	0	0	0	0	0	276,115	276,115	0	0	0
0005915	CANANDAIGUA	NY		11/18/2004		2,113,876	0	0	0	0	0	0	68,958	68,958	0	0	0
0005916	VISALIA	CA		11/04/2004		1,784,200	0	0	0	0	0	0	56,887	56,887	0	0	0
0005919	RENO	NV		09/07/2007		3,324,291	0	0	0	0	0	0	115,936	115,936	0	0	0
0005924	ISLANDIA	NY		01/03/2005		4,213,795	0	0	0	0	0	0	140,313	140,313	0	0	0
0005927	NORTH LAS VEGAS	NV		11/11/2004		1,618,800	0	0	0	0	0	0	86,035	86,035	0	0	0
0005940	FARMINGTON	UT		12/02/2004		1,459,181	0	0	0	0	0	0	85,758	85,758	0	0	0
0005941	MACEDONIA	OH		01/03/2005		1,569,458	0	0	0	0	0	0	85,283	85,283	0	0	0
0005942	UPLAND	CA		11/15/2005		32,363,793	0	0	0	0	0	0	946,553	946,553	0	0	0
0005943	COMMERCE	CA		11/16/2004		3,216,546	0	0	0	0	0	0	101,470	101,470	0	0	0
0005949	COEUR D ALENE	ID		01/07/2005		3,602,067	0	0	0	0	0	0	120,047	120,047	0	0	0
0005953	EDEN PRAIRIE	MN		12/16/2004		7,310,579	0	0	0	0	0	0	236,954	236,954	0	0	0
0005958	ARLINGTON	TX		01/18/2005		3,721,708	0	0	0	0	0	0	85,297	85,297	0	0	0
0005963	SANTA ROSA	CA		01/10/2005		2,428,492	0	0	0	0	0	0	81,745	81,745	0	0	0
0005964	ST. PAUL	MN		12/21/2005		1,659,278	0	0	0	0	0	0	373,292	373,292	0	0	0
0005970	ALPHARETTA	GA		01/03/2005		2,132,543	0	0	0	0	0	0	67,009	67,009	0	0	0
0005978	MILLINGTON	TN		01/13/2005		1,932,167	0	0	0	0	0	0	102,585	102,585	0	0	0
0005979	SILVERDALE	WA		05/06/2005		7,004,306	0	0	0	0	0	0	337,041	337,041	0	0	0
0005980	SAN JOSE	CA		01/12/2005		1,677,840	0	0	0	0	0	0	57,490	57,490	0	0	0
0005982	WOODBURY	MN		01/03/2005		25,152,699	0	0	0	0	0	0	1,383,346	1,383,346	0	0	0
0005988	LOS ANGELES	CA		04/25/2005		6,446,623	0	0	0	0	0	0	202,686	202,686	0	0	0
0005992	SANTA CLARITA	CA		03/01/2005		2,585,474	0	0	0	0	0	0	87,973	87,973	0	0	0
0005993	CARLSBAD	CA		01/03/2005		2,323,463	0	0	0	0	0	0	76,465	76,465	0	0	0
0005995	SPRINGFIELD	VA		01/21/2005		5,840,582	0	0	0	0	0	0	191,536	191,536	0	0	0
0006002	CHESAPEAKE	VA		03/01/2005		566,556	0	0	0	0	0	0	24,353	24,353	0	0	0
0006004	INCLINE VILLAGE	NV		03/01/2005		1,914,960	0	0	0	0	0	0	98,717	98,717	0	0	0
0006005	SACRAMENTO	CA		03/01/2005		3,214,241	0	0	0	0	0	0	321,156	321,156	0	0	0
0006006	ELK GROVE	CA		01/03/2005		6,319,309	0	0	0	0	0	0	210,639	210,639	0	0	0
0006007	HORN LAKE	MS		01/28/2005		1,163,684	0	0	0	0	0	0	61,118	61,118	0	0	0
0006010	LEXINGTON	KY		02/07/2005		1,200,238	0	0	0	0	0	0	63,597	63,597	0	0	0
0006011	CHATTANOOGA	TN		03/03/2005		1,913,039	0	0	0	0	0	0	62,083	62,083	0	0	0
0006014	SACRAMENTO	CA		07/20/2005		1,430,246	0	0	0	0	0	0	42,947	42,947	0	0	0
0006028	TIGARD	OR		04/07/2005		1,203,910	0	0	0	0	0	0	63,466	63,466	0	0	0
0006029	READING	PA		01/09/2006		6,138,687	0	0	0	0	0	0	284,544	284,544	0	0	0
0006034	SPRINGFIELD	OR		03/01/2005		3,893,725	0	0	0	0	0	0	202,925	202,925	0	0	0
0006035	ATLANTA	GA		04/08/2005		2,293,378	0	0	0	0	0	0	36,404	36,404	0	0	0
0006036	WESTON	FL		04/06/2005		1,805,431	0	0	0	0	0	0	28,655	28,655	0	0	0

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0006038	LIVINGSTON	NJ		03/01/2005		1,699,182	0	0	0	0	0	0	55,038	55,038	0	0	0
0006051	SALEM	OR		03/12/2005		3,378,473	0	0	0	0	0	0	76,685	76,685	0	0	0
0006052	LARGO	FL		03/07/2005		2,191,897	0	0	0	0	0	0	93,168	93,168	0	0	0
0006059	NORFOLK	VA		12/20/2005		4,105,034	0	0	0	0	0	0	81,077	81,077	0	0	0
0006061	NEWTOWN	PA		03/16/2005		5,455,203	0	0	0	0	0	0	284,724	284,724	0	0	0
0006063	CLACKAMAS	OR		05/03/2005		3,373,499	0	0	0	0	0	0	225,698	225,698	0	0	0
0006066	SOUTHAVEN	MS		05/17/2005		17,632,518	0	0	0	0	0	0	262,406	262,406	0	0	0
0006073	NEW YORK	NY		04/20/2005		4,660,800	0	0	0	0	0	0	246,569	246,569	0	0	0
0006075	CORONA	CA		06/07/2005		4,040,074	0	0	0	0	0	0	87,136	87,136	0	0	0
0006077	TAQUESTA	FL		04/20/2005		2,324,946	0	0	0	0	0	0	117,709	117,709	0	0	0
0006079	KENNESAW	GA		05/16/2005		8,870,961	0	0	0	0	0	0	192,797	192,797	0	0	0
0006083	SALT LAKE CITY	UT		04/15/2005		1,438,641	0	0	0	0	0	0	75,572	75,572	0	0	0
0006088	LINCOLN	NE		04/18/2005		7,427,028	0	0	0	0	0	0	244,457	244,457	0	0	0
0006090	ST PETERSBURG	FL		04/25/2005		2,565,798	0	0	0	0	0	0	68,452	68,452	0	0	0
0006091	ST PETERSBURG	FL		04/25/2005		2,386,929	0	0	0	0	0	0	63,672	63,672	0	0	0
0006094	MERRIAM	KS		04/19/2005		4,261,448	0	0	0	0	0	0	137,451	137,451	0	0	0
0006095	SEATTLE	WA		04/22/2005		5,014,155	0	0	0	0	0	0	164,038	164,038	0	0	0
0006107	SHREVEPORT	LA		12/08/2005		11,049,903	0	0	0	0	0	0	523,647	523,647	0	0	0
0006115	BRENTWOOD	MD		06/27/2005		4,739,054	0	0	0	0	0	0	240,238	240,238	0	0	0
0006128	LINCOLN	NE		10/02/2006		3,031,965	0	0	0	0	0	0	85,485	85,485	0	0	0
0006132	SUWANEE	GA		05/03/2005		3,191,151	0	0	0	0	0	0	426,316	426,316	0	0	0
0006133	PRINCETON	NJ		05/23/2005		5,105,386	0	0	0	0	0	0	176,366	176,366	0	0	0
0006140	JENSEN BEACH	FL		09/07/2007		7,805,125	0	0	0	0	0	0	122,257	122,257	0	0	0
0006144	RIVERSIDE	CA		05/23/2005		2,496,388	0	0	0	0	0	0	130,940	130,940	0	0	0
0006147	LAUREL	MD		06/01/2005		4,277,706	0	0	0	0	0	0	136,987	136,987	0	0	0
0006151	ROCKVILLE	MD		05/18/2005		5,568,826	0	0	0	0	0	0	175,952	175,952	0	0	0
0006153	SILVER SPRING	MD		05/16/2005		2,131,095	0	0	0	0	0	0	69,092	69,092	0	0	0
0006155	BELTSVILLE	MD		05/16/2005		4,270,876	0	0	0	0	0	0	137,043	137,043	0	0	0
0006168	ANAHEIM	CA		05/25/2005		1,067,783	0	0	0	0	0	0	58,282	58,282	0	0	0
0006173	OMAHA	NE		05/16/2005		4,129,833	0	0	0	0	0	0	88,433	88,433	0	0	0
0006175	PARAMOUNT	CA		07/01/2005		7,117,213	0	0	0	0	0	0	361,009	361,009	0	0	0
0006178	OMAHA	NE		05/19/2005		3,489,564	0	0	0	0	0	0	110,828	110,828	0	0	0
0006183	LAKEVILLE	MN		10/12/2005		2,032,624	0	0	0	0	0	0	60,143	60,143	0	0	0
0006184	MOORPARK	CA		06/01/2005		3,113,992	0	0	0	0	0	0	100,532	100,532	0	0	0
0006185	PORTLAND	OR		04/26/2005		1,077,992	0	0	0	0	0	0	34,104	34,104	0	0	0
0006187	SOUTH SALT LAKE CITY	UT		11/01/2005		1,650,344	0	0	0	0	0	0	49,254	49,254	0	0	0
0006190	MANHEIM TOWNSHIP	PA		09/07/2007		7,713,854	0	0	0	0	0	0	249,342	249,342	0	0	0
0006192	MIRA LOMA	CA		05/25/2005		5,483,577	0	0	0	0	0	0	308,376	308,376	0	0	0
0006193	MIRA LOMA	CA		05/25/2005		6,658,675	0	0	0	0	0	0	374,447	374,447	0	0	0
0006196	TORRANCE	CA		06/01/2005		1,926,658	0	0	0	0	0	0	98,610	98,610	0	0	0
0006197	VICTORVILLE	CA		10/01/2005		2,004,323	0	0	0	0	0	0	59,130	59,130	0	0	0
0006203	LACY	WA		06/29/2006		3,108,189	0	0	0	0	0	0	87,001	87,001	0	0	0
0006205	BRENTWOOD	MO		08/15/2005		3,139,021	0	0	0	0	0	0	69,293	69,293	0	0	0
0006211	HARRISON TOWNSHIP	MI		08/01/2005		7,701,591	0	0	0	0	0	0	269,183	269,183	0	0	0
0006214	BEAVERTON	OR		08/24/2005		1,795,494	0	0	0	0	0	0	88,820	88,820	0	0	0
0006215	FREDERICK	MD		08/05/2005		6,170,400	0	0	0	0	0	0	314,111	314,111	0	0	0
0006220	CHARLOTTE	NC		06/20/2005		739,522	0	0	0	0	0	0	68,896	68,896	0	0	0
0006223	RALEIGH	NC		08/24/2005		1,578,268	0	0	0	0	0	0	80,983	80,983	0	0	0
0006229	SALT LAKE CITY	UT		06/22/2005		3,586,090	0	0	0	0	0	0	78,197	78,197	0	0	0
0006230	NORTH SALT LAKE	UT		08/31/2005		617,674	0	0	0	0	0	0	55,609	55,609	0	0	0
0006232	VALENCIA	CA		07/27/2005		1,721,174	0	0	0	0	0	0	53,779	53,779	0	0	0
0006237	ROCKLIN	CA		06/13/2005		6,342,007	0	0	0	0	0	0	37,720	37,720	0	0	0
0006243	MELVILLE	NY		06/21/2005		3,944,809	0	0	0	0	0	0	124,785	124,785	0	0	0
0006246	SAN DIEGO	CA		06/27/2005		1,254,128	0	0	0	0	0	0	327,293	327,293	0	0	0
0006247	FAIRFAX	VA		07/18/2005		4,708,356	0	0	0	0	0	0	151,264	151,264	0	0	0
0006252	TUSCON	AZ		06/17/2005		1,493,958	0	0	0	0	0	0	76,819	76,819	0	0	0
0006253	PARAMOUNT	CA		07/14/2005		1,518,997	0	0	0	0	0	0	49,087	49,087	0	0	0
0006255	ENGLEWOOD	CO		07/01/2005		1,499,641	0	0	0	0	0	0	139,638	139,638	0	0	0
0006257	PLYMOUTH	MN		06/20/2006		2,424,709	0	0	0	0	0	0	67,637	67,637	0	0	0
0006269	CARLSTADT	NJ		08/03/2005		3,126,871	0	0	0	0	0	0	400,226	400,226	0	0	0
0006270	CHARLESTON	SC		07/15/2005		6,142,789	0	0	0	0	0	0	115,882	115,882	0	0	0
0006271	ANN ARBOR	MI		07/21/2005		4,706,446	0	0	0	0	0	0	150,555	150,555	0	0	0

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0006277	SACRAMENTO	CA		06/10/2005		6,074,552	0	0	0	0	0	0	94,316	94,316	0	0	0
0006280	LAWRENCESVILLE	GA		07/13/2005		2,595,583	0	0	0	0	0	0	335,397	335,397	0	0	0
0006284	SPOKANE	WA		07/19/2005		3,484,288	0	0	0	0	0	0	114,169	114,169	0	0	0
0006287	CINCINNATI	OH		08/11/2005		7,318,197	0	0	0	0	0	0	229,606	229,606	0	0	0
0006290	STERLING	VA		07/01/2005		3,744,678	0	0	0	0	0	0	123,154	123,154	0	0	0
0006316	PORT WENTWORTH	GA		03/09/2006		5,338,447	0	0	0	0	0	0	247,116	247,116	0	0	0
0006317	SAVANNAH	GA		03/09/2006		3,244,105	0	0	0	0	0	0	150,177	150,177	0	0	0
0006327	SEATTLE	WA		08/02/2005		10,354,595	0	0	0	0	0	0	200,060	200,060	0	0	0
0006329	SALEM	OR		07/28/2005		4,250,125	0	0	0	0	0	0	94,785	94,785	0	0	0
0006330	NEW ORLEANS	LA		08/08/2005		10,836,314	0	0	0	0	0	0	998,063	998,063	0	0	0
0006332	Studio City	CA		08/02/2005		1,996,333	0	0	0	0	0	0	98,529	98,529	0	0	0
0006335	SANTA FE SPRINGS	CA		09/14/2005		4,123,460	0	0	0	0	0	0	92,115	92,115	0	0	0
0006336	LEXINGTON	KY		08/15/2005		1,298,738	0	0	0	0	0	0	120,925	120,925	0	0	0
0006344	CHARLOTTE	NC		08/04/2005		3,953,627	0	0	0	0	0	0	126,649	126,649	0	0	0
0006347	BALA CYNWYD	PA		08/11/2005		3,208,425	0	0	0	0	0	0	104,067	104,067	0	0	0
0006348	BEDFORD	NH		08/26/2005		3,839,187	0	0	0	0	0	0	125,521	125,521	0	0	0
0006350	CHARLOTTE	NC		08/04/2005		5,870,447	0	0	0	0	0	0	188,043	188,043	0	0	0
0006355	OAKLAND TOWNSHIP	MI		09/20/2005		14,319,867	0	0	0	0	0	0	466,323	466,323	0	0	0
0006356	QUEEN CREEK	AZ		09/06/2005		1,539,949	0	0	0	0	0	0	373,787	373,787	0	0	0
0006357	KENNESAW	GA		08/29/2005		2,953,691	0	0	0	0	0	0	385,201	385,201	0	0	0
0006361	CHAMPAIGN	IL		11/30/2005		1,999,345	0	0	0	0	0	0	59,495	59,495	0	0	0
0006362	CHESTERFIELD	MO		12/20/2005		2,737,049	0	0	0	0	0	0	80,846	80,846	0	0	0
0006365	CHATSWORTH	CA		09/09/2005		476,402	0	0	0	0	0	0	254,629	254,629	0	0	0
0006366	CALABASAS	CA		09/09/2005		516,145	0	0	0	0	0	0	275,840	275,840	0	0	0
0006367	LAS VEGAS	NV		11/14/2005		1,482,462	0	0	0	0	0	0	73,412	73,412	0	0	0
0006368	NASHVILLE	TN		10/01/2005		954,724	0	0	0	0	0	0	86,986	86,986	0	0	0
0006379	NASHVILLE	TN		10/07/2005		1,134,859	0	0	0	0	0	0	101,971	101,971	0	0	0
0006381	EUGENE	OR		09/07/2005		9,967,302	0	0	0	0	0	0	174,882	174,882	0	0	0
0006384	ROCKLIN	CA		10/01/2005		3,081,540	0	0	0	0	0	0	13,364	13,364	0	0	0
0006387	GRAND ISLAND	FL		02/27/2006		7,863,080	0	0	0	0	0	0	141,653	141,653	0	0	0
0006390	BROADVIEW HEIGHTS	OH		12/07/2005		1,056,821	0	0	0	0	0	0	91,064	91,064	0	0	0
0006392	SARASOTA	FL		09/14/2005		1,293,266	0	0	0	0	0	0	137,405	137,405	0	0	0
0006398	CHARLESTON	SC		10/01/2005		4,080,283	0	0	0	0	0	0	75,279	75,279	0	0	0
0006410	FEDERAL WAY	WA		10/01/2005		1,211,139	0	0	0	0	0	0	37,260	37,260	0	0	0
0006412	GILBERT	AZ		07/30/2004		1,135,462	0	0	0	0	0	0	58,290	58,290	0	0	0
0006421	BURIEN	WA		08/31/2005		1,620,747	0	0	0	0	0	0	34,683	34,683	0	0	0
0006422	SAVANNAH	GA		08/29/2006		9,619,886	0	0	0	0	0	0	426,870	426,870	0	0	0
0006424	SACRAMENTO	CA		09/16/2005		4,493,053	0	0	0	0	0	0	98,461	98,461	0	0	0
0006428	SALT LAKE CITY	UT		10/11/2005		5,685,779	0	0	0	0	0	0	121,297	121,297	0	0	0
0006433	ORANGE PARK	FL		11/07/2005		1,863,549	0	0	0	0	0	0	57,104	57,104	0	0	0
0006442	BRIDGEWATER	NJ		11/29/2005		8,489,300	0	0	0	0	0	0	180,382	180,382	0	0	0
0006445	SACRAMENTO	CA		09/22/2005		20,735,274	0	0	0	0	0	0	642,562	642,562	0	0	0
0006447	RIVERVIEW	FL		12/12/2005		1,008,090	0	0	0	0	0	0	39,343	39,343	0	0	0
0006454	CHARLOTTE	NC		01/12/2006		2,187,975	0	0	0	0	0	0	105,302	105,302	0	0	0
0006457	PORTLAND	OR		01/06/2006		12,884,001	0	0	0	0	0	0	393,528	393,528	0	0	0
0006458	SACRAMENTO	CA		09/22/2005		8,276,204	0	0	0	0	0	0	378,809	378,809	0	0	0
0006461	GREENVILLE	TN		01/17/2006		1,242,371	0	0	0	0	0	0	105,659	105,659	0	0	0
0006471	CARMICHAEL	CA		02/01/2006		11,457,490	0	0	0	0	0	0	358,823	358,823	0	0	0
0006477	FAIRFIELD	OH		12/29/2005		1,863,446	0	0	0	0	0	0	89,233	89,233	0	0	0
0006479	PHILADELPHIA	PA		05/22/2006		3,596,586	0	0	0	0	0	0	99,828	99,828	0	0	0
0006488	BRANDON	FL		11/28/2005		5,723,353	0	0	0	0	0	0	176,153	176,153	0	0	0
0006490	HOUSTON	TX		11/01/2005		1,965,245	0	0	0	0	0	0	61,375	61,375	0	0	0
0006491	MIRAMAR	FL		12/05/2005		2,601,980	0	0	0	0	0	0	80,005	80,005	0	0	0
0006495	BELCAMP	MD		12/01/2005		6,631,895	0	0	0	0	0	0	200,554	200,554	0	0	0
0006496	LINTHICUM	MD		12/01/2005		3,588,104	0	0	0	0	0	0	108,507	108,507	0	0	0
0006497	LINTHICUM	MD		12/01/2005		4,506,922	0	0	0	0	0	0	136,288	136,288	0	0	0
0006502	TAMPA	FL		01/20/2006		3,956,687	0	0	0	0	0	0	113,674	113,674	0	0	0
0006503	MILWAUKIE	OR		11/15/2005		6,124,782	0	0	0	0	0	0	186,532	186,532	0	0	0
0006505	WEST CHESTER	OH		12/19/2005		5,216,503	0	0	0	0	0	0	237,060	237,060	0	0	0
0006518	BEAVERTON	OR		12/15/2005		3,694,884	0	0	0	0	0	0	112,065	112,065	0	0	0
0006521	ITASCA	IL		02/02/2006		8,756,126	0	0	0	0	0	0	260,213	260,213	0	0	0
0006525	SOUTH EUCLID	OH		11/01/2007		11,501,685	0	0	0	0	0	0	435,742	435,742	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0006534	CHANDLER	AZ		12/15/2005		1,241,831	0	0	0	0	0	0	35,840	35,840	0	0	0
0006538	SUN VALLEY	CA		12/19/2005		3,747,572	0	0	0	0	0	0	112,844	112,844	0	0	0
0006539	AVON	IN		02/03/2006		3,386,492	0	0	0	0	0	0	286,157	286,157	0	0	0
0006540	MERCER ISLAND	WA		12/22/2005		4,882,241	0	0	0	0	0	0	86,547	86,547	0	0	0
0006544	SANDY	UT		12/05/2005		3,252,548	0	0	0	0	0	0	153,686	153,686	0	0	0
0006545	SEATTLE	WA		01/13/2006		5,160,872	0	0	0	0	0	0	153,147	153,147	0	0	0
0006546	MAULDIN	SC		01/31/2006		1,491,946	0	0	0	0	0	0	43,375	43,375	0	0	0
0006549	HOUSTON	TX		01/31/2006		3,453,393	0	0	0	0	0	0	160,917	160,917	0	0	0
0006556	OLYMPIA	WA		01/13/2006		3,422,286	0	0	0	0	0	0	224,246	224,246	0	0	0
0006557	MARLBORO	NJ		12/29/2005		16,171,295	0	0	0	0	0	0	486,400	486,400	0	0	0
0006560	LAS VEGAS	NV		02/21/2006		17,132,832	0	0	0	0	0	0	418,195	418,195	0	0	0
0006562	DENVER	CO		03/16/2006		2,352,830	0	0	0	0	0	0	46,114	46,114	0	0	0
0006564	ORLANDO	FL		03/26/2007		7,121,566	0	0	0	0	0	0	180,330	180,330	0	0	0
0006566	FT. MYERS	FL		02/08/2006		2,047,151	0	0	0	0	0	0	95,283	95,283	0	0	0
0006567	BOYNTON BEACH	FL		02/06/2006		945,395	0	0	0	0	0	0	32,624	32,624	0	0	0
1000100	MYRTLE BEACH	SC		04/05/2006		3,919,494	0	0	0	0	0	0	179,200	179,200	0	0	0
1000156	SPRINGFIELD	MO		02/13/2006		1,780,577	0	0	0	0	0	0	83,692	83,692	0	0	0
1000169	WASHINGTON	DC		02/06/2006		1,633,557	0	0	0	0	0	0	76,782	76,782	0	0	0
1000170	APPLE VALLEY	MN		03/02/2007		7,784,580	0	0	0	0	0	0	205,544	205,544	0	0	0
1000172	ORMOND BEACH	FL		04/18/2006		828,405	0	0	0	0	0	0	37,269	37,269	0	0	0
1000173	ORMOND BEACH	FL		04/18/2006		2,982,259	0	0	0	0	0	0	134,170	134,170	0	0	0
1000174	ORMOND BEACH	FL		04/18/2006		1,201,188	0	0	0	0	0	0	54,041	54,041	0	0	0
1000175	ORMOND BEACH	FL		04/18/2006		1,863,912	0	0	0	0	0	0	83,856	83,856	0	0	0
1000179	SACRAMENTO	CA		01/27/2006		4,631,996	0	0	0	0	0	0	138,186	138,186	0	0	0
1000180	SACRAMENTO	CA		01/27/2006		3,985,346	0	0	0	0	0	0	189,209	189,209	0	0	0
1000181	SAN CLEMENTE	CA		02/15/2006		3,509,099	0	0	0	0	0	0	103,058	103,058	0	0	0
1000182	OLYPHANT BOROUGH	PA		02/22/2006		8,872,258	0	0	0	0	0	0	756,474	756,474	0	0	0
1000183	PLAINS TOWNSHIP	PA		10/13/1983		1,849,550	0	0	0	0	0	0	156,991	156,991	0	0	0
1000184	NORMAN	OK		02/03/2006		2,134,660	0	0	0	0	0	0	426,909	426,909	0	0	0
1000186	ORLANDO	FL		01/30/2006		2,127,465	0	0	0	0	0	0	181,318	181,318	0	0	0
1000194	LAS VEGAS	NV		12/13/2010		6,866,805	0	0	0	0	0	0	205,363	205,363	0	0	0
1000195	PAPILLION	NE		02/10/2006		2,528,018	0	0	0	0	0	0	129,806	129,806	0	0	0
1000197	FAIRFIELD	CT		02/28/2006		960,318	0	0	0	0	0	0	18,833	18,833	0	0	0
1000200	ARLINGTON	TX		02/14/2006		1,536,029	0	0	0	0	0	0	44,963	44,963	0	0	0
1000203	BEND	OR		05/23/2006		885,650	0	0	0	0	0	0	25,044	25,044	0	0	0
1000208	LOGAN	UT		05/25/2006		2,653,510	0	0	0	0	0	0	75,699	75,699	0	0	0
1000209	UPPER SALFORD TOWNSHIP	PA		11/21/2006		9,369,641	0	0	0	0	0	0	294,512	294,512	0	0	0
1000216	SHERMAN	TX		02/10/2006		2,108,355	0	0	0	0	0	0	61,384	61,384	0	0	0
1000217	TEMPE	AZ		04/07/2006		4,660,579	0	0	0	0	0	0	137,021	137,021	0	0	0
1000220	SPRING	TX		04/19/2006		2,888,091	0	0	0	0	0	0	137,739	137,739	0	0	0
1000228	BOSTON	MA		02/01/2006		35,614,498	0	0	0	0	0	0	487,509	487,509	0	0	0
1000229	CHARLOTTE	NC		12/19/2006		3,576,916	0	0	0	0	0	0	96,017	96,017	0	0	0
1000231	WOODBURY	MN		04/11/2006		4,858,308	0	0	0	0	0	0	138,676	138,676	0	0	0
1000243	FORT MILL	SC		04/30/2007		6,150,270	0	0	0	0	0	0	437,452	437,452	0	0	0
1000248	MARLTON	NJ		01/31/2006		7,735,240	0	0	0	0	0	0	113,697	113,697	0	0	0
1000250	COLUMBIA	SC		03/08/2006		9,700,575	0	0	0	0	0	0	277,677	277,677	0	0	0
1000251	ROSEBURG	OR		03/24/2006		7,399,136	0	0	0	0	0	0	149,861	149,861	0	0	0
1000252	TAYLORSVILLE	UT		09/15/2006		3,396,997	0	0	0	0	0	0	93,148	93,148	0	0	0
1000256	VANCOUVER	WA		09/29/2006		3,893,330	0	0	0	0	0	0	105,801	105,801	0	0	0
1000264	SUMMERVILLE	SC		05/09/2006		4,479,748	0	0	0	0	0	0	201,674	201,674	0	0	0
1000270	JACKSONVILLE	FL		01/23/2006		2,095,680	0	0	0	0	0	0	95,610	95,610	0	0	0
1000271	DENVER	CO		04/12/2006		2,914,985	0	0	0	0	0	0	83,206	83,206	0	0	0
1000272	KIRKLAND	WA		03/23/2006		1,064,233	0	0	0	0	0	0	72,468	72,468	0	0	0
1000274	VISTA	CA		04/05/2006		2,149,443	0	0	0	0	0	0	97,522	97,522	0	0	0
1000281	WEST LAFEYETTE	IN		03/31/2006		50,584,150	0	0	0	0	0	0	899,590	899,590	0	0	0
1000282	BATON ROUGE	LA		06/27/2006		5,582,759	0	0	0	0	0	0	98,052	98,052	0	0	0
1000285	RALEIGH	NC		03/30/2006		7,502,112	0	0	0	0	0	0	213,578	213,578	0	0	0
1000287	OWASSO	OK		04/13/2006		851,438	0	0	0	0	0	0	95,763	95,763	0	0	0
1000288	FOLSOM	CA		04/25/2006		4,425,300	0	0	0	0	0	0	124,665	124,665	0	0	0
1000292	PUYALLUP	WA		06/30/2006		1,983,035	0	0	0	0	0	0	55,472	55,472	0	0	0
1000302	BROKEN ARROW	OK		04/17/2006		3,572,929	0	0	0	0	0	0	163,355	163,355	0	0	0
1000306	SCOTTSDALE	AZ		04/26/2006		1,281,857	0	0	0	0	0	0	47,350	47,350	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000310	ST. LOUIS	MO		05/23/2006		11,559,335	0	0	0	0	0	0	317,974	317,974	0	0	0
1000315	POMONA	CA		04/03/2006		3,510,656	0	0	0	0	0	0	99,510	99,510	0	0	0
1000316	VARIOUS	CA		05/22/2006		4,981,309	0	0	0	0	0	0	269,103	269,103	0	0	0
1000320	RALEIGH	NC		04/27/2006		1,287,545	0	0	0	0	0	0	58,443	58,443	0	0	0
1000323	ANAHIEM	CA		04/27/2006		3,550,413	0	0	0	0	0	0	98,075	98,075	0	0	0
1000329	SOMERVILLE	MA		01/11/2008		9,315,871	0	0	0	0	0	0	208,819	208,819	0	0	0
1000340	JACKSONVILLE	FL		05/02/2006		3,157,053	0	0	0	0	0	0	141,251	141,251	0	0	0
1000360	GRAND FORKS	ND		09/06/2006		16,642,582	0	0	0	0	0	0	312,271	312,271	0	0	0
1000361	FORT COLLINS	CO		07/03/2006		10,489,876	0	0	0	0	0	0	190,739	190,739	0	0	0
1000362	COLORADO SPRINGS	CO		10/02/2006		8,103,738	0	0	0	0	0	0	163,827	163,827	0	0	0
1000369	QUEENS	NY		06/20/2006		2,761,285	0	0	0	0	0	0	166,468	166,468	0	0	0
1000378	KINGWOOD	TX		05/31/2006		2,954,452	0	0	0	0	0	0	54,112	54,112	0	0	0
1000402	SHELTON	WA		06/27/2006		5,966,379	0	0	0	0	0	0	193,181	193,181	0	0	0
1000403	DURHAM	NC		09/07/2007		3,889,089	0	0	0	0	0	0	178,562	178,562	0	0	0
1000404	DURHAM	NC		09/07/2007		3,906,304	0	0	0	0	0	0	106,154	106,154	0	0	0
1000409	LAYTON	UT		08/01/2006		21,380,142	0	0	0	0	0	0	269,292	269,292	0	0	0
1000421	NORCO	CA		06/27/2006		3,170,863	0	0	0	0	0	0	85,152	85,152	0	0	0
1000424	SAVANNAH	GA		03/30/2007		4,113,475	0	0	0	0	0	0	162,951	162,951	0	0	0
1000425	SAVANNAH	GA		03/30/2007		6,494,960	0	0	0	0	0	0	257,291	257,291	0	0	0
1000450	WEST VALLEY	UT		08/30/2007		25,794,195	0	0	0	0	0	0	422,216	422,216	0	0	0
1000451	SALT LAKE CITY	UT		06/29/2006		9,487,460	0	0	0	0	0	0	171,376	171,376	0	0	0
1000471	ELGIN	IL		06/30/2006		11,281,710	0	0	0	0	0	0	503,089	503,089	0	0	0
1000488	KIRKLAND	WA		06/29/2006		1,089,366	0	0	0	0	0	0	47,279	47,279	0	0	0
1000513	WHITE LAKE TOWN	MI		08/30/2006		3,503,118	0	0	0	0	0	0	91,761	91,761	0	0	0
1000517	SPRINGFIELD TOWNSHIP	NJ		07/12/2006		2,532,269	0	0	0	0	0	0	107,071	107,071	0	0	0
1000521	MECHANICVILLE	NY		08/28/2006		2,905,514	0	0	0	0	0	0	70,727	70,727	0	0	0
1000524	HAYWARD	CA		07/26/2006		5,366,505	0	0	0	0	0	0	2,096,467	2,096,467	0	0	0
1000527	TACOMA	WA		07/31/2007		14,781,185	0	0	0	0	0	0	199,620	199,620	0	0	0
1000528	CHAPEL HILL	NC		05/09/2007		5,693,198	0	0	0	0	0	0	134,714	134,714	0	0	0
1000534	DEKALB	IL		10/31/2007		6,221,082	0	0	0	0	0	0	225,680	225,680	0	0	0
1000535	MATTHEWS	NC		04/17/2008		16,005,227	0	0	0	0	0	0	225,824	225,824	0	0	0
1000542	CELEBRATION	FL		08/18/2006		15,474,353	0	0	0	0	0	0	323,335	323,335	0	0	0
1000550	BROWNS SUMMIT	NC		02/05/2007		12,741,618	0	0	0	0	0	0	286,971	286,971	0	0	0
1000571	TIGARD	OR		08/04/2006		4,826,415	0	0	0	0	0	0	114,827	114,827	0	0	0
1000573	PLAINFIELD	IN		01/29/2007		21,516,786	0	0	0	0	0	0	366,323	366,323	0	0	0
1000574	DALLAS	TX		07/28/2006		1,662,590	0	0	0	0	0	0	42,991	42,991	0	0	0
1000595	ORLAND HILLS	IL		02/28/2007		8,044,253	0	0	0	0	0	0	184,311	184,311	0	0	0
1000598	EAGAN	MN		08/01/2006		16,694,344	0	0	0	0	0	0	289,797	289,797	0	0	0
1000608	WILMINGTON	NC		09/21/2006		6,145,633	0	0	0	0	0	0	256,773	256,773	0	0	0
1000609	NORTH ATTLEBORO	MA		07/31/2008		5,175,212	0	0	0	0	0	0	112,049	112,049	0	0	0
1000619	SEATTLE	WA		12/12/2006		7,914,188	0	0	0	0	0	0	190,431	190,431	0	0	0
1000621	SALT LAKE CITY	UT		11/15/2006		1,800,186	0	0	0	0	0	0	47,734	47,734	0	0	0
1000631	PORTLAND	OR		10/17/2006		1,671,753	0	0	0	0	0	0	42,510	42,510	0	0	0
1000636	KUTZTOWN	PA		08/31/2006		2,389,288	0	0	0	0	0	0	141,241	141,241	0	0	0
1000637	BETHLEHEM	PA		09/15/2006		1,201,629	0	0	0	0	0	0	70,066	70,066	0	0	0
1000638	MT. POCONO	PA		08/31/2006		1,195,960	0	0	0	0	0	0	70,442	70,442	0	0	0
1000639	LACEY	WA		12/21/2006		12,015,510	0	0	0	0	0	0	290,924	290,924	0	0	0
1000641	LEAGUE CITY	TX		06/18/2007		8,251,600	0	0	0	0	0	0	200,639	200,639	0	0	0
1000643	NEW YORK	NY		10/18/2006		1,277,327	0	0	0	0	0	0	52,952	52,952	0	0	0
1000657	LAS VEGAS	NV		10/05/2006		4,662,559	0	0	0	0	0	0	87,581	87,581	0	0	0
1000658	LAS VEGAS	NV		10/05/2006		2,337,664	0	0	0	0	0	0	36,015	36,015	0	0	0
1000659	LAS VEGAS	NV		10/05/2006		2,051,526	0	0	0	0	0	0	38,535	38,535	0	0	0
1000665	FORT WORTH	TX		12/21/2006		6,278,049	0	0	0	0	0	0	458,062	458,062	0	0	0
1000669	JACKSONVILLE	FL		11/21/2006		4,082,553	0	0	0	0	0	0	171,638	171,638	0	0	0
1000672	GRAFTON	WI		02/01/2007		2,025,372	0	0	0	0	0	0	50,349	50,349	0	0	0
1000673	ROUND ROCK	TX		11/07/2006		3,830,519	0	0	0	0	0	0	174,208	174,208	0	0	0
1000675	EAST PROVIDENCE	RI		12/08/2006		2,713,929	0	0	0	0	0	0	69,745	69,745	0	0	0
1000678	SUN VALLEY (ARLETA)	CA		10/26/2006		5,600,300	0	0	0	0	0	0	142,899	142,899	0	0	0
1000683	LA JOLLA	CA		10/02/2006		1,807,550	0	0	0	0	0	0	45,911	45,911	0	0	0
1000686	NEW WINDSOR	NY		10/27/2006		3,035,244	0	0	0	0	0	0	95,027	95,027	0	0	0
1000689	AUSTIN	TX		12/29/2006		1,805,316	0	0	0	0	0	0	132,720	132,720	0	0	0
1000690	HAUPPAUGE	NY		11/29/2006		7,100,363	0	0	0	0	0	0	120,285	120,285	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000698	BELLEVUE	WA		09/27/2006		3,407,793	0	0	0	0	0	0	46,944	46,944	0	0	0
1000702	FAIRFAX	VA		11/08/2006		3,335,069	0	0	0	0	0	0	100,071	100,071	0	0	0
1000704	MILLINGTON	TN		11/01/2006		2,862,217	0	0	0	0	0	0	117,633	117,633	0	0	0
1000708	GREENVILLE	SC		11/03/2006		5,178,232	0	0	0	0	0	0	524,374	524,374	0	0	0
1000710	PISCATAWAY	NJ		03/23/2007		3,750,000	0	0	0	0	0	0	50,443	50,443	0	0	0
1000718	GOODYEAR	AZ		10/30/2006		990,461	0	0	0	0	0	0	74,648	74,648	0	0	0
1000721	CHESAPEAKE	VA		12/12/2006		1,750,893	0	0	0	0	0	0	43,282	43,282	0	0	0
1000722	LOWELL	MA		12/07/2006		4,482,919	0	0	0	0	0	0	122,573	122,573	0	0	0
1000725	ROSEVILLE	CA		11/27/2006		1,140,481	0	0	0	0	0	0	203,047	203,047	0	0	0
1000727	SURPRISE	AZ		11/17/2006		3,488,133	0	0	0	0	0	0	619,317	619,317	0	0	0
1000731	CHARLOTTE	NC		06/28/2007		13,357,251	0	0	0	0	0	0	544,640	544,640	0	0	0
1000738	BRISTOL TOWNSHIP	PA		01/10/2007		12,127,373	0	0	0	0	0	0	214,083	214,083	0	0	0
1000741	CHESAPEAKE	VA		12/07/2006		1,263,354	0	0	0	0	0	0	33,146	33,146	0	0	0
1000747	SPARTANBURG	SC		08/23/2007		4,219,027	0	0	0	0	0	0	104,809	104,809	0	0	0
1000755	SEATTLE	WA		11/30/2006		7,789,026	0	0	0	0	0	0	144,540	144,540	0	0	0
1000781	EL CAJON	CA		02/15/2007		589,472	0	0	0	0	0	0	13,701	13,701	0	0	0
1000789	SAN JOSE	CA		01/30/2007		3,403,525	0	0	0	0	0	0	85,930	85,930	0	0	0
1000790	SAN JOSE	CA		02/05/2007		4,667,713	0	0	0	0	0	0	89,052	89,052	0	0	0
1000791	FORT SMITH	AR		02/09/2007		2,480,774	0	0	0	0	0	0	179,763	179,763	0	0	0
1000797	PHILADELPHIA	PA		10/15/2007		883,873	0	0	0	0	0	0	33,294	33,294	0	0	0
1000802	COLUMBUS	OH		03/02/2007		2,456,628	0	0	0	0	0	0	108,460	108,460	0	0	0
1000818	SPARKS	NV		01/18/2007		770,829	0	0	0	0	0	0	32,506	32,506	0	0	0
1000823	HILLIARD	OH		04/05/2007		2,847,959	0	0	0	0	0	0	115,175	115,175	0	0	0
1000825	LAKE FOREST	CA		02/02/2007		8,300,000	0	0	0	0	0	0	135,557	135,557	0	0	0
1000834	LEE'S SUMMIT	MO		01/25/2007		1,843,908	0	0	0	0	0	0	49,666	49,666	0	0	0
1000841	HOUSTON	TX		01/30/2007		1,111,628	0	0	0	0	0	0	82,643	82,643	0	0	0
1000845	INGLEWOOD	CA		02/22/2007		1,897,598	0	0	0	0	0	0	62,630	62,630	0	0	0
1000851	EASLEY	SC		02/26/2007		4,101,015	0	0	0	0	0	0	469,816	469,816	0	0	0
1000855	VANCOUVER	WA		03/07/2007		3,910,783	0	0	0	0	0	0	71,139	71,139	0	0	0
1000859	SUMNER	WA		04/16/2007		3,847,070	0	0	0	0	0	0	65,218	65,218	0	0	0
1000860	BURNSVILLE	MN		09/17/2007		3,312,641	0	0	0	0	0	0	79,731	79,731	0	0	0
1000861	BURNSVILLE	MN		09/17/2007		2,208,427	0	0	0	0	0	0	53,154	53,154	0	0	0
1000862	BURNSVILLE	MN		09/17/2007		3,450,667	0	0	0	0	0	0	83,053	83,053	0	0	0
1000865	VANCOUVER	WA		03/07/2007		977,696	0	0	0	0	0	0	17,785	17,785	0	0	0
1000873	HAYWARD	CA		11/29/2007		5,667,370	0	0	0	0	0	0	95,968	95,968	0	0	0
1000878	LAS VEGAS	NV		04/25/2007		5,535,991	0	0	0	0	0	0	127,358	127,358	0	0	0
1000882	SPRING HILL	FL		03/02/2007		1,619,055	0	0	0	0	0	0	54,377	54,377	0	0	0
1000883	YAKIMA	WA		03/12/2007		4,064,815	0	0	0	0	0	0	71,926	71,926	0	0	0
1000885	FREMONT	CA		01/08/2008		3,033,142	0	0	0	0	0	0	50,094	50,094	0	0	0
1000887	OAKDALE	MN		03/05/2007		2,721,031	0	0	0	0	0	0	70,607	70,607	0	0	0
1000891	LINCOLN	NE		03/15/2007		3,793,898	0	0	0	0	0	0	65,326	65,326	0	0	0
1000892	ROCKLIN	CA		02/09/2007		2,896,710	0	0	0	0	0	0	50,656	50,656	0	0	0
1000895	SALT LAKE CITY	UT		02/21/2007		1,325,650	0	0	0	0	0	0	35,335	35,335	0	0	0
1000897	SARASOTA	FL		03/29/2007		4,080,615	0	0	0	0	0	0	68,571	68,571	0	0	0
1000905	FREMONT	CA		03/04/2008		3,801,167	0	0	0	0	0	0	62,098	62,098	0	0	0
1000908	SCOTTSDALE	AZ		03/27/2007		8,424,365	0	0	0	0	0	0	29,084	29,084	0	0	0
1000911	SAVANNAH	GA		08/24/2007		9,800,919	0	0	0	0	0	0	395,142	395,142	0	0	0
1000914	SELMA	TX		05/01/2007		4,216,780	0	0	0	0	0	0	673,236	673,236	0	0	0
1000918	SACRAMENTO	CA		02/20/2007		2,414,229	0	0	0	0	0	0	43,969	43,969	0	0	0
1000919	CLIFTON	NJ		02/01/2007		1,625,957	0	0	0	0	0	0	39,085	39,085	0	0	0
1000920	BEND	OR		02/26/2007		3,153,307	0	0	0	0	0	0	59,980	59,980	0	0	0
1000921	SALT LAKE CITY	UT		03/16/2007		1,047,360	0	0	0	0	0	0	12,396	12,396	0	0	0
1000930	SOUTH JORDAN	UT		08/23/2007		3,533,548	0	0	0	0	0	0	130,511	130,511	0	0	0
1000935	LAS VEGAS	NV		04/17/2007		6,943,970	0	0	0	0	0	0	274,122	274,122	0	0	0
1000939	BEDFORD	NH		02/02/2007		15,416,152	0	0	0	0	0	0	289,789	289,789	0	0	0
1000940	LAKE BUENA VISTA	FL		03/12/2007		2,559,309	0	0	0	0	0	0	186,402	186,402	0	0	0
1000945	SACRAMENTO	CA		03/13/2007		3,738,179	0	0	0	0	0	0	65,631	65,631	0	0	0
1000946	ANAHEIM	TX		02/15/2007		19,281,982	0	0	0	0	0	0	18,211,388	18,211,388	0	0	0
1000947	BEAVERTON	OR		04/26/2007		3,013,794	0	0	0	0	0	0	214,923	214,923	0	0	0
1000950	JACKSONVILLE	FL		04/26/2007		2,336,466	0	0	0	0	0	0	43,722	43,722	0	0	0
1000951	NORTH SALT LAKE	UT		03/21/2007		999,166	0	0	0	0	0	0	25,597	25,597	0	0	0
1000956	DANVILLE	VA		03/06/2007		3,860,198	0	0	0	0	0	0	159,099	159,099	0	0	0

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000959	SALT LAKE CITY	UT		04/09/2007		2,002,200	0	0	0	0	0	0	50,989	50,989	0	0	0
1000961	FREDERICKSBURG	VA		06/12/2007		2,474,938	0	0	0	0	0	0	99,458	99,458	0	0	0
1000962	FREDERICKSBURG	VA		06/12/2007		1,959,815	0	0	0	0	0	0	77,373	77,373	0	0	0
1000963	CLEMENTON	NJ		04/04/2007		1,821,122	0	0	0	0	0	0	46,161	46,161	0	0	0
1000972	FRANKLIN TWP.	NJ		04/02/2007		2,503,720	0	0	0	0	0	0	63,537	63,537	0	0	0
1000976	LAS VEGAS	NV		05/31/2007		1,392,008	0	0	0	0	0	0	54,765	54,765	0	0	0
1000990	LINCOLN	NE		04/11/2007		3,784,264	0	0	0	0	0	0	93,473	93,473	0	0	0
1000991	ROUND ROCK	TX		04/13/2007		6,172,697	0	0	0	0	0	0	138,401	138,401	0	0	0
1000993	SAN JUAN CAPISTRANO	CA		05/02/2007		1,985,396	0	0	0	0	0	0	20,821	20,821	0	0	0
1000994	SAN ANTONIO	TX		05/01/2007		2,152,495	0	0	0	0	0	0	343,741	343,741	0	0	0
1000996	SAN JUAN CAPISTRANO	CA		05/02/2007		1,148,193	0	0	0	0	0	0	29,238	29,238	0	0	0
1000997	NEW BRAUNFELS	TX		05/01/2007		1,056,050	0	0	0	0	0	0	168,605	168,605	0	0	0
1000999	EDISON	NJ		03/12/2007		7,486,786	0	0	0	0	0	0	129,895	129,895	0	0	0
1001008	ORLANDO	FL		05/02/2007		2,728,165	0	0	0	0	0	0	70,786	70,786	0	0	0
1001015	GOODYEAR	AZ		05/24/2007		1,575,672	0	0	0	0	0	0	110,934	110,934	0	0	0
1001027	MAPLE GROVE	MN		08/27/2007		4,394,669	0	0	0	0	0	0	302,476	302,476	0	0	0
1001040	CARLSBAD	CA		05/31/2007		3,972,237	0	0	0	0	0	0	90,868	90,868	0	0	0
1001050	MUKILTEO	WA		05/15/2007		1,432,309	0	0	0	0	0	0	25,372	25,372	0	0	0
1001056	CHANTILLY	VA		07/31/2007		10,867,237	0	0	0	0	0	0	186,938	186,938	0	0	0
1001061	ORLANDO	FL		05/22/2007		1,099,442	0	0	0	0	0	0	78,183	78,183	0	0	0
1001067	FOLSOM	CA		07/19/2007		3,927,992	0	0	0	0	0	0	274,373	274,373	0	0	0
1001068	BOUNTIFUL CITY	UT		05/29/2007		1,182,546	0	0	0	0	0	0	83,081	83,081	0	0	0
1001096	WOODBURY	MN		07/16/2007		5,325,394	0	0	0	0	0	0	211,724	211,724	0	0	0
1001107	THOUSAND OAKS	CA		07/24/2007		3,769,422	0	0	0	0	0	0	56,354	56,354	0	0	0
1001114	DEDHAM	MA		05/30/2007		104,427,335	0	0	0	0	0	0	1,160,535	1,160,535	0	0	0
1001118	LA VISTA	NE		02/15/2008		10,077,791	0	0	0	0	0	0	375,577	375,577	0	0	0
1001123	ELMHURST	IL		07/09/2007		846,673	0	0	0	0	0	0	14,386	14,386	0	0	0
1001126	GREEN	OH		04/18/2008		11,667,426	0	0	0	0	0	0	263,273	263,273	0	0	0
1001160	ADDISON	TX		08/13/2007		17,623,629	0	0	0	0	0	0	683,167	683,167	0	0	0
1001163	RANCHO CORDOVA	CA		07/24/2007		2,802,059	0	0	0	0	0	0	61,033	61,033	0	0	0
1001178	MURFREESBORO	TN		09/27/2007		3,521,437	0	0	0	0	0	0	146,164	146,164	0	0	0
1001181	AUBURN	WA		02/25/2008		4,443,269	0	0	0	0	0	0	101,235	101,235	0	0	0
1001182	BELLEVUE	WA		02/25/2008		5,030,116	0	0	0	0	0	0	114,606	114,606	0	0	0
1001184	HENDERSONVILLE	TN		07/30/2007		3,919,107	0	0	0	0	0	0	62,883	62,883	0	0	0
1001185	VARIOUS	VA		01/31/2008		13,131,910	0	0	0	0	0	0	202,598	202,598	0	0	0
1001208	GREENVILLE	SC		10/10/2007		340,978	0	0	0	0	0	0	309,194	309,194	0	0	0
1001214	SARALAND	AL		07/27/2007		1,635,108	0	0	0	0	0	0	288,422	288,422	0	0	0
1001220	NEW CASTLE	DE		08/28/2007		1,882,515	0	0	0	0	0	0	62,678	62,678	0	0	0
1001222	NEW CASTLE	DE		08/28/2007		1,467,311	0	0	0	0	0	0	94,072	94,072	0	0	0
1001262	FARMINGDALE	NY		12/11/2007		1,044,965	0	0	0	0	0	0	16,356	16,356	0	0	0
1001299	ALBUQUERQUE	NM		10/10/2007		3,089,963	0	0	0	0	0	0	133,995	133,995	0	0	0
1001306	WEST PALM BEACH	FL		10/05/2007		3,670,510	0	0	0	0	0	0	77,294	77,294	0	0	0
1001311	MIDLOTHIAN	VA		10/22/2007		8,775,250	0	0	0	0	0	0	320,905	320,905	0	0	0
1001312	WILMINGTON	NC		09/25/2007		4,704,365	0	0	0	0	0	0	225,072	225,072	0	0	0
1001333	CHAMPAIGN	IL		01/28/2008		4,007,486	0	0	0	0	0	0	119,427	119,427	0	0	0
1001339	CHANHASSEN	MN		10/09/2007		2,768,188	0	0	0	0	0	0	66,348	66,348	0	0	0
1001350	POOLER	GA		08/20/2008		5,477,589	0	0	0	0	0	0	114,322	114,322	0	0	0
1001352	POOLER	GA		08/20/2008		6,610,882	0	0	0	0	0	0	137,975	137,975	0	0	0
1001358	LAS VEGAS	NV		10/31/2007		1,837,422	0	0	0	0	0	0	434,933	434,933	0	0	0
1001362	CLEMSON	SC		06/26/2008		5,555,129	0	0	0	0	0	0	117,054	117,054	0	0	0
1001370	FARMERS BRANCH	TX		11/14/2007		2,485,025	0	0	0	0	0	0	55,971	55,971	0	0	0
1001384	MUKILTEO	WA		01/11/2008		4,838,359	0	0	0	0	0	0	110,077	110,077	0	0	0
1001394	VIRGINIA BEACH	VA		12/27/2007		1,198,452	0	0	0	0	0	0	27,363	27,363	0	0	0
1001421	SCOTTSDALE	AZ		12/20/2007		1,208,806	0	0	0	0	0	0	41,843	41,843	0	0	0
1001423	MELVILLE	NY		01/31/2008		1,426,875	0	0	0	0	0	0	22,154	22,154	0	0	0
1001425	BILLERICA	MA		02/25/2008		5,514,785	0	0	0	0	0	0	86,310	86,310	0	0	0
1001450	MCLEAN	VA		02/25/2008		2,973,828	0	0	0	0	0	0	69,709	69,709	0	0	0
1001461	KNOXVILLE	TN		03/07/2008		3,012,711	0	0	0	0	0	0	83,206	83,206	0	0	0
1101145	LINDON	UT		02/15/2008		1,232,314	0	0	0	0	0	0	29,147	29,147	0	0	0
1101154	HOUSTON	TX		02/15/2008		2,610,212	0	0	0	0	0	0	169,842	169,842	0	0	0
1101159	HOUSTON	TX		02/15/2008		1,162,351	0	0	0	0	0	0	63,345	63,345	0	0	0
1101168	COLUMBIA HEIGHTS	MN		02/15/2008		2,211,815	0	0	0	0	0	0	52,310	52,310	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1101201	RANCHO CUCAMONGA	CA		02/15/2008		2,037,222	0	0	0	0	0	0	48,229	48,229	0	0	0
1101218	CARLSBAD	CA		02/15/2008		1,176,454	0	0	0	0	0	0	17,738	17,738	0	0	0
1101225	YAKIMA	WA		02/15/2008		7,573,260	0	0	0	0	0	0	175,404	175,404	0	0	0
1101228	MEMPHIS	TN		02/15/2008		4,325,863	0	0	0	0	0	0	288,120	288,120	0	0	0
1101240	CHICAGO	IL		02/15/2008		3,731,309	0	0	0	0	0	0	61,464	61,464	0	0	0
1101250	SOLON	OH		02/15/2008		5,215,945	0	0	0	0	0	0	128,942	128,942	0	0	0
1101251	INDEPENDENCE	OH		02/15/2008		2,503,878	0	0	0	0	0	0	60,693	60,693	0	0	0
1101259	RANCHO CORDOVA	CA		02/15/2008		2,914,722	0	0	0	0	0	0	116,989	116,989	0	0	0
1101264	RIVERDALE	NJ		02/15/2008		1,578,882	0	0	0	0	0	0	36,773	36,773	0	0	0
1101282	LOUISVILLE	KY		02/15/2008		3,904,818	0	0	0	0	0	0	255,292	255,292	0	0	0
1101285	ROSEVILLE	MN		02/15/2008		2,448,064	0	0	0	0	0	0	96,290	96,290	0	0	0
1101292	MELVILLE	NY		02/15/2008		6,378,422	0	0	0	0	0	0	151,979	151,979	0	0	0
1101293	HUNTINGTON	NY		02/15/2008		2,958,109	0	0	0	0	0	0	70,483	70,483	0	0	0
1101294	MELVILLE	NY		02/15/2008		1,766,913	0	0	0	0	0	0	41,849	41,849	0	0	0
1101308	MANALAPAN	NJ		02/15/2008		6,610,609	0	0	0	0	0	0	99,690	99,690	0	0	0
1101309	JAMAICA	NY		02/15/2008		4,670,033	0	0	0	0	0	0	114,079	114,079	0	0	0
1101315	HOUSTON	TX		02/15/2008		6,716,341	0	0	0	0	0	0	260,865	260,865	0	0	0
1101319	DULUTH	GA		02/15/2008		2,904,754	0	0	0	0	0	0	194,350	194,350	0	0	0
3003665	ALBUQUERQUE	NM		12/22/1999		712,170	0	0	0	0	0	0	376,161	376,161	0	0	0
3003668	SAN MATEO	CA		12/22/1999		570,738	0	0	0	0	0	0	186,473	186,473	0	0	0
3003678	PENSACOLA	FL		12/22/1999		275,944	0	0	0	0	0	0	206,358	206,358	0	0	0
3003682	ALLENTOWN	PA		12/22/1999		340,235	0	0	0	0	0	0	186,029	186,029	0	0	0
3003689	KIRKLAND	WA		12/22/1999		336,999	0	0	0	0	0	0	199,691	199,691	0	0	0
3004798	SOUTH BRUNSWICK	NJ		10/10/2002		11,471,501	0	0	0	0	0	0	1,676,042	1,676,042	0	0	0
3005390	GLENVIEW	IL		11/18/2003		12,923,994	0	0	0	0	0	0	483,431	483,431	0	0	0
3005442	WINSTON-SALEM	NC		07/28/2003		6,814,468	0	0	0	0	0	0	258,392	258,392	0	0	0
3005572	BOSTON	MA		01/14/2004		14,323,197	0	0	0	0	0	0	1,703,630	1,703,630	0	0	0
3005594	BOLINGBROOK	IL		12/31/2003		10,988,970	0	0	0	0	0	0	648,806	648,806	0	0	0
3005888	NEW YORK	NY		08/20/2004		7,035,885	0	0	0	0	0	0	87,512	87,512	0	0	0
3005891	WAYNE	NJ		08/27/2004		4,477,309	0	0	0	0	0	0	257,856	257,856	0	0	0
3005917	SMITHTON	PA		01/03/2005		13,157,893	0	0	0	0	0	0	693,398	693,398	0	0	0
3006288	SALT LAKE CITY	UT		11/03/2005		8,583,752	0	0	0	0	0	0	271,598	271,598	0	0	0
3006323	ANN ARBOR	MI		07/20/2005		21,372,097	0	0	0	0	0	0	691,520	691,520	0	0	0
3006411	PARSIPPANY	NJ		10/03/2005		1,267,587	0	0	0	0	0	0	317,626	317,626	0	0	0
3006522	SCOTTSDALE	AZ		12/22/2005		7,905,512	0	0	0	0	0	0	155,082	155,082	0	0	0
3205035	ROUND ROCK	TX		12/20/2002		2,154,733	0	0	0	0	0	0	1,146,482	1,146,482	0	0	0
3205366	MOBERLY	MO		07/22/2003		2,411,568	0	0	0	0	0	0	314,949	314,949	0	0	0
3205490	SAN DIEGO	CA		09/22/2003		2,752,591	0	0	0	0	0	0	345,332	345,332	0	0	0
3205784	MUHLENBERG TOWNSHIP	PA		01/03/2005		13,366,391	0	0	0	0	0	0	292,638	292,638	0	0	0
6004323	NEW CASTLE	DE		10/01/2001		594,891	0	0	0	0	0	0	104,663	104,663	0	0	0
6004421	NEWPORT BEACH	CA		01/23/2002		901,996	0	0	0	0	0	0	163,992	163,992	0	0	0
6004469	LINCOLN	NE		05/16/2005		1,341,847	0	0	0	0	0	0	55,915	55,915	0	0	0
7005804	Boise	ID		06/08/2012		0	0	0	0	0	0	0	16,423	16,423	0	0	0
7005887	Jacksonville	FL		06/08/2012		0	0	0	0	0	0	0	4,619	4,619	0	0	0
8003293	Hiram	GA		12/21/2011		5,634,803	0	0	0	0	0	0	251,832	251,832	0	0	0
9000091	CHARLOTTE	NC		10/31/2008		8,671,221	0	0	0	0	0	0	121,684	121,684	0	0	0
9010185	POWDER SPRINGS	GA		05/21/2010		9,249,088	0	0	0	0	0	0	172,398	172,398	0	0	0
9010189	Salt Lake City	UT		06/23/2010		3,027,907	0	0	0	0	0	0	55,112	55,112	0	0	0
9010192	RICHMOND	VA		06/11/2010		2,162,764	0	0	0	0	0	0	104,434	104,434	0	0	0
9010193	SIMI VALLEY	CA		08/12/2010		4,556,714	0	0	0	0	0	0	62,620	62,620	0	0	0
9010200	BETHESDA	MD		06/30/2011		15,506,930	0	0	0	0	0	0	1,234,767	1,234,767	0	0	0
9010201	Rocky Mount	VA		05/10/2011		6,497,788	0	0	0	0	0	0	183,653	183,653	0	0	0
9010208	BRIDGEWATER	NJ		12/30/2010		3,045,814	0	0	0	0	0	0	62,317	62,317	0	0	0
9010224	New York	NY		12/28/2010		6,408,241	0	0	0	0	0	0	104,755	104,755	0	0	0
9010230	Louisburg	NC		02/07/2011		3,936,866	0	0	0	0	0	0	79,708	79,708	0	0	0
9010231	Astoria	NY		02/28/2011		3,154,060	0	0	0	0	0	0	253,310	253,310	0	0	0
9010233	Mandeville	LA		02/28/2011		7,005,264	0	0	0	0	0	0	272,624	272,624	0	0	0
9010234	Woodbridge	VA		02/25/2011		3,155,717	0	0	0	0	0	0	62,066	62,066	0	0	0
9010238	Tewksbury	MA		04/06/2011		1,583,015	0	0	0	0	0	0	30,478	30,478	0	0	0
9010239	Waltham	MA		04/06/2011		1,236,730	0	0	0	0	0	0	23,811	23,811	0	0	0
9010240	Nashville	TN		05/31/2011		4,906,007	0	0	0	0	0	0	91,974	91,974	0	0	0
9010242	Chapel Hill	NC		05/06/2011		8,844,207	0	0	0	0	0	0	116,555	116,555	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
9010245	Corte Madera	CA		03/31/2011		2,651,761	0	0	0	0	0	0	75,989	75,989	0	0	0
9010246	Houston	TX		05/03/2011		8,872,436	0	0	0	0	0	0	265,572	265,572	0	0	0
9010252	Gaithersburg	MD		06/29/2011		6,892,873	0	0	0	0	0	0	266,924	266,924	0	0	0
9010256	Sandy	UT		06/29/2011		4,911,676	0	0	0	0	0	0	95,702	95,702	0	0	0
9010261	Pinellas Park	FL		06/09/2011		6,620,220	0	0	0	0	0	0	198,742	198,742	0	0	0
9010263	Evens	GA		07/06/2011		9,954,412	0	0	0	0	0	0	141,704	141,704	0	0	0
9010267	Salt Lake City	UT		06/10/2011		1,290,175	0	0	0	0	0	0	24,563	24,563	0	0	0
9010268	Middlesex	NJ		11/01/2011		5,740,908	0	0	0	0	0	0	112,354	112,354	0	0	0
9010269	Middlesex	NJ		11/01/2011		1,597,470	0	0	0	0	0	0	31,264	31,264	0	0	0
9010270	Edison	NJ		11/01/2011		3,494,465	0	0	0	0	0	0	68,390	68,390	0	0	0
9010280	Medley	FL		10/13/2011		8,984,774	0	0	0	0	0	0	187,689	187,689	0	0	0
9010283	Portland	OR		09/29/2011		4,496,908	0	0	0	0	0	0	143,601	143,601	0	0	0
9010287	Richboro	PA		01/23/2012		0	0	0	0	0	0	0	41,210	41,210	0	0	0
9010289	Arcadia	CA		10/17/2011		4,742,024	0	0	0	0	0	0	98,349	98,349	0	0	0
9010293	Shallotte	NC		12/27/2011		7,900,000	0	0	0	0	0	0	143,674	143,674	0	0	0
9010294	Altoona	PA		10/19/2011		6,473,685	0	0	0	0	0	0	162,808	162,808	0	0	0
9010300	Louisville	KY		11/01/2011		2,500,000	0	0	0	0	0	0	50,438	50,438	0	0	0
9010303	WATCHUNG	NJ		11/08/2011		0	0	0	0	0	0	0	104,167	104,167	0	0	0
9010308	San Luis Obispo	CA		02/10/2012		0	0	0	0	0	0	0	49,402	49,402	0	0	0
9010310	Los Angeles	CA		12/20/2011		11,400,000	0	0	0	0	0	0	148,372	148,372	0	0	0
9010317	Chapel Hill	NC		02/10/2012		0	0	0	0	0	0	0	124,527	124,527	0	0	0
9010318	San Diego	CA		01/05/2012		0	0	0	0	0	0	0	62,671	62,671	0	0	0
9010319	Crystal Lake	IL		02/06/2012		0	0	0	0	0	0	0	121,115	121,115	0	0	0
9010320	Orlando	FL		02/15/2012		0	0	0	0	0	0	0	133,288	133,288	0	0	0
9010321	Clermont	FL		02/16/2012		0	0	0	0	0	0	0	104,760	104,760	0	0	0
9010326	Lakeway	TX		03/01/2012		0	0	0	0	0	0	0	147,867	147,867	0	0	0
9010328	Omaha	NE		07/05/2012		0	0	0	0	0	0	0	91,167	91,167	0	0	0
9010330	San Jose	CA		02/27/2012		0	0	0	0	0	0	0	45,283	45,283	0	0	0
9010335	Sarasota	FL		03/06/2012		0	0	0	0	0	0	0	31,535	31,535	0	0	0
9010338	Frederick	MD		04/02/2012		0	0	0	0	0	0	0	68,674	68,674	0	0	0
9010342	Cary	NC		05/11/2012		0	0	0	0	0	0	0	55,856	55,856	0	0	0
9010349	Washington	DC		06/07/2012		0	0	0	0	0	0	0	58,727	58,727	0	0	0
9010350	Washington	DC		06/07/2012		0	0	0	0	0	0	0	11,470	11,470	0	0	0
9010351	East Rutherford	NJ		07/18/2012		0	0	0	0	0	0	0	26,067	26,067	0	0	0
9010353	Danville	CA		06/01/2012		0	0	0	0	0	0	0	36,148	36,148	0	0	0
9010354	Stroudsburg	PA		07/12/2012		0	0	0	0	0	0	0	31,167	31,167	0	0	0
9010355	Melville	NY		06/01/2012		0	0	0	0	0	0	0	56,262	56,262	0	0	0
9010363	Studio City	CA		06/01/2012		0	0	0	0	0	0	0	22,620	22,620	0	0	0
9010372	Bradenton	FL		06/01/2012		0	0	0	0	0	0	0	112,480	112,480	0	0	0
9010375	Portland	OR		06/19/2012		0	0	0	0	0	0	0	27,939	27,939	0	0	0
9010381	Hudson	FL		07/02/2012		0	0	0	0	0	0	0	25,155	25,155	0	0	0
9010386	Rosemount	MN		08/29/2012		0	0	0	0	0	0	0	73,706	73,706	0	0	0
9010388	Salt Lake City	UT		10/17/2012		0	0	0	0	0	0	0	39,505	39,505	0	0	0
9010392	Portland	OR		09/21/2012		0	0	0	0	0	0	0	30,859	30,859	0	0	0
9010403	La Mirada	CA		08/01/2012		0	0	0	0	0	0	0	50,602	50,602	0	0	0
9010404	Rancho Cucamonga	CA		09/04/2012		0	0	0	0	0	0	0	50,652	50,652	0	0	0
9010408	Philadelphia	PA		10/04/2012		0	0	0	0	0	0	0	17,872	17,872	0	0	0
9010418	Manassas	VA		09/27/2012		0	0	0	0	0	0	0	15,038	15,038	0	0	0
9010419	Chicago	IL		10/18/2012		0	0	0	0	0	0	0	21,812	21,812	0	0	0
9010428	Richmond	VA		09/28/2012		0	0	0	0	0	0	0	23,898	23,898	0	0	0
9010434	Tigard	OR		10/01/2012		0	0	0	0	0	0	0	7,829	7,829	0	0	0
9010435	Montecito	CA		11/09/2012		0	0	0	0	0	0	0	6,545	6,545	0	0	0
9010449	Boca Raton	FL		11/01/2012		0	0	0	0	0	0	0	10,629	10,629	0	0	0
9010454	Los Altos	CA		12/01/2012		0	0	0	0	0	0	0	14,290	14,290	0	0	0
0299999. Mortgages with partial repayments						3,186,569,188	0	0	0	0	0	0	153,081,113	153,081,113	0	0	0
3556	MONTGOMERY	AL		12/28/1999		2,880,388					0		2,858,832	2,858,832			0
4293	ALBUQUERQUE	NM		08/17/2001		590,095					0		590,095	590,095			0
6349	SYRACUSE	NY		08/25/2005		3,420,744					0		3,420,744	1,830,000	0	(1,590,744)	(1,590,744)
6384	ROCKLIN	CA		10/01/2005		3,081,540					0		3,068,176	2,695,458	0	(372,718)	(372,718)
1000248	COLUMBIA	SC		03/08/2006		9,700,575					0		7,621,542	6,096,500	0	(1,525,042)	(1,525,042)
1001461	KNOXVILLE	TN		03/07/2008		3,012,711					0		2,929,505	2,929,505			0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
0499999. Mortgages transferred						22,686,053	0	0	0	0	0	0	20,488,894	17,000,390	0	(3,488,504)	(3,488,504)
0599999 - Totals						3,518,442,500	0	(630,508)	0	0	(630,508)	0	451,207,807	447,719,303	0	(3,488,504)	(3,488,504)

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
0199999. Oil and Gas Production - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
0299999. Oil and Gas Production - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
0399999. Transportation Equipment - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
0499999. Transportation Equipment - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
0599999. Mineral Rights - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
0699999. Mineral Rights - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
0799999. Fixed or Variable Rate - Bonds - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
0899999. Fixed or Variable Rate - Bonds - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
CT Large Loan 2006, Inc.			Baltimore MD	MD	CT Large Loan 2006, Inc.		06/26/2006		2,800,118	2,800,118	2,800,118	(340,933)	0				0	10,723,845	0.138
CW Capital Debt Fund			Wilmington DE	DE	CW Capital Debt Fund		08/06/2007		7,107,774	7,107,774	7,107,774	330,653	0				767,525	0	0.075
Legg Mason Real Estate Capital II			Los Angeles CA	CA	Legg Mason Real Estate Capital II		07/20/2005		19,183,945	19,183,945	19,183,945	(216,607)	0				400,000	0	0.044
RREEF			New York NY	NY	RREEF		07/01/2007		3,353,106	3,353,106	3,353,106	247,081	0				617,531	4,620,907	0.240
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated									32,444,943	32,444,943	32,444,943	20,194	0	0	0	0	1,785,056	15,344,752	XXX
GLIC Real Estate Holding, LLC					GLIC Real Estate Holding, LLC		10/31/2008		61,573,709	61,573,709	61,573,709	363,382							
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated									61,573,709	61,573,709	61,573,709	363,382	0	0	0	0	0	0	XXX
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
1499999. Joint Venture Interests - Other Fixed Income - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
Alinda Infrastructure Fund I, L.P.			Dover DE	DE	Alinda Infrastructure Fund I, L.P.		03/26/2007		10,964,645	10,964,645	10,964,645	888,210	0				26,422	1,278,294	0.028
Coleman Swenson Hoffman Booth IV			Franklin TN	TN	Coleman Swenson Hoffman Booth IV		07/31/1998		362,087	362,087	362,087	(65,733)	0				0	0	0.135
Forstmann Equity VII			New York NY	NY	Forstmann Equity VII		06/22/2001		3,839,557	3,839,557	3,839,557	318,235	0				(12,720)	0	0.006
Forstmann MBO VIII			New York NY	NY	Forstmann MBO VIII		06/22/2001		2,048,492	2,048,492	2,048,492	248,390	0				(23,256)	0	0.005
GS Global Infrastructure Partners I			Dover DE	DE	GS Global Infrastructure Partners I		12/28/2006		23,634,108	23,634,108	23,634,108	430,580	0				651,639	2,354,312	0.028
Macquarie Infrastructures Partners A and B			Dover DE	DE	Macquarie Infrastructures Partners A and B		12/15/2006		22,210,434	22,210,434	22,210,434	965,734	0				0	100,360	0.024
Sheridan Production Partners			Wilmington DE	DE	Sheridan Production Partners		08/03/2007		21,550,857	21,550,857	21,550,857	(3,973,889)	0				2,861,746	0	0.176
1599999. Joint Venture Interests - Common Stock - Unaffiliated									84,610,181	84,610,181	84,610,181	(1,188,473)	0	0	0	0	3,503,831	3,732,966	XXX
1699999. Joint Venture Interests - Common Stock - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
CAPMARK Commercial Realty Partners II, L.P.			Horsham PA	PA	CAPMARK Commercial Realty Partners II, L.P.		12/20/2005		9,749,886	9,749,886	9,749,886	(411,758)	0				1,766,253	4,310,235	0.047
Carlyle Realty Partners, Fund V			Wilmington DE	DE	Carlyle Realty Partners, Fund V		02/13/2007		25,354,994	25,354,994	25,354,994	5,014,537	0				3,182,887	14,259,208	0.012
CPI Capital Partners Asia Pacific, L.P.			Cayman Island	ND	CPI Capital Partners Asia Pacific, L.P.		03/27/2006		7,796,269	7,796,269	7,796,269	(2,857,290)	0				4,499,996	2,716,024	0.019
Morgan Stanley Real Estate Fund VI International			Wilmington DE	DE	Morgan Stanley Real Estate Fund VI International		08/31/2007		5,912,248	5,912,248	5,912,248	613,216	0				(106,301)	0	0.028
Praedium Fund VII			Wilmington DE	DE	Praedium Fund VII		04/03/2007		28,274,349	28,274,349	28,274,349	3,656,809	0				3,355,960	650,002	0.033
Broadway Real Estate Partners Fund III			Wilmington DE	DE	Broadway Real Estate Partners Fund III		12/31/2012		499,296	499,296	499,296	499,296	0				0	0	0.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated									77,587,042	77,587,042	77,587,042	6,514,810	0	0	0	0	12,698,794	21,935,469	XXX

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
1899999. Joint Venture Interests - Real Estate - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
	Newstone Capital Partners		Wilmington	DE	Newstone Capital Partners		05/24/2007		4,018,959	4,018,959	4,018,959	130,524	0				526,726	194,127	0.012
1999999. Joint Venture Interests - Other - Unaffiliated									4,018,959	4,018,959	4,018,959	130,524	0	0	0	0	526,726	194,127	XXX
2099999. Joint Venture Interests - Other - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
309601-AA-0	FARMERS INS EXCHANGE				Transfer from bonds	2	04/15/2004		5,719,750	6,843,500	5,000,000	29,091	(29,091)				431,250		
309601-AC-6	FARMERS INS EXCH				Transfer from bonds	2	04/15/2004		5,031,000	5,298,500	5,000,000	(7,005)	(4,103)				300,000		
41020V-AA-9	JOHN HANCOCK				Transfer from bonds	1	10/07/2005		9,585,040	10,037,280	9,143,751	0	(72,325)				590,000		
55276G-AA-3	MBIA INS CO				Transfer from bonds	6	01/11/2008		1,020,000	1,020,000	1,020,000	0	0	0			1,605,372		
575767-AB-4	MASS MUTUAL LIFE INS				Transfer from bonds	1	12/13/2005		4,920,250	5,158,160	4,634,929	0	(41,369)				305,000		
575767-AE-8	MASS MUTUAL LIFE INS				Transfer from bonds	1	12/13/2005		17,431,219	19,495,675	17,419,668	0	(1,974)				975,938		
592173-AE-8	METROPOLITAN LIFE INS CO				Transfer from bonds	1	07/01/2003		9,824,440	11,214,305	9,457,494	0	(47,871)				663,000		
604074-AA-2	MINNESOTA LIFE				Transfer from bonds	1	07/11/2002		8,029,490	8,961,120	7,752,624	0	(36,010)				577,500		
638671-AC-1	NATIONWIDE MUT INS CO				Transfer from bonds	1	05/04/2004		5,954,650	6,179,200	5,812,874	0	(20,885)				412,500		
638671-AE-7	NATIONWIDE MUTUAL INSURANCE				Transfer from bonds	1	05/04/2004		7,017,528	7,125,784	6,860,903	0	(22,696)				464,625		
644162-AB-5	NEW ENGLAND MUTUAL				Transfer from bonds	1	08/04/2004		13,409,520	16,470,720	12,980,482	0	(57,892)				945,000		
64952G-AE-8	NEW YORK LIFE INS CO				Transfer from bonds	1	11/21/2005		48,918,696	57,516,837	48,663,399	0	(29,960)				2,796,794		
694606-AA-2	PACIFIC MUTUAL LIFE				Transfer from bonds	1	07/09/2003		28,075,063	32,146,361	27,339,071	0	(96,136)				2,034,645		
743917-AH-9	PRUDENTIAL INSURANCE CO				Transfer from bonds	1	09/18/2003		23,552,512	26,713,972	22,526,974	0	(142,137)				1,636,511		
2199999. Surplus Debentures, etc - Unaffiliated									188,489,159	214,181,413	183,612,169	22,086	(602,449)	0	0	0	13,738,134	0	XXX
2299999. Surplus Debentures, etc - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
2399999. Collateral Loans - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
2499999. Collateral Loans - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
2599999. Non-collateral Loans - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
2699999. Non-collateral Loans - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
2799999. Capital Notes - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
2899999. Capital Notes - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
2999999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
3099999. Guaranteed Federal Low Income Housing Tax Credit - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
	CCL Missouri III, LLC		Wilmington	DE	CCL Missouri III, LLC		02/28/2007		1,083,223	1,083,223	1,083,223	0	(207,871)				(207,871)	0	
	CCL Missouri V		Wilmington	DE	CCL Missouri V		07/27/2008		389,340	389,340	389,340	0	(72,100)				(72,100)	0	
	Centerline Georgia Investor VII LLC		Wilmington	DE	Centerline Georgia Investor VII LLC		02/28/2007		606,369	606,369	606,369	0	(124,235)				(124,235)	0	
	Savannah Tax Credit		Wilmington	DE	Savannah Tax Credit		07/11/2008		227,357	227,357	227,357	0	(40,091)				(40,091)	0	
	WNC Hawaii Tax Credit		Wilmington	DE	WNC Hawaii Tax Credit		07/31/2008		674,281	674,281	674,281	0	(134,856)				(134,856)	0	
3399999. State Low Income Housing Tax Credit - Unaffiliated									2,980,570	2,980,570	2,980,570	0	(579,153)	0	0	0	(579,153)	0	XXX
3499999. State Low Income Housing Tax Credit - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
3599999. All Other Low Income Housing Tax Credit - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
3699999. All Other Low Income Housing Tax Credit - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
3799999. Any Other Class of Assets - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
	National Eldercare Referral Systems, LLC.		Waltham	MA			01/01/2012		15,430,417	10,499,511	10,499,511	(4,930,907)	0	0	0	0	0	0	
3899999. Any Other Class of Assets - Affiliated									15,430,417	10,499,511	10,499,511	(4,930,907)	0	0	0	0	0	0	XXX
3999999. Total - Unaffiliated									390,130,854	415,823,108	385,253,864	5,499,141	(1,181,602)	0	0	0	31,673,388	41,207,314	XXX
4099999. Total - Affiliated									77,004,126	72,073,220	72,073,220	(4,567,525)	0	0	0	0	0	0	XXX
4199999 - Totals									467,134,980	487,896,328	457,327,084	931,617	(1,181,602)	0	0	0	31,673,388	41,207,314	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
0199999. Oil and Gas Production - Unaffiliated							0	0	0	XXX
0299999. Oil and Gas Production - Affiliated							0	0	0	XXX
0399999. Transportation Equipment - Unaffiliated							0	0	0	XXX
0499999. Transportation Equipment - Affiliated							0	0	0	XXX
0599999. Mineral Rights - Unaffiliated							0	0	0	XXX
0699999. Mineral Rights - Affiliated							0	0	0	XXX
0799999. Fixed or Variable Rate - Bonds - Unaffiliated							0	0	0	XXX
0899999. Fixed or Variable Rate - Bonds - Affiliated							0	0	0	XXX
	GLIC Real Estate Holding, LLC			GLIC Real Estate Holding, LLC	10/31/2008			17,538,193		
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							0	17,538,193	0	XXX
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated							0	0	0	XXX
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated							0	0	0	XXX
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							0	0	0	XXX
1499999. Joint Venture Interests - Other Fixed Income - Affiliated							0	0	0	XXX
	Alinda Infrastructure Fund I, L.P.	Dover DE	DE	Alinda Infrastructure Fund I, L.P.	03/26/2007			118,508		0.011
	Macquarie Infrastructures Partners A and B	Dover DE	DE	Macquarie Infrastructures Partners A and B	12/15/2006			157,538		0.012
1599999. Joint Venture Interests - Common Stock - Unaffiliated							0	276,046	0	XXX
1699999. Joint Venture Interests - Common Stock - Affiliated							0	0	0	XXX
	Carlyle Realty Partners, Fund V	Wilmington DE	DE	Carlyle Realty Partners, Fund V	02/13/2007			1,863,292		0.012
	Praedium Fund VII	Wilmington DE	DE	Praedium Fund VII	04/03/2007			10,299,999		0.033
	CPI Capital Partners Asia Pacific, L.P.	Cayman Island	XX	CPI Capital Partners Asia Pacific, L.P.	03/27/2006			750,000		0.019
1799999. Joint Venture Interests - Real Estate - Unaffiliated							0	12,913,291	0	XXX
1899999. Joint Venture Interests - Real Estate - Affiliated							0	0	0	XXX
	Newstone Capital Partners	Wilmington DE	DE	Newstone Capital Partners	05/24/2007			243,531		0.012
1999999. Joint Venture Interests - Other - Unaffiliated							0	243,531	0	XXX
2099999. Joint Venture Interests - Other - Affiliated							0	0	0	XXX
2199999. Surplus Debentures, etc - Unaffiliated							0	0	0	XXX
2299999. Surplus Debentures, etc - Affiliated							0	0	0	XXX
2399999. Collateral Loans - Unaffiliated							0	0	0	XXX
2499999. Collateral Loans - Affiliated							0	0	0	XXX
2599999. Non-collateral Loans - Unaffiliated							0	0	0	XXX
2699999. Non-collateral Loans - Affiliated							0	0	0	XXX
2799999. Capital Notes - Unaffiliated							0	0	0	XXX
2899999. Capital Notes - Affiliated							0	0	0	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
2999999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	0	XXX
3099999. Guaranteed Federal Low Income Housing Tax Credit - Affiliated							0	0	0	XXX
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	0	XXX
3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							0	0	0	XXX
3399999. State Low Income Housing Tax Credit - Unaffiliated							0	0	0	XXX
3499999. State Low Income Housing Tax Credit - Affiliated							0	0	0	XXX
3599999. All Other Low Income Housing Tax Credit - Unaffiliated							0	0	0	XXX
3699999. All Other Low Income Housing Tax Credit - Affiliated							0	0	0	XXX
3799999. Any Other Class of Assets - Unaffiliated							0	0	0	XXX
	National Eldercare Referral Systems, LLC.	Waltham	MA				6,130,417	9,300,000		
3899999. Any Other Class of Assets - Affiliated							6,130,417	9,300,000	0	XXX
3999999. Total - Unaffiliated							0	13,432,868	0	XXX
4099999. Total - Affiliated							6,130,417	26,838,193	0	XXX
4199999 - Totals							6,130,417	40,271,061	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
												0						0
0199999. Oil and Gas Production - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
0299999. Oil and Gas Production - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
0399999. Transportation Equipment - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
0499999. Transportation Equipment - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
0599999. Mineral Rights - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
0699999. Mineral Rights - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
0799999. Fixed or Variable Rate - Bonds - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
0899999. Fixed or Variable Rate - Bonds - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
	CW Capital Debt Fund	Wilmington DE	DE	Return of Capital	08/06/2007	06/30/2012	11,976,329	0				0		5,199,208	5,199,208			0	0
	RREEF	New York NY	NY	Return of Capital	07/01/2007	12/21/2012	3,653,066	0				0		547,041	547,041			0	0
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							15,629,395	0	0	0	0	0	0	5,746,249	5,746,249	0	0	0	0
	GLIC Real Estate Holding, LLC	Wilmington	DE	Return of capital	10/31/2008	12/31/2012	84,307,637	0				0		20,852,978	20,852,978			0	
	GLIC Real Estate Holding, LLC	Wilmington	DE	Disposal	10/31/2008	12/31/2012	84,307,637	0				0		19,782,525	19,782,525			0	
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							168,615,274	0	0	0	0	0	0	40,635,503	40,635,503	0	0	0	0
												0						0	
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
1499999. Joint Venture Interests - Other Fixed Income - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
	Alinda Infrastructure Fund I, L.P.	Dover DE	DE	Return of Capital	03/26/2007	12/27/2012	10,455,038	0				0		497,111	497,111			0	0
	Century Capital Partners II	Boston MA	MA	Return of Capital	02/28/1998	12/31/2012	351,260	(125,208)				(125,208)		226,052	223,677		(2,375)	(2,375)	0
	Coleman Swenson Hoffman Booth IV	Franklin TN	TN	Return of Capital	07/31/1998	09/05/2012	704,116	0				0		276,296	276,296			0	0
	Forstmann Equity VII	New York NY	NY	Return of Capital	06/22/2001	12/17/2012	3,545,427	0				0		24,105	24,105			0	0
	Forstmann MBO VIII	New York NY	NY	Return of Capital	06/22/2001	12/17/2012	1,810,070	0				0		9,968	9,968			0	0
	GS Global Infrastructure Partners I	Dover DE	DE	Return of Capital	12/28/2006	10/30/2012	27,725,002	0				0		4,521,474	4,521,474			0	0
	Sheridan Production Partners	Wilmington DE	DE	Return of Capital	08/03/2007	10/23/2012	31,163,000	0				0		5,638,254	5,638,254			0	0
	Guide Ventures	Seattle WA	WA	Return of Capital	10/26/1999	12/31/2012	469,573	2,111,293				2,111,293		2,580,866	426,665		(2,154,201)	(2,154,201)	0
1599999. Joint Venture Interests - Common Stock - Unaffiliated							76,223,486	1,986,085	0	0	0	1,986,085	0	13,774,126	11,617,550	0	(2,156,576)	(2,156,576)	0
												0						0	
1699999. Joint Venture Interests - Common Stock - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
	Carlyle Realty Partners, Fund V	Wilmington DE	DE	Return of Capital	02/13/2007	12/26/2012	22,429,565	0				0		3,952,399	3,952,399			0	0
	CPI Capital Partners Asia Pacific, L.P.	Cayman Island	ND	Return of Capital	03/27/2006	06/30/2012	13,242,413	0				0		3,338,855	3,338,855			0	0
	Praedium Fund VII	Wilmington DE	DE	Return of Capital	04/03/2007	12/28/2012	14,753,295	0				0		435,754	435,754			0	0
1799999. Joint Venture Interests - Real Estate - Unaffiliated							50,425,273	0	0	0	0	0	0	7,727,008	7,727,008	0	0	0	0
												0						0	
1899999. Joint Venture Interests - Real Estate - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
	PALISADE LIMITED PARTNERSHIP	Dover	DE	PALISADE LIMITED PARTNERSHIP	12/01/2003							0						0	1,602,227
	Newstone Capital Partners	Wilmington DE	DE	Return of Capital	05/24/2007	10/12/2012	5,174,207	0				0		1,529,303	1,529,303			0	0
1999999. Joint Venture Interests - Other - Unaffiliated							5,174,207	0	0	0	0	0	0	1,529,303	1,529,303	0	0	0	1,602,227
												0						0	
2099999. Joint Venture Interests - Other - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
55276G-AA-3	MBIA INS CO			MBIA INS CO	01/11/2008	11/30/2012	10,000,000	0	0	4,980,000	0	(4,980,000)		8,980,000	872,250		(3,127,750)	(3,127,750)	
2199999. Surplus Debentures, etc - Unaffiliated							10,000,000	0	0	4,980,000	0	(4,980,000)	0	8,980,000	872,250	0	(3,127,750)	(3,127,750)	0
2299999. Surplus Debentures, etc - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
2399999. Collateral Loans - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
2499999. Collateral Loans - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
2599999. Non-collateral Loans - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
2699999. Non-collateral Loans - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
2799999. Capital Notes - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
2899999. Capital Notes - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
2999999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
3099999. Guaranteed Federal Low Income Housing Tax Credit - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
3399999. State Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
3499999. State Low Income Housing Tax Credit - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
3599999. All Other Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
3699999. All Other Low Income Housing Tax Credit - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
3799999. Any Other Class of Assets - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
3899999. Any Other Class of Assets - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
3999999. Total - Unaffiliated							157,452,361	1,986,085	0	4,980,000	0	(2,993,915)	0	37,756,686	27,492,360	0	(5,284,326)	(5,284,326)	1,602,227
4099999. Total - Affiliated							168,615,274	0	0	0	0	0	0	40,635,503	40,635,503	0	0	0	0
4199999 - Totals							326,067,635	1,986,085	0	4,980,000	0	(2,993,915)	0	78,392,189	68,127,863	0	(5,284,326)	(5,284,326)	1,602,227

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
912803-DN-0	US TREASURY NB	@			1	12,007,141	42.9830	19,625,178	45,658,000	12,938,300	0	577,370	0	0	0.000	4.618	N/A	0	0	05/11/2011	08/15/2040
912803-DP-5	US TREASURY NB TREASURY STRIP (PRIN)	@			1	18,391,675	42.5620	18,078,210	42,475,000	18,413,136	0	21,461	0	0	0.000	3.021	N/A	0	0	12/17/2012	11/15/2040
912803-DQ-3	US TREASURY NB	@			1	499,936	42.2190	826,648	1,958,000	538,905	0	24,164	0	0	0.000	4.641	N/A	0	0	05/11/2011	02/15/2041
912803-DS-9	US TREASURY NB TREASURY STRIP (PRIN)	@			1	9,169,308	41.7380	9,009,147	21,585,000	9,180,060	0	10,752	0	0	0.000	3.036	N/A	0	0	12/17/2012	05/15/2041
912803-DV-2	US TREASURY NB TREASURY STRIP (PRIN)	@			1	12,977,456	40.3650	14,450,670	35,800,000	13,333,134	0	355,678	0	0	0.000	3.416	N/A	0	0	04/04/2012	02/15/2042
912803-DX-8	US TREASURY NB STRIP Zero Coupon Bond	@RA			1	76,464,450	39.9580	75,920,200	190,000,000	77,304,408	0	839,958	0	0	0.000	3.085	N/A	0	0	08/22/2012	05/15/2042
912803-DY-6	US TREASURY NB STRIP (PRIN) Zero Coupon Bond	@RA			1	361,529,281	39.5360	355,428,640	899,000,000	365,019,817	0	3,490,535	0	0	0.000	3.064	N/A	0	0	09/21/2012	08/15/2042
912810-DX-3	US TREASURY NB	SD			1	52,756	126.7490	69,712	55,000	54,294	0	151	0	0	7.500	7.891	MN	536	4,125	10/06/1994	11/15/2016
912810-DX-3	US TREASURY NB	SD			1	52,756	126.7490	69,712	55,000	54,294	0	151	0	0	7.500	7.891	MN	536	4,125	10/06/1994	11/15/2016
912810-FE-3	US TREASURY NB				1	19,864,583	141.3410	23,252,008	16,451,000	19,443,191	0	(136,499)	0	0	5.500	3.931	FA	341,761	904,805	10/08/2009	08/15/2028
912810-FG-8	US TREASURY NB				1	30,839,063	138.5320	37,403,640	27,000,000	30,387,593	0	(144,870)	0	0	5.250	4.173	FA	535,414	1,417,500	09/22/2009	02/15/2029
912810-PV-4	US TREASURY NB GOVT IBND	RA			1	46,852,152	142.9370	71,468,414	50,000,000	51,318,806	1,097,825	197,142	0	0	1.750	2.305	JJ	446,315	952,906	09/21/2009	01/15/2028
912810-PX-0	US TREASURY NB GOVT BND				1	5,045,313	132.1910	6,609,550	5,000,000	5,042,718	0	(897)	0	0	4.500	4.444	MN	29,213	225,000	08/04/2009	05/15/2038
912810-PZ-5	US TREASURY NB IBND	RA			1	293,792,872	153.6640	422,576,481	275,000,000	312,481,098	6,576,637	(785,378)	0	0	2.500	2.097	JJ	3,421,770	7,305,650	12/11/2009	01/15/2029
912810-QB-7	US TREASURY NB				1	13,772,500	127.4850	17,847,900	14,000,000	13,787,075	0	4,254	0	0	4.250	4.347	MN	77,251	595,000	07/31/2009	05/15/2039
912810-QC-5	US TREASURY NB				1	42,073,125	132.4270	52,970,800	40,000,000	41,951,963	0	(39,776)	0	0	4.500	4.193	FA	679,891	1,800,000	10/26/2009	08/15/2039
912810-QE-1	US TREASURY NB				1	80,577,500	135.0250	108,020,000	80,000,000	80,553,623	0	(10,150)	0	0	4.625	4.580	FA	1,397,554	3,700,000	03/19/2010	02/15/2040
912810-QF-8	US TREASURY NB				1	133,761,023	156.9040	211,820,235	135,000,000	142,955,400	3,027,182	37,713	0	0	2.125	2.176	FA	1,159,666	3,023,677	03/30/2010	02/15/2040
912810-QL-5	US TREASURY NB				1	55,389,375	127.6310	61,262,880	48,000,000	55,368,582	0	(20,793)	0	0	4.250	3.394	MN	264,862	0	09/20/2011	11/15/2040
912810-QQ-4	US TREASURY NB				1	7,097,344	130.2140	9,114,980	7,000,000	7,094,646	0	(1,686)	0	0	4.375	4.292	MN	39,762	306,250	05/13/2011	05/15/2041
912810-QX-9	US TREASURY NB TREASURY BOND	RA			1	114,275,625	96.5180	113,891,240	118,000,000	114,298,018	0	22,393	0	0	2.750	2.909	FA	1,225,693	0	09/24/2012	08/15/2042
912828-BR-0	US TREASURY NB	SD			1	442,641	103.5210	434,788	420,000	423,828	0	(4,279)	0	0	4.250	3.179	MN	2,318	17,850	05/05/2008	11/15/2013
912828-BR-0	US TREASURY NB	SD			1	84,313	103.5210	82,817	80,000	80,729	0	(815)	0	0	4.250	3.179	MN	441	3,400	05/05/2008	11/15/2013
912828-DC-1	US TREASURY NB	SD			1	327,949	107.4240	339,460	316,000	319,517	0	(1,788)	0	0	4.250	3.629	MN	1,744	13,430	12/04/2007	11/15/2014
912828-DC-1	US TREASURY NB	SD			1	709,864	107.4240	734,780	684,000	691,612	0	(3,870)	0	0	4.250	3.629	MN	3,774	29,070	12/04/2007	11/15/2014
912828-FQ-8	US TREASURY NB	SD			1	237,378	115.7620	272,041	235,000	236,004	0	(249)	0	0	4.875	4.745	FA	4,327	11,456	09/19/2006	08/15/2016
912828-JW-1	US TREASURY NB	SD			1	1,710,935	101.2970	1,732,179	1,710,000	1,710,195	0	(193)	0	0	1.500	1.488	JD	71	25,650	01/16/2009	12/31/2013
912828-JW-1	US TREASURY NB	SD			1	90,049	101.2970	91,167	90,000	90,010	0	(10)	0	0	1.500	1.488	JD	4	1,350	01/16/2009	12/31/2013
912828-PX-2	US TREASURY NB				1	25,976,563	117.3690	29,342,250	25,000,000	25,833,324	0	(88,713)	0	0	3.625	3.157	FA	342,306	906,250	05/11/2011	02/15/2021
912828-QF-0	US TREASURY NB				1	25,203,848	105.2180	26,304,500	25,000,000	25,149,207	0	(43,147)	0	0	2.000	1.814	AO	85,635	500,000	09/23/2011	04/30/2016
912833-5A-4	US TREASURY NB TREASURY STRIP (INT)	@			1	9,041,340	51.3520	10,783,920	21,000,000	9,299,971	0	258,631	0	0	0.000	3.633	N/A	0	0	03/16/2012	08/15/2035
912833-7N-4	US TREASURY NB TREASURY STRIP (INT)	@			1	20,837,402	60.9760	20,612,937	33,805,000	20,859,305	0	21,903	0	0	0.000	2.720	N/A	0	0	12/17/2012	11/15/2030
912833-LS-7	US TREASURY NB	@			1	13,105,250	77.8220	19,455,500	25,000,000	15,074,708	0	642,053	0	0	0.000	4.400	N/A	0	0	10/09/2009	08/15/2024
912833-LZ-1	US TREASURY NB	@			1	14,999,675	72.4500	22,650,044	31,263,000	17,332,900	0	747,913	0	0	0.000	4.460	N/A	0	0	09/18/2009	05/15/2026
912833-PA-2	US TREASURY NB	@			1	11,811,500	71.2250	17,806,250	25,000,000	13,630,438	0	593,622	0	0	0.000	4.503	N/A	0	0	08/15/2026	10/09/2009
912833-PE-4	US TREASURY NB	@			1	33,813,500	68.0540	51,040,500	75,000,000	39,031,549	0	1,705,022	0	0	0.000	4.517	N/A	0	0	10/14/2009	08/15/2027
912833-RY-8	US TREASURY NB	@			1	11,164,250	66.6650	16,666,250	25,000,000	12,858,659	0	553,092	0	0	0.000	4.445	N/A	0	0	10/13/2009	02/15/2028
912833-XN-5	US TREASURY NB	@			1	36,049,984	64.3860	55,060,332	85,516,000	41,597,165	0	1,818,467	0	0	0.000	4.520	N/A	0	0	10/22/2009	02/15/2029
912833-XP-0	US TREASURY NB	@			1	15,000,205	63.7700	23,159,989	36,318,000	17,294,643	0	754,956	0	0	0.000	4.514	N/A	0	0	10/22/2009	08/15/2029
912833-XS-4	US TREASURY NB	@RA			1	104,414,102	64.3620	160,905,000	250,000,000	120,453,510	0	5,253,766	0	0	0.000	4.510	N/A	0	0	10/26/2009	05/15/2029
912833-XT-2	US TREASURY NB	@RA			1	34,606,910	63.1920	53,713,200	85,000,000	39,950,393	0	1,748,267	0	0	0.000	4.525	N/A	0	0	10/26/2009	11/15/2029
912833-XX-3	US TREASURY NB	@RA			1	10,319,500	62.1250	15,531,250	25,000,000	11,869,546	0	505,311	0	0	0.000	4.398	N/A	0	0	10/09/2009	02/15/2030
912833-XY-1	US TREASURY NB	@			1	29,882,592	61.5270	48,114,114	78,200,000	34,871,480	0	1,561,781	0	0	0.000	4.635	N/A	0	0	10/09/2009	08/15/2030
912833-XZ-8	US TREASURY NB	@			1	9,768,250	60.1630	15,040,750	25,000,000	11,254,808	0	484,893	0	0	0.000	4.453	N/A	0	0	10/09/2009	02/15/2031
912834-AD-0	US TREASURY NB	@			1	7,076,250	47.2100	11,802,500	25,000,000	7,812,537	0	356,941	0	0	0.000	4.732	N/A	0	0	11/18/2010	11/15/2037
912834-DV-7	US TREASURY NB TREASURY STRIP (INT)	@			1	6,420,310	44.4900	6,306,902	14,176,000	6,427,803	0	7,492	0	0	0.000	3.022	N/A	0	0	12/17/2012	05/15/2039
912834-EV-6	US TREASURY NB	@			1	17,545,750	43.7030	21,851,500	50,000,000	18,229,000	0	337,955	0	0	0.000	3.699	N/A	0	0	12/17/2012	11/15/2039
912834-FB-9	US TREASURY NB	@			1	19,995,106	43.2900	32,756,677	75,668,000	21,565,217	0	975,339	0	0	0.000	4.682	N/A	0	0	05/12/2011	02/15/2040
912834-HV-3	US TREASURY NB	@			1	15,845,551	42.9120	16,928,355	39,449,000	16,131,317	0	204,783	0	0	0.000	3.256	N/A	0	0	12/17/2012	05/15/2040
912834-JB-5	US TREASURY NB	@			1	3,972,900	42.4930	4,249,300	10,000,000	4,101,698	0	128,798	0	0	0.000	3.252	N/A	0	0	01/04/2012	08/15/2040
912834-JH-2	US TREASURY NB	@			1	10,462,985	42.1230	10,524,606	24,985,414	10,568,453	0	105,468	0	0	0.000	3.110	N/A	0	0	12/17/2012	11/15/2040
912834-JP-4	US TREASURY NB	@			1	14,868,000	41.7690	14,619,150	35,000,000	14,885,588	0	17,588	0	0	0.000	3.063	N/A	0	0	12/17/2012	02/15/2041
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,840,270,086	XXX	2,338,629,253	3,200,952,414	1,931,154,175	10,701,644	23,082,650	0	0	XXX	XXX	XXX	10,060,844	21,747,494	XXX	XXX
36225B-ZA-9	GINNIE MAE I POOL #781637			2	1	1,044,446	110.1570	1,237,544	1,123,438	1,051,951	0	719	0	0	4.500	6.052	MON	4,213	50,555	08/05/2003	07/15/2033
38373A-Z6-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-64			2	1	9,504,711	105.4160	12,042,464	11,423,775	9,545,309	0	23,230	0	0	4.000	5.060	MON	38,079	447,202	12/01/2012	08/20/2039
38374G-RF-1	GOVERNMENT NATIONAL MORTGAGE AGENCY CMO 04-38			2	1	150,321	115.9170	177,887	153,461	150,985	0	252	0	0	5.000	5.305	MON	639	7,469	12/01/2012	05/20/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
38376F-2S-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-85			2	1	6,035,719	118.3460	7,330,008	6,193,715	6,054,091	0	9,296	0	0	5.000	5.293	MON	25,807	301,459	12/01/2012	09/20/2039
38376F-T6-9	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-82			2	1	11,413,857	114.1810	13,437,314	11,768,392	11,490,822	0	33,982	0	0	5.000	5.436	MON	49,035	572,788	12/01/2012	09/16/2039
38376F-UF-7	GOVERNMENT NATIONAL MORTGAGE GNMA_09-78			2	1	11,347,016	118.1110	14,051,808	11,897,080	11,419,756	0	36,118	0	0	5.000	5.523	MON	49,571	579,052	12/01/2012	09/20/2039
38376J-2W-3	GOVERNMENT NATIONAL MORTGAGE A GNMA 09-123			2	1	5,386,821	114.8550	6,802,932	5,923,062	5,439,018	0	25,591	0	0	4.500	5.362	MON	22,211	260,153	12/01/2012	12/20/2039
38376J-EZ-3	GOVERNMENT NATIONAL MOTGAGE AS GNMA_09-106	C		2	1	15,588,125	114.0630	18,250,096	16,000,000	15,674,995	0	40,118	0	0	4.500	4.823	MON	60,000	720,000	11/18/2009	11/20/2039
38376J-JV-7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009-104			2	1	16,932,175	117.9170	20,629,144	17,494,675	17,069,145	0	65,634	0	0	5.000	5.503	MON	72,894	851,497	12/01/2012	11/20/2039
38376J-Y3-2	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-123			2	1	11,235,804	114.8210	14,076,763	12,259,800	11,332,788	0	47,561	0	0	4.500	5.285	MON	45,974	538,476	12/01/2012	12/20/2039
38376J-Z3-1	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-123			2	1	5,254,086	114.9670	6,623,878	5,761,542	5,306,582	0	25,651	0	0	4.500	5.358	MON	21,606	253,059	12/01/2012	12/20/2039
38376K-AP-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-93			2	1	11,524,213	117.8310	13,800,041	11,711,713	11,544,988	0	10,489	0	0	5.000	5.200	MON	48,799	570,030	12/01/2012	10/20/2039
38376K-B7-5	GOVERNMENT NATIONAL MORTGAGE A GNR_09-91			2	1	11,511,713	116.9680	13,698,992	11,711,713	11,538,545	0	13,523	0	0	5.000	5.223	MON	48,799	570,030	12/01/2012	10/20/2039
38376K-ZJ-3	GOVERNMENT NATIONAL MORTGAGE A GNR 2009-97			2	1	16,612,525	116.7420	19,784,442	16,947,150	16,659,966	0	23,101	0	0	5.000	5.256	MON	70,613	824,848	12/01/2012	10/20/2039
38376P-D7-2	GOVERNMENT NATIONAL MORTGAGE A			2	1	31,252,435	114.9760	39,468,243	34,327,435	31,649,888	0	205,023	0	0	4.500	5.458	MON	128,728	1,507,731	12/01/2012	12/20/2039
38376P-MZ-0	GOVERNMENT NATIONAL MORTGAGE A GNR 2009-118			2	1	3,191,328	118.1900	3,910,711	3,308,843	3,219,696	0	13,549	0	0	5.000	5.557	MON	13,787	161,047	12/01/2012	12/20/2039
38376P-TF-7	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-125			2	1	10,549,119	114.8430	13,140,828	11,442,478	10,647,783	0	50,261	0	0	4.500	5.277	MON	42,909	502,577	12/01/2012	12/20/2039
38376P-YU-8	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-116			2	1	22,848,195	116.5100	27,064,626	23,229,445	22,941,742	0	36,625	0	0	5.000	5.283	MON	96,789	1,130,618	12/01/2012	12/16/2039
38376V-AC-1	GOVERNMENT NATIONAL MORTGAGE A GNMA_10-20A			2	1	5,563,765	105.9090	7,115,743	6,718,765	5,594,290	0	18,119	0	0	4.000	5.135	MON	22,396	263,017	12/01/2012	02/20/2040
38376X-WK-5	GOVERNMENT NATIONAL MORTGAGE A	C		2	1	1,221,830	114.2220	1,430,925	1,252,757	1,224,310	0	1,143	0	0	4.500	4.723	MON	4,698	56,374	06/02/2010	03/20/2040
38377F-UT-6	GOVERNMENT NATIONAL MORTGAGE A GNR_10-55	C		2	1	3,896,259	105.7050	3,984,081	3,769,053	3,859,487	0	(14,567)	0	0	3.500	2.453	MON	10,993	131,917	07/08/2010	06/20/2039
38377J-4M-2	GOVERNMENT NATIONAL MORTGAGE A	C		2	1	10,682,130	114.7280	11,898,472	10,371,000	10,655,908	0	(11,483)	0	0	4.500	4.293	MON	38,891	466,695	09/16/2010	09/20/2040
38377J-4X-8	GOVERNMENT NATIONAL MORTGAGE A			2	1	910,591	116.5570	985,229	845,275	908,797	0	(1,124)	0	0	5.418	4.970	MON	3,817	44,484	12/01/2012	02/16/2040
38377K-NM-8	GOVERNMENT NATIONAL MORTGAGE A			2	1	5,011,719	108.6040	5,430,195	5,000,000	5,009,666	0	(961)	0	0	4.000	3.998	MON	16,667	200,000	09/14/2010	09/20/2040
38377T-2Y-6	GOVERNMENT NATIONAL MORTGAGE A GINNIE MAE GNMA_11-28			2	1	4,390,727	108.1600	5,818,786	5,379,790	4,443,218	0	34,854	0	0	4.000	5.669	MON	17,933	210,601	12/01/2012	01/20/2041
38377T-3A-7	GOVERNMENT NATIONAL MORTGAGE A GINNIE MAE GNMA_11-28			2	1	5,930,456	105.0140	7,909,330	7,531,706	6,006,329	0	48,598	0	0	4.000	5.910	MON	25,106	294,841	12/01/2012	12/20/2040
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						238,990,086	XXX	290,100,482	253,546,063	240,440,055	0	735,302	0	0	XXX	XXX	XXX	980,954	11,516,520	XXX	XXX
38373M-7Y-0	GOVERNMENT NATIONAL MORTGAGE A			2	1	5,460,253	108.3580	6,515,935	6,013,335	5,444,023	0	(3,572)	0	0	5.150	5.671	MON	25,807	301,218	12/01/2012	06/16/2049
38373M-8G-8	GNMA 09-63 GNMA_09-63			2	1	4,376,756	109.0970	4,977,783	4,562,704	4,375,225	0	(3,572)	0	0	5.500	5.812	MON	20,912	243,630	12/01/2012	03/16/2051
38373M-AX-8	GNMA 01-44 2001-44 Z			2	1	16,179,855	112.0240	18,289,295	16,326,288	16,167,999	0	2,303	0	0	6.877	7.047	MON	93,563	1,122,759	08/28/2001	07/16/2041
38373M-EQ-9	GNMA 02-53 2002-53 Z			2	1	13,113,060	116.2850	15,179,757	13,053,959	13,088,570	0	(10,288)	0	0	6.791	6.833	MON	73,875	886,494	07/12/2002	04/16/2042
38373M-LL-2	GOVERNMENT NATIONAL MORTGAGE A 2004-57 Z			2	1	10,294,985	109.0560	12,935,974	11,861,772	10,249,151	0	26,579	0	0	4.939	5.926	MON	48,821	570,476	12/01/2012	07/16/2044
38373M-MK-3	GOVERNMENT NATIONAL MORTGAGE A 2004-108 Z S			2	1	10,239,423	111.6070	12,195,821	10,927,518	10,491,066	0	93,902	0	0	4.714	5.469	MON	42,927	502,208	12/01/2012	03/16/2038
38373M-ML-1	GOVERNMENT NATIONAL MORTGAGE A 2004-108Z			2	1	4,916,357	108.1530	6,137,788	5,675,076	4,889,300	0	4,088	0	0	4.590	5.467	MON	21,707	254,124	12/01/2012	12/16/2044
38373M-MU-1	GNMA 05-2 2005 2ZA			2	1	11,869,830	114.9490	13,644,250	11,869,830	11,869,830	0	0	0	0	5.494	5.540	MON	54,344	633,129	12/01/2012	11/16/2038
38373M-MV-9	GNMA 05-2 2005 2ZB			2	1	4,567,414	114.1960	5,215,818	4,567,414	4,567,414	0	0	0	0	5.517	5.571	MON	20,999	245,062	12/01/2012	07/16/2044
38373M-MW-7	GNMA 05-2 2005-2 IO			24	1	1,887,681	0.8170	275,040	0	545,170	0	(119,534)	0	0	0.295	(2.416)	MON	8,278	424,796	03/16/2006	07/16/2044
38373M-NV-8	GM 05-9 2005-9 Z			2	1	3,431,037	110.0080	4,118,362	3,743,707	3,424,417	0	2,498	0	0	4.650	5.205	MON	14,507	169,776	12/01/2012	01/16/2045
38373M-PX-2	GM 05-29 2005-29 Z			2	1	2,975,271	108.2650	3,756,421	3,469,644	2,968,974	0	3,850	0	0	4.250	5.137	MON	12,288	144,121	12/01/2012	04/16/2045
38373M-PY-0	GOVERNMENT NATIONAL MORTGAGE A 2005-29 ZS			2	1	9,260,350	109.2950	11,347,996	10,382,905	9,611,649	0	104,485	0	0	4.250	5.418	MON	36,773	431,281	12/01/2012	06/16/2038
38373M-RB-8	GNMA 05-50 2005-50 Z			2	1	5,704,652	111.5740	6,365,439	5,705,112	5,701,271	0	(589)	0	0	4.797	4.838	MON	22,806	266,694	12/01/2012	06/16/2045
38373M-RC-6	GNMA 05-50 2005-50 IO			24	1	3,445,976	2.3760	1,132,454	0	1,627,327	0	(117,682)	0	0	0.645	1.461	MON	25,599	1,076,107	06/28/2005	06/16/2045
38373M-SE-1	GNMA 05-90 2005-90 Z			2	1	12,656,705	107.6100	15,298,395	14,216,505	12,630,921	0	6,889	0	0	4.481	5.169	MON	53,087	621,845	12/01/2012	11/16/2045
38373M-TA-8	GNMA 06-5 2006-5 Z			2	1	12,803,074	111.1670	15,361,199	13,818,154	12,773,625	0	2,523	0	0	4.742	5.218	MON	54,605	638,732	12/01/2012	01/16/2046
38373M-TB-6	GNMA 06-5 2006-5 IO			24	1	2,703,165	1.8950	857,255	0	2,127,861	0	(161,698)	0	0	0.382	(4.479)	MON	14,414	1,055,757	01/27/2006	01/16/2046
38373M-TV-2	GNMA 06-18 2006-18 Z			2	1	18,159,321	110.9640	22,613,999	20,379,600	17,890,578	0	(27,222)	0	0	4.822	5.368	MON	81,892	957,511	12/01/2012	03/16/2045
38373M-UL-2	GNMA 06-15 2006-15 Z			2	1	13,545,833	103.6270	17,480,982	16,869,073	13,737,932	0	60,746	0	0	4.151	5.646	MON	58,353	684,742	12/01/2012	04/16/2046
38373M-UM-0	GNMA 06-15 2006-15 IO			24	1	1,561,466	1.9370	534,415	0	755,523	0	3,875	0	0	0.232	2.516	MON	5,335	255,608	05/09/2006	04/16/2046
38373M-VA-5	GNMA 06-32			2	1	1,331,760	111.0650	1,584,493	1,426,640	1,328,598	0	(766)	0	0	5.495	5.916	MON	6,532	75,880	12/01/2012	11/16/2045
38373T-Y5-8	GNMA 02-9 2002-9 Z			2	1	20,065,619	115.0510	23,085,756	20,065,619	20,065,619	0	0	0	0	6.803	6.888	MON	113,755	1,373,053	01/17/2002	12/16/2041
38373V-MP-2	GNMA 02-61 2002-61 Z			2	1	4,506,471	112.4520	5,067,631	4,506,471	4,506,471	0	0	0	0	6.426	6.499	MON	24,132	289,586	08/21/2002	07/16/2042
38373W-NZ-7	GNMASP 02-25 2002-25 Z			2	1	28,455,346	112.4560	31,952,444	28,413,260	28,417,651	0	(5,052)	0	0	6.725	6.793	MON	159,239	1,938,101	03/01/2012	02/16/2042
38374B-BG-7	GNMA 03-49 2003-49 Z			2	1	6,353,336	109.8570	6,980,095	6,353,778	6,348,155	0	(778)	0	0	5.309	5.360	MON	28,110	327,765	12/01/2012	04/16/2043
38374B-QR-7	GOVERNMENT NATIONAL MORTGAGE A 2003-72 Z			2	1	2,805,367	115.3810	3,722,172	3,225,992	2,777,529	0	2,651	0	0	5.217	6.222	MON	14,026	161,948	12/01/2012	11/16/2045
38374G-5L-2	GNMA 04-43 2004-43 ZS			2	1	3,842,603	111.8180	4,914,045	4,394,690	4,025,215	0	42,509	0	0	4.500	5.931	MON	16,480	193,024	12/01/2012	04/16/2036
38374J-7B-6	GOVERNMENT NATIONAL MORTGAGE A 2004-103 ZB			2	1	6,033,177	114.2220	7,033,794	6,158,014	6,020,300	0	(99)	0	0	5.138	5.309	MON	26,368	306,164	12/01/2012	11/16/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
38374J-F5-0	GOVERNMENT NATIONAL MORTGAGE A 2004-97			2	1	5,233,345	116.4120	6,173,940	5,303,520	5,247,866	0	3,582	0	0	5.065	5.241	MON	22,386	262,214	12/01/2012	09/16/2037
38374J-FJ-0	GNMA 04-77 2004-77 Z			2	1	15,020,614	110.2700	16,761,280	15,200,231	14,995,363	0	(1,742)	0	0	5.563	5.695	MON	70,471	818,281	12/01/2012	09/16/2044
38374J-FK-7	GNMA 04-77 2004-77 ZS			2	1	7,843,962	115.9150	9,092,584	7,844,162	7,833,491	0	(1,755)	0	0	5.471	5.517	MON	35,763	416,702	12/01/2012	09/16/2044
38374J-VC-7	GNMA 04-84 2004-84 ZA			2	1	10,212,973	114.9230	11,971,487	10,416,973	10,191,837	0	2,008	0	0	5.234	5.399	MON	45,435	530,076	12/01/2012	09/16/2037
38374J-VD-5	GNMA 04-84 2004-84 ZB			2	1	7,719,099	113.9170	8,964,250	7,869,099	7,682,338	0	(4,025)	0	0	5.566	5.712	MON	36,500	425,070	12/01/2012	09/16/2044
38374M-EJ-4	GOVERNMENT NATIONAL MORTGAGE A 2005-76 IO			24	1	1,031,330	2.3100	380,906	0	514,749	0	(30,416)	0	0	0.507	3.620	MON	6,969	260,710	10/06/2005	09/16/2045
38376G-6B-1	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A			2	1	2,649,763	103.5150	2,893,111	2,794,861	2,648,581	0	(1,113)	0	0	3.974	4.195	MON	9,256	108,700	12/01/2012	04/16/2053
38376G-7L-8	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A			2	1	2,312,821	107.6240	2,533,954	2,354,446	2,312,396	0	(398)	0	0	4.208	4.306	MON	8,255	96,819	12/01/2012	10/16/2053
38376G-AZ-3	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-90			2	1	3,463,464	110.7130	3,943,051	3,561,497	3,462,403	0	(26)	0	0	5.452	5.675	MON	16,181	186,838	12/01/2012	04/16/2051
38376G-BW-9	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-99			2	1	4,821,056	108.5850	5,857,431	5,394,308	4,797,125	0	(6,899)	0	0	5.046	5.603	MON	22,684	264,769	12/01/2012	10/16/2049
38376G-CL-2	GOVERNMENT NATIONAL MORTGAGE A			2	1	4,813,459	105.3510	6,397,114	6,072,180	4,770,624	0	(10,047)	0	0	4.510	5.560	MON	22,821	267,281	12/01/2012	12/16/2049
38376G-SN-1	GOVERNMENT NATIONAL MORTGAGE GNMA_10-96			2	1	6,885,587	105.5860	7,881,407	7,464,415	6,871,196	0	(6,882)	0	0	4.727	5.115	MON	29,403	342,324	12/01/2012	07/16/2050
38376G-WC-0	GOVERNMENT NATIONAL MORTGAGE			2	1	5,069,843	104.1270	5,749,279	5,521,405	5,062,161	0	(3,008)	0	0	4.425	4.820	MON	20,360	238,191	12/01/2012	08/16/2050
38376G-WW-6	GOVERNMENT NATIONAL MORTGAGE A			2	1	5,973,598	100.9670	7,154,706	7,086,162	5,963,137	0	(3,884)	0	0	3.909	4.637	MON	23,083	271,252	12/01/2012	10/16/2050
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						325,597,057	XXX	374,329,308	334,870,319	320,780,631	0	(158,559)	0	0	XXX	XXX	XXX	1,549,101	20,640,818	XXX	XXX
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0599999. Total - U.S. Government Bonds						2,404,857,229	XXX	3,003,059,043	3,789,368,796	2,492,374,861	10,701,644	23,659,393	0	0	XXX	XXX	XXX	12,590,899	53,904,832	XXX	XXX
683234-8D-3	ONTARIO PROVINCE OF		A		1FE	9,982,800	114.7420	11,474,229	10,000,000	9,987,639	0	1,564	0	0	4.000	4.021	AO	93,333	400,000	09/29/2009	10/07/2019
748148-RU-9	QUEBEC PROV OF		A		1FE	6,171,000	111.3230	6,735,037	6,050,000	6,147,390	0	(11,165)	0	0	3.500	3.258	JJ	89,406	211,750	10/26/2010	07/29/2020
056732-AE-0	BAHAMAS 144A		F		2FE	25,356,605	139.6880	32,666,039	23,385,000	25,061,600	0	(41,624)	0	0	6.625	6.008	MN	197,961	1,549,256	02/13/2004	05/15/2033
059614-AE-7	BANCO NACIONAL DE DESEN 144A		F		2FE	1,735,350	118.5000	2,014,500	1,700,000	1,725,568	0	(3,939)	0	0	6.369	6.037	JD	4,511	108,273	06/17/2010	06/16/2018
059614-AJ-6	BANCO NACIONAL DE DESEN		F		2FE	533,750	122.5000	612,500	500,000	525,852	0	(3,262)	0	0	6.500	5.534	JD	1,896	32,500	06/17/2010	06/10/2019
059614-AK-3	BANCO NACIONAL DE DESEN		F		2FE	4,290,001	117.7500	4,710,000	4,000,000	4,254,292	0	(27,796)	0	0	5.500	4.495	JJ	103,278	220,000	09/15/2011	07/12/2020
12015K-CN-1	BULGARIA GOV OF 144A	LS	F		2FE	3,004,375	113.7320	2,843,300	2,500,000	2,619,845	0	(53,985)	0	0	8.250	5.724	JJ	95,104	206,250	04/21/2004	01/15/2015
14976C-AA-2	CAYMAN ISLANDS GOVERNMENT OF		F		1FE	2,692,300	118.3500	3,195,450	2,700,000	2,694,117	0	669	0	0	5.950	5.989	MN	16,511	160,650	03/24/2010	11/24/2019
168863-AV-0	CHILE		F		1FE	1,498,155	112.7690	1,691,535	1,500,000	1,498,536	0	163	0	0	3.875	3.890	FA	23,573	58,125	07/29/2010	08/05/2020
195325-AJ-4	COLOMBIA REPUBLIC OF		F		2FE	6,274,938	121.2500	9,093,750	7,500,000	7,024,445	0	120,002	0	0	8.700	11.149	FA	246,500	652,500	05/07/2004	02/15/2016
195325-BA-2	COLOMBIA REPUBLIC OF	LS	F		2FE	2,343,500	100.2000	2,004,000	2,000,000	2,002,094	0	(53,832)	0	0	10.750	7.890	JJ	99,139	215,000	09/20/2004	01/15/2013
195325-BK-0	COLOMBIA REPUBLIC OF		F		2FE	4,432,277	155.0000	6,905,250	4,455,000	4,433,819	0	284	0	0	7.375	7.417	MS	94,004	328,556	10/31/2006	09/18/2037
221597-AK-3	COSTA RICA REPUBLIC OF 144A		F		3FE	1,589,625	100.4500	1,506,750	1,500,000	1,501,235	0	(14,825)	0	0	8.050	7.006	JJ	50,648	120,750	01/20/2006	01/31/2013
226775-AD-6	CROATIA GOVERNMENT INTERNATION CROATIA		F		2FE	1,965,000	113.7500	2,275,000	2,000,000	1,969,674	0	2,703	0	0	6.375	6.617	MS	34,354	127,500	03/16/2011	03/24/2021
283875-AH-5	EL SALVADOR REPUBLIC OF 144A		F		3FE	1,067,500	120.7500	1,207,500	1,000,000	1,058,831	0	(1,310)	0	0	8.250	7.661	AO	18,563	82,500	03/24/2004	04/10/2032
283875-AK-8	EL SALVADOR REPUBLIC OF 144A		F		3FE	3,953,200	118.7500	4,750,000	4,000,000	3,967,615	0	2,047	0	0	7.750	7.868	JJ	135,194	310,000	11/06/2002	01/24/2023
283875-AM-4	EL SALVADOR REPUBLIC OF 144A		F		3FE	1,000,000	117.0000	1,170,000	1,000,000	1,000,000	0	0	0	0	7.625	7.625	MS	21,181	76,250	09/14/2004	09/21/2034
283875-AN-2	EL SALVADOR REPUBLIC OF 144A		F		3FE	4,515,803	114.2500	5,141,250	4,500,000	4,514,313	0	(267)	0	0	7.650	7.618	JD	15,300	344,250	07/13/2006	06/15/2035
296464-AA-8	ESKOM ESKOM HOLDINGS LIMITED		F		2FE	1,985,460	113.3750	2,267,500	2,000,000	1,987,658	0	1,168	0	0	5.750	5.847	JJ	49,514	115,000	01/19/2011	01/26/2021
302154-AU-3	EXPORT-IMPORT BANK OF KOREA		F		1FE	972,000	109.3060	983,754	900,000	932,527	0	(15,046)	0	0	5.875	4.008	JJ	24,528	52,875	04/08/2010	01/14/2015
302154-AX-7	EXPORT-IMPORT BANK OF KOREA		F		1FE	945,402	107.7420	1,077,424	1,000,000	952,631	0	4,721	0	0	4.000	4.712	JJ	16,889	40,000	06/17/2011	01/29/2021
302154-AY-5	EXPORT-IMPORT BANK OF KOREA		R		1FE	11,919,840	107.2620	12,871,437	12,000,000	11,942,855	0	13,721	0	0	3.750	3.886	AO	88,750	450,000	04/13/2011	10/20/2016
302154-BA-6	EXPORT-IMPORT BANK OF KOREA		F		1FE	2,983,680	110.7290	3,321,874	3,000,000	2,985,418	0	1,348	0	0	4.375	4.443	MS	38,646	131,250	09/08/2011	09/15/2021
362420-AA-9	GABONESE REPUBLIC 144A		F		3FE	1,254,000	121.2500	1,455,000	1,200,000	1,231,949	0	(5,159)	0	0	8.200	7.545	JD	5,193	98,400	01/15/2008	12/12/2017
38377H-AA-5	BERMUDA GOVT OF 144A		F		1FE	3,500,000	116.9380	4,092,830	3,500,000	3,500,000	0	0	0	0	5.603	5.603	JJ	87,703	196,105	07/13/2010	07/20/2020
401494-AD-1	GUATEMALA REPUBLIC OF 144A		F	1	3FE	3,133,750	131.2500	3,937,500	3,000,000	3,080,999	0	(9,247)	0	0	8.125	7.597	AO	57,552	243,750	02/14/2006	10/06/2034
43858A-AA-8	HONG KONG GOVERNMENT OF 144A		F		1FE	1,984,660	105.8890	2,117,780	2,000,000	1,997,027	0	1,756	0	0	5.125	5.224	FA	42,708	102,500	07/15/2004	08/01/2014
455780-AP-1	INDONESIA REPUBLIC OF 144A		F		2FE	1,007,500	105.7500	1,057,500	1,000,000	1,001,376	0	(1,082)	0	0	6.750	6.627	MS	20,813	67,500	02/09/2006	03/10/2014
455780-AQ-9	INDONESIA REPUBLIC OF 144A		F		2FE	1,865,625	112.6250	2,111,719	1,875,000	1,872,258	0	1,060	0	0	7.250	7.320	AO	26,810	135,938	05/25/2005	04/20/2015
455780-AS-5	INDONESIA REPUBLIC OF 144A		F		2FE	1,032,500	116.8750	1,168,750	1,000,000	1,012,222	0	(3,493)	0	0	7.500	7.046	JJ	34,583	75,000	11/28/2005	01/15/2016
455780-AT-3	INDONESIA REPUBLIC OF 144A		F		2FE	2,210,790	160.0000	3,200,000	2,000,000	2,193,472	0	(3,144)	0	0	8.500	7.599	AO	37,306	170,000	03/02/2006	10/12/2035
455780-AU-0	INDONESIA REPUBLIC OF 144A		F		2FE	2,674,404	119.3750	3,223,125	2,700,000	2,687,941	0	2,408	0	0	6.875	7.000	MS	57,750	185,625	03/02/2006	03/09/2017
455780-AX-4	INDONESIA REPUBLIC OF 144A		F		2FE	3,656,000	133.7500	5,082,500	3,800,000	3,665,443	0	2,057	0	0	6.625	6.927	FA	93,707	251,750	01/15/2008	02/17/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
456036-AF-9	INDUSTRIAL BK OF KOR 144A		F		1FE	3,974,840	106.7790	4,271,160	4,000,000	3,982,325	0	4,319	0	0	3.750	3.878	MS	38,333	150,000	03/22/2011	09/29/2016
46513A-GA-2	ISRAEL (STATE OF) ISRAEL (STATE OF)		F		1FE	13,865,040	108.5000	15,190,000	14,000,000	13,874,453	0	9,413	0	0	4.000	4.115	JD	1,556	513,333	01/23/2012	06/30/2022
500630-BP-2	KOREA DEVELOPMENT BANK		F		1FE	10,088,600	100.1600	10,016,000	10,000,000	10,000,861	0	(19,505)	0	0	5.300	5.097	JJ	241,444	530,000	01/14/2008	01/17/2013
50065J-AA-3	KOREA HIGHWAY CORP 144A		F		1FE	2,003,600	106.6550	2,133,100	2,000,000	2,001,552	0	(651)	0	0	4.500	4.463	MS	24,500	90,000	10/15/2009	03/23/2015
50065L-AA-8	KNOC KOREA NATIONAL OIL CORP		F		1FE	1,550,280	106.3820	1,595,730	1,500,000	1,518,004	0	(10,761)	0	0	5.375	4.578	JJ	33,818	80,625	11/02/2009	07/30/2014
50065W-AB-2	KNOC KOREA NATIONAL OIL CORP		F		1FE	3,975,480	107.6410	4,305,640	4,000,000	3,980,834	0	4,549	0	0	4.000	4.137	AO	28,444	160,000	10/19/2011	10/27/2016
50065W-AC-0	KNOC KOREA NATIONAL OIL CORP		F		1FE	4,985,300	104.9140	5,245,700	5,000,000	4,987,355	0	2,055	0	0	3.125	3.189	AO	38,194	78,125	03/26/2012	04/03/2017
536878-AD-3	LITHUANIA REPUBLIC OF		F		2FE	2,842,260	130.2500	3,647,000	2,800,000	2,832,657	0	(3,765)	0	0	7.375	7.152	FA	80,306	206,500	03/23/2010	02/11/2020
536878-AE-1	LITHUANIA REPUBLIC OF		F		2FE	7,788,750	112.7500	8,456,250	7,500,000	7,724,754	0	(42,249)	0	0	5.125	4.412	MS	114,245	384,375	06/17/2011	09/14/2017
536878-AF-8	LITHUANIA REPUBLIC OF		F		2FE	1,472,580	123.1300	1,846,950	1,500,000	1,476,373	0	2,145	0	0	6.125	6.375	MS	28,583	91,875	03/02/2011	03/09/2021
55276V-AB-8	MDC GMTN BV SENIOR CORP BND 144A		F		1FE	4,568,438	131.0000	5,567,500	4,250,000	4,488,725	0	(30,389)	0	0	7.625	6.514	MN	49,510	334,688	06/23/2010	05/06/2019
593048-BA-8	MEXICO UNITED MEXICAN STATES		F		2FE	2,364,050	138.0000	2,594,400	1,880,000	2,064,744	0	(41,235)	0	0	11.375	8.239	MS	62,967	213,850	10/09/2002	09/15/2016
62987B-AA-0	NAMIBIA NAMIBIA REPUBLIC OF GOVERNMENT	LS	F		2FE	1,962,380	112.0000	2,240,000	2,000,000	1,965,746	0	2,906	0	0	5.500	5.750	MN	17,722	110,000	10/27/2011	11/03/2021
698299-AU-8	PANAMA REP OF		F		2FE	2,835,928	113.0000	3,164,000	2,800,000	2,810,401	0	(4,260)	0	0	7.250	7.064	MS	59,772	203,000	07/25/2006	03/15/2015
698299-AW-4	PANAMA REP OF		F	2	2FE	2,838,692	142.5000	4,032,750	2,830,000	2,838,128	0	(233)	0	0	6.700	6.672	JJ	81,638	189,610	03/22/2007	01/26/2036
70687W-AC-6	PENERBANGAN MALAYSIA BERHAD 144A		F		1FE	2,995,920	112.0370	3,361,110	3,000,000	2,998,438	0	435	0	0	5.625	5.643	MS	49,688	168,750	03/09/2006	03/15/2016
715638-AN-2	PERU THE REPUBLIC OF		F		2FE	3,016,875	117.8000	2,945,000	2,500,000	2,638,457	0	(59,351)	0	0	9.875	6.989	FA	99,436	246,875	02/15/2005	02/06/2015
715638-AP-7	PERU THE REPUBLIC OF		F		2FE	3,535,000	174.5000	5,235,000	3,000,000	3,480,497	0	(9,671)	0	0	8.750	7.249	MN	29,167	262,500	02/10/2006	11/21/2033
715638-AQ-5	PERU THE REPUBLIC OF		F		2FE	471,250	123.0000	615,000	500,000	488,685	0	2,787	0	0	8.375	9.178	MN	6,747	41,875	06/22/2004	05/03/2016
718286-AU-1	PHILIPPINE REPUBLIC OF		F		3FE	529,000	106.8750	534,375	500,000	504,947	0	(4,435)	0	0	8.250	7.243	JJ	19,021	41,250	06/01/2006	01/15/2014
718286-AW-7	PHILIPPINE REPUBLIC OF		F		3FE	2,058,750	117.1500	2,343,000	2,000,000	2,017,816	0	(7,145)	0	0	8.875	8.422	MS	51,278	177,500	09/14/2005	03/17/2015
718286-BB-2	PHILIPPINE REPUBLIC OF		F		3FE	8,143,365	152.3000	11,422,500	7,500,000	8,066,105	0	(15,932)	0	0	7.750	6.999	JJ	269,635	581,250	04/17/2007	01/14/2031
731011-AS-1	POLAND REPUBLIC OF		F		1FE	2,001,030	107.2500	2,145,000	2,000,000	2,000,545	0	(202)	0	0	3.875	3.864	JJ	35,521	77,500	07/12/2010	07/16/2015
74727P-AL-5	QATAR STATE OF 144A		F		1FE	10,113,100	140.5000	14,050,000	10,000,000	10,107,720	0	(1,704)	0	0	6.400	6.316	JJ	286,222	640,000	11/18/2009	01/20/2040
74727P-AP-6	QATAR STATE OF QATAR STATE OF (GOVERNMENT)		F		1FE	4,947,550	114.6500	5,732,500	5,000,000	4,952,392	0	4,687	0	0	4.500	4.630	JJ	100,625	140,625	11/29/2011	01/20/2022
760942-AS-1	URUGUAY		F	2	3FE	7,257,500	155.0000	11,572,494	7,466,125	7,265,924	0	2,652	0	0	7.625	7.873	MS	158,137	569,292	06/26/2008	03/21/2036
78307A-CZ-4	RUSSIAN FEDERATION OF 144A		F	2	2FE	1,241,089	128.4400	1,597,633	1,243,875	1,281,601	0	(2,238)	0	0	7.500	6.863	MS	23,582	93,291	12/01/2004	03/31/2030
78307A-DC-4	RUSSIAN FEDERATION OF RUSSIAN FEDERATION (GOVERNMENT		F		2FE	1,191,324	114.5000	1,374,000	1,200,000	1,191,844	0	520	0	0	4.500	4.591	AO	13,050	27,000	03/28/2012	04/04/2022
78307A-DD-2	RUSSIAN FEDERATION OF RUSSIAN FEDERATION		F		2FE	4,982,850	106.2500	5,312,500	5,000,000	4,985,231	0	2,381	0	0	3.250	3.325	AO	39,271	81,250	03/28/2012	04/04/2017
836205-AL-8	SOUTH AFRICA REPUBLIC OF		F		2FE	996,350	123.8600	1,238,600	1,000,000	997,356	0	205	0	0	5.875	5.912	MN	5,059	58,750	05/16/2007	05/30/2022
836205-AN-4	SOUTH AFRICA REPUBLIC OF		F		2FE	8,011,100	118.5000	9,479,999	8,000,000	8,008,514	0	(962)	0	0	5.500	5.482	MS	136,889	440,000	03/02/2010	03/09/2020
836205-AP-9	REPUBLIC OF SOUTH AFRICA		F		2FE	4,971,850	132.5000	6,625,000	5,000,000	4,972,470	0	350	0	0	6.250	6.292	MS	98,090	312,500	03/01/2011	03/08/2041
836205-AQ-7	SOUTH AFRICA REPUBLIC OF SOUTH AFRICA (REPUBLIC OF)		F		2FE	4,500,000	113.0000	5,085,000	4,500,000	4,500,000	0	0	0	0	4.665	4.665	JJ	95,633	104,963	01/09/2012	01/17/2024
857524-AA-0	POLAND REPUBLIC OF		F		1FE	11,976,220	118.6000	14,232,000	12,000,000	11,979,997	0	1,747	0	0	5.125	5.149	AO	119,583	615,000	06/07/2011	04/21/2021
857524-AB-8	POLAND REPUBLIC OF		F		1FE	5,499,435	117.9530	6,487,415	5,500,000	5,499,897	0	172	0	0	5.000	5.000	MS	74,861	244,444	01/26/2012	03/23/2022
900123-AS-9	TURKEY REP OF		F		3FE	271,550	108.5000	271,250	250,000	253,787	0	(3,371)	0	0	9.500	7.950	JJ	10,951	23,750	07/12/2006	01/15/2014
900123-AV-2	TURKEY REP OF		F		3FE	2,550,000	111.1700	2,779,250	2,500,000	2,513,849	0	(5,647)	0	0	7.250	6.974	MS	53,368	181,250	11/18/2004	03/15/2015
900123-AW-0	TURKEY REP OF		F		3FE	1,739,688	135.5000	2,371,250	1,750,000	1,741,864	0	404	0	0	7.375	7.434	FA	52,342	129,063	08/09/2006	02/05/2025
900123-AX-8	TURKEY REP OF		F		3FE	1,929,500	128.0000	2,560,000	2,000,000	1,953,342	0	4,434	0	0	7.000	7.408	JD	10,111	140,000	02/15/2007	06/05/2020
900123-AY-6	TURKEY REP OF		F		3FE	4,117,594	135.0000	5,805,000	4,300,000	4,131,815	0	2,753	0	0	6.875	7.225	MS	85,403	295,625	02/15/2007	03/17/2036
900123-BD-1	TURKEY REP OF		F		3FE	4,981,650	124.3500	6,217,500	5,000,000	4,987,621	0	1,550	0	0	7.000	7.050	MS	106,944	350,000	09/03/2008	03/11/2019
91086Q-AG-3	MEXICO UNITED MEXICAN STATES MTN		F		2FE	10,503,690	162.7500	16,275,000	10,000,000	10,432,568	0	(10,031)	0	0	8.300	7.854	FA	313,556	830,000	12/12/2002	08/15/2031
91086Q-BB-3	MEXICO UNITED MEXICAN STATES MEXICO (UNITED MEXICAN STATES)		F		2FE	492,795	112.7500	563,750	500,000	492,875	0	80	0	0	4.750	4.839	MS	7,455	11,875	03/05/2012	03/08/2044
917288-BA-9	URUGUAY		F		3FE	933,967	155.7500	1,653,235	1,061,467	946,030	0	1,976	0	0	7.875	9.059	JJ	38,545	83,591	07/15/2007	01/15/2033
917288-BC-5	URUGUAY		F	2	3FE	1,542,185	146.0000	2,190,000	1,500,000	1,530,337	0	(2,094)	0	0	8.000	7.696	MN	14,333	120,000	01/18/2006	11/18/2022
930815-AB-1	WAKALA GLOBAL SUKUK BERHAD		F		1FE	3,000,000	114.7380	3,442,140	3,000,000	3,000,000	0	0	0	0	4.646	4.646	JJ	67,754	139,380	06/29/2011	07/06/2021
J26161-4W-6	JAPAN (GOVERNMENT OF) JAPAN (GOVERNMENT OF) 5YR # 10		D		1FE	13,069,949	101.0220	11,664,011	11,546,011	11,577,621	0	(8,366)	0	(1,483,962)	0.400	0.330	JD	1,518	48,847	01/17/2012	12/20/2016
P01012-AE-6	EL SALVADOR REPUBLIC OF REGS		F		3FE	1,038,156	119.0000	1,190,000	1,000,000	1,035,104	0	(760)	0	0	8.250	7.893	AO	18,563	82,500	04/23/2008	04/10/2032
P3699P-AA-5	COSTA RICA REPUBLIC OF		F		3FE	3,002,625	137.0000	3,082,500	2,250,000	2,752,923	0	(50,478)	0	0	9.995	6.249	FA	93,703	224,888	04/17/2007	08/01/2020
P3699P-EM-5	COSTA RICA REPUBLIC OF REGS		F		3FE	1,804,515	104.0000	2,120,560	2,039,000	1,997,718	0	31,135	0	0	6.548	8.337	MS	37,458	133,514	10/27/2004	03/20/2014
X74344-DM-5	RUSSIAN FEDERATION OF REGS		F	2	2FE	1,549,509	128.3700	1,989,735	1,550,000	1,595,567	0	(2,700)	0	0	7.500	6.881	MS	29,385	116,250	02/10/2005	03/31/2030
X7435H-AE-6	RUSSIAN FEDERATION OF REGS		F		2FE	3,017,300	202.5000	5,072,625	2,505,000	2,943,858	0	(11,082)	0	0	12.750	10.443	JD	6,210	319,388	09/20/2002	06/24/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
Y6826R-AA-0	PENERBANGAN MALAYSIA BERHAD		F		1FE	4,031,840	111.1170	4,444,689	4,000,000	4,012,754	0	(3,557)	0	0	5.625	5.515	MS	66,250	225,000	10/05/2006	03/15/2016
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						338,664,079	XXX	407,351,584	330,986,478	335,415,622	0	(362,624)	0	(1,483,962)	XXX	XXX	XXX	5,649,284	19,235,320	XXX	XXX
0799999. Subtotal - Bonds - All Other Governments - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0899999. Subtotal - Bonds - All Other Governments - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0999999. Subtotal - Bonds - All Other Governments - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1099999. Total - All Other Government Bonds						338,664,079	XXX	407,351,584	330,986,478	335,415,622	0	(362,624)	0	(1,483,962)	XXX	XXX	XXX	5,649,284	19,235,320	XXX	XXX
20772G-4Z-8	CONNECTICUT ST			2	1FE	5,212,500	125.1220	6,256,100	5,000,000	5,191,550	0	(7,933)	0	0	5.632	5.265	JD	23,467	281,600	03/23/2010	12/01/2029
20772G-F4-5	CONNECTICUT ST			2	1FE	3,384,063	127.3450	4,138,713	3,250,000	3,372,982	0	(3,988)	0	0	5.850	5.513	MS	55,981	190,125	02/04/2010	03/15/2032
20772J-AC-6	CONNECTICUT ST BUILD AMERICA BONDS				1FE	20,146,400	115.2610	23,052,202	20,000,000	20,135,881	0	(4,660)	0	0	5.090	5.032	AO	254,500	1,018,000	10/06/2010	10/01/2030
246380-7N-3	DELAWARE ST BUILD AMERICA BONDS				1FE	5,265,000	113.6980	5,986,200	5,265,000	5,265,000	0	0	0	0	4.300	4.300	JJ	113,198	226,395	10/21/2010	07/01/2027
246380-7P-8	DELAWARE ST BUILD AMERICA BONDS				1FE	5,265,000	114.9420	6,051,696	5,265,000	5,265,000	0	0	0	0	4.450	4.450	JJ	117,146	234,293	10/21/2010	07/01/2028
246380-7Q-6	DELAWARE ST BUILD AMERICA BONDS				1FE	5,265,000	115.4800	6,080,022	5,265,000	5,265,000	0	0	0	0	4.600	4.600	JJ	121,095	242,190	10/21/2010	07/01/2030
373384-ZH-2	GEORGIA ST GEORGIA ST				1FE	3,386,948	101.5490	3,427,279	3,375,000	3,386,442	0	(505)	0	0	2.300	2.260	JJ	35,147	0	06/22/2012	07/01/2022
373384-ZJ-8	GEORGIA ST GEORGIA ST			1	1FE	3,552,425	101.3650	3,588,321	3,540,000	3,551,901	0	(524)	0	0	2.450	2.410	JJ	39,269	0	06/22/2012	07/01/2023
373384-ZK-5	GEORGIA ST GEORGIA ST			1	1FE	3,732,946	101.2680	3,767,170	3,720,000	3,732,400	0	(546)	0	0	2.600	2.560	JJ	43,793	0	06/22/2012	07/01/2024
574193-GK-8	MARYLAND ST MARYLAND ST				1FE	5,030,450	98.4830	4,924,150	5,000,000	5,029,795	0	(655)	0	0	2.800	2.750	FA	53,278	0	08/01/2012	08/01/2027
57582P-UE-8	MASSACHUSETTS ST			2	1FE	20,961,320	126.4070	26,545,471	21,000,000	20,963,922	0	775	0	0	5.456	5.469	JJ	572,880	1,145,760	03/24/2010	12/01/2039
605580-5X-3	MISSISSIPPI ST BUILD AMERICA BONDS			2	1FE	12,500,000	120.5990	15,074,875	12,500,000	12,500,000	0	0	0	0	5.245	5.245	MN	109,271	655,625	10/21/2010	11/01/2034
605580-6V-6	MISSISSIPPI ST TXBL - C			2	1FE	6,500,000	108.7450	7,068,425	6,500,000	6,500,000	0	0	0	0	4.053	4.053	AO	65,861	245,150	10/06/2011	10/01/2027
677521-DF-0	OHIO ST OHIO STATE				1FE	3,335,000	116.5430	3,886,709	3,335,000	3,335,000	0	0	0	0	4.944	4.944	MN	27,480	164,882	04/14/2010	05/01/2025
686053-AS-8	OREGON SCH BRDS ASSN A	@			1FE	2,604,840	80.2510	5,617,570	7,000,000	4,761,414	0	274,199	0	0	0.000	6.020	N/A	0	0	10/11/2002	06/30/2019
68607L-XQ-5	OREGON ST ST BRD HIGHER ED-SER			2	1FE	6,346,260	127.9010	7,674,061	6,000,000	6,287,911	0	(14,978)	0	0	5.892	5.374	JD	29,460	353,520	09/30/2008	06/01/2027
68608K-A2-4	OREGON ST			2	1FE	2,750,000	121.7640	3,348,510	2,750,000	2,750,000	0	0	0	0	5.332	5.333	FA	61,096	146,630	04/22/2010	08/01/2030
68608K-A3-2	OREGON ST			2	1FE	4,608,608	125.1170	5,749,126	4,595,000	4,607,429	0	(281)	0	0	5.382	5.361	FA	103,043	247,303	04/26/2010	08/01/2039
882722-KF-7	TEXAS ST MUNI BND GO			2	1FE	10,164,000	131.0230	13,102,300	10,000,000	10,155,442	0	(2,933)	0	0	5.517	5.402	AO	137,925	551,700	03/23/2010	04/01/2039
917542-QR-6	UTAH ST MUNI BND GO			2	1FE	8,000,000	117.5380	9,403,040	8,000,000	8,000,000	0	0	0	0	4.554	4.555	JJ	182,160	364,320	09/16/2009	07/01/2024
93974C-RE-2	WASHINGTON STATE			2	1FE	14,000,000	124.0380	17,365,320	14,000,000	14,000,000	0	0	0	0	5.140	5.139	FA	299,833	719,600	05/25/2010	08/01/2040
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						152,010,760	XXX	182,107,260	155,360,000	154,057,069	0	237,971	0	0	XXX	XXX	XXX	2,445,883	6,787,093	XXX	XXX
1299999. Subtotal - Bonds - U.S. States, Territories and Possessions - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1399999. Subtotal - Bonds - U.S. States, Territories and Possessions - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1499999. Subtotal - Bonds - U.S. States, Territories and Possessions - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						152,010,760	XXX	182,107,260	155,360,000	154,057,069	0	237,971	0	0	XXX	XXX	XXX	2,445,883	6,787,093	XXX	XXX
592112-LQ-7	METROPOLITAN GOVT NASHVILLE & MET GOVT NASHVILLE & DAVIDSON			1	1FE	5,000,000	100.3740	5,018,700	5,000,000	5,000,000	0	0	0	0	2.767	2.767	JJ	52,266	0	08/02/2012	07/01/2024
631294-4C-6	NASHUA N H NASHUA N H			2	1FE	4,000,000	104.8000	4,192,000	4,000,000	4,000,000	0	0	0	0	4.226	4.226	JJ	77,946	79,824	01/11/2012	01/15/2032
631294-4D-4	NASHUA N H NASHUA N H			2	1FE	7,663,205	104.6550	7,849,125	7,500,000	7,659,761	0	(3,444)	0	0	4.376	4.235	JJ	151,337	154,983	01/30/2012	01/15/2042
639064-RQ-9	NAUGATUCK CONN			2	1FE	5,000,000	117.4210	5,871,050	5,000,000	5,000,000	0	0	0	0	5.860	5.859	JD	24,417	293,000	10/10/2003	06/01/2028
639064-RR-7	NAUGATUCK CONN			2	1FE	5,000,000	114.7540	5,737,700	5,000,000	5,000,000	0	0	0	0	5.910	5.909	JD	24,625	295,500	10/10/2003	06/01/2033
717883-LV-2	PHILADELPHIA PA SCH DIST PHILADELPHIA PA SCH DIST				1FE	5,000,000	111.7230	5,586,150	5,000,000	5,000,000	0	0	0	0	5.995	5.995	MS	99,917	208,992	11/23/2011	09/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						31,663,205	XXX	34,254,725	31,500,000	31,659,761	0	(3,444)	0	0	XXX	XXX	XXX	430,508	1,032,299	XXX	XXX
1999999. Subtotal - Bonds - U.S. Political Subdivisions - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2099999. Subtotal - Bonds - U.S. Political Subdivisions - Commerciall Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2199999. Subtotal - Bonds - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						31,663,205	XXX	34,254,725	31,500,000	31,659,761	0	(3,444)	0	0	XXX	XXX	XXX	430,508	1,032,299	XXX	XXX
052414-NR-6	AUSTIN TX ELECTRIC UTILITY SYS AUSTIN TX ELECTRIC UTILITY SYS			1	1FE	2,000,000	99.0290	1,980,580	2,000,000	2,000,000	0	0	0	0	3.156	3.156	MN	2,279	0	12/05/2012	11/15/2027
13066K-X4-6	CALIFORNIA ST DEPT WTR RES CALIFORNIA ST DEPT WTR RES CEN				1FE	4,500,000	101.1050	4,549,725	4,500,000	4,500,000	0	0	0	0	3.137	3.137	JD	11,764	25,096	09/20/2012	12/01/2026
13066K-X5-3	CALIFORNIA ST DEPT WTR RES CALIFORNIA ST DEPT WTR RES CEN				1FE	4,000,000	101.1650	4,046,600	4,000,000	4,000,000	0	0	0	0	3.237	3.237	JD	10,790	23,019	09/20/2012	12/01/2027
13066K-X6-1	CALIFORNIA ST DEPT WTR RES CALIFORNIA ST DEPT WTR RES CEN				1FE	2,630,000	101.5710	2,671,317	2,630,000	2,630,000	0	0	0	0	3.337	3.337	JD	7,314	15,602	09/20/2012	12/01/2028
235416-4A-9	DALLAS TEX WTRWKS & SWR SYS RE DALLAS TEX WTRWKS & SWR SYS RE				1FE	3,000,000	101.2180	3,036,540	3,000,000	3,000,000	0	0	0	0	3.748	3.748	AO	31,858	0	08/22/2012	10/01/2031
29270C-YT-6	ENERGY NORTHWEST ENERGY NORTHWEST WASH ELEC REV				1FE	2,000,000	103.1230	2,062,460	2,000,000	2,000,000	0	0	0	0	3.403	3.403	JJ	24,199	0	08/16/2012	07/01/2025
29270C-YU-3	ENERGY NORTHWEST ENERGY NORTHWEST WASH ELEC REV				1FE	1,000,000	102.6450	1,026,450	1,000,000	1,000,000	0	0	0	0	3.503	3.503	JJ	12,455	0	08/16/2012	07/01/2026
31331G-KR-9	FED FARM CR BKS AGENCY BND				1	5,331,042	123.2510	6,655,554	5,400,000	5,339,075	0	2,464	0	0	4.750	4.852	JJ	117,563	256,500	09/11/2009	01/16/2029
31331G-P9-4	FED FARM CR BKS CORP BND	C			1	50,000,000	132.4480	66,224,000	50,000,000	50,000,000	0	0	0	0	5.050	5.050	MS	785,556	2,525,000	09/03/2009	09/09/2039
31331R-N6-8	FED FARM CR BKS AGENCY BND				1	16,024,852	133.7600	19,428,640	14,525,000	15,855,754	0	(54,053)	0	0	5.750	4.914	JD	55,679	835,188	09/01/2009	12/07/2028
31331V-P4-2	FED FARM CR BKS FFCB				1	2,251,784	137.0570	2,741,140	2,000,000	2,214,329	0	(12,144)	0	0	5.820	4.690	MS	35,567	116,400	09/29/2009	09/11/2025
31331V-WG-7	FED FARM CR BKS AGENCY BND				1	19,596,661	136.9090	26,348,137	19,245,000	19,568,379	0	(7,428)	0	0	5.480	5.350	AO	231,432	1,054,626	08/19/2008	04/12/2035
31331V-WH-5	FED FARM CR BKS AGENCY BND				1	10,179,502	137.0710	13,707,100	10,000,000	10,163,969	0	(4,069)	0	0	5.480	5.350	AO	120,256	548,000	08/19/2008	04/12/2034
31331V-WJ-1	FED FARM CR BKS AGENCY BND				1	10,176,100	137.1040	13,710,400	10,000,000	10,159,685	0	(4,289)	0	0	5.480	5.350	AO	120,256	548,000	08/19/2008	04/12/2033
31331X-BG-6	FED FARM CR BKS FEDERAL FARM CREDIT BANK				1	5,422,315	134.2350	6,711,750	5,000,000	5,365,409	0	(18,477)	0	0	5.430	4.704	AO	53,546	271,500	09/30/2009	10/20/2026
31331X-JN-3	FED FARM CR BKS AGENCY BND				1	19,866,727	132.8840	26,576,800	20,000,000	19,878,096	0	2,495	0	0	5.210	5.255	JD	14,472	1,042,000	08/14/2008	12/26/2036
31331X-X7-2	FED FARM CR BKS FEDERAL FARM CREDIT BANKS				1	1,117,140	135.0530	1,350,530	1,000,000	1,100,196	0	(5,505)	0	0	5.700	4.663	JD	317	57,000	09/29/2009	12/29/2025
31331Y-LB-4	FED FARM CR BKS FFCB	RA			1	1,463,882	124.9360	1,749,104	1,400,000	1,456,434	0	(2,509)	0	0	5.250	4.868	JD	613	73,500	11/02/2009	12/28/2027
3133XE-XR-5	FED HOME LN BKS AGENCY BND A036				1	29,348,421	129.6470	38,894,100	30,000,000	29,401,866	0	12,955	0	0	5.125	5.275	MS	456,979	1,537,500	08/13/2008	03/14/2036
3133XK-US-2	FED HOME LN BKS AGENCY BND				1	49,856,048	133.6660	66,833,000	50,000,000	49,870,279	0	2,563	0	0	5.250	5.269	JD	138,542	2,625,000	08/19/2008	06/12/2037
3133XR-4W-7	FED HOME LN BKS AGENCY BND				1	4,829,225	130.2280	6,511,400	5,000,000	4,841,800	0	2,872	0	0	5.125	5.354	JD	14,236	256,250	06/30/2008	06/11/2038
3133XR-XV-7	FED HOME LN BKS AGENCY BND	RA			1	99,000,000	127.2390	125,966,610	99,000,000	99,000,000	0	0	0	0	5.250	5.250	FA	2,064,563	5,197,500	07/31/2008	08/08/2033
31359M-W4-1	FANNIE MAE				1	4,748,847	117.1210	5,350,068	4,568,000	4,660,762	0	(22,515)	0	0	5.250	4.646	MS	70,614	239,820	10/13/2008	09/15/2016
3137EA-AD-1	FREDDIE MAC				1	3,032,385	115.5580	3,351,186	2,900,000	2,963,528	0	(17,532)	0	0	5.250	4.526	AO	30,873	152,250	10/13/2008	04/18/2016
347622-CP-5	FORT LAUDERDALE FL SPL OBLG FORT LAUDERDALE FL SPL OBLG			1	1FE	1,702,217	105.2750	1,742,301	1,655,000	1,701,698	0	(520)	0	0	5.143	4.894	JJ	20,806	0	10/03/2012	01/01/2032
432845-FC-4	HILTON HEAD SC PUBLIC SVC DIS1 HILTON HEAD PUB SVC DIST NO 1				1FE	1,235,000	99.7910	1,232,419	1,235,000	1,235,000	0	0	0	0	2.839	2.839	FA	3,117	0	11/16/2012	08/01/2024
452227-FR-7	ILLINOIS ST SALES TAX REV ILLINOIS ST SALES TAX REV				1FE	8,000,000	101.6340	8,130,720	8,000,000	8,000,000	0	0	0	0	3.481	3.481	JD	12,377	160,900	05/10/2012	06/15/2026
452227-FS-5	ILLINOIS ST SALES TAX REV ILLINOIS ST SALES TAX REV				1FE	7,710,000	101.6080	7,833,977	7,710,000	7,710,000	0	0	0	0	3.581	3.581	JD	12,271	159,522	05/10/2012	06/15/2027
46246K-K3-5	IOWA FINANCE AUTHORITY BUILD AMERICA BONDS			2	1FE	4,135,000	119.8000	4,953,730	4,135,000	4,135,000	0	0	0	0	5.272	5.271	FA	90,832	217,997	11/10/2010	08/01/2030
469466-EV-4	JACKSONVILLE FLA PORT AUTH JACKSONVILLE FLA PORT AUTH REV			1	1FE	599,001	104.9370	608,635	580,000	598,572	0	(429)	0	0	4.500	4.101	MN	4,350	2,538	09/13/2012	11/01/2031
469466-EX-0	JACKSONVILLE FLA PORT AUTH JACKSONVILLE FLA PORT AUTH REV			1	1FE	889,827	103.8590	903,573	870,000	889,372	0	(455)	0	0	4.500	4.221	MN	6,525	3,806	09/13/2012	11/01/2033
48503T-AA-5	KANSAS CITY MO INDL DEV AUTH G				1	17,879,397	105.0000	18,773,367	17,879,397	17,879,397	0	0	0	0	5.242	5.242	MON	54,672	937,238	07/12/2010	12/10/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
485424-NF-8	KANSAS ST DEPT TRANSN			1	1FE	7,500,000	115.9500	8,696,250	7,500,000	7,500,000	0	0	0	0	4.596	4.596	MS	114,900	344,700	08/18/2010	09/01/2035
49130T-PQ-3	KENTUCKY HSG CORP KENTUCKY HSG CORP HSG REV			1	1FE	2,635,000	105.4240	2,777,922	2,635,000	2,635,000	0	0	0	0	4.268	4.268	JJ	57,480	0	06/06/2012	01/01/2028
590545-TJ-8	MESA ARIZ UTIL SYS REV MESA ARIZ UTIL SYS REV			1	1FE	5,450,000	106.2400	5,790,080	5,450,000	5,450,000	0	0	0	0	5.048	5.049	JJ	137,558	60,373	03/16/2012	07/01/2035
59333A-DG-3	MIAMI-DADE CNTY FLA EDL FACS A			2	1	5,425,000	118.3630	6,421,193	5,425,000	5,425,000	0	0	0	0	5.530	5.531	AO	75,001	300,003	01/16/2004	04/01/2034
60636A-EC-3	MISSOURI ST HEALTH & EDL FACS MISSOURI ST HEALTH & EDL FACS				1FE	10,000,000	101.0940	10,109,400	10,000,000	10,000,000	0	0	0	0	3.535	3.535	FA	139,436	0	07/19/2012	02/15/2033
610730-AA-1	MONROE CNTY N Y INDL DEV CORP MONROE CNTY N Y INDL DEV AGY S				1FE	2,000,000	108.0360	2,160,720	2,000,000	2,000,000	0	0	0	0	4.176	4.176	MN	13,920	30,392	06/14/2012	05/01/2028
645913-AR-5	NJ ECONOMIC DEV AUTHORITY B	.@			1FE	2,060,024	99.7460	3,276,656	3,285,000	3,263,647	0	167,737	0	0	0.000	5.353	N/A	0	0	04/15/2004	02/15/2013
64972H-RT-1	NEW YORK N Y CITY TRANS FIN AU NEW YORK N Y CITY TRANSITIONAL				1FE	10,305,900	112.5480	11,254,800	10,000,000	10,295,386	0	(9,817)	0	0	5.000	4.750	JJ	230,556	291,667	12/07/2011	07/15/2030
649906-WH-3	NY ST DORM AUTH NEW YORK UNIV NY ST DORM AUTH NEW YORK UNIV				1FE	1,000,000	103.7290	1,037,290	1,000,000	1,000,000	0	0	0	0	3.521	3.521	JJ	17,605	4,303	05/04/2012	07/01/2026
677632-PA-3	OHIO STATE UNIVERSITY OHIO ST UNIV GEN RCPTS				1FE	19,798,600	113.6780	22,735,600	20,000,000	19,798,600	0	0	0	0	4.800	4.849	JD	80,000	960,000	10/20/2011	06/01/2111
73358W-EK-6	PORT AUTH N Y & N J PORT AUTH N Y & N J FOR ISSUES			2	1FE	30,000,000	111.6020	33,480,599	30,000,000	30,000,000	0	0	0	0	4.926	4.926	AO	369,450	1,457,275	09/28/2011	10/01/2051
73358W-JA-3	PORT AUTH N Y & N J PORT AUTH OF NEW YORK & NEW JE				1FE	7,500,000	99.4690	7,460,175	7,500,000	7,500,000	0	0	0	0	4.458	4.458	AO	75,229	0	09/28/2012	10/01/2062
745260-UW-0	PUERTO RICO ELEC PWR AUTH MUNI BND REV			1	2FE	508,594	105.8640	555,786	525,000	513,278	0	1,213	0	0	5.500	5.872	JJ	14,438	28,875	10/22/2008	07/01/2020
76116E-GK-0	RESOLUTION FDG CORP	.@			1	4,635,130	67.0990	7,337,276	10,935,000	5,370,703	0	265,230	0	0	0.000	5.129	N/A	0	0	02/03/2010	01/15/2027
76116E-GL-8	RESOLUTION FDG CORP	.@			1	2,579,563	65.8460	4,113,400	6,247,000	2,989,353	0	147,767	0	0	0.000	5.134	N/A	0	0	02/03/2010	07/15/2027
76116E-GM-6	RESOLUTION FDG CORP				1	3,544,536	64.5670	5,689,644	8,812,000	3,924,681	0	139,891	0	0	0.000	8.276	MAT	0	0	02/03/2010	01/15/2028
76116E-HH-6	RESOLUTION FDG CORP	.@			1	4,383,000	66.4770	6,647,700	10,000,000	5,095,945	0	234,840	0	0	0.000	4.774	N/A	0	0	10/20/2009	04/15/2027
76116E-HJ-2	RESOLUTION FDG CORP	.@			1	12,927,643	65.2170	19,833,794	30,412,000	15,018,165	0	699,482	0	0	0.000	4.827	N/A	0	0	02/03/2010	10/15/2027
76116E-HP-8	RESOLUTION FDG CORP	@RA			1	28,567,726	59.2650	44,448,750	75,000,000	33,031,697	0	1,530,135	0	0	0.000	4.800	N/A	0	0	12/08/2009	04/15/2030
76116F-AB-3	RESOLUTION FUNDING RFCSP STRIP PRINCIPAL	@RA			1	267,357,309	59.7110	417,678,445	699,500,000	310,540,760	0	14,449,340	0	0	0.000	4.822	N/A	0	0	12/08/2009	01/15/2030
76116F-AC-1	RESOLUTION FUNDING RESOLUTION FUNDING CORP	@RA			1	128,588,612	59.2650	207,427,500	350,000,000	149,090,166	0	7,175,481	0	0	0.000	4.994	N/A	0	0	02/18/2010	04/15/2030
794665-BF-5	SALES TAX ASSET RECEIVABLE				1FE	5,000,000	110.7500	5,537,500	5,000,000	5,000,000	0	0	0	0	4.760	4.760	AO	50,244	238,000	10/28/2004	10/15/2015
794665-BG-3	SALES TAX ASSET RECEIVABLE				1FE	10,312,300	113.5010	11,350,100	10,000,000	10,184,371	0	(44,035)	0	0	4.810	4.277	AO	101,544	481,000	12/15/2009	10/15/2016
796253-Z2-1	SAN ANTONIO TEX SAN ANTONIO TEX ELEC & GAS REV			2	1FE	3,600,000	108.0810	3,890,916	3,600,000	3,600,000	0	0	0	0	4.427	4.427	FA	66,405	54,009	03/20/2012	02/01/2042
796253-Z3-9	SAN ANTONIO TEX SAN ANTONIO TEX ELECTRIC & GAS				1FE	6,000,000	107.4350	6,446,100	6,000,000	6,000,000	0	0	0	0	3.722	3.722	FA	93,050	75,681	03/20/2012	02/01/2026
796253-Z5-4	SAN ANTONIO TEX SAN ANTONIO TEX ELEC & GAS REV				1FE	10,000,000	108.3250	10,832,500	10,000,000	10,000,000	0	0	0	0	3.972	3.972	FA	165,500	134,607	03/20/2012	02/01/2028
797669-UN-6	SAN FRANCISCO CALIF BAY AREA R SAN FRANCISCO CALIF BAY AREA R			1	1FE	2,998,432	100.9250	3,017,658	2,990,000	2,998,274	0	(158)	0	0	3.477	3.450	JJ	25,124	0	10/23/2012	07/01/2027
797669-UP-1	SAN FRANCISCO CALIF BAY AREA R SAN FRANCISCO CALIF BAY AREA R			1	1FE	4,000,000	100.7390	4,029,560	4,000,000	4,000,000	0	0	0	0	4.087	4.087	JJ	39,508	0	09/21/2012	07/01/2032
797669-UQ-9	SAN FRANCISCO CALIF BAY AREA R SAN FRANCISCO CALIF BAY AREA R			1	1FE	10,503,680	100.8870	10,593,135	10,500,000	10,503,649	0	(31)	0	0	4.287	4.285	JJ	108,783	0	10/23/2012	07/01/2042
79875E-DA-0	SAN MARCOS CALIF PUB FACS AUTH B			1	3FE	5,598,587	93.2950	5,112,566	5,480,000	5,575,119	0	(2,955)	0	0	5.790	5.636	FA	132,205	317,292	05/07/2003	08/01/2033
870000-HJ-8	SWARTHMORE BORO AUTH PA SWARTHMORE BORO AUTH PA COLLEG				1FE	3,000,000	107.4800	3,224,400	3,000,000	3,000,000	0	0	0	0	3.100	3.100	MS	27,383	68,200	11/30/2011	09/15/2021
875301-FE-8	TAMPA-HILLSBOROUGH CNTY FLA EX TAMPA-HILLSBOROUGH CNTY FLA EX				1FE	1,500,000	99.9810	1,499,715	1,500,000	1,500,000	0	0	0	0	3.190	3.190	JJ	1,462	0	12/13/2012	07/01/2022
880558-AM-3	TENNESSEE ST SCH BD AUTH TENNESSEE ST SCH BD AUTH			2	1FE	1,500,000	99.9830	1,499,745	1,500,000	1,500,000	0	0	0	0	2.979	2.979	MN	7,448	11,171	07/13/2012	05/01/2024
880558-AN-1	TENNESSEE ST SCH BD AUTH TENNESSEE ST SCH BD AUTH			2	1FE	1,610,000	99.9890	1,609,823	1,610,000	1,610,000	0	0	0	0	3.129	3.129	MN	8,396	12,594	07/12/2012	05/01/2025
880558-AP-6	TENNESSEE ST SCH BD AUTH TENNESSEE ST SCH BD AUTH			2	1FE	3,495,000	100.1660	3,500,802	3,495,000	3,495,000	0	0	0	0	3.279	3.279	MN	19,100	28,650	07/13/2012	05/01/2026
880558-AQ-4	TENNESSEE ST SCH BD AUTH TENNESSEE ST SCH BD AUTH			2	1FE	1,000,000	99.9980	999,980	1,000,000	1,000,000	0	0	0	0	3.379	3.379	MN	5,632	8,448	07/13/2012	05/01/2027
880558-AT-8	TENNESSEE ST SCH BD AUTH TENNESSEE ST SCH BD AUTH			2	1FE	3,057,000	99.9630	2,998,890	3,000,000	3,055,885	0	(1,115)	0	0	3.765	3.626	MN	18,825	28,238	07/27/2012	05/01/2034
880591-CS-9	TN VLY AUTH SENIOR AGENCY BND				1	55,105,000	139.6420	69,820,820	50,000,000	54,698,521	0	(102,736)	0	0	5.880	5.180	AO	735,000	2,940,000	09/02/2008	04/01/2036
880591-DV-1	TN VLY AUTH AGENCY BND				1	6,832,960	121.4790	9,008,861	7,416,000	6,889,484	0	13,969	0	0	4.700	5.270	JJ	160,721	348,552	08/11/2008	07/15/2033
880591-DX-7	TN VLY AUTH				1	9,742,043	119.2900	12,750,858	10,689,000	9,822,572	0	19,829	0	0	4.650	5.270	JD	22,091	497,039	08/11/2008	06/15/2035
880591-EB-4	TN VLY AUTH AGENCY BND				1	4,677,915	124.3750	6,207,581	4,991,000	4,690,222	0	2,950	0	0	4.875	5.253	JJ	112,194	243,311	06/26/2008	01/15/2048
880591-ED-0	TN VLY AUTH AGENCY BND	.RA			1	5,179,300	136.6250	6,831,250	5,000,000	5,167,286	0	(3,080)	0	0	5.500	5.260	JD	12,222	275,000	08/11/2008	06/15/2038
880591-EH-1	TN VLY AUTH AGENCY BND	.C			1	62,424,351	131.5880	78,952,596	60,000,000	62,299,375	0	(40,877)	0	0	5.250	4.988	MS	927,500	3,150,000	09/25/2009	09/15/2039
882117-W3-4	TEXAS A & M UNIV PERM UNIV FD TEXAS A & M UNIV PERM UNIV FD				1FE	2,000,000	101.0390	2,020,780	2,000,000	2,000,000	0	0	0	0	2.808	2.808	JJ	25,428	0	06/26/2012	07/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
882117-W4-2	TEXAS A & M UNIV PERM UNIV FD TEXAS A & M UNIV PERM UNIV FD				1FE	3,000,000	101.1060	3,033,180	3,000,000	3,000,000	0	0	0	0	2.908	2.908	JJ	39,500	0	06/26/2012	07/01/2026
882117-W5-9	TEXAS A & M UNIV PERM UNIV FD TEXAS A & M UNIV PERM UNIV FD				1FE	2,965,000	101.1700	2,999,691	2,965,000	2,965,000	0	0	0	0	3.008	3.008	JJ	40,382	0	06/26/2012	07/01/2027
88283L-HU-3	TEXAS TRANSN COMMN ST HWY FD			2	1FE	15,149,500	122.7470	18,412,050	15,000,000	15,139,427	0	(4,971)	0	0	5.178	5.096	AO	194,175	776,700	07/27/2010	04/01/2030
91412G-HA-6	UNIVERSITY CALIF UNIVERSITY OF CALIFORNIA				1FE	16,943,460	106.3560	18,080,521	17,000,000	16,943,869	0	409	0	0	4.858	4.874	MN	105,527	582,690	03/14/2012	05/15/2112
914455-KA-7	UNIVERSITY MICH			2	1FE	4,509,360	129.6270	5,833,215	4,500,000	4,508,581	0	(132)	0	0	5.593	5.579	AO	62,921	251,685	01/13/2010	04/01/2040
915137-5F-6	UNIVERSITY TEX			2	1FE	15,902,989	124.6430	19,818,235	15,900,000	15,903,061	0	(73)	0	0	5.134	5.132	FA	308,382	816,306	06/24/2010	08/15/2042
915217-SB-0	UNIVERSITY VA				1FE	23,358,800	120.9080	27,808,840	23,000,000	23,346,613	0	(5,828)	0	0	5.000	4.900	MS	383,333	1,150,000	07/22/2010	09/01/2040
928075-FV-7	VIRGINIA PORT AUTH COMMLTH POR VIRGINIA PORT AUTH COMMLTH POR				1FE	4,000,000	106.4660	4,258,640	4,000,000	4,000,000	0	0	0	0	3.520	3.520	JJ	70,400	61,013	01/11/2012	07/01/2025
928075-FW-5	VIRGINIA PORT AUTH COMMLTH POR VIRGINIA PORT AUTH COMMLTH POR				1FE	4,000,000	106.6230	4,264,920	4,000,000	4,000,000	0	0	0	0	3.620	3.620	JJ	72,400	62,747	01/11/2012	07/01/2026
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,259,257,687	XXX	1,690,840,321	1,989,594,397	1,331,957,290	0	24,505,889	0	0	XXX	XXX	XXX	10,085,031	34,972,273	XXX	XXX
3128MC-GD-1	FREDDIE MAC GOLD POOL # G13596			2	1	2,809,520	105.7730	2,888,222	2,730,589	2,804,490	0	(2,157)	0	0	4.000	2.957	MON	9,102	109,224	04/05/2011	07/01/2024
312903-P8-4	FREDDIE MAC FHLMC 162 162 F			2	1	40,604	111.6350	44,769	40,103	40,132	0	(60)	0	0	7.000	6.871	MON	125	2,807	02/13/1996	05/15/2021
312903-WZ-6	FREDDIE MAC FHLMC 147 147 G			2	1	27,874	106.2510	29,107	27,394	27,390	0	(33)	0	0	7.500	7.162	MON	91	2,055	12/19/1995	04/15/2021
312904-AD-7	FREDDIE MAC FHLMC 180 180 H			2	1	46,180	109.5250	51,909	47,394	46,715	0	22	0	0	6.500	6.872	MON	137	3,081	10/08/1997	09/15/2021
312904-EY-7	FHLMC 188 188 H			2	1	106,059	111.7060	120,965	108,289	107,003	0	37	0	0	7.000	7.318	MON	337	7,580	05/02/1996	09/15/2021
312904-SN-6	FHLMC 1015 1015 F			2	1	14,445	114.6520	16,296	14,213	14,326	0	(43)	0	0	7.000	6.763	MON	83	995	08/22/2003	11/15/2020
312905-3J-9	FHLMC 1096 1096 E			2	1	411,799	110.2590	455,325	412,960	411,816	0	1	0	0	7.000	7.104	MON	2,409	28,907	11/07/1995	06/15/2021
312905-KJ-0	FHLMC 1060 1060 X			2	1	79,859	100.4110	80,278	79,950	79,824	0	12	0	0	7.250	7.311	MON	483	5,796	08/12/1997	03/15/2021
312905-ME-9	FHLMC 1059 1059 I			2	1	457,728	100.3540	453,117	451,520	453,755	0	(50)	0	0	6.750	6.587	MON	2,540	30,478	01/23/1998	04/15/2021
312905-PU-0	FHLMC 1062 1062 H			2	1	75,847	110.4340	86,770	78,572	77,148	0	(18)	0	0	6.500	7.171	MON	426	5,107	03/05/1997	04/15/2021
312905-UN-0	FHLMC 1073 1073 G			2	1	45,746	111.4630	51,181	45,918	45,773	0	2	0	0	7.000	7.115	MON	268	3,214	12/19/1995	05/15/2021
312905-WT-5	FHLMC 1074 1074 I			2	1	82,739	109.9520	93,276	84,833	83,885	0	29	0	0	6.750	7.172	MON	477	5,726	10/18/1995	05/15/2021
312906-BR-0	FHLMC 1094 1094 K			2	1	74,774	112.3210	82,340	73,308	73,796	0	(129)	0	0	7.000	6.848	MON	428	5,131	02/13/1996	06/15/2021
312906-R9-3	FHLMC 1133 1133 H			2	1	78,422	112.6830	92,110	81,743	80,037	0	183	0	0	7.000	7.666	MON	477	5,722	04/18/1996	09/15/2021
312906-RX-0	FHLMC 1119 1119 H			2	1	50,309	113.8960	57,246	50,262	50,196	0	(9)	0	0	7.750	7.805	MON	325	3,895	06/09/1995	08/15/2021
312907-UU-0	FHLMC 1162 1162 Z			2	1	54,680	115.1190	61,713	53,608	53,569	0	(7)	0	0	7.750	7.811	MON	346	4,155	11/17/1995	10/15/2021
312908-C9-5	FHLMC 1223 1223 G			2	1	32,951	113.4060	37,834	33,362	33,227	0	12	0	0	7.250	7.395	MON	202	2,419	08/29/2000	03/15/2022
3133T6-BA-8	FHLMC 1777 1777 G			2	1	29,076	118.8910	35,478	29,840	29,439	0	(136)	0	0	8.250	8.679	MON	205	2,462	03/01/1995	03/15/2025
31340Y-3C-1	FHLMC 88 88 H			2	1	22,699	100.2650	22,444	22,385	22,438	0	(18)	0	0	7.000	6.641	MON	70	1,567	08/22/2003	10/15/2020
31340Y-WD-7	FHLMC 59 59 R			2	1	1	0.0000	0	22,500	1	0	0	0	0	0.000	0.000	MON	0	2,066	01/15/1993	11/15/2020
31358E-A9-3	FNMA 90-92 1990-92 C			2	1	29,812	112.2750	32,324	28,790	29,240	0	(73)	0	0	7.000	6.513	MON	168	2,015	08/22/2003	08/25/2020
31358E-GQ-9	FNMA 90-57 1990-57 J			2	1	49,793	104.1900	50,635	48,599	48,665	0	(70)	0	0	7.000	6.610	MON	284	3,402	08/22/2003	05/25/2020
31358F-4E-6	FANNIE MAE FNMA 91-21 1991-21 J			2	1	298,023	112.1510	336,153	299,732	298,417	0	24	0	0	7.000	7.097	MON	1,748	21,004	08/22/2003	03/25/2021
31358G-3R-6	FNMA 91-60 1991-60 PL			2	1	83,090	112.7410	93,970	83,350	83,021	0	1	0	0	7.000	7.078	MON	486	5,835	11/07/1995	06/25/2021
31358G-F7-7	FNMA 91-59 1991-59 Z			2	1	95,589	113.7430	120,407	105,859	103,921	0	111	0	0	6.500	7.067	MON	573	6,881	05/14/1997	06/25/2021
31358G-Y4-3	FNMA 91-56 1991-56 M			2	1	118,984	107.3370	133,165	124,063	121,318	0	159	0	0	6.750	7.472	MON	698	8,374	03/25/1997	06/25/2021
31358H-VK-8	FANNIE MAE FNMA 91-86 1991-86 R			2	1	6,743	100.0000	97	97	4,620	0	(797)	0	0	3,215.481	24.259	MON	259	3,104	06/26/1991	07/25/2021
31358M-Q4-9	FNMA G92-42 G92-42 Z			2	1	69,613	112.3480	74,980	66,740	66,986	0	(39)	0	0	7.000	6.858	MON	389	4,672	08/22/2003	07/25/2022
31358N-F6-4	FNMA G92-36 G92-36 Z			2	1	66,497	110.1710	73,557	66,766	66,563	0	(14)	0	0	7.000	7.059	MON	389	4,674	07/16/1997	07/25/2022
31358N-XA-5	FNMA 92-116 1992-116 B			2	1	48,009	107.8010	52,525	48,724	48,281	0	(6)	0	0	6.500	6.760	MON	264	3,167	12/13/1995	06/25/2022
31358P-MJ-3	FNMA G92-38 G92-38 GZ			2	1	76,942	117.8160	91,094	77,319	76,946	0	(1)	0	0	7.500	7.613	MON	483	5,799	12/12/1995	07/25/2022
31358Q-3L-7	FNMA G92-57 G92-57 Z			2	1	160,442	119.5350	195,341	163,417	162,517	0	2	0	0	7.800	7.937	MON	1,062	12,746	08/03/1995	10/25/2022
31360J-S4-5	FNMA 90-24 1990-24 RL			2	1	10	36.8980	4	10	0	0	0	0	0	9.500	9.990	MON	0	1	03/07/1990	03/25/2020
3136A0-VF-1	FANNIE MAE FNMA 11-73 FNMA_11-73D			2	1	522,711	98.4940	660,152	670,250	525,306	0	2,171	0	0	3.500	4.928	MON	1,955	23,020	12/01/2012	01/25/2041
3136A1-3G-8	FANNIE MAE FNMA_11-118 FANNIE MAE FNMA_11-118			2	1	826,660	101.9420	936,238	918,404	829,470	0	2,660	0	0	3.500	4.235	MON	2,679	31,543	12/01/2012	11/25/2041
3136A1-3V-5	FANNIE MAE FNMA_11-1827 FANNIE MAE FNMA_11-1827			2	1	5,100,957	108.6270	5,690,373	5,238,457	5,099,988	0	(1,294)	0	0	4.000	4.119	MON	17,462	205,068	12/01/2012	07/25/2041
3136A1-BV-6	FANNIE MAE FNMA_11-103 ZL			2	1	11,100,623	108.6020	12,377,488	11,397,088	11,117,726	0	13,737	0	0	4.000	4.270	MON	37,990	446,158	12/01/2012	10/25/2041
3136A1-N9-2	FANNIE MAE FNMA_11-114			2	1	14,367,999	104.5990	16,342,761	15,624,249	14,512,211	0	133,826	0	0	3.500	4.703	MON	45,571	536,621	12/01/2012	11/25/2041
3136A1-UL-7	FANNIE MAE FNMA_11-108 AZ			2	1	9,478,552	109.0370	10,612,789	9,733,182	9,497,290	0	16,136	0	0	4.000	4.306	MON	32,444	381,021	12/01/2012	10/25/2041
3136A2-5P-4	FANNIE MAE FNMA_11-141 FANNIE MAE FNMA_11-141			2	1	5,413,293	110.8420	5,796,714	5,229,699	5,398,830	0	(14,439)	0	0	4.500	4.112	MON	19,611	229,699	12/01/2012	01/25/2042
3136A3-5D-9	FANNIE MAE FNMA_12-28 FANNIE MAE FNMA_12-28			2	1	4,362,986	101.1930	4,688,276	4,632,986	4,367,729	0	4,743	0	0	3.500	3.893	MON	13,513	132,986	12/01/2012	03/25/2042
3136A4-GW-3	FANNIE MAE FNMA_12-20 FANNIE MAE FNMA_12-20			2	1	1,090,446	103.3430	1,200,313	1,161,483	1,091,788	0	1,342	0	0	3.500	3.922	MON	3,388	33,339	12/01/2012	03/25/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136A5-TC-0	FANNIE MAE FNMA_12-33 FANNIE MAE FNMA_12-33			2	1	5,498,499	101.1720	5,819,507	5,752,121	5,502,017	0	3,518	0	0	3.500	3.793	MON	16,777	116,081	12/01/2012	04/25/2042
3136A5-YT-7	FANNIE MAE FNMA_12-43 FANNIE MAE FNMA_12-43			2	1	2,199,929	103.9990	2,402,671	2,310,283	2,201,517	0	1,588	0	0	3.500	3.820	MON	6,738	46,623	12/01/2012	04/25/2042
3136A6-UZ-5	FANNIE MAE FNMA_12-63 FANNIE MAE FNMA_12-63			2	1	2,849,166	101.1090	2,992,555	2,959,729	2,850,618	0	1,452	0	0	3.500	3.753	MON	8,633	59,729	12/01/2012	06/25/2042
3136A7-B6-8	FANNIE MAE FNMA_12-83 FANNIE MAE FNMA_12-83			2	1	314,368	90.9000	348,747	383,662	315,269	0	901	0	0	2.500	3.745	MON	799	3,972	12/01/2012	08/25/2042
3136A7-XX-5	FANNIE MAE FNMA_12-87 FANNIE MAE FNMA_12-87			2	1	8,172,192	101.8000	8,160,144	8,015,882	8,172,004	0	(188)	0	0	3.500	3.395	MON	23,380	0	12/17/2012	08/25/2042
3137A1-BV-4	FREDDIE MAC FHLMC 3718	C		2	1	6,024,095	109.0050	6,463,540	5,929,592	6,002,899	0	(9,668)	0	0	4.000	3.814	MON	19,765	237,184	09/09/2010	08/15/2030
3137A2-PL-9	FREDDIE MAC FHLMC 3765			2	1	2,873,535	112.5790	3,518,078	3,125,000	2,898,001	0	12,970	0	0	4.000	4.786	MON	10,417	125,000	12/09/2010	11/15/2040
3137A4-5X-1	FREDDIE MAC FHLMC 3778			2	1	4,299,506	107.6490	5,829,936	5,415,715	4,405,830	0	70,853	0	0	4.000	6.427	MON	18,052	212,007	12/01/2012	12/15/2040
3137A5-EK-6	FREDDIE MAC FHLMC 3793 FREDDIE MAC FHLMC_3793			2	1	17,699,612	107.5550	19,196,627	17,848,179	17,710,069	0	8,842	0	0	4.000	4.116	MON	59,494	698,696	12/01/2012	01/15/2041
3137A5-XU-3	FREDDIE MAC FHLMC 11-1055			2	1	3,545,598	103.6720	3,954,727	3,814,660	3,575,375	0	18,962	0	0	4.500	5.350	MON	14,305	167,548	12/01/2012	01/15/2041
3137A6-VK-5	FREDDIE MAC FHR 3808			2	1	9,615,594	105.1980	9,918,553	9,428,497	9,567,204	0	(13,418)	0	0	4.000	3.213	MON	31,428	377,140	02/16/2011	08/15/2038
3137AB-CL-3	FREDDIE MAC FHLMC 3864			2	1	1,894,547	104.0570	1,947,665	1,871,736	1,881,973	0	(9,598)	0	0	4.000	3.055	MON	6,239	74,869	05/19/2011	09/15/2037
3137AD-H9-1	FREDDIE MAC FHLMC 3888			2	1	20,046,471	107.5780	22,094,279	20,537,973	20,093,534	0	40,705	0	0	4.000	4.322	MON	68,460	803,993	12/01/2012	07/15/2041
3137AD-R5-8	FREDDIE MAC FHLMC 3887			2	1	10,898,439	107.5470	13,656,816	12,698,439	11,052,637	0	123,400	0	0	4.000	5.737	MON	42,328	497,101	12/01/2012	07/15/2041
3137AD-SN-8	FREDDIE MAC FHLMC 3889			2	1	10,332,266	107.5180	11,827,024	11,000,000	10,458,950	0	98,177	0	0	4.000	5.137	MON	36,667	440,000	07/21/2011	07/15/2041
3137AD-SQ-1	FREDDIE MAC FHLMC 3889			2	1	14,170,092	107.5620	15,443,602	14,357,901	14,190,503	0	17,185	0	0	4.000	4.203	MON	47,860	562,064	12/01/2012	07/15/2041
3137AF-HA-3	FREDDIE MAC FHLMC 3922 FREDDIE MAC FHLMC_3922			2	1	1,279,056	104.3400	1,394,250	1,336,259	1,280,628	0	1,312	0	0	4.000	4.320	MON	4,454	52,310	12/01/2012	09/15/2041
3137AF-SY-9	FREDDIE MAC FHLMC 3919 FREDDIE MAC FHLMC_3919			2	1	15,015,255	109.7000	17,297,212	15,767,755	15,032,933	0	14,642	0	0	4.000	4.341	MON	52,559	617,255	12/01/2012	09/15/2041
3137AJ-6R-0	FREDDIE MAC FHLMC_3955 FREDDIE MAC FHLMC_3955			2	1	3,047,368	104.4950	3,448,691	3,300,335	3,054,498	0	7,050	0	0	3.500	4.063	MON	9,626	113,351	12/01/2012	11/15/2041
3137AJ-J7-0	FREDDIE MAC FHLMC_11-3960 FREDDIE MAC FHLMC_11-3960			2	1	10,047,437	102.9260	11,454,651	11,129,038	10,068,509	0	19,780	0	0	3.500	4.112	MON	32,460	382,231	12/01/2012	11/15/2041
3137AK-AR-2	FREDDIE MAC FHLMC_3982 FREDDIE MAC FHLMC_3982			2	1	2,676,016	108.3560	2,922,294	2,696,938	2,676,661	0	644	0	0	4.000	4.080	MON	8,990	96,938	12/01/2012	01/15/2042
3137AL-CF-4	FREDDIE MAC FHR_4001 FREDDIE MAC FHR_4001			2	1	6,461,739	101.0620	6,450,996	6,383,225	6,461,262	0	(477)	0	0	3.500	3.287	MON	18,618	0	12/17/2012	02/15/2042
3137AN-BF-1	FREDDIE MAC FHLMC_4016 FREDDIE MAC FHLMC_4016			2	1	2,438,099	101.2360	2,587,045	2,555,469	2,439,784	0	1,685	0	0	3.500	3.808	MON	7,453	51,571	12/01/2012	03/15/2042
3137AN-JY-2	FREDDIE MAC FHLMC_4013 FREDDIE MAC FHLMC_4013			2	1	4,320,722	104.5910	4,316,233	4,126,765	4,319,697	0	(1,026)	0	0	3.500	2.746	MON	12,036	0	12/17/2012	03/15/2042
3137AR-H3-3	FREDDIE MAC FHLMC_4057 FREDDIE MAC FHLMC_4057			2	1	7,193,397	106.3400	7,575,006	7,123,397	7,192,142	0	(1,254)	0	0	3.500	3.456	MON	20,777	123,397	12/01/2012	06/15/2042
3137AR-M2-9	FREDDIE MAC FHLMC_4057 FREDDIE MAC FHLMC_4057			2	1	7,439,747	102.8040	7,427,717	7,225,160	7,439,571	0	(176)	0	0	3.500	3.359	MON	21,073	0	12/17/2012	06/15/2042
3137GA-2S-5	FREDDIE MAC FHLMC 3730			2	1	2,043,750	114.4020	2,288,030	2,000,000	2,019,569	0	(11,426)	0	0	4.500	3.925	MON	7,500	90,000	09/20/2010	09/15/2040
3137GA-JM-0	FREDDIE MAC FHLMC 3748			2	1	4,990,625	111.2110	5,560,545	5,000,000	4,990,847	0	116	0	0	4.000	4.037	MON	16,667	200,000	10/18/2010	10/15/2040
3137GA-R2-5	FREDDIE MAC FHLMC 3740	C		2	1	9,885,315	111.3950	11,140,579	10,000,951	9,897,430	0	5,907	0	0	4.000	4.130	MON	33,337	400,038	10/13/2010	10/15/2040
31392B-6U-5	FNGT 02-T4 2002-T4 A2	C		2	1	1,729,830	112.8930	1,903,489	1,686,097	1,716,596	0	(3,438)	0	0	7.000	6.768	MON	9,836	118,027	03/12/2002	12/25/2041
31392C-R3-0	FNMA 02-26 2002-26 A1	C		2	1	2,861,325	116.5960	3,253,836	2,790,686	2,842,498	0	(1,981)	0	0	7.000	6.695	MON	16,279	195,348	03/08/2002	01/25/2048
31393B-U5-2	FNW 03-6 2003-W6 2A4			2	1	9,170,899	116.0240	10,772,250	9,284,541	9,185,138	0	1,631	0	0	5.204	5.397	MON	40,264	483,348	06/06/2007	09/25/2042
31393D-VR-9	FANNIE MAE FNMA 03-61 AGENCY CMO 03-61	C		2	1	9,956,250	112.2480	11,224,750	10,000,000	9,958,765	0	854	0	0	5.000	5.065	MON	41,667	500,000	06/08/2009	08/25/2033
31393U-PS-6	FNMA 03-117 2003-117 KB	C		2	1	10,500,000	121.2110	12,121,060	10,000,000	10,196,646	0	(58,128)	0	0	6.000	5.477	MON	50,000	600,000	09/28/2004	12/25/2033
31393X-3L-9	FNW 04-W4 FANNIEMAE WHOLE LOAN FNW_04-W4	C		2	1	7,451,377	114.1170	8,055,230	7,058,734	7,417,079	0	(14,484)	0	0	5.500	4.952	MON	32,353	388,230	07/27/2010	06/25/2034
31393X-VK-0	FANNIEMAE WHOLE LOAN FNMA 04-W	C		2	1	9,291,219	117.6290	10,372,604	8,818,097	9,249,454	0	(17,248)	0	0	5.500	4.965	MON	40,416	484,995	09/07/2010	05/25/2034
31394C-US-9	FANNIE MAE FNMA 05-15			2	1	2,438,081	111.8240	2,664,093	2,382,389	2,416,313	0	(8,272)	0	0	5.500	5.140	MON	10,919	127,210	12/01/2012	03/25/2035
31394J-LN-5	FHLMC 2676 AGENCY CMO 2676			2	1	2,049,651	111.1670	2,553,694	2,297,178	2,094,368	0	13,270	0	0	4.500	5.792	MON	8,614	100,897	12/01/2012	09/15/2033
31394R-TP-4	FREDDIE MAC FHLMC 2766			2	1	896,875	110.7860	1,028,592	928,454	903,568	0	2,710	0	0	5.000	5.483	MON	3,869	45,190	12/01/2012	03/15/2034
31394U-M7-4	FANNIE MAE FNMA 05-106			2	1	2,211,401	110.8940	2,677,091	2,414,092	2,230,865	0	9,223	0	0	4.500	5.311	MON	9,053	106,032	12/01/2012	12/25/2035
31394V-A3-4	FANNIE MAE FNMA 06-7	C		2	1	5,453,753	108.0190	5,625,635	5,208,000	5,301,161	0	(50,386)	0	0	6.000	5.025	MON	26,040	312,480	07/01/2009	04/25/2035
31395J-HV-1	FHLMC 2882			2	1	893,493	116.8200	1,112,352	952,193	895,609	0	970	0	0	5.000	5.493	MON	3,967	46,345	12/01/2012	11/15/2034
31395P-BA-9	FREDDIE MAC FHLMC 2931			2	1	851,529	108.9240	951,900	873,915	858,208	0	2,660	0	0	5.000	5.441	MON	3,641	42,712	11/01/2012	02/15/2035
31395T-LN-2	FHLMC 2957			2	1	3,162,305	113.8110	3,670,643	3,225,198	3,171,637	0	3,727	0	0	5.000	5.250	MON	13,438	156,976	12/01/2012	03/15/2035
31395W-X6-9	FREDDIE MAC FHLMC 3012			2	1	4,143,080	111.1660	4,635,980	4,170,330	4,147,847	0	2,918	0	0	4.500	4.631	MON	15,639	183,169	12/01/2012	08/15/2035
31396E-UC-8	FREDDIE MAC FHLMC 3065			2	1	295,010	125.8310	371,215	295,010	295,010	0	0	0	0	5.500	5.553	MON	1,352	15,752	12/01/2012	11/15/2035
31396H-HT-9	FREDDIE MAC FHLMC 3114			2	1	1,292,003	116.9930	1,587,685	1,357,072	1,297,279	0	2,562	0	0	5.000	5.477	MON	5,654	66,051	12/01/2012	02/15/2036
31396Q-KB-4	FANNIE MAE FNMA 09-51			2	1	5,227,781	108.7520	6,363,287	5,851,180	5,367,099	0	58,055	0	0	4.500	5.933	MON	21,942	256,996	12/01/2012	07/25/2039
31396Q-NB-1	FANNIE MAE FNMA 09-55	C		2	1	4,887,500	113.0630	5,653,170	5,000,000	4,911,009	0	8,086	0	0	5.000	5.280	MON	20,833	250,000	06/11/2009	07/25/2039
31396R-KJ-5	FREDDIE MAC FHLMC 3153			2	1	7,997,413	111.4080	10,732,681	9,633,706	8,242,605	0	83,892	0	0	5.000	6.816	MON	40,140	468,889	12/01/2012	05/15/2036
31396T-FY-4	FREDDIE MAC FHLMC 3169			2	1	7,948,448	111.6250	10,709,033	9,593,732	8,189,834	0	80,261	0	0	5.000	6.827	MON	39,974	466,944	12/01/2012	06/15/2036
31397A-RM-7	FREDDIE MAC FHLMC 3203			2	1	4,041,019	109.9050	4,522,498	4,114,927	4,059,948	0	7,607	0	0	5.000	5.295	MON	17,146	200,281	12/01/2012	08/15/2036
31397J-R9-7	FREDDIE MAC FHLMC 3351			2	1	12,173,266	114.6240	13,886,875	12,115,197	12,150,480	0	(9,839)	0	0	5.500	5.470	MON	55,528	646,902	12/01/2012	07/15/2037
31397N-T4-7	FANNIE MAE FNMA 09-42			2	1	553,004	109.0720	629,954	577,559	554,677	0	773	0	0	5.000	5.393	MON	2,407	28,111	12/01/2012	06/25/2039
31397P-K8-2	FREDDIE MAC FHLMC 3388			2	1	3,116,541	113.9700	3,464,672	3,039,988	3,082,735	0	(12,766)	0	0	5.500	4.962	MON	13,933	162,323	12/01/2012	11/15/2037
31397Q-2B-3	FANNIE MAE FNMA 10-147			2	1	726,029	110.9270	827,429	745,921	730,094	0	2,038	0	0	4.000	4.406	MON	2,486	29,837	12/07/2010	01/25/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
313970-2R-8	FANNIE MAE 2010-158 Z			2	1	12,651,110	108.5170	14,104,731	12,997,716	12,677,478	0	21,335	0	0	4.000	4.305	MON	43,326	508,817	12/01/2012	01/25/2041
313970-GR-3	FANNIE MAE FNMA 11-2			2	1	6,783,669	108.3440	7,602,548	7,017,039	6,800,229	0	14,381	0	0	4.000	4.381	MON	23,390	274,694	12/01/2012	02/25/2041
313970-JJ-8	FANNIE MAE FNMA 11-8			2	1	21,865,188	108.7670	29,354,812	26,988,612	22,281,871	0	284,689	0	0	4.000	6.099	MON	89,962	1,056,514	12/01/2012	02/25/2041
313970-NQ-7	FANNIE MAE FNMA 11-9			2	1	2,496,506	105.2390	3,608,933	3,429,274	2,551,822	0	32,234	0	0	3.500	6.092	MON	10,002	117,780	12/01/2012	02/25/2041
313970-PB-8	FANNIE MAE FNMA 11-12 FANNIE MAE FNMA_11-12			2	1	14,887,683	103.5730	16,612,315	16,039,203	14,962,297	0	64,924	0	0	3.500	4.212	MON	46,781	550,873	12/01/2012	02/25/2041
313970-PL-6	FANNIE MAE FNMA 11-12			2	1	9,263,407	108.2270	11,683,575	10,795,445	9,422,121	0	109,162	0	0	4.000	5.717	MON	35,985	422,606	12/01/2012	02/25/2041
313970-XA-1	FANNIE MAE FNMA 11-15			2	1	10,159,218	107.3500	12,762,011	11,888,259	10,299,711	0	114,094	0	0	4.000	5.720	MON	39,628	465,386	12/01/2012	03/25/2041
313970-XE-3	FANNIE MAE FNMA 11-15			2	1	13,544,254	109.2420	17,631,018	16,139,369	13,787,447	0	187,740	0	0	4.000	5.966	MON	53,798	631,802	12/01/2012	03/25/2041
313970-Z5-0	FANNIE MAE FNMA 10-147			2	1	3,010,063	108.1510	4,100,012	3,791,000	3,090,132	0	50,796	0	0	4.000	6.488	MON	12,637	148,405	12/01/2012	01/25/2041
31397S-5B-6	FANNIE MAE FNMA 11-43			2	1	2,778,766	101.8280	2,802,842	2,752,531	2,761,863	0	(10,620)	0	0	4.000	3.240	MON	9,175	110,101	04/11/2011	11/25/2037
31397S-AN-4	FANNIE MAE FNMA 11-16			2	1	1,192,756	119.8870	1,440,232	1,201,321	1,192,584	0	103	0	0	5.000	5.098	MON	5,006	58,470	12/01/2012	07/25/2039
31397S-ET-7	FANNIE MAE FNMA 11-26			2	1	9,192,745	103.0980	11,152,918	10,817,745	9,966,678	0	381,907	0	0	4.500	10.162	MON	40,567	475,138	12/01/2012	04/25/2041
31397S-KP-8	FANNIE MAE FNMA 11-32			2	1	6,250,917	101.6890	6,284,828	6,180,422	6,224,390	0	(19,326)	0	0	4.000	2.462	MON	20,601	247,217	03/29/2011	08/25/2037
31397S-TD-6	FANNIE MAE FNMA 11-29			2	1	7,316,060	108.3860	7,814,819	7,210,161	7,272,306	0	(29,955)	0	0	4.000	3.302	MON	24,034	288,406	03/03/2011	03/25/2040
31397T-2F-8	FREDDIE MAC FHLMC 3438 AGENCY CMO	C		2	1	8,875,547	108.0520	9,724,707	9,000,000	8,916,696	0	14,630	0	0	5.000	5.235	MON	37,500	450,000	05/29/2009	04/15/2038
31397U-4L-0	FANNIE MAE FNMA 11-67			2	1	3,617,828	108.8160	4,723,516	4,340,817	3,661,139	0	32,206	0	0	4.000	5.727	MON	14,469	169,928	12/01/2012	07/25/2041
31397U-DU-0	FANNIE MAE FNMA 11-47			2	1	9,902,923	109.0100	11,968,633	10,979,380	9,967,454	0	47,947	0	0	4.000	4.952	MON	36,598	429,806	12/01/2012	06/25/2041
31397U-PZ-6	FANNIE MAE FNMA 11-56			2	1	3,431,701	116.7240	4,052,423	3,471,802	3,435,826	0	2,625	0	0	5.000	5.191	MON	14,466	168,979	12/01/2012	09/25/2040
31397W-JU-0	FREDDIE MAC FHLMC 3476			2	1	51,382,269	112.4120	57,296,365	50,970,199	51,136,458	0	(121,676)	0	0	5.500	5.351	MON	233,613	2,721,600	12/01/2012	07/15/2038
31398E-CA-0	FREDDIE MAC FHLMC 3547 WHOLE CMO	C		2	1	5,743,125	110.1980	6,611,868	6,000,000	5,807,937	0	20,971	0	0	4.500	5.040	MON	22,500	270,000	06/01/2009	06/15/2029
31398E-E9-1	FREDDIE MAC FHR 3538 AGENCY CMO 3538H	C		2	1	4,748,438	111.5010	5,575,070	5,000,000	4,806,019	0	20,079	0	0	4.500	5.099	MON	18,750	225,000	06/02/2009	06/15/2029
31398E-K9-4	FREDDIE MAC FHLMC 3556 AGENCY CMO 3556			2	1	5,750,649	116.9920	6,936,848	5,929,360	5,776,599	0	10,459	0	0	5.000	5.360	MON	24,706	288,592	12/01/2012	07/15/2037
31398F-2F-7	FANNIE MAE FNMA 09-89			2	1	10,517,650	109.9330	12,673,580	11,528,458	10,723,327	0	80,411	0	0	4.500	5.653	MON	43,232	506,354	12/01/2012	11/25/2039
31398F-W9-8	FANNIE MAE FNMA 09-89			2	1	3,032,984	108.2780	3,085,441	2,849,544	2,996,096	0	2,051	0	0	5.410	3.828	MON	12,847	154,160	10/08/2010	05/25/2035
31398F-Y8-8	FANNIE MAE FNMA 09-89			2	1	10,592,520	109.9330	12,673,580	11,528,458	10,784,865	0	74,292	0	0	4.500	5.561	MON	43,232	506,354	12/01/2012	11/25/2039
31398F-YE-5	FANNIE MAE FNMA 09-93			2	1	17,203,178	110.0320	20,371,983	18,514,616	17,468,938	0	103,867	0	0	4.500	5.414	MON	69,430	813,200	12/01/2012	11/25/2039
31398G-AC-3	FANNIE MAE FNMA 09-104A			2	1	10,519,278	109.4340	12,568,862	11,485,388	11,106,643	0	247,444	0	0	4.500	6.820	MON	43,070	504,462	12/01/2012	12/25/2039
31398G-BF-5	FANNIE MAE FNMA 09-102			2	1	24,162,963	110.4100	29,479,177	26,699,855	25,212,167	0	416,716	0	0	4.500	6.474	MON	100,124	1,172,712	12/01/2012	12/25/2039
31398G-BH-1	FANNIE MAE FNMA 09-102			2	1	17,263,209	109.7560	20,611,016	18,778,874	17,999,767	0	293,440	0	0	4.500	6.363	MON	70,421	824,807	12/01/2012	12/25/2039
31398G-D7-1	FANNIE MAE FNMA 10-6			2	1	11,012,621	118.6790	13,727,006	11,566,528	11,074,460	0	27,393	0	0	5.000	5.525	MON	48,194	562,963	12/01/2012	02/25/2040
31398G-FS-3	FANNIE MAE FNMA 09-105			2	1	8,563,078	116.0020	10,201,231	8,793,990	8,589,987	0	11,622	0	0	5.000	5.305	MON	36,642	428,019	12/01/2012	12/25/2039
31398G-GT-0	FANNIE MAE FNMA 09-98			2	1	1,102,735	107.3330	1,232,755	1,148,539	1,113,597	0	7,984	0	0	4.500	5.433	MON	4,307	50,446	12/01/2012	12/25/2039
31398G-J2-6	FANNIE MAE FNMA 10-5			2	1	7,743,678	115.3760	9,425,327	8,169,212	7,832,780	0	24,658	0	0	5.000	5.759	MON	34,038	397,610	12/01/2012	02/25/2040
31398G-NZ-8	FANNIE MAE FNMA 09-108			2	1	22,520,070	110.2560	25,611,833	23,229,445	22,827,785	0	6,881	0	0	5.000	5.841	MON	96,789	1,130,618	12/01/2012	01/25/2040
31398G-TN-9	FANNIE MAE FNMA 09-109			2	1	10,797,335	109.6910	12,966,297	11,820,705	11,395,452	0	165,841	0	0	4.500	7.225	MON	44,328	519,190	12/01/2012	01/25/2040
31398G-XM-6	FANNIE MAE FNMA 09-107			2	1	22,605,226	109.6230	25,464,791	23,229,445	22,890,994	0	20,643	0	0	5.000	5.825	MON	96,789	1,130,618	12/01/2012	01/25/2040
31398G-Z5-1	FANNIE MAE FNMA 10-10			2	1	4,113,223	111.2470	5,072,729	4,559,892	4,190,694	0	35,042	0	0	4.500	5.747	MON	17,100	200,280	12/01/2012	02/25/2040
31398J-XX-6	FREDDIE MAC FHLMC 3571			2	1	13,886,172	112.1340	15,379,520	13,715,305	13,808,090	0	(36,277)	0	0	5.500	5.298	MON	62,862	732,341	12/01/2012	09/15/2039
31398K-4E-7	FREDDIE MAC FHLMC_3588			2	1	7,072,203	111.6370	8,032,377	7,195,072	7,103,787	0	14,180	0	0	5.000	5.292	MON	29,979	350,197	12/01/2012	10/15/2049
31398K-XQ-8	FREDDIE MAC FHLMC 3595			2	1	4,319,430	112.2570	5,541,080	4,936,049	4,395,432	0	33,937	0	0	4.500	5.864	MON	18,510	216,801	12/01/2012	11/15/2039
31398L-PM-4	FREDDIE MAC FHLMC 3606			2	1	3,439,417	109.2830	3,807,865	3,484,417	3,455,721	0	7,797	0	0	5.000	5.285	MON	14,518	169,593	12/01/2012	04/15/2036
31398L-SL-3	FREDDIE MAC FHLMC 3611			2	1	7,258,512	117.9760	8,790,321	7,450,965	7,287,858	0	13,231	0	0	5.000	5.336	MON	31,046	362,652	12/01/2012	12/15/2039
31398L-VK-1	FREDDIE MAC FHLMC 3628			2	1	14,012,724	117.1350	17,151,959	14,642,873	14,104,285	0	43,192	0	0	5.000	5.528	MON	61,012	712,694	12/01/2012	01/15/2040
31398L-X4-5	FREDDIE MAC FHLMC 3622	C		2	1	12,670,033	113.3420	15,050,711	13,279,000	12,791,242	0	55,405	0	0	4.500	5.078	MON	49,796	597,555	03/08/2010	01/15/2040
31398M-2V-7	FANNIE MAE FNMA 10-34	C		2	1	9,606,373	106.9780	10,706,624	10,008,267	9,756,916	0	86,888	0	0	4.500	5.295	MON	37,531	450,372	05/04/2010	04/25/2040
31398M-EB-8	FANNIE MAE	C		2	1	10,560,000	112.7980	12,407,769	11,000,000	10,638,305	0	32,820	0	0	4.500	4.966	MON	41,250	495,000	02/01/2010	03/25/2040
31398M-KU-9	FANNIE MAE FNMA 10-18	C		2	1	13,718,585	108.0350	15,437,211	14,289,030	13,892,074	0	73,439	0	0	4.500	5.149	MON	53,584	643,006	03/17/2010	02/25/2039
31398M-VK-9	FANNIE MAE FNMA 10-21	C		2	1	20,150,000	113.2250	22,645,040	20,000,000	20,097,318	0	(20,942)	0	0	5.000	4.909	MON	83,333	1,000,000	03/05/2010	03/25/2040
31398M-ZH-2	FANNIE MAE FNMA 10-23			2	1	26,698,084	115.4270	32,011,517	27,733,176	26,867,878	0	80,235	0	0	5.000	5.494	MON	115,555	1,349,823	12/01/2012	03/25/2040
31398N-A5-3	FANNIE MAE FNMA 10-119	C		2	1	23,624,111	114.2180	26,429,097	23,139,210	23,363,855	0	(93,497)	0	0	4.500	3.960	MON	86,772	1,041,264	09/16/2010	10/25/2040
31398N-BK-9	FANNIE MAE FNMA 10-102	C		2	1	25,370,313	111.1390	27,784,800	25,000,000	25,123,475	0	(70,178)	0	0	4.500	4.031	MON	93,750	1,125,000	08/10/2010	07/25/2040
31398N-MZ-4	FANNIE MAE FNMA 10-114			2	1	5,811,430	108.5840	6,447,688	5,938,000	5,818,653	0	3,041	0	0	4.000	4.164	MON	19,793	237,520	09/07/2010	10/25/2040
31398N-QG-2	FANNIE MAE FNMA 10-116	C		2	1	2,251,164	110.9270	2,464,794	2,222,000	2,242,722	0	(4,265)	0	0	4.000	3.808	MON	7,407	88,880	09/23/2010	10/25/2040
31398P-3N-7	FANNIE MAE FNMA 10-39	C		2	1	9,629,688	112.9110	11,291,120	10,000,000	9,720,565	0	41,229	0	0	4.500	5.044	MON	37,500	450,000	05/03/2010	05/25/2040
31398P-CF-4	FANNIE MAE FNMA 10-33	C		2	1	24,919,173	113.1340	29,559,116	26,127,573	25,077,915	0	68,224	0	0	4.500	4.970	MON	97,978	1,175,741	03/19/2010	04/25/2040
31398P-PQ-6	FANNIE MAE FNMA 01-47	C		2	1	4,937,500	112.0600	5,603,010	5,000,000	4,951,441	0	6,309	0	0	5.000	5.200	MON	20,833	250,000	04/07/2010	05/25/2040
31398P-Q3-6	FANNIE MAE FNMA 10-50			2	1	10,500,611	110.7090	12,479,649	11,272,438	10,614,539	0	86,266	0	0	4.500	5.634	MON	42,272	495,109	12/01/2012	05/25/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31398P-T6-6	FANNIE MAE FNMA 10-39			2	1	3,864,760	113.0820	4,185,896	3,701,656	3,850,342	0	(4,395)	0	0	4.500	4.173	MON	13,881	166,575	10/07/2010	05/25/2040
31398P-V4-8	FANNIE MAE FNMA 10-39	C		2	1	14,203,125	113.0070	16,951,050	15,000,000	14,378,363	0	76,878	0	0	4.500	5.224	MON	56,250	675,000	03/24/2010	05/25/2040
31398P-W9-6	FANNIE MAE FNMA 10-39			2	1	6,872,490	111.5090	8,170,344	7,327,085	6,940,778	0	44,747	0	0	4.500	5.519	MON	27,477	321,821	12/01/2012	05/25/2040
31398P-Y3-7	FANNIE MAE FNMA 10-39			2	1	10,091,188	111.4280	12,560,641	11,272,438	10,287,527	0	95,255	0	0	4.500	5.855	MON	42,272	495,109	12/01/2012	05/25/2040
31398R-2P-9	FANNIE MAE FNMA 10-79			2	1	10,909,735	105.2730	10,992,721	10,442,129	10,915,148	0	2,137	0	0	4.000	3.508	MON	34,807	23,791	12/17/2012	07/25/2040
31398R-5Z-4	FANNIE MAE FNMA 10-72	C		2	1	9,365,625	110.4780	11,047,760	10,000,000	9,626,596	0	131,011	0	0	4.000	5.358	MON	33,333	400,000	06/03/2010	07/25/2040
31398R-6L-4	FANNIE MAE FNMA 10-72	C		2	1	7,726,427	106.5240	8,485,035	7,965,389	7,846,823	0	29,030	0	0	4.500	5.479	MON	29,870	358,442	06/03/2010	07/25/2040
31398R-D6-9	FANNIE MAE FNMA 10-57 FANNIE MAE FNMA_10-57			2	1	3,055,092	105.5210	3,069,323	2,908,746	3,024,364	0	(30,729)	0	0	3.750	1.422	MON	9,090	45,449	07/10/2012	06/25/2025
31398R-SA-4	FANNIE MAE FNMA 10-61	C		2	1	9,668,750	108.7530	10,875,330	10,000,000	9,808,307	0	47,862	0	0	4.500	5.236	MON	37,500	450,000	06/03/2010	06/25/2040
31398R-TJ-4	FANNIE MAE FNMA 10-54	C		2	1	18,530,411	113.0950	20,464,540	18,095,000	18,267,486	0	(106,198)	0	0	4.500	3.845	MON	67,856	814,275	08/09/2010	06/25/2040
31398R-ZX-6	FANNIE MAE FNMA 10-57			2	1	3,839,394	109.5550	4,033,568	3,681,768	3,762,460	0	(40,701)	0	0	4.500	3.509	MON	13,807	165,680	08/24/2010	08/25/2039
31398S-2S-1	FANNIE MAE FNMA 10-152			2	1	4,459,465	107.8130	5,838,855	5,415,715	4,546,508	0	74,444	0	0	4.000	5.937	MON	18,052	212,007	12/01/2012	01/25/2041
31398S-4J-9	FANNIE MAE FNMA 10-156			2	1	10,219,285	109.7020	14,258,780	12,997,716	10,493,128	0	177,205	0	0	4.000	6.624	MON	43,326	508,817	12/01/2012	01/25/2041
31398S-5H-2	FANNIE MAE FNMA 10-148 FNMA_10-148			2	1	2,219,228	108.4370	2,486,554	2,293,097	2,225,056	0	4,785	0	0	4.000	4.387	MON	7,644	89,767	12/01/2012	01/25/2041
31398S-GF-4	FANNIE MAE FNMA 10-129			2	1	10,189,509	110.5660	12,310,485	11,134,111	10,313,344	0	76,413	0	0	4.500	5.591	MON	41,753	489,033	12/01/2012	11/25/2040
31398S-GH-0	FANNIE MAE FNMA 10-129			2	1	16,227,726	107.3290	19,894,923	18,536,391	16,524,040	0	153,694	0	0	4.000	5.531	MON	61,788	725,638	12/01/2012	11/25/2040
31398S-KG-7	FANNIE MAE FNMA 10-142			2	1	7,982,465	108.6920	9,449,747	8,694,028	8,075,002	0	42,896	0	0	4.000	4.976	MON	28,980	340,342	12/01/2012	12/25/2040
31398S-LT-8	FANNIE MAE FNMA 10-134			2	1	13,889,251	107.8050	16,162,600	14,992,398	14,032,841	0	77,949	0	0	4.000	4.890	MON	49,975	586,902	12/01/2012	12/25/2040
31398S-PT-4	FANNIE MAE FNMA 10-137			2	1	7,392,595	107.6150	8,679,338	8,065,153	7,486,259	0	43,662	0	0	4.000	5.036	MON	26,884	315,724	12/01/2012	12/25/2040
31398S-SD-6	FANNIE MAE FNMA 10-136			2	1	9,953,472	107.2260	11,652,822	10,867,534	10,073,328	0	60,145	0	0	4.000	5.009	MON	36,225	425,428	12/01/2012	12/25/2040
31398T-6P-1	FANNIE MAE FNMA 10-108	C		2	1	4,878,125	106.0460	5,302,315	5,000,000	4,931,036	0	1,769	0	0	4.000	4.572	MON	16,667	200,000	08/12/2010	09/25/2040
31398T-7G-0	FANNIE MAE FNMA 10-113	C		2	1	21,512,570	111.1150	23,581,009	21,222,223	21,427,711	0	(43,099)	0	0	4.000	3.794	MON	70,741	848,889	10/26/2010	10/25/2040
31398T-B2-6	FANNIE MAE	C		2	1	12,937,042	109.9700	13,739,503	12,493,899	12,677,075	0	(107,210)	0	0	4.500	3.538	MON	46,852	562,225	08/24/2010	08/25/2040
31398T-FU-0	FANNIE MAE FNMA 10-76			2	1	9,322,813	107.1750	10,791,990	10,069,531	9,763,567	0	171,515	0	0	4.500	6.904	MON	37,761	442,274	12/01/2012	07/25/2040
31398T-XU-0	FANNIE MAE FNMA 10-90			2	1	7,269,372	107.1450	8,785,942	8,200,087	7,315,278	0	24,480	0	0	4.000	4.849	MON	27,334	321,006	12/01/2012	08/25/2040
31398W-4A-9	FREDDIE MAC FHLMC 3624			2	1	10,968,849	116.0900	13,101,867	11,285,966	11,012,718	0	21,533	0	0	5.000	5.351	MON	47,025	549,308	12/01/2012	01/15/2040
31398W-5R-1	FREDDIE MAC FHLMC 3626			2	1	5,503,172	112.4980	6,243,639	5,550,000	5,510,356	0	2,931	0	0	5.000	5.132	MON	23,125	277,500	04/07/2010	01/15/2040
31398W-JC-9	FREDDIE MAC FHLMC 3635			2	1	1,014,464	110.5690	1,255,743	1,135,714	1,033,427	0	11,206	0	0	4.500	5.797	MON	4,259	49,883	12/01/2012	02/15/2040
31413H-K7-2	FEDERAL NATIONAL MORTGAGE ASSO POOL # 945918			2	1	206,067	112.8970	216,036	191,356	205,506	0	(179)	0	0	7.500	5.881	MON	1,196	14,352	06/23/2009	08/01/2037
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						1,277,803,163	XXX	1,475,749,410	1,340,531,973	1,287,777,310	0	4,850,030	0	0	XXX	XXX	XXX	4,983,277	57,166,351	XXX	XXX
31359V-2R-3	FANNIE MAE FNMA 99-M3 1999-M3 Z			2	1	4,658,878	112.0870	5,296,226	4,725,099	4,662,472	0	1,574	0	0	6.601	6.817	MON	25,991	311,845	09/05/2001	06/25/2038
313921-L5-5	FNMA 01-M3 2001-M3 X			24	1	5,604,146	109.9240	6,827,162	0	6,337,994	0	(39,704)	0	0	10.332	6.444	MON	53,478	2,078,628	09/26/2001	08/25/2031
31395B-Y8-0	FANNIE MAE ACES FNA 06-M1 2006-M1 Z			2	1	7,112,859	110.8060	8,047,705	7,262,859	7,110,394	0	998	0	0	5.547	5.752	MON	33,573	391,023	12/01/2012	03/25/2036
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						17,375,883	XXX	20,171,093	11,987,958	18,110,860	0	(37,132)	0	0	XXX	XXX	XXX	113,042	2,781,496	XXX	XXX
92977B-A#-8	BPA REC BACKED SER B - FDANCT			2	1	2,156,272	101.0000	2,085,369	2,064,722	2,087,612	0	(22,354)	0	0	5.006	2.807	JAN	102,212	103,360	12/15/2009	01/05/2014
92977B-B@-9	BPA REC BACKED SER D - MCCHORD			2	1	2,024,575	101.0000	2,044,821	2,024,575	2,024,575	0	0	0	0	5.253	5.189	MAY	69,719	106,351	01/28/2004	05/05/2018
92977B-D#-5	BPA REC BACKED SER G - GREAT L			1	1	1,883,359	101.0000	1,902,192	1,883,359	1,883,359	0	0	0	0	4.030	3.998	FEB	69,574	69,574	09/14/2004	02/01/2018
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						6,064,206	XXX	6,032,382	5,972,656	5,995,546	0	(22,354)	0	0	XXX	XXX	XXX	241,505	279,285	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						2,560,500,939	XXX	3,192,793,206	3,348,086,984	2,643,841,006	0	29,296,433	0	0	XXX	XXX	XXX	15,422,855	95,199,405	XXX	XXX
00003#-AB-9	A&E TELEVISION NETWORKS LLC A&E TELEVISION NETWORKS LLC				2Z	5,800,000	100.0000	5,800,000	5,800,000	5,800,000	0	0	0	0	3.630	3.630	FA	75,444	0	08/22/2012	08/22/2022
00003#-AC-7	A&E TELEVISION NETWORKS LLC A&E TELEVISION NETWORKS LLC				2Z	5,000,000	99.5120	4,975,600	5,000,000	5,000,000	0	0	0	0	3.780	3.780	FA	67,725	0	08/22/2012	08/22/2024
000361-AP-0	AAR CORP Series 144A			1	3FE	3,734,184	105.8750	4,023,250	3,800,000	3,738,436	0	4,252	0	0	7.250	7.500	JJ	127,036	131,628	01/13/2012	01/15/2022
00037B-AB-8	ABB FINANCE USA INC ABB FINANCE USA INC				1FE	10,167,000	102.2940	10,229,365	10,000,000	10,159,798	0	(7,202)	0	0	2.875	2.681	MN	42,326	143,750	07/03/2012	05/08/2022
00037B-AC-6	ABB FINANCE USA INC ABB FINANCE USA INC				1FE	1,123,634	107.7700	1,250,135	1,160,000	1,124,011	0	377	0	0	4.375	4.568	MN	7,472	25,375	05/03/2012	05/08/2042
00101J-AB-2	ADT CORP ADT CORP				2FE	13,124,751	97.2500	12,764,083	13,125,000	13,124,850	0	99	0	0	3.500	3.500	JJ	224,583	0	06/28/2012	07/15/2022
0010EP-AF-5	AEP TEXAS CENTRAL CO E				2FE	7,451,360	128.6250	9,003,748	7,000,000	7,385,904	0	(9,497)	0	0	6.650	6.168	FA	175,856	465,500	04/08/2004	02/15/2033
001192-AG-8	AGL CAPITAL CORPORATION SENIOR CORP BND				2FE	13,047,900	119.3980	15,521,743	13,000,000	13,035,795	0	(4,494)	0	0	5.250	5.200	FA	257,833	682,500	12/15/2009	08/15/2019
00130H-BH-7	AES CORP AES CORPORATION (THE)				3FE	2,992,500	115.5000	3,465,000	3,000,000	2,995,229	0	791	0	0	8.000	8.041	AO	50,667	240,000	12/03/2009	10/15/2017
00184A-AC-9	AOL TIME WARNER INC				2FE	5,419,250	139.0250	6,951,258	5,000,000	5,356,578	0	(9,498)	0	0	7.625	6.931	AO	80,486	381,250	06/22/2004	04/15/2031
00184A-AG-0	AOL TIME WARNER INC				2FE	6,002,800	140.5910	7,029,565	5,000,000	5,858,701	0	(22,661)	0	0	7.700	6.167	MN	64,167	385,000	03/21/2005	05/01/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
00206R-BG-6	AT&T Inc Series 144A				1FE	22,219,142	101.2410	22,525,150	22,249,000	22,219,158	0	16	0	0	4.300	4.308	JD	37,205	0	12/17/2012	12/15/2042
00206R-BJ-0	AT&T Inc Series 144A				1FE	4,316,493	100.4070	4,332,549	4,315,000	4,316,491	0	(2)	0	0	4.350	4.348	JD	7,300	0	12/17/2012	06/15/2045
00209T-AB-1	ATT&T BROADBAND CORP				2FE	23,585,000	150.9840	35,609,460	23,585,000	23,585,000	0	0	0	0	9.455	9.455	MN	284,940	2,229,962	11/18/2002	11/15/2022
002819-AC-4	ABBOTT LABORATORIES				1FE	5,442,817	136.1110	7,281,926	5,350,000	5,441,274	0	(1,825)	0	0	6.150	6.009	MN	28,333	329,025	01/26/2012	11/30/2037
002824-AV-2	ABBOTT LABORATORIES				1FE	2,721,666	134.7770	3,436,826	2,550,000	2,714,207	0	(2,739)	0	0	6.000	5.532	AO	38,250	153,000	01/07/2010	04/01/2039
002824-AY-6	ABBOTT LABORATORIES				1FE	17,420,450	127.8850	22,379,821	17,500,000	17,423,728	0	1,204	0	0	5.300	5.330	MN	87,597	927,500	12/09/2010	05/27/2040
00287Y-AC-3	ABBVIE INC ABBVIE INC				2FE	3,974,240	101.7440	4,069,749	4,000,000	3,974,572	0	332	0	0	2.900	2.975	MN	17,078	0	11/05/2012	11/06/2022
00287Y-AF-6	ABBVIE INC ABBVIE INC				2FE	4,973,650	101.1240	5,056,185	5,000,000	4,974,268	0	618	0	0	2.000	2.094	MN	14,722	0	11/05/2012	11/06/2018
00440E-AG-2	ACE INA HOLDINGS INC				1FE	14,982,900	107.3250	16,098,774	15,000,000	14,996,903	0	1,986	0	0	5.875	5.890	JD	39,167	881,250	06/02/2004	06/15/2014
00440E-AJ-6	ACE INA HOLDINGS INC				1FE	28,109,740	117.0910	32,785,534	28,000,000	28,054,517	0	(11,458)	0	0	5.700	5.646	FA	602,933	1,596,000	04/19/2007	02/15/2017
00751Y-AB-2	ADVANCE AUTO PARTS INC. ADVANCE AUTO PARTS INC.			1	2FE	9,030,320	104.5000	9,404,999	9,000,000	9,027,872	0	(2,448)	0	0	4.500	4.457	JJ	186,750	200,250	01/11/2012	01/15/2022
008117-AG-8	LION CONNECTICUT HOLDING				1FE	3,936,880	123.0410	4,921,640	4,000,000	3,958,115	0	2,524	0	0	7.250	7.394	FA	109,556	290,000	04/25/2001	08/15/2023
008117-AH-6	LION CONNECTICUT HOLDING				1FE	19,115,554	127.3450	20,854,017	16,376,000	18,451,286	0	(95,478)	0	0	7.625	6.226	FA	471,720	1,248,670	03/22/2005	08/15/2026
008117-AM-5	AETNA INC SENIOR CORP BND				2FE	9,839,800	124.3510	12,435,082	10,000,000	9,893,553	0	14,901	0	0	6.500	6.728	MS	191,389	650,000	02/04/2009	09/15/2018
008117-AN-3	AETNA INC AETNA INC			1	2FE	2,958,030	110.7920	3,323,765	3,000,000	2,963,680	0	3,517	0	0	4.125	4.298	JD	10,313	123,750	05/17/2011	06/01/2021
008117-AP-8	AETNA INC AETNA INC			1	2FE	4,915,450	99.1680	4,958,407	5,000,000	4,916,551	0	1,101	0	0	2.750	2.946	MN	20,625	0	11/02/2012	11/15/2022
00817Y-AH-1	AETNA INC AETNA INC				2FE	14,828,850	109.7130	16,456,934	15,000,000	14,863,074	0	14,965	0	0	3.950	4.090	MS	197,500	592,500	08/24/2010	09/01/2020
00817Y-AM-0	AETNA INC AETNA INC			1	2FE	4,922,850	99.1280	4,956,400	5,000,000	4,923,039	0	189	0	0	4.125	4.216	MN	30,938	0	11/02/2012	11/15/2042
008190-AH-3	AFFILIATED COMPUTER SERVICES AFFILIATED COMPUTER SVCS				2FE	4,185,720	106.8930	4,275,716	4,000,000	4,094,795	0	(36,607)	0	0	5.200	4.158	JD	17,333	208,000	06/03/2010	06/01/2015
00846U-AH-4	AGILENT TECH INC AGILENT TECHNOLOGIES INC				2FE	17,167,904	101.2780	17,367,201	17,148,000	17,168,374	0	469	0	0	3.200	3.185	AO	164,621	0	12/21/2012	10/01/2022
008685-AB-5	AHOLD FINANCE USA INC	LS			2FE	5,082,983	128.9330	7,267,929	5,637,000	5,184,386	0	13,476	0	0	6.875	7.750	MN	64,591	387,544	08/06/2002	05/01/2029
009158-AP-1	AIR PRODUCTS & CHEMICALS INC SENIOR CORP BND				1FE	7,994,240	114.5810	9,166,487	8,000,000	7,995,906	0	521	0	0	4.375	4.384	FA	126,389	350,000	08/18/2009	08/21/2019
009158-AR-7	AIR PRODUCTS & CHEMICALS INC AIR PRODUCTS AND CHEMICALS INC				1FE	13,360,000	104.6130	13,913,556	13,300,000	13,355,104	0	(4,980)	0	0	3.000	2.946	MN	64,283	399,000	01/20/2012	11/03/2021
010392-EE-4	ALABAMA POWER CO V	LS			1FE	4,997,800	117.8140	5,890,700	5,000,000	4,998,181	0	48	0	0	5.600	5.603	MS	82,444	280,000	03/12/2003	03/15/2033
010392-EW-4	ALABAMA POWER CO				1FE	14,949,000	115.4630	17,319,450	15,000,000	14,975,642	0	5,174	0	0	5.550	5.595	FA	346,875	832,500	01/30/2007	02/01/2017
010392-EZ-7	ALABAMA POWER CO CORP BND				1FE	4,987,050	132.7720	6,638,588	5,000,000	4,987,877	0	196	0	0	6.125	6.144	MN	39,132	306,250	05/08/2008	05/15/2038
010392-FF-0	ALABAMA POWER CO				1FE	998,630	120.1370	1,201,366	1,000,000	998,675	0	20	0	0	5.200	5.209	JD	4,333	52,000	05/18/2011	06/01/2041
010392-FG-8	ALABAMA POWER CO ALABAMA POWER COMPANY				1FE	4,976,900	102.1150	5,105,736	5,000,000	4,977,265	0	365	0	0	4.100	4.127	JJ	94,528	100,792	01/10/2012	01/15/2042
017175-AB-6	ALLEGHANY CORP				2FE	10,427,296	111.7530	11,510,598	10,300,000	10,410,311	0	(11,403)	0	0	5.625	5.452	MS	170,594	579,375	10/14/2011	09/15/2020
01741R-AE-2	ALLEGHENY TECH INC			1	2FE	9,097,770	110.5000	9,944,975	9,000,000	9,082,332	0	(8,114)	0	0	5.950	5.803	JJ	246,925	535,500	01/05/2011	01/15/2021
018490-AN-2	ALLERGAN INC				1FE	10,128,340	107.5710	10,757,126	10,000,000	10,115,667	0	(13,038)	0	0	3.375	3.204	MS	99,375	337,500	11/30/2011	09/15/2020
018522-F*-8	ALLETE INC. ALLETE INC				1	8,700,000	92.4050	8,039,235	8,700,000	8,700,000	0	0	0	0	4.080	4.080	JJ	176,494	0	07/02/2012	07/15/2042
018788-AA-3	ALLIANCE RESOURCE PARTNERS			2	2FE	455,840	100.0000	400,000	400,000	411,522	0	(4,783)	0	0	8.310	5.631	FA	12,096	33,240	08/25/2003	08/20/2014
018802-AA-6	ALLIANT ENERGY CORP				2FE	12,456,375	105.0260	13,128,231	12,500,000	12,483,591	0	8,702	0	0	4.000	4.077	AO	105,556	500,000	09/30/2009	10/15/2014
020002-AC-5	ALLSTATE CORP				1FE	31,602,900	103.1500	30,945,000	30,000,000	30,066,473	0	(139,786)	0	0	7.500	6.994	JD	100,000	2,250,000	11/02/1993	06/15/2013
020002-AQ-4	ALLSTATE CORP				1FE	4,965,900	116.7680	5,838,407	5,000,000	4,971,139	0	762	0	0	5.350	5.397	JD	22,292	267,500	04/19/2005	06/01/2033
020002-AS-0	ALLSTATE CORP				1FE	28,829,231	120.6490	34,451,190	28,555,000	28,820,585	0	(5,693)	0	0	5.550	5.476	MN	228,916	1,584,803	01/26/2012	05/09/2035
020002-AT-8	ALLSTATE CORP				1FE	23,965,140	127.0870	31,771,660	25,000,000	24,060,246	0	17,160	0	0	5.950	6.257	AO	371,875	1,487,500	09/06/2006	04/01/2036
022249-AU-0	ALCOA INC				2FE	8,535,384	103.5750	9,114,586	8,800,000	8,597,400	0	7,426	0	0	6.750	7.000	JJ	273,900	594,000	06/07/2001	01/15/2028
02343*-AB-8	AMCOR FINANCE USA INC AMCOR FINANCE (USA) INC				2	35,000,000	100.0000	35,000,000	35,000,000	35,000,000	0	0	0	0	5.690	5.690	JD	88,511	1,991,500	12/15/2009	12/15/2018
023551-AJ-3	AMERADA HESS CORP				2FE	28,689,775	134.3360	36,942,458	27,500,000	28,489,142	0	(26,203)	0	0	7.300	6.950	FA	758,389	2,007,500	08/26/2002	08/15/2031
023551-AM-6	AMERADA HESS CORP				2FE	16,754,249	133.6780	21,528,829	16,105,000	16,652,860	0	(13,186)	0	0	7.125	6.808	MS	337,869	1,147,481	09/19/2002	03/15/2033
026609-AC-1	WYETH				1FE	1,743,230	138.6260	2,315,054	1,670,000	1,718,204	0	(3,201)	0	0	7.250	6.851	MS	40,358	121,075	04/11/2002	03/01/2023
02666Q-G7-2	AMERICAN HONDA FIN CORP 144A				1FE	4,947,610	110.5830	5,529,150	5,000,000	4,956,762	0	4,692	0	0	3.875	4.006	MS	53,819	193,750	01/25/2011	09/21/2020
02666Q-J7-9	AMERICAN HONDA FIN CORP				1FE	4,986,800	110.3980	5,519,900	5,000,000	4,988,230	0	1,120	0	0	3.800	3.832	MS	53,306	190,000	09/13/2011	09/20/2021
026874-CU-9	AMERICAN INTERNATIONAL GROUP I AMERICAN INTERNATIONAL GROUP I				2FE	4,953,850	113.9860	5,699,293	5,000,000	4,956,096	0	2,246	0	0	4.875	4.993	JD	20,313	126,615	05/21/2012	06/01/2022
029912-BC-5	AMERICAN TOWER CORP				2FE	3,995,200	111.4280	4,457,106	4,000,000	3,996,220	0	396	0	0	5.050	5.065	MS	67,333	202,000	08/11/2010	09/01/2020
029912-BD-3	AMERICAN TOWER CORP				2FE	9,968,750	109.3310	10,933,079	10,000,000	9,975,060	0	4,352	0	0	4.500	4.556	JJ	207,500	450,000	09/30/2011	01/15/2018
03027X-AA-8	AMERICAN TOWER CORP AMERICAN TOWER CORP				2FE	4,990,500	110.2220	5,511,111	5,000,000	4,991,135	0	635	0	0	4.700	4.724	MS	69,194	119,458	03/07/2012	03/15/2022
030288-AA-2	AMERICAN TRANSMISSION SYSTEMS				2FE	9,991,400	114.7360	11,473,600	10,000,000	9,993,608	0	540	0	0	5.250	5.259	JJ	242,083	525,000	12/10/2009	01/15/2022
03030#-AA-2	AMERICAN TRANSMISSION CO LLC 144A				1	5,000,000	105.0000	5,250,000	5,000,000	5,000,000	0	0	0	0	5.590	5.590	JD	23,292	279,500	08/01/2005	12/01/2035
03040W-AD-7	AMERICAN WATER CAPITAL CORP				2FE	2,077,992	130.5930	2,559,616	1,960,000	2,073,061	0	(1,912)	0	0	6.593	6.137	AO	27,280	129,223	03/10/2010	10/15/2037
03040W-AJ-4	AMERICAN WATER CAPITAL CORP AMERICAN WATER CAPITAL CORP			1	2FE	5,099,500	102.0990	5,104,946	5,000,000	5,099,459	0	(41)	0	0	4.300	4.182	JD	8,361	0	12/19/2012	12/01/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03073E-AG-0	AMERISOURCEBERGEN CORP				1FE	2,000,800	116.3000	2,326,008	2,000,000	2,000,581	0	(70)	0	0	4.875	4.870	MN	12,458	97,500	11/16/2009	11/15/2019
03073E-AJ-4	AMERISOURCEBERGEN CORP			1	1FE	9,985,800	108.1410	10,814,116	10,000,000	9,987,179	0	1,222	0	0	3.500	3.517	MN	44,722	350,972	11/08/2011	11/15/2021
03076C-AE-6	AMERIPRISE FINANCIAL INC				1FE	3,990,440	117.5110	4,700,453	4,000,000	3,992,662	0	818	0	0	5.300	5.331	MS	62,422	212,000	03/08/2010	03/15/2020
030955-AN-8	AMERITECH CAPITAL FUNDING				1FE	14,201,495	114.7950	16,811,739	14,645,000	14,304,125	0	12,691	0	0	6.550	6.799	JJ	442,320	959,248	03/15/2002	01/15/2028
030981-AF-1	AMERIGAS PARTNERS LP			1	3FE	5,011,250	108.5000	5,425,000	5,000,000	5,008,983	0	(1,109)	0	0	6.500	6.465	MN	37,014	325,000	01/05/2011	05/20/2021
031162-AV-2	AMGEN INC				2FE	6,362,510	118.3490	6,982,620	5,900,000	6,179,607	0	(55,875)	0	0	5.850	4.650	JD	28,763	345,150	07/08/2009	06/01/2017
031162-AZ-3	AMGEN INC CORP BND				2FE	6,984,390	119.5290	8,367,041	7,000,000	6,989,681	0	1,382	0	0	5.700	5.729	FA	166,250	399,000	01/13/2009	02/01/2019
031162-BC-3	AMGEN INC				2FE	27,916,737	119.9110	33,395,078	27,850,000	27,919,160	0	(882)	0	0	5.750	5.731	MS	471,516	1,601,375	01/26/2012	03/15/2040
031162-BE-9	AMGEN INC				2FE	11,825,235	110.1950	13,223,421	12,000,000	11,829,510	0	2,700	0	0	4.950	5.044	AO	148,500	594,000	01/26/2012	10/01/2041
031162-BH-2	AMGEN INC			1	2FE	9,951,000	120.9670	12,096,725	10,000,000	9,951,634	0	607	0	0	5.650	5.684	JD	25,111	565,000	06/27/2011	06/15/2042
032095-AB-7	AMPHENOL CORP AMPHENOL CORP			1	2FE	5,013,000	104.1820	5,209,078	5,000,000	5,012,010	0	(990)	0	0	4.000	3.968	FA	83,333	102,778	01/20/2012	02/01/2022
032166-AQ-3	AMSOUTH BANK NA				3FE	12,959,413	100.8750	13,113,750	13,000,000	12,998,631	0	5,409	0	0	4.850	4.894	AO	157,625	630,500	04/15/2004	04/01/2013
032511-AK-3	ANADARKO PETROLEUM CORP				2FE	2,566,998	111.4050	2,807,406	2,520,000	2,566,998	0	0	0	0	7.250	7.116	MN	23,345	182,700	02/04/1998	11/15/2096
032511-AM-9	ANADARKO PETROLEUM CORP				2FE	6,652,310	110.6020	7,742,140	7,000,000	6,730,634	0	9,834	0	0	6.625	7.044	JJ	213,840	463,750	03/04/2002	01/15/2028
032654-AG-0	ANALOG DEVICES ANALOG DEVICES				1FE	6,966,960	106.9020	7,483,152	7,000,000	6,977,886	0	6,308	0	0	3.000	3.102	AO	44,333	210,000	03/30/2011	04/15/2016
035229-CF-8	ANHEUSER-BUSCH COS INC				1FE	7,065,533	142.3280	8,311,955	5,840,000	6,844,618	0	(31,286)	0	0	7.550	5.965	AO	110,230	440,920	04/15/2004	10/01/2030
035229-CG-6	ANHEUSER-BUSCH COS INC				1FE	7,750,981	132.5870	8,883,329	6,700,000	7,584,607	0	(27,753)	0	0	6.800	5.625	JJ	210,082	455,600	11/30/2005	01/15/2031
035229-CJ-0	ANHEUSER-BUSCH COS INC				1FE	19,546,063	137.3910	25,719,559	18,720,000	19,428,116	0	(18,016)	0	0	6.800	6.454	FA	530,400	1,272,960	01/26/2012	08/20/2032
035229-CL-5	ANHEUSER-BUSCH COS INC				1FE	35,613,300	133.4790	50,721,888	38,000,000	35,818,742	0	24,940	0	0	6.000	6.438	MN	380,000	2,280,000	01/30/2002	11/01/2041
035229-CM-3	ANHEUSER-BUSCH COS INC				1FE	1,974,180	141.2440	2,824,883	2,000,000	1,976,265	0	262	0	0	6.500	6.592	MN	21,667	130,000	04/29/2002	05/01/2042
035229-CN-1	ANHEUSER-BUSCH COS INC				1FE	11,052,266	140.6810	14,547,836	10,341,000	10,996,233	0	(7,748)	0	0	6.500	6.039	FA	280,069	672,165	09/23/2003	02/01/2043
035229-CQ-4	ANHEUSER-BUSCH COS INC				1FE	12,418,111	125.4840	15,039,316	11,985,000	12,409,117	0	(11,948)	0	0	5.950	5.639	JJ	328,822	637,870	01/26/2012	01/15/2033
035229-CS-0	ANHEUSER-BUSCH COS INC				1FE	1,532,615	113.5810	1,987,668	1,750,000	1,626,720	0	19,437	0	0	4.500	6.089	AO	19,688	78,750	06/21/2007	04/01/2018
035229-DA-8	ANHEUSER-BUSCH COS INC				1FE	2,620,992	127.6290	3,063,105	2,400,000	2,618,974	0	(4,957)	0	0	5.750	5.054	AO	34,500	138,000	01/26/2012	04/01/2036
035229-DB-6	ANHEUSER-BUSCH COS INC				1FE	8,988,570	117.0880	10,537,908	9,000,000	8,994,717	0	1,100	0	0	5.600	5.616	MS	168,000	504,000	02/06/2007	03/01/2017
037389-AW-3	AON CORPORATION				2FE	8,057,360	114.3470	9,147,734	8,000,000	8,048,503	0	(5,075)	0	0	5.000	4.905	MS	101,111	400,000	01/11/2011	09/30/2020
037411-AJ-4	APACHE CORPORATION				1FE	19,683,021	137.7010	25,116,662	18,240,000	19,302,631	0	(47,801)	0	0	7.700	7.016	MS	413,541	1,404,480	09/30/2008	03/15/2026
037411-AK-1	APACHE CORPORATION				1FE	8,487,075	141.7200	10,629,000	7,500,000	8,225,011	0	(32,761)	0	0	7.950	6.831	AO	125,875	596,250	05/30/2002	04/15/2026
037411-AL-9	APACHE CORPORATION				1FE	5,265,450	144.2650	7,213,250	5,000,000	5,265,450	0	0	0	0	7.625	7.239	MN	63,542	381,250	01/25/2002	11/01/2096
037411-AM-7	APACHE CORPORATION				1FE	30,236,030	143.1630	41,517,270	29,000,000	30,174,410	0	(8,012)	0	0	7.375	7.060	FA	807,972	2,138,750	02/14/2002	08/15/2047
037411-AR-6	APACHE CORP				1FE	12,756,550	124.8550	15,606,834	12,500,000	12,735,094	0	(4,397)	0	0	6.000	5.853	JJ	345,833	750,000	05/04/2007	01/15/2037
037411-AS-4	APACHE CORPORATION				1FE	19,974,720	117.3230	23,464,598	20,000,000	19,987,865	0	2,604	0	0	5.625	5.642	JJ	518,750	1,125,000	01/29/2007	01/15/2017
037735-BZ-9	APPALACHIAN POWER CO				2FE	9,776,879	115.9180	11,354,168	9,795,000	9,780,074	0	369	0	0	5.950	5.963	MN	74,469	582,803	03/22/2005	05/15/2033
037735-CG-0	APPALACHIAN POWER CO				2FE	20,181,967	124.7350	24,947,052	20,000,000	20,167,021	0	(3,167)	0	0	6.375	6.306	AO	318,750	1,275,000	04/26/2007	04/01/2036
039483-AP-7	ARCHER-DANIELS-MIDLAND COMPANY				1FE	21,315,200	137.7660	27,553,200	20,000,000	21,313,307	0	(352)	0	0	6.950	6.520	JD	61,778	1,390,000	01/08/1999	12/15/2097
039483-AT-9	ARCHER-DANIELS-MIDLAND COMPANY				1FE	4,018,040	122.7190	4,908,776	4,000,000	4,016,135	0	(424)	0	0	5.935	5.900	AO	59,350	237,400	04/26/2007	10/01/2032
039483-AU-6	ARCHER-DANIELS-MIDLAND COMPANY				1FE	4,811,458	118.2810	5,322,640	4,500,000	4,809,910	0	(7,184)	0	0	5.375	4.858	MS	71,219	241,875	01/26/2012	09/15/2035
039483-BB-7	ARCHER-DANIELS-MIDLAND COMPANY				1FE	3,021,870	112.9810	3,389,420	3,000,000	3,018,767	0	(1,879)	0	0	4.479	4.387	MS	44,790	134,370	03/30/2011	03/01/2021
039483-BE-1	ARCHER-DANIELS-MIDLAND COMPANY				1FE	26,186,894	105.1450	31,573,893	30,029,000	26,230,106	0	43,212	0	0	4.535	5.401	MS	359,368	1,361,815	03/13/2012	03/26/2042
04044T-AC-0	ARISTOTLE HOLDING INC				2FE	9,997,300	107.0410	10,704,075	10,000,000	9,997,825	0	479	0	0	3.500	3.506	MN	44,722	344,167	11/14/2011	11/15/2016
040555-CF-9	ARIZONA PUBLIC SERVICE				2FE	9,382,550	116.7460	11,674,600	10,000,000	9,470,358	0	12,905	0	0	5.625	6.082	MN	71,875	562,500	09/10/2004	05/15/2033
040555-CJ-1	ARIZONA PUBLIC SERVICE				2FE	8,471,687	115.6880	9,602,134	8,300,000	8,374,661	0	(18,179)	0	0	6.250	5.967	FA	216,146	518,750	09/28/2006	08/01/2016
040555-CM-4	ARIZONA PUBLIC SERVICE			1	2FE	4,966,300	112.5890	5,629,464	5,000,000	4,967,027	0	522	0	0	5.050	5.094	MS	84,167	256,708	08/22/2011	09/01/2041
040555-CN-2	ARIZONA PUBLIC SERVICE ARIZONA PUBLIC SERVICE CO				2FE	6,933,780	104.5210	7,316,488	7,000,000	6,935,858	0	2,078	0	0	4.500	4.557	AO	78,750	225,750	01/10/2012	04/01/2042
04650N-AB-0	AT&T INC				1FE	6,158,000	115.3460	7,103,034	6,158,000	6,158,000	0	0	0	0	5.350	5.350	MS	109,818	329,453	05/12/2011	09/01/2040
05329W-AJ-1	AUTONATION INC				3FE	12,897,209	113.0000	14,560,050	12,885,000	12,901,200	0	(2,890)	0	0	6.750	6.719	AO	183,611	869,738	03/31/2011	04/15/2018
05348E-AM-1	AVALONBAY COMMUNITIES INC				2FE	8,367,210	115.4330	9,234,639	8,000,000	8,236,440	0	(49,811)	0	0	5.700	4.911	MS	134,267	456,000	06/08/2010	03/15/2017
05348E-AQ-2	AVALONBAY COMMUNITIES INC AVALONBAY COMMUNITIES INC			1	2FE	6,984,950	98.7730	6,914,132	7,000,000	6,985,348	0	398	0	0	2.950	2.975	MS	61,950	0	09/06/2012	09/15/2022
05348E-AR-0	AVALONBAY COMMUNITIES INC AVALONBAY COMMUNITIES INC			1	2FE	9,867,038	98.4580	9,791,650	9,945,000	9,867,250	0	212	0	0	2.850	2.939	MS	13,384	0	12/27/2012	03/15/2023
053611-AF-6	AVERY DENNISON CORP				2FE	4,006,440	110.2940	4,411,775	4,000,000	4,005,020	0	(552)	0	0	5.375	5.354	AO	45,389	215,000	04/08/2010	04/15/2020
05379B-AP-2	AVISTA CORP CORP BND				1FE	6,983,900	120.6650	8,446,556	7,000,000	6,987,274	0	1,053	0	0	5.125	5.150	AO	89,688	358,750	09/15/2009	04/01/2022
054303-AV-4	AVON PRODUCTS INC SENIOR CORP BND				2FE	4,357,080	104.3310	4,173,249	4,000,000	4,095,652	0	(79,421)	0	0	5.625	3.507	MS	75,000	225,000	07/21/2009	03/01/2014
05463H-AA-9	AXIS SPECIALTY FINANCE LLC				2FE	4,981,200	113.3190	5,665,958	5,000,000	4,984,878	0	1,584	0	0	5.875	5.926	JD	24,479	293,750	03/18/2010	06/01/2020
054937-AE-7	BB&T CORP				1FE	10,513,965	110.8820	11,642,631	10,500,000	10,504,584	0	(1,398)	0	0	5.200	5.184	JD	12,133	546,000	04/06/2004	12/23/2015
054937-AG-2	BB&T CORP				1FE	4,010,400	113.2580	4,530,319	4,000,000	4,004,639	0	(903)	0	0	4.900	4.871	JD	544	196,000	06/30/2005	06/30/2017

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05526J-BH-4	BAT CAPITAL CORP 144A				2	34,477,600	81.3890	32,555,600	40,000,000	36,006,577	0	227,325	0	0	1.060	4.449	FMAN	61,526	492,676	03/22/2005	05/10/2029
05531G-AA-9	BB&T CORP BB&T CORP			1	1FE	7,944,480	107.5700	8,605,563	8,000,000	7,948,060	0	3,580	0	0	3.950	4.035	MS	86,900	158,000	03/15/2012	03/22/2022
055381-AS-6	BE AEROSPACE INC BE AEROSPACE INC			1	3FE	3,037,500	106.0000	3,180,000	3,000,000	3,034,491	0	(3,009)	0	0	5.250	5.058	AO	39,375	86,625	03/08/2012	04/01/2022
05564E-BM-7	BRE PPTYS, INC. BRE PROPERTIES INC			1	2FE	9,928,100	98.9740	9,897,423	10,000,000	9,930,156	0	2,056	0	0	3.375	3.458	JJ	129,375	0	08/06/2012	01/15/2023
05566G-AA-7	BNP PARIBAS LLC 144A				1FE	1,991,262	104.4690	2,089,380	2,000,000	1,997,994	0	911	0	0	5.125	5.178	JJ	47,264	102,500	04/15/2004	01/15/2015
05569A-AB-5	BP AMI CORP BND 144A				1FE	15,000,000	119.9460	17,991,900	15,000,000	15,000,000	0	0	0	0	5.523	5.523	MN	121,966	828,450	05/01/2009	05/08/2019
057224-AK-3	BAKER HUGHES INC				1FE	9,945,533	137.7550	12,535,712	9,100,000	9,775,940	0	(25,519)	0	0	6.875	6.128	JJ	288,483	625,625	03/22/2005	01/15/2029
057224-AZ-0	BAKER HUGHES INC				1FE	15,970,438	120.5070	18,877,440	15,665,000	15,968,737	0	(1,623)	0	0	5.125	4.990	MS	236,389	751,581	12/17/2012	09/15/2040
057224-BC-0	BAKER HUGHES INC BAKER HUGHES INC				1FE	15,239,416	106.6070	15,707,447	14,734,000	15,210,521	0	(28,895)	0	0	3.200	2.776	FA	178,118	235,744	05/24/2012	08/15/2021
058498-AM-8	BALL CORP SENIOR CORP BND			1	3FE	1,714,563	107.0000	1,872,500	1,750,000	1,729,321	0	4,753	0	0	7.125	7.500	MS	41,563	124,688	08/11/2009	09/01/2016
058498-AN-6	BALL CORP SENIOR CORP BND			1	3FE	1,704,745	111.2500	1,946,875	1,750,000	1,716,354	0	3,742	0	0	7.375	7.750	MS	43,021	129,063	08/11/2009	09/01/2019
058498-AQ-9	BALL CORP			1	3FE	2,955,000	108.2500	3,247,500	3,000,000	2,961,164	0	3,494	0	0	5.750	5.949	MN	22,042	172,500	03/31/2011	05/15/2021
058498-AR-7	BALL CORP BALL CORP				3FE	2,000,000	107.0000	2,140,000	2,000,000	2,000,000	0	0	0	0	5.000	5.000	MS	29,444	51,667	02/24/2012	03/15/2022
059165-ED-8	BALTIMORE GAS AND ELECTRIC CO BALTIMORE GAS AND ELECTRIC CO			1	2FE	4,972,450	106.9360	5,346,804	5,000,000	4,975,090	0	2,348	0	0	3.500	3.566	MN	22,361	174,514	11/10/2011	11/15/2021
059438-AG-6	BANC ONE CORP				1FE	8,771,979	133.7820	9,719,252	7,265,000	8,355,434	0	(56,874)	0	0	7.750	6.027	JJ	259,623	563,038	09/22/2003	07/15/2025
059438-AH-4	BANC ONE CORP				1FE	35,492,892	134.3460	43,991,477	32,745,000	34,758,689	0	(85,415)	0	0	7.625	6.925	AO	527,104	2,496,806	06/05/2002	10/15/2026
059438-AK-7	BANC ONE CORP				1FE	12,546,200	142.6530	14,265,341	10,000,000	11,933,968	0	(83,623)	0	0	8.000	5.972	AO	137,778	800,000	10/06/2003	04/29/2027
059457-A@-0	BANCO BILBAO VIZCAYA ARGENTARI A				3	27,048,000	85.2500	25,575,000	30,000,000	28,031,494	0	448,409	0	0	1.866	4.167	MJSD	4,665	616,651	03/15/2011	09/29/2016
06051G-DZ-9	BANK OF AMERICA CORP				1FE	21,141,056	127.8380	23,502,974	18,385,000	20,811,362	0	(210,865)	0	0	7.625	5.181	JD	116,821	1,401,856	12/09/2011	06/01/2019
064057-BD-3	BANK OF NEW YORK CO INC				1FE	10,014,760	117.2490	11,724,868	10,000,000	10,006,014	0	(1,084)	0	0	5.500	5.486	JD	45,833	550,000	11/08/2002	12/01/2017
06406H-BU-2	BANK OF NEW YORK CO INC				1FE	12,942,440	112.8110	14,665,426	13,000,000	12,951,243	0	4,953	0	0	4.150	4.205	FA	224,792	539,500	04/11/2011	02/01/2021
06406H-BY-4	BANK OF NEW YORK MELLON/THE BANK OF NEW YORK MELLON/THE			1	1FE	10,333,800	108.5460	10,854,586	10,000,000	10,307,515	0	(26,285)	0	0	3.550	3.141	MS	96,639	355,000	02/13/2012	09/23/2021
067383-AD-1	CR BARD INC CR BARD INC				1FE	6,991,110	100.3800	7,026,583	7,000,000	6,991,354	0	244	0	0	1.375	1.400	JJ	16,309	0	10/25/2012	01/15/2018
071813-AM-1	BAXTER INTERNATIONAL INC				1FE	8,519,400	136.3800	10,228,500	7,500,000	8,277,201	0	(31,998)	0	0	6.625	5.600	FA	187,708	496,875	07/02/2003	02/15/2028
071813-BA-6	BAXTER INTERNATIONAL INC SENIOR CORP BND				1FE	6,976,620	114.7840	8,034,856	7,000,000	6,983,326	0	2,115	0	0	4.500	4.542	FA	119,000	315,000	08/17/2009	08/15/2019
071813-BF-5	BAXTER INTERNATIONAL INC BAXTER INTERNATIONAL INC				1FE	4,978,350	99.5980	4,979,908	5,000,000	4,979,089	0	739	0	0	2.400	2.449	FA	46,000	0	08/08/2012	08/15/2022
072732-AC-4	BAYER CORP 144A				1FE	26,321,819	128.9850	31,401,398	24,345,000	26,195,226	0	(81,459)	0	0	6.650	5.858	FA	611,601	1,618,943	10/15/2010	02/15/2028
073730-AB-9	BEAM INC				2FE	2,283,989	135.2680	2,705,360	2,000,000	2,261,559	0	(18,379)	0	0	7.875	6.113	JJ	72,625	157,500	10/04/2011	01/15/2023
075887-AQ-2	BECTON DICKINSON				1FE	14,876,883	131.0190	19,030,510	14,525,000	14,825,746	0	(11,943)	0	0	6.700	6.480	FA	405,490	973,175	09/05/2006	08/01/2028
075887-AS-8	BECTON DICKINSON				1FE	2,991,840	101.1500	3,034,500	3,000,000	2,999,715	0	976	0	0	4.550	4.584	AO	28,817	136,500	04/04/2003	04/15/2013
075887-AX-7	BECTON DICKINSON				1FE	16,787,040	119.0350	20,235,927	17,000,000	16,793,831	0	3,266	0	0	5.000	5.082	MN	115,694	850,000	12/14/2010	11/12/2040
075887-BA-6	BECTON DICKINSON BECTON DICKINSON & CO				1FE	21,999,000	106.1850	23,360,660	22,000,000	21,999,773	0	259	0	0	3.125	3.125	MN	101,215	687,500	01/20/2012	11/08/2021
079857-AF-5	BELLSOUTH CAP FUNDING				1FE	25,116,944	119.9910	29,743,251	24,788,000	25,116,941	0	0	0	0	7.120	7.026	JJ	813,818	1,764,906	04/16/2007	07/15/2097
079860-AD-4	BELLSOUTH CORPORATION				1FE	21,459,832	124.3980	24,288,615	19,525,000	21,142,014	0	(45,082)	0	0	6.875	6.126	AO	283,384	1,342,344	04/15/2004	10/15/2031
081437-AG-0	BEMIS COMPANY INC CORP BND				2FE	4,991,550	107.1170	5,355,855	5,000,000	4,997,085	0	1,712	0	0	5.650	5.689	FA	117,708	282,500	07/20/2009	08/01/2014
081437-AH-8	BEMIS COMPANY INC BEMIS CO INC			1	2FE	4,967,650	106.9670	5,348,357	5,000,000	4,970,989	0	2,720	0	0	4.500	4.581	AO	47,500	231,875	09/27/2011	10/15/2021
084423-AR-3	WR BERKLEY CORP				2FE	2,102,860	111.5120	2,230,232	2,000,000	2,094,940	0	(7,920)	0	0	5.375	4.635	MS	31,653	53,750	03/15/2012	09/15/2020
084423-AS-1	WR BERKLEY CORP WR BERKLEY CORPORATION				2FE	2,988,600	107.1800	3,215,414	3,000,000	2,989,324	0	724	0	0	4.625	4.673	MS	40,854	68,990	03/13/2012	03/15/2022
08658E-AA-5	BESTFOODS				1FE	5,368,850	140.0120	7,000,584	5,000,000	5,282,068	0	(10,986)	0	0	6.625	6.054	AO	69,931	331,250	08/27/2002	04/15/2028
090572-AN-8	BIO-RAD LABS INC			1	3FE	6,290,830	108.7000	6,532,870	6,010,000	6,159,976	0	(49,053)	0	0	8.000	6.969	MS	141,569	480,800	03/04/2010	09/15/2016
090572-AP-3	BIO-RAD LABS INC				2FE	9,944,300	105.2350	10,523,499	10,000,000	9,953,744	0	4,646	0	0	4.875	4.946	JD	21,667	487,500	12/06/2010	12/15/2020
09247X-AH-4	BLACKROCK INC				1FE	4,971,400	112.3980	5,619,878	5,000,000	4,975,210	0	2,405	0	0	4.250	4.321	MN	21,840	212,500	05/19/2011	05/24/2021
09256B-AB-3	BLACKSTONE HOLDINGS FINANCE CO 144A				1FE	3,980,600	113.0220	4,520,880	4,000,000	3,983,841	0	1,494	0	0	5.875	5.938	MS	69,194	235,000	09/15/2010	03/15/2021
09256B-AD-9	BLACKSTONE HOLDINGS FINANCE CO BLACKSTONE HOLDINGS FINANCE CO				1FE	2,773,130	105.7870	2,909,143	2,750,000	2,772,536	0	(594)	0	0	4.750	4.647	FA	48,622	0	08/22/2012	02/15/2023
097023-AD-7	BOEING COMPANY				1FE	2,200,349	146.2850	2,684,324	1,835,000	2,054,615	0	(18,139)	0	0	8.750	6.886	FA	60,657	160,563	12/05/2001	08/15/2021
097023-AE-5	BOEING COMPANY				1FE	5,425,803	156.3540	6,770,128	4,330,000	5,239,693	0	(23,794)	0	0	8.750	6.754	MS	111,558	378,875	07/30/2002	09/15/2031
097023-AM-7	BOEING COMPANY				1FE	5,940,220	137.0180	7,535,990	5,500,000	5,815,690	0	(15,986)	0	0	7.250	6.568	JD	17,722	398,750	07/26/2002	06/15/2025
097023-AN-5	BOEING COMPANY				1FE	15,962,025	140.9880	22,558,080	16,000,000	15,965,731	0	310	0	0	6.875	6.892	AO	232,222	1,100,000	07/30/2008	10/15/2043
097023-AQ-8	BOEING COMPANY				1FE	10,710,740	156.2330	15,623,300	10,000,000	10,681,352	0	(6,884)	0	0	7.500	6.954	FA	283,333	750,000	07/30/2008	08/15/2042
097023-AS-4	BOEING COMPANY				1FE	12,476,782	144.9080	18,098,995	12,490,000	12,479,053	0	165	0	0	6.625	6.632	FA	312,597	827,463	07/26/2002	02/15/2038
097023-AU-9	BOEING COMPANY				1FE	11,166,874	132.0470	13,996,982	10,600,000	11,082,826	0	(12,517)	0	0	6.125	5.740	FA	245,272	649,250	10/04/2004	02/15/2033
100743-AJ-2	BOSTON GAS COMPANY INC BOSTON GAS COMPANY INC				1FE	7,521,450	105.2000	7,890,000	7,500,000	7,521,136	0	(314)	0	0	4.487	4.470	FA	127,132	166,393	02/14/2012	02/15/2042
10112R-AE-4	BOSTON PROPERTIES INC				2FE	6,966,056	108.7670	7,613,702	7,000,000	6,993,335	0	2,492	0	0	5.000	5.042	JD	29,167	350,000	12/15/2009	06/01/2015
10112R-AR-5	BOSTON PROP			1	2FE	6,992,370	118.9150	8,324,039	7,000,000	6,994,268	0	565	0	0	5.625	5.638	MN	50,313	393,750	04/08/2010	11/15/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
101137-AE-7	BOSTON SCIENTIFIC				2FE	24,899,810	126.6400	31,660,044	25,000,000	24,908,810	0	1,573	0	0	7.000	7.032	MN	223,611	1,750,000	11/15/2005	11/15/2035
101137-AJ-6	BOSTON SCIENTIFIC CORP				2FE	1,993,880	106.3080	2,126,162	2,000,000	1,997,421	0	1,181	0	0	4.500	4.567	JJ	41,500	90,000	12/10/2009	01/15/2015
10115P-AA-3	BOSTON UNIVERSITY MTN A			1	1FE	39,467,248	123.4420	46,611,689	37,760,000	39,304,123	0	(20,807)	0	0	7.625	7.270	JJ	1,327,631	2,879,200	04/08/2002	07/15/2097
10138M-AK-1	BOTTLING GROUP LLC CORP BND				1FE	14,933,450	118.6500	17,797,432	15,000,000	14,955,890	0	6,075	0	0	5.125	5.182	JJ	354,479	768,750	04/07/2009	01/15/2019
10510@-AB-6	BRAMBLES USA INC				2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	5.770	5.770	FA	117,804	288,500	06/24/2004	08/04/2014
10510@-AC-4	BRAMBLES USA INC				2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	5.940	5.940	FA	121,275	297,000	06/24/2004	08/04/2016
10510K-AA-5	BRAMBLES USA INC				2FE	3,998,760	113.6910	4,547,640	4,000,000	3,999,045	0	105	0	0	5.350	5.354	AO	53,500	214,000	03/24/2010	04/01/2020
105340-AB-9	BRANDYWINE OPERATING PARTNERSH				2FE	19,931,815	106.8140	21,362,800	20,000,000	19,983,966	0	8,123	0	0	5.400	5.447	MN	180,000	1,080,000	08/30/2005	11/01/2014
105340-AJ-2	BRNDYWINE OPRTNG				2FE	2,901,060	110.6050	3,318,159	3,000,000	2,932,931	0	13,105	0	0	5.700	6.298	MN	28,500	171,000	06/17/2010	05/01/2017
105340-AL-7	BRNDYWINE OPRTNG			1	2FE	1,978,140	108.4990	2,169,979	2,000,000	1,982,888	0	2,756	0	0	4.950	5.137	AO	20,900	99,000	03/30/2011	04/15/2018
109043-AG-4	BRIGGS & STRATTON CORP BRIGGS & STRATTON CORP				3FE	3,547,500	113.1250	3,959,375	3,500,000	3,540,148	0	(3,725)	0	0	6.875	6.687	JD	10,694	240,625	12/17/2010	12/15/2020
110122-AB-4	BRISTOL-MYERS SQUIBB				1FE	29,076,040	140.1110	39,231,189	28,000,000	28,801,369	0	(34,839)	0	0	6.800	6.484	MN	243,289	1,904,000	06/04/2002	11/15/2026
110122-AP-3	BRISTOL-MYERS SQUIBB				1FE	38,847,365	130.0060	50,377,212	38,750,000	38,838,497	0	(1,833)	0	0	5.875	5.857	MN	290,894	2,276,563	01/29/2008	11/15/2036
110394-AE-3	BRISTOW GROUP INC BRISTOW GROUP INC			1	3FE	3,565,000	107.0000	3,745,000	3,500,000	3,563,549	0	(1,451)	0	0	6.250	5.954	AO	48,003	0	10/01/2012	10/15/2022
11041R-AL-2	BRITISH AEROSPACE FIN 144A				2FE	10,389,827	130.3600	12,840,460	9,850,000	10,264,901	0	(16,091)	0	0	7.500	7.032	JJ	369,375	738,750	06/25/2002	07/01/2027
111320-AE-7	BROADCOM CORP BROADCOM CORP				1FE	14,941,350	107.1610	16,074,083	15,000,000	14,950,188	0	7,737	0	0	2.700	2.762	MN	67,500	396,000	11/04/2011	11/01/2018
11283#-AB-7	BROOKFIELD POWER NEW YORK FINA				1	8,500,000	90.0000	7,650,000	8,500,000	8,500,000	0	0	0	0	5.910	5.910	JD	20,931	502,350	12/16/2005	12/16/2025
116794-A@-7	BRUKER CORP BRUKER CORPORATION				2	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	3.740	3.740	JJ	169,339	187,000	01/18/2012	01/18/2019
118230-AH-4	BUCKEYE PARTNERS SENIOR CORP BND				2FE	7,821,704	108.6650	8,448,675	7,775,000	7,810,075	0	(4,360)	0	0	5.500	5.417	FA	161,547	427,625	12/17/2009	08/15/2019
118230-AJ-0	BUCKEYE PARTNERS			1	2FE	6,967,020	102.8760	7,201,330	7,000,000	6,972,433	0	2,715	0	0	4.875	4.935	FA	142,188	341,250	02/24/2011	02/01/2021
120111-BH-1	BUILDING MATERIALS CORP OF AME			1	3FE	8,047,500	109.0000	8,774,500	8,050,000	8,048,804	0	(302)	0	0	7.000	6.997	FA	212,878	563,500	08/26/2011	02/15/2020
120568-AM-2	BUNGE LTD FINANCE CORP				2FE	20,815,687	105.0620	22,115,541	21,050,000	21,010,690	0	28,780	0	0	5.350	5.503	AO	237,748	1,126,175	11/04/2004	04/15/2014
120568-AV-2	BUNGE LIMITED FINANCE CORP BUNGE LIMITED FINANCE CORP				2FE	2,994,240	104.0640	3,121,906	3,000,000	2,994,826	0	586	0	0	3.200	3.242	JD	4,267	48,000	06/12/2012	06/15/2017
12189T-AF-1	BURLINGTON NORTHERN SANTA FE				2FE	10,343,600	140.1120	14,011,200	10,000,000	10,343,600	0	0	0	0	7.250	7.008	FA	302,083	725,000	12/03/1997	08/01/2097
12189T-AJ-3	BURLINGTON NORTHERN SANTA FE				2FE	6,874,577	123.1170	8,587,411	6,975,000	6,896,819	0	2,751	0	0	6.700	6.818	FA	194,719	467,325	02/12/2002	08/01/2028
12189T-AK-0	BURLINGTON NORTHERN SANTA FE				2FE	3,093,240	125.9950	3,779,850	3,000,000	3,074,402	0	(2,417)	0	0	7.082	6.828	MN	28,328	212,460	02/12/2002	05/13/2029
12189T-AN-4	BURLINGTON NORTHERN SANTA FE				2FE	10,429,986	122.4910	12,494,082	10,200,000	10,388,306	0	(6,509)	0	0	6.750	6.562	MS	202,725	688,500	06/23/2004	03/15/2029
12189T-AY-0	BURLINGTON NORTHERN SANTA FE				2FE	9,800,000	118.1930	11,819,257	10,000,000	9,897,420	0	20,246	0	0	5.650	5.922	MN	94,167	565,000	08/14/2007	05/01/2017
122014-AH-6	BURLINGTON RESOURCES				1FE	5,658,050	139.9160	6,995,800	5,000,000	5,473,945	0	(23,952)	0	0	8.200	7.030	MS	120,722	410,000	06/25/2002	03/15/2025
1248EP-AY-9	CCO HOLDINGS LLCCCO HOLDINGS CCO HOLDINGS LLC/CCO HOLDINGS			1	3FE	2,970,780	101.2500	3,037,500	3,000,000	2,971,625	0	845	0	0	5.250	5.375	MS	56,438	0	08/08/2012	09/30/2022
125152-AC-2	CE GENERATION LLC			2	3FE	422,800	103.0000	435,484	422,800	422,800	0	0	0	0	7.416	7.414	JD	1,394	31,355	10/15/2003	12/15/2018
12542R-A#-7	CHS INC			2	2	5,581,030	100.0000	5,600,000	5,600,000	5,591,006	0	3,345	0	0	5.250	5.384	MS	81,667	294,000	12/15/2009	09/21/2014
125509-BN-8	CIGNA CORP CIGNA CORP			1	2FE	4,900,300	111.1850	5,559,230	5,000,000	4,915,334	0	8,628	0	0	4.375	4.632	JD	9,722	218,750	04/05/2011	12/15/2020
125509-BR-9	CIGNA CORP CIGNA CORP				2FE	4,996,050	105.0840	5,254,179	5,000,000	4,996,915	0	763	0	0	2.750	2.767	MN	17,569	139,410	11/03/2011	11/15/2016
12572Q-AE-5	CME GROUP INC CME GROUP INC				1FE	7,277,443	101.1170	7,381,568	7,300,000	7,278,054	0	611	0	0	3.000	3.036	MS	67,525	0	09/05/2012	09/15/2022
125896-BC-3	CMS ENERGY CORP CORP BND				3FE	983,740	130.1020	1,301,020	1,000,000	987,962	0	1,327	0	0	8.750	9.000	JD	3,889	87,500	06/09/2009	06/15/2019
125896-BK-5	CMS ENERGY CORP CMS ENERGY CORP			1	3FE	2,990,670	111.4470	3,343,410	3,000,000	2,991,276	0	606	0	0	5.050	5.090	MS	44,608	77,013	03/07/2012	03/15/2022
12589Y-AF-6	CMS PANHANDLE HOLDING CO				2FE	10,146,990	115.2710	12,103,455	10,500,000	10,224,422	0	8,409	0	0	7.000	7.275	JJ	338,917	735,000	05/06/1999	07/15/2029
126117-AE-0	CNA FINANCIAL CORP				2FE	3,223,620	126.4250	3,792,750	3,000,000	3,210,385	0	(12,869)	0	0	7.250	6.347	MN	27,792	217,500	12/16/2011	11/15/2023
126117-AR-1	CNA FINANCIAL CORP CNA FINANCIAL CORP				2FE	2,988,780	117.4560	3,523,666	3,000,000	2,990,335	0	843	0	0	5.750	5.798	FA	65,167	172,500	02/09/2011	08/15/2021
126149-AD-5	BESTFOODS				1FE	5,752,100	148.2130	7,410,631	5,000,000	5,547,983	0	(24,404)	0	0	7.250	6.074	JD	16,111	362,500	11/01/2001	12/15/2026
126307-AA-5	CSC HOLDINGS INC CABLEVISION				3FE	7,863,264	108.5000	8,246,000	7,600,000	7,698,349	0	(70,577)	0	0	8.500	7.424	AO	136,378	646,000	07/07/2010	04/15/2014
126307-AC-1	CSC HOLDINGS INC CABLEVISION				3FE	5,261,533	119.5000	5,975,000	5,000,000	5,203,244	0	(25,085)	0	0	8.625	7.778	FA	162,917	431,250	07/07/2010	02/15/2019
126408-AM-5	CSX CORP				2FE	17,663,938	137.9500	20,860,799	15,122,000	16,633,211	0	(110,297)	0	0	8.625	7.143	MN	166,657	1,304,273	02/06/2002	05/15/2022
126408-BM-4	CSX CORP				2FE	16,878,820	135.4180	20,312,700	15,000,000	16,431,064	0	(57,204)	0	0	7.950	6.892	MN	198,750	1,192,500	06/11/2002	05/01/2027
126408-GS-6	CSX CORP				2FE	16,882,808	127.3260	18,086,645	14,205,000	16,782,129	0	(43,604)	0	0	6.220	4.995	AO	149,713	883,551	07/19/2010	04/30/2040
126650-AV-2	CVS CAREMARK CORP				2FE	4,957,738	107.1490	5,357,454	5,000,000	4,991,219	0	4,839	0	0	4.875	4.984	MS	71,771	243,750	11/22/2004	09/15/2014
126650-BE-9	CVS CAREMARK CORP				2FE	1,725,806	117.5350	1,998,092	1,700,000	1,711,324	0	(2,728)	0	0	6.125	5.918	FA	39,336	104,125	10/10/2006	08/15/2016
126650-BR-0	CVS CAREMARK CORP CVS CAREMARK CORP				2FE	350,086	127.7450	383,236	300,000	349,295	0	(790)	0	0	6.125	5.003	MS	5,410	18,375	01/26/2012	09/15/2039
127210-AB-8	CADBURY SCHWEPPS US FIN 144A				2FE	4,971,800	102.9130	5,145,650	5,000,000	4,997,365	0	3,383	0	0	5.125	5.198	AO	64,063	256,250	09/22/2003	10/01/2013
127391-AA-8	CADETS TRUST 2003-1 144A				1	9,967,800	102.1740	10,217,400	10,000,000	9,997,851	0	3,853	0	0	4.800	4.841	JJ	221,333	480,000	07/09/2003	07/15/2013
13034V-AA-2	CALIFORNIA INST OF TECHNOLOGY CALIFORNIA INST OF TECHNOLOGY				1FE	9,908,500	107.2840	10,728,413	10,000,000	9,908,500	0	0	0	0	4.700	4.744	MN	78,333	424,306	11/29/2011	11/01/2111
13134Y-AD-9	CALPINE CONSTRUCTION FINANCE C			1	3FE	2,972,250	106.2500	3,107,813	2,925,000	2,950,261	0	(9,222)	0	0	8.000	7.601	JD	19,500	234,000	06/29/2010	06/01/2016
133131-AT-9	CAMDEN PROPERTY TRUST CAMDEN PROPERTY TRUST				2FE	13,497,178	98.3260	13,416,570	13,645,000	13,497,894	0	716	0	0	2.950	3.076	JD	26,835	0	12/13/2012	12/15/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
134429-AG-4	CAMPBELL SOUP COMPANY				1FE	2,576,160	144.9710	2,899,420	2,000,000	2,338,332	0	(30,196)	0	0	8.875	6.240	MN	29,583	177,500	08/23/2002	05/01/2021
134429-AT-6	CAMPBELL SOUP COMPANY CORP BND				1FE	2,978,550	112.8180	3,384,526	3,000,000	2,985,895	0	1,954	0	0	4.500	4.589	FA	51,000	135,000	01/14/2009	02/15/2019
134429-AY-5	CAMPBELL SOUP COMPANY CAMPBELL SOUP COMPANY				1FE	2,980,260	98.9290	2,967,872	3,000,000	2,980,980	0	720	0	0	2.500	2.575	FA	31,042	0	07/30/2012	08/02/2022
14040H-AY-1	CAPITAL ONE FIN CORP CAPITAL ONE FINANCIAL CORP				2FE	9,953,700	115.1530	11,515,257	10,000,000	9,959,089	0	3,790	0	0	4.750	4.809	JJ	219,028	469,722	07/14/2011	07/15/2021
14149Y-AG-3	CARDINAL HEALTH INC				2FE	3,907,800	107.5810	4,841,157	4,500,000	4,343,590	0	58,012	0	0	4.000	5.535	JD	8,000	180,000	09/02/2003	06/15/2015
14149Y-AT-5	CARDINAL HEALTH INC CARDINAL HEALTH INC				2FE	2,990,310	113.7210	3,411,622	3,000,000	2,991,907	0	823	0	0	4.625	4.666	JD	6,167	138,750	04/05/2011	12/15/2020
14149Y-AV-0	CARDINAL HEALTH INC CARDINAL HEALTH INC				2FE	10,987,440	102.9080	11,319,846	11,000,000	10,988,296	0	856	0	0	3.200	3.213	JD	15,644	199,467	05/18/2012	06/15/2022
14170T-AF-8	CAREFUSION CORP				2FE	4,953,632	105.9700	5,298,491	5,000,000	4,982,395	0	10,383	0	0	5.125	5.360	FA	106,771	256,250	02/04/2010	08/01/2014
141781-AF-1	CARGILL INC 144A				1FE	10,091,323	140.0480	11,904,080	8,500,000	10,006,441	0	(28,231)	0	0	7.250	5.850	MN	102,708	616,250	01/26/2012	11/01/2036
141781-AT-1	CARGILL INC 144A				1FE	16,509,060	122.4760	20,514,730	16,750,000	16,539,971	0	4,302	0	0	6.125	6.230	AO	205,188	1,025,938	08/10/2004	04/19/2034
141781-AU-8	CARGILL INC 144A				1FE	28,936,910	123.9240	35,937,960	29,000,000	28,942,667	0	1,054	0	0	6.125	6.141	MS	523,007	1,776,250	09/11/2006	09/15/2036
141781-AW-4	CARGILL INC 144a				1FE	9,318,960	131.9100	11,871,900	9,000,000	9,297,439	0	(4,895)	0	0	6.625	6.358	MS	175,563	596,250	10/16/2007	09/15/2037
141784-DG-0	CARGILL INC 144A				1FE	10,074,250	100.2580	10,025,800	10,000,000	10,000,947	0	(16,339)	0	0	5.200	5.030	JJ	229,667	520,000	01/18/2008	01/22/2013
144141-CV-8	CAROLINA POWER & LIGHT				1FE	4,917,200	121.9670	6,098,350	5,000,000	4,927,506	0	1,568	0	0	5.700	5.817	AO	71,250	285,000	03/30/2005	04/01/2035
149123-AZ-4	CATERPILLAR INC				1FE	6,316,400	147.9980	7,399,900	5,000,000	5,756,009	0	(66,656)	0	0	9.375	6.927	MS	138,021	468,750	02/09/2001	03/15/2021
149123-BF-7	CATERPILLAR INC				1FE	13,023,743	133.4180	18,111,494	13,575,000	13,145,730	0	14,915	0	0	6.625	6.961	JJ	414,697	899,344	03/15/2002	07/15/2028
149123-BJ-9	CATERPILLAR INC				1FE	27,044,360	145.6600	37,143,300	25,500,000	26,774,414	0	(34,315)	0	0	7.300	6.818	MN	310,250	1,861,500	03/19/2002	05/01/2031
149123-BK-6	CATERPILLAR INC				1FE	25,434,210	143.4030	36,567,765	25,500,000	25,439,707	0	619	0	0	6.950	6.969	MN	295,375	1,772,250	04/18/2002	05/01/2042
149123-BN-0	CATERPILLAR INC				1FE	12,303,916	132.4920	15,236,610	11,500,000	12,256,796	0	(15,824)	0	0	6.050	5.537	FA	262,839	695,750	01/26/2012	08/15/2036
14987B-AA-1	CRWN CSTL GS III SENIOR CORP BND 144A			1	2FE	4,860,000	106.0700	5,303,500	5,000,000	4,912,031	0	16,247	0	0	7.750	8.322	FMAN	64,583	387,500	06/22/2009	05/01/2017
15089Q-AC-8	CELANESE US HOLDINGS LLC				3FE	1,000,000	112.0000	1,120,000	1,000,000	1,000,000	0	0	0	0	5.875	5.875	JD	2,611	58,750	05/02/2011	06/15/2021
15189X-AM-0	CENTERPOINT ENERGY HOUSTON ELE CENTERPOINT ENERGY HOUSTON ELE			1	1FE	14,961,600	94.7870	14,218,077	15,000,000	14,961,794	0	194	0	0	3.550	3.564	FA	208,563	0	08/07/2012	08/01/2042
156700-AN-6	CENTURYTEL INC				2FE	2,020,248	109.1680	2,172,441	1,990,000	2,014,629	0	(2,923)	0	0	6.150	5.924	MS	36,036	122,385	12/10/2010	09/15/2019
158525-AQ-8	INTL PAPER CO				2FE	7,108,920	119.9500	7,197,000	6,000,000	6,805,930	0	(40,990)	0	0	7.750	6.203	MS	155,000	465,000	07/01/2003	09/01/2025
158525-AR-6	INTL PAPER CO				2FE	10,941,862	116.3920	12,314,274	10,580,000	10,847,527	0	(12,518)	0	0	7.350	7.047	MN	129,605	777,630	08/07/2002	11/01/2025
165087-AL-1	VERIZON VIRGINIA INC				1FE	1,857,787	137.0690	2,062,888	1,505,000	1,791,080	0	(9,255)	0	0	8.375	6.496	AO	31,511	126,044	09/22/2003	10/01/2029
165167-BS-5	CHESAPEAKE ENERGY CORP SECURED CORP BND	LS			3FE	3,965,250	108.5000	4,502,750	4,150,000	4,034,996	0	20,307	0	0	6.500	7.216	FA	101,906	269,750	05/27/2010	08/15/2017
165167-CC-9	CHESAPEAKE ENERGY CORP SENIOR CORP BND	LS			3FE	6,404,125	109.0000	7,046,850	6,465,000	6,423,144	0	4,408	0	0	7.250	7.373	JD	20,832	468,713	03/04/2010	12/15/2018
165167-CF-2	CHESAPEAKE ENERGY CORP				3FE	2,000,000	107.2500	2,145,000	2,000,000	2,000,000	0	0	0	0	6.625	6.625	FA	50,056	132,500	08/09/2010	08/15/2020
171232-AQ-4	CHUBB CORP				1FE	3,637,563	128.9750	3,869,255	3,000,000	3,624,946	0	(12,617)	0	0	6.000	4.573	MN	25,000	180,000	01/26/2012	05/11/2037
171232-AS-0	CHUBB CORP 1				1FE	2,246,817	137.1080	2,399,384	1,750,000	2,237,662	0	(9,155)	0	0	6.500	4.623	MN	14,535	113,750	01/26/2012	05/15/2038
171798-AB-7	CIMAREX ENERGY CO. CIMAREX ENERGY CO			1	3FE	5,068,750	109.5000	5,475,000	5,000,000	5,063,946	0	(4,804)	0	0	5.875	5.659	MN	48,958	168,090	03/23/2012	05/01/2022
172070-CP-7	CINCINNATI GAS AND ELEC CO A				2FE	38,542,077	109.4920	46,139,929	42,140,000	39,052,999	0	75,149	0	0	5.400	6.028	JD	101,136	2,275,560	09/14/2004	06/15/2033
17275R-AE-2	CISCO SYST INC CORP BND				1FE	25,054,800	118.5190	29,629,738	25,000,000	25,037,731	0	(5,252)	0	0	4.950	4.921	FA	467,500	1,237,500	05/01/2009	02/15/2019
17275R-AF-9	CISCO SYST INC				1FE	9,659,150	124.1400	12,413,991	10,000,000	9,672,919	0	4,961	0	0	5.500	5.739	JJ	253,611	550,000	01/08/2010	01/15/2040
17275R-AH-5	CISCO SYST INC				1FE	19,970,400	116.7480	23,349,515	20,000,000	19,977,343	0	2,685	0	0	4.450	4.469	JJ	410,389	890,000	11/10/2009	01/15/2020
172967-AR-2	CITIGROUP INC				1FE	22,954,650	120.2690	27,661,838	23,000,000	22,967,055	0	1,227	0	0	6.625	6.640	JJ	702,618	1,523,750	03/04/2002	01/15/2028
172967-AS-0	CITIGROUP INC				1FE	8,623,123	117.8510	10,223,583	8,675,000	8,623,537	0	10	0	0	6.875	6.916	FA	225,309	596,406	02/19/2002	02/15/2098
172967-BL-4	CITIGROUP INC				2FE	4,951,550	114.2890	5,714,474	5,000,000	4,959,436	0	994	0	0	6.625	6.700	JD	14,722	331,250	06/05/2002	06/15/2032
172967-BU-4	CITIGROUP INC				2FE	27,415,891	105.4460	29,155,838	27,650,000	27,453,097	0	4,972	0	0	5.875	5.936	FA	582,090	1,624,438	09/14/2004	02/22/2033
172967-CC-3	CITIGROUP INC				2FE	10,356,150	107.0950	10,709,527	10,000,000	10,308,283	0	(7,610)	0	0	6.000	5.744	AO	101,667	600,000	08/08/2005	10/31/2033
172967-DY-4	CITIGROUP INC				2FE	9,961,600	110.7820	11,078,246	10,000,000	9,981,817	0	3,828	0	0	5.500	5.550	FA	207,778	550,000	04/05/2007	02/15/2017
172967-FT-3	CITIGROUP INC				1FE	8,877,860	111.6520	10,048,690	9,000,000	8,890,132	0	11,337	0	0	4.500	4.667	JJ	187,875	284,625	11/15/2011	01/14/2022
17453B-AS-0	CITIZENS COMMUNICATIONS WI				3FE	900,000	101.5000	913,500	900,000	900,000	0	0	0	0	7.875	7.875	JJ	32,681	70,875	05/15/2007	01/15/2027
17453B-AT-8	CITIZENS COMMUNICATIONS				3FE	4,052,038	108.5000	4,706,730	4,338,000	4,229,434	0	43,572	0	0	6.625	7.886	MS	84,621	287,393	07/30/2008	03/15/2015
178180-GD-1	CITY NTL BK CITY NATIONAL BANK				2FE	999,950	108.2030	1,082,030	1,000,000	1,000,001	0	51	0	0	5.375	5.375	JJ	28,517	0	06/13/2012	07/15/2022
178566-AB-1	CITY NATIONAL CORP				1FE	5,007,710	100.5010	5,025,050	5,000,000	5,000,804	0	(6,463)	0	0	5.125	4.990	FA	96,806	256,250	12/15/2009	02/15/2013
184496-AJ-6	CLEAN HARBORS INC CLEAN HARBORS INC			1	3FE	1,000,000	104.2500	1,042,500	1,000,000	1,000,000	0	0	0	0	5.250	5.250	FA	22,021	0	11/15/2012	08/01/2020
184496-AK-3	CLEAN HARBORS, INC. CLEAN HARBORS INC			1	3FE	250,000	103.5000	258,750	250,000	250,000	0	0	0	0	5.125	5.125	JD	854	0	11/28/2012	06/01/2021
18538R-AC-7	CLEARWATER PAPER CORP SENIOR CORP BND			1	3FE	989,184	109.0000	1,090,000	1,000,000	992,965	0	1,602	0	0	10.625	10.875	JD	4,722	106,250	06/14/2010	06/15/2016
18538R-AE-3	CLEARWATER PAPER CORP			1	3FE	2,255,336	109.0000	2,398,000	2,200,000	2,241,705	0	(9,318)	0	0	7.125	6.557	MN	26,125	156,750	06/27/2011	11/01/2018
185508-AG-3	CLECO POWER LLC				2FE	6,922,860	117.8880	8,252,134	7,000,000	6,925,229	0	1,006	0	0	6.000	6.080	JD	35,000	420,000	11/09/2010	12/01/2040
186108-CJ-3	CLEVELAND ELECTRIC ILLUMINATIN CORP BND				2FE	8,951,940	120.0510	10,804,609	9,000,000	8,959,549	0	2,423	0	0	5.500	5.553	FA	187,000	495,000	08/13/2009	08/15/2024
18683K-AA-9	CLEVELAND-CLIFFS INC	LS			2FE	11,161,480	105.7090	11,628,015	11,000,000	11,125,252	0	(13,836)	0	0	5.900	5.704	MS	191,094	649,000	03/25/2010	03/15/2020
189054-AS-8	CLOROX COMPANY CLOROX CO				2FE	16,720,478	108.6500	18,086,911	16,647,000	16,715,674	0	(5,447)	0	0	3.800	3.744	MN	80,830	629,072	01/20/2012	11/15/2021
191216-AV-2	COCA-COLA CO				1FE	12,975,125	109.9030	13,737,850	12,500,000	12,929,876	0	(43,135)	0	0	3.300	2.848	MS	137,500	436,563	12/13/2011	09/01/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
191219-AP-9	COCA-COLA ENTERPRISES				1FE	12,958,600	145.9660	14,596,600	10,000,000	11,848,404	0	(150,473)	0	0	8.500	5.848	FA	354,167	850,000	09/23/2003	02/01/2022
191219-AX-2	COCA-COLA ENTERPRISES				1FE	2,499,065	137.1040	3,153,392	2,300,000	2,481,145	0	(3,346)	0	0	6.700	6.070	AO	32,532	154,100	09/06/2006	10/15/2036
191219-AY-0	COCA-COLA ENTERPRISES				1FE	16,662,600	135.0520	20,257,800	15,000,000	16,252,163	0	(56,388)	0	0	6.950	6.052	MN	133,208	1,042,500	10/09/2003	11/15/2026
19122T-AB-5	COCA-COLA ENTERPRISES INC			1	2FE	4,983,300	113.4950	5,674,761	5,000,000	4,985,806	0	1,313	0	0	4.500	4.540	MS	75,000	225,000	02/15/2011	09/01/2021
19122T-AE-9	COCA-COLA ENTERPRISES INC			1	2FE	5,900,690	102.9870	6,179,225	6,000,000	5,912,340	0	8,583	0	0	3.250	3.447	FA	71,500	195,000	08/23/2011	08/19/2021
19416Q-DY-3	COLGATE-PALMOLIVE CO				1FE	6,898,780	103.2540	7,227,752	7,000,000	6,909,124	0	9,032	0	0	2.450	2.615	MN	21,914	174,835	11/03/2011	11/15/2021
195869-AG-7	COLONIAL PIPELINE 144A				1FE	9,997,300	144.5860	14,458,600	10,000,000	9,999,200	0	48	0	0	7.630	7.631	MN	65,703	763,000	04/01/2002	04/15/2032
195869-AJ-1	COLONIAL PIPELINE COMPANY 144A				1FE	4,996,350	129.6610	6,483,050	5,000,000	4,996,995	0	73	0	0	6.580	6.585	FA	112,408	329,000	08/20/2002	08/28/2032
19864H-AR-8	COLUMBIA UNIVERSITY MTNC			2	1FE	12,492,011	134.8570	15,130,955	11,220,000	11,760,256	0	(48,866)	0	0	7.360	6.077	AO	174,334	825,792	02/01/2001	10/15/2021
199575-AV-3	COLUMBUS SOUTHERN POWER				2FE	8,157,105	124.4160	10,264,299	8,250,000	8,167,138	0	1,695	0	0	5.850	5.931	AO	120,656	482,625	10/11/2005	10/01/2035
20029P-AG-4	COMCAST CABLE COMMUNICATION 144A				2FE	11,296,700	129.5240	12,952,425	10,000,000	10,510,178	0	(96,613)	0	0	8.875	7.474	MN	147,917	887,500	04/05/2001	05/01/2017
20030N-AF-8	COMCAST CORP				2FE	9,855,800	117.2970	11,729,711	10,000,000	9,873,526	0	2,712	0	0	5.650	5.751	JD	25,111	565,000	07/08/2005	06/15/2035
20030N-AM-3	COMCAST CORP				2FE	17,657,120	128.9800	23,216,410	18,000,000	17,685,783	0	5,148	0	0	6.450	6.595	MS	341,850	1,161,000	08/23/2006	03/15/2037
20030N-AR-2	COMCAST CORP				2FE	29,952,600	120.3050	36,091,637	30,000,000	29,975,641	0	3,866	0	0	5.875	5.893	FA	665,833	1,762,500	11/13/2007	02/15/2018
200339-AJ-8	COMERICA BANK				1FE	16,402,250	131.2450	19,686,750	15,000,000	16,004,764	0	(42,763)	0	0	7.875	7.100	MS	347,813	1,181,250	07/21/1999	09/15/2026
200339-CG-2	COMERICA BANK BKNT				1FE	5,021,200	115.7220	5,786,090	5,000,000	5,009,984	0	(2,238)	0	0	5.750	5.692	MN	31,944	287,500	01/11/2007	11/21/2016
202795-FJ-4	COMMONWEALTH EDISON 92				1FE	6,033,100	101.9940	5,099,700	5,000,000	5,036,077	0	(123,108)	0	0	7.625	5.036	AO	80,486	381,250	12/09/2002	04/15/2013
202795-HG-8	COMMONWEALTH EDISON				1FE	13,425,677	126.8940	17,334,957	13,661,000	13,462,115	0	5,011	0	0	5.875	6.001	FA	334,410	802,584	12/13/2005	02/01/2033
202795-HH-6	COMMONWEALTH EDISON				1FE	8,800,168	108.7010	9,908,139	9,115,000	9,034,430	0	32,488	0	0	4.700	5.115	AO	90,441	428,405	04/20/2004	04/15/2015
20449E-EE-2	COMPASS BANK				2FE	3,302,067	92.0970	3,051,174	3,313,000	3,304,560	0	411	0	0	5.900	5.928	AO	48,867	195,467	03/14/2006	04/01/2026
205887-AC-6	CONAGRA FOODS INC				3FE	15,729,552	138.8780	17,665,282	12,720,000	14,504,436	0	(154,585)	0	0	9.750	7.427	MS	413,400	1,240,200	10/03/2001	03/01/2021
205887-AF-9	CONAGRA FOODS INC				2FE	2,145,500	128.5180	2,570,369	2,000,000	2,120,093	0	(5,306)	0	0	7.125	6.459	AO	35,625	142,500	06/06/2007	10/01/2026
205887-AR-3	CONAGRA FOODS INC				2FE	19,255,991	123.7750	23,641,008	19,100,000	19,227,648	0	(4,394)	0	0	7.000	6.930	AO	334,250	1,337,000	06/26/2006	10/01/2028
205887-AX-0	CONAGRA FOODS INC				2FE	8,237,810	137.4910	9,624,336	7,000,000	8,008,878	0	(28,739)	0	0	8.250	6.834	MS	170,042	577,500	01/16/2002	09/15/2030
207597-CZ-6	CONNECTICUT LIGHT & PWR CO D				1FE	25,960,845	139.5160	32,618,841	23,380,000	25,180,706	0	(97,123)	0	0	7.875	6.907	AO	460,294	1,841,175	01/16/2002	10/01/2024
207597-DS-1	CONNECTICUT LIGHT & PWR CO				1FE	21,572,066	122.3440	26,426,304	21,600,000	21,575,759	0	534	0	0	5.750	5.759	MS	365,700	1,242,000	10/14/2004	09/15/2034
207650-AC-9	CONNECTICUT NATURAL GAS 144A			1	2FE	5,841,111	105.0000	5,250,000	5,000,000	5,000,730	0	(17,388)	0	0	8.490	(6.812)	JJ	195,742	424,500	09/30/2008	08/29/2024
208251-AE-8	CONOCOPHILLIPS HOLDING CO				1FE	16,299,100	137.5950	20,088,866	14,600,000	15,964,661	0	(48,266)	0	0	6.950	6.040	AO	214,214	1,014,700	07/07/2004	04/15/2029
20825C-AF-1	CONOCOPHILLIPS				1FE	5,028,950	128.5870	6,429,331	5,000,000	5,024,399	0	(642)	0	0	5.900	5.858	AO	62,278	295,000	02/28/2003	10/15/2032
209111-EB-5	CONSOLIDATED EDISON COMPANY OF				1FE	40,920,224	123.0860	50,526,803	41,050,000	40,936,520	0	2,367	0	0	5.875	5.897	AO	602,922	2,411,688	04/15/2004	04/01/2033
209111-ED-1	CONSOLIDATED EDISON COMPANY OF				1FE	13,965,610	112.6510	16,897,650	15,000,000	14,129,772	0	22,170	0	0	5.100	5.578	JD	34,000	765,000	04/15/2004	06/15/2033
209111-EF-6	CONSOLIDATED EDISON INC				1FE	32,504,500	121.2500	39,406,250	32,500,000	32,503,514	0	(90)	0	0	5.700	5.699	FA	771,875	1,852,500	02/27/2004	02/01/2034
209111-EM-1	CONSOLIDATED EDISON COMPANY OF				1FE	19,962,200	132.2380	26,447,607	20,000,000	19,965,735	0	636	0	0	6.200	6.214	JD	55,111	1,240,000	06/12/2006	06/15/2036
209111-EQ-2	CONSOLIDATED EDISON COMPANY OF E				1FE	4,187,357	126.9790	4,444,279	3,500,000	4,172,949	0	(14,409)	0	0	5.700	4.393	JD	16,625	199,500	01/26/2012	12/01/2036
209111-ES-8	CONSOLIDATED EDISON COMPANY OF 07-A				1FE	4,100,720	134.3450	5,373,797	4,000,000	4,093,559	0	(1,606)	0	0	6.300	6.115	FA	95,200	252,000	10/10/2007	08/15/2037
209111-ET-6	CONSOLIDATED EDISON COMPANY OF				1FE	16,992,520	121.7870	20,703,715	17,000,000	16,995,473	0	1,528	0	0	5.850	5.856	AO	248,625	994,500	04/01/2008	04/01/2018
21036P-AD-0	CONSTELLATION BRANDS INC				3FE	3,340,250	115.5000	3,811,500	3,300,000	3,318,009	0	(4,211)	0	0	7.250	7.078	MS	79,750	239,250	04/23/2008	09/01/2016
21036P-AF-5	CONSTELLATION BRANDS INC				3FE	10,003,039	117.7500	11,775,000	10,000,000	9,999,348	0	97	0	0	7.250	7.252	MN	92,639	725,000	02/16/2010	05/15/2017
210518-CP-9	CONSUMERS ENERGY COMPANY				1FE	5,327,000	126.2630	6,313,150	5,000,000	5,310,740	0	(6,937)	0	0	5.800	5.325	MS	85,389	290,000	06/24/2010	09/15/2035
210518-D@-2	CONSUMERS ENERGY COMPANY CONSUMERS ENERGY COMPANY				1FE	15,000,000	94.6920	14,203,800	15,000,000	15,000,000	0	0	0	0	4.310	4.310	JD	25,142	0	12/17/2012	12/15/2042
212015-AH-4	CONTINENTAL RESOURCES, INC.			1	3FE	10,112,108	107.7500	10,775,000	10,000,000	10,110,562	0	(1,545)	0	0	5.000	4.814	MS	147,222	129,861	11/13/2012	09/15/2022
219207-AB-3	CORNELL UNIVERSITY CORP BND				1FE	4,994,400	120.8400	6,042,004	5,000,000	4,995,919	0	552	0	0	5.450	5.466	FA	113,542	272,500	03/26/2009	02/01/2019
219350-AU-9	CORNING INC				1FE	1,981,640	110.6330	2,212,661	2,000,000	1,985,344	0	1,589	0	0	4.250	4.364	FA	32,111	85,000	08/03/2010	08/15/2020
22025Y-AK-6	CORRECTIONS CORP OF AMERICA			1	3FE	3,060,000	106.2500	3,187,500	3,000,000	3,030,487	0	(11,173)	0	0	7.750	7.283	JD	19,375	232,500	02/16/2010	06/01/2017
22160K-AC-9	COSTCO WHOLESALE CORP				1FE	9,808,500	117.8680	11,786,773	10,000,000	9,903,511	0	19,807	0	0	5.500	5.762	MS	161,944	550,000	08/13/2007	03/15/2017
222070-A#-1	COTY INC COTY INC.				2	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	5.820	5.820	JD	24,250	582,000	06/16/2010	06/16/2022
224044-AG-2	COX COMMUNICATIONS INC				2FE	16,591,513	129.5810	20,603,379	15,900,000	16,374,358	0	(23,299)	0	0	7.625	7.254	JD	53,883	1,212,375	04/07/1999	06/15/2025
22541H-CC-4	CREDIT SUISSE INTL				2FE	7,973,680	115.5990	9,247,893	8,000,000	7,984,534	0	2,508	0	0	6.000	6.044	FA	181,333	480,000	02/13/2008	02/15/2018
225434-CJ-6	CREDIT SUISSE USA INC				1FE	5,071,200	115.2270	5,761,334	5,000,000	5,030,570	0	(7,403)	0	0	5.850	5.661	FA	109,688	292,500	08/21/2006	08/16/2016
226829-AA-7	CROCKETT COGEN MWC+25 144A			2	2FE	6,754,175	103.0430	6,808,488	6,607,424	6,706,960	0	(7,768)	0	0	5.869	5.607	MJSD	1,077	387,790	05/12/2005	03/30/2025
23311V-AC-1	DCP MIDSTREAM OPERATING DCP MIDSTREAM OPERATING LP			1	2FE	3,478,265	100.0610	3,502,120	3,500,000	3,478,654	0	389	0	0	2.500	2.633	JD	8,264	0	11/19/2012	12/01/2017
233835-AW-7	DAIMLERCHRYSLER NA HLDG				1FE	5,200,050	104.9740	5,248,700	5,000,000	5,026,705	0	(29,145)	0	0	6.500	5.860	MN	41,528	325,000	12/13/2005	11/15/2013
233851-AF-1	DAIMLER FINANCE NORTH AMERICA				1FE	5,942,100	108.2750	6,496,500	6,000,000	5,948,412	0	4,884	0	0	3.875	3.993	MS	68,458	233,146	09/07/2011	09/15/2021
233851-AH-7	DAIMLER FINANCE NORTH AMERICA				1FE	2,980,500	104.1620	3,124,860	3,000,000	2,985,321	0	3,724	0	0	2.625	2.765	MS	23,188	78,969	09/08/2011	09/15/2016
23386#-AF-9	DAIRY FARMERS OF AMERICA				2	16,000,000	100.0000	16,000,000	16,000,000	16,000,000	0	0	0	0	4.910	4.910	MS	218,222	801,600	01/26/2005	03/21/2013
237194-AE-5	DARDEN RESTAURANTS INC MTN				2FE	17,742,866	110.2200	20,252,925	18,375,000	17,808,573	0	10,881	0	0	6.000	6.255	FA	416,500	1,102,500	11/16/2005	08/15/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
239753-DJ-2	TARGET CORP				1FE	1,086,710	127.7190	1,277,190	1,000,000	1,068,073	0	(2,725)	0	0	6.750	6.053	JJ	33,750	67,500	07/07/2004	01/01/2028
244199-AW-5	DEERE & CO				1FE	15,475,716	130.8960	20,550,672	15,700,000	15,527,998	0	5,975	0	0	6.550	6.663	AO	257,088	1,028,350	02/01/2001	10/01/2028
244199-BA-2	DEERE & CO				1FE	24,618,475	143.7340	33,619,349	23,390,000	24,392,052	0	(28,909)	0	0	7.125	6.708	MS	546,254	1,666,538	09/04/2002	03/03/2031
244217-BK-0	JOHN DEERE CAPITAL CORPORATION				1FE	3,214,485	100.1470	3,004,410	3,000,000	3,002,739	0	(71,444)	0	0	5.100	2.668	JJ	70,550	153,000	12/15/2009	01/15/2013
24422E-QF-9	JOHN DEERE CAPITAL CORP MTN				1FE	19,821,400	117.8230	23,564,577	20,000,000	19,910,285	0	18,088	0	0	5.500	5.619	AO	238,333	1,100,000	08/06/2007	04/13/2017
24422E-QR-3	JOHN DEERE CAPITAL CORP MTN				1FE	7,975,520	119.2920	9,543,386	8,000,000	7,985,539	0	2,328	0	0	5.350	5.390	AO	104,622	428,000	03/31/2008	04/03/2018
247138-AB-2	DELOITTE & TOUCHE LLP				1	12,867,480	102.9070	12,348,840	12,000,000	12,207,967	0	(226,317)	0	0	6.370	4.348	MN	87,057	764,400	12/15/2009	11/20/2013
24713E-AF-4	DELPHI CORP DELPHI CORP			1	3FE	2,022,507	111.0000	2,220,000	2,000,000	2,020,825	0	(1,682)	0	0	6.125	5.926	MN	15,653	122,500	05/11/2012	05/15/2021
247158-AF-1	DELOITTE LLP CORP BND				1	15,000,000	105.0000	15,750,000	15,000,000	15,000,000	0	0	0	0	6.390	6.390	MS	276,900	958,500	09/17/2009	09/17/2021
250847-DU-1	DETROIT EDISON COMPANY				1FE	10,557,400	132.3320	13,233,200	10,000,000	10,482,973	0	(12,601)	0	0	6.350	5.932	AO	134,056	635,000	11/22/2005	10/15/2032
250847-EF-3	DTE ENERGY CO			1	1FE	29,879,400	108.9820	32,694,557	30,000,000	29,904,999	0	10,522	0	0	3.450	3.497	AO	258,750	1,035,000	08/12/2010	10/01/2020
251591-AU-7	DEVELOPERS DIVERSIFIED REALTY DEVELOPERS DIVERSIFIED REALTY				2FE	4,228,360	120.6350	4,879,669	4,045,000	4,192,959	0	(29,336)	0	0	7.500	6.500	AO	75,844	303,375	10/11/2011	04/01/2017
251799-AA-0	DEVON ENERGY CORPORATION				2FE	8,128,500	146.5550	10,991,595	7,500,000	8,034,550	0	(12,466)	0	0	7.950	7.258	AO	125,875	596,250	07/02/2002	04/15/2032
25179S-AD-2	DEVON FINANCING CORP ULC				2FE	47,950,926	144.9160	63,531,135	43,840,000	47,294,094	0	(86,556)	0	0	7.875	7.107	MS	872,690	3,452,400	08/08/2002	09/30/2031
25389J-AJ-5	DIGITAL RLTY DIGITAL REALTY TRUST LP				2FE	1,995,500	112.0270	2,240,545	2,000,000	1,996,176	0	365	0	0	5.250	5.279	MS	30,917	105,000	03/01/2011	03/15/2021
25459H-AT-2	DIRECTV HOLDINGS LLC				2FE	4,992,004	112.1120	5,605,596	5,000,000	4,994,095	0	661	0	0	5.200	5.220	MS	76,556	260,000	06/02/2010	03/15/2020
25459H-BA-2	DIRECTV HOLDINGS LLCDIRECTV F				2FE	995,590	110.9680	1,109,679	1,000,000	996,225	0	366	0	0	5.000	5.057	MS	16,667	50,000	03/07/2011	03/01/2021
25459H-BF-1	DIRECTV HOLDINGS DIRECTV HOLDINGS				2FE	9,995,874	103.1590	10,315,940	10,000,000	9,996,548	0	674	0	0	3.800	3.804	MS	111,889	197,389	05/09/2012	03/15/2022
254687-AH-9	WALT DISNEY COMPANY			1	1FE	9,538,810	127.1140	11,440,260	9,000,000	9,450,049	0	(11,095)	0	0	7.550	7.067	JJ	313,325	679,500	09/06/2001	07/15/2093
25468P-BW-5	WALT DISNEY COMPANY				1FE	5,514,900	145.4230	7,271,159	5,000,000	5,447,287	0	(11,951)	0	0	7.000	6.196	MS	116,667	350,000	03/30/2006	03/01/2032
25468P-CA-2	WALT DISNEY COMPANY MTN B				1FE	7,479,300	108.4080	8,130,587	7,500,000	7,496,581	0	2,161	0	0	6.200	6.233	JD	14,208	465,000	06/13/2002	06/20/2014
25468P-CP-9	WALT DISNEY COMPANY				1FE	12,432,964	112.2990	13,739,836	12,235,000	12,429,383	0	(3,499)	0	0	4.375	4.277	FA	200,730	526,360	11/14/2011	08/16/2041
25468P-CR-5	WALT DISNEY COMPANY THE WALT DISNEY CO				1FE	24,707,250	106.4630	26,615,822	25,000,000	24,712,664	0	5,012	0	0	4.125	4.194	JD	85,938	1,028,385	11/29/2011	12/01/2041
25468P-CT-1	WALT DISNEY COMPANY WALT DISNEY COMPANY (THE)				1FE	29,790,000	101.2460	30,373,764	30,000,000	29,806,386	0	16,386	0	0	2.550	2.630	FA	289,000	384,625	02/09/2012	02/15/2022
25470D-AB-5	DISCOVERY COMMUNICATIONS INC				2FE	3,026,730	106.5480	3,196,435	3,000,000	3,013,563	0	(5,296)	0	0	3.700	3.503	JD	9,250	111,000	06/08/2010	06/01/2015
25470D-AE-9	DISCOVERY COMMUNICATIONS LLC				2FE	5,962,620	112.2090	6,732,518	6,000,000	5,967,314	0	3,123	0	0	4.375	4.453	JD	11,667	262,500	06/13/2011	06/15/2021
25470D-AG-4	DISCOVERY COMMUNICATIONS LLC DISCOVERY COMMUNICATIONS LLC				2FE	1,726,567	106.8390	1,858,990	1,740,000	1,726,686	0	118	0	0	4.950	5.000	MN	11,006	42,587	05/10/2012	05/15/2042
25470X-AB-1	ECHOSTAR DBS CORP DISH DBS CORP				3FE	1,000,000	118.5000	1,185,000	1,000,000	1,000,000	0	0	0	0	7.875	7.875	MS	26,250	78,750	02/16/2010	09/01/2019
256677-AA-3	DOLLAR GENERAL CORP DOLLAR GENERAL CORP				3FE	3,000,000	105.0000	3,150,000	3,000,000	3,000,000	0	0	0	0	4.125	4.125	JJ	58,094	0	06/27/2012	07/15/2017
260003-AF-5	DOVER CORP				1FE	15,344,817	120.8260	18,305,106	15,150,000	15,370,938	0	(5,897)	0	0	5.375	5.251	AO	171,910	814,313	01/26/2012	10/15/2035
260003-AK-4	DOVER CORP			1	1FE	7,890,720	126.4180	10,113,467	8,000,000	7,893,717	0	1,567	0	0	5.375	5.468	MS	143,333	430,000	02/16/2011	03/01/2041
260543-BJ-1	DOW CHEMICAL				2FE	4,503,363	133.0150	5,199,537	3,909,000	4,414,224	0	(16,805)	0	0	7.375	6.133	MN	48,048	288,289	10/25/2006	11/01/2029
26138E-AP-4	DR PEPPER SNAPPLE GROUP INC			1	2FE	3,988,800	104.2390	4,169,544	4,000,000	3,989,894	0	970	0	0	3.200	3.233	MN	16,356	128,000	11/07/2011	11/15/2021
26138E-AR-0	DR PEPPER SNAPPLE GROUP INC DR PEPPER SNAPPLE GROUP INC			1	2FE	2,988,810	100.0260	3,000,780	3,000,000	2,988,922	0	112	0	0	2.700	2.743	MN	9,225	0	11/13/2012	11/15/2022
263534-BG-3	EI DU PONT DE NEMOURS & CO				1FE	22,691,141	134.1940	27,940,571	20,821,000	22,263,333	0	(58,806)	0	0	6.500	5.803	JJ	624,052	1,353,365	04/15/2004	01/15/2028
263534-BR-9	EI DU PONT DE NEMOURS & CO				1FE	14,481,708	127.2850	19,220,001	15,100,000	14,536,297	0	10,532	0	0	5.600	5.893	JD	37,582	845,600	05/02/2007	12/15/2036
263534-BT-5	EI DU PONT DE NEMOURS & CO SENIOR CORP BND				1FE	19,991,600	123.6120	24,722,446	20,000,000	19,994,367	0	835	0	0	6.000	6.006	JJ	553,333	1,200,000	07/23/2008	07/15/2018
264399-ED-4	DUKE ENERGY CORP				1FE	24,959,750	128.8170	32,204,174	25,000,000	24,966,656	0	817	0	0	6.450	6.462	AO	340,417	1,612,500	10/04/2002	10/15/2032
26441Y-AM-9	DUKE REALTY CORP				2FE	14,943,750	114.6280	17,194,154	15,000,000	14,973,513	0	5,512	0	0	5.950	5.999	FA	337,167	892,500	08/17/2006	02/15/2017
26441Y-AU-1	DUKE REALTY LP				2FE	6,017,380	119.5000	7,170,009	6,000,000	6,013,441	0	(1,444)	0	0	6.750	6.710	MS	119,250	405,000	03/25/2010	03/15/2020
26441Y-AV-9	DUKE REALTY LP DUKE REALTY LP			1	2FE	4,606,625	105.2520	4,841,585	4,600,000	4,606,380	0	(245)	0	0	4.375	4.357	JD	8,944	102,861	06/19/2012	06/15/2022
26441Y-AW-7	DUKE REALTY LP DUKE REALTY LP			1	2FE	2,987,520	101.4160	3,042,483	3,000,000	2,987,810	0	290	0	0	3.875	3.925	AO	32,938	0	09/14/2012	10/15/2022
26442C-AB-0	DUKE ENERGY CAROLINAS LLC CORP BND				1FE	4,788,572	128.1490	4,869,672	3,800,000	4,768,904	0	(19,667)	0	0	6.000	4.323	JJ	105,133	114,000	01/26/2012	01/15/2038
26442C-AC-8	DUKE ENERGY CAROLINAS				1FE	4,983,000	118.5790	5,928,954	5,000,000	4,990,370	0	1,628	0	0	5.250	5.294	JJ	121,042	262,500	01/07/2008	01/15/2018
26483E-AF-7	DUN & BRADSTREET CORPORATION DUN & BRADSTREET CORP				2FE	6,999,370	101.0580	7,074,057	7,000,000	6,999,378	0	8	0	0	3.250	3.252	JD	17,694	0	11/28/2012	12/01/2017
26483E-AG-5	DUN & BRADSTREET CORPORATION DUN & BRADSTREET CORP				2FE	6,238,701	101.8360	6,415,670	6,300,000	6,239,091	0	390	0	0	4.375	4.497	JD	21,438	0	11/28/2012	12/01/2022
266228-C@-2	DUQUESNE LIGHT CO DUQUESNE LIGHT COMPANY				2	5,000,000	102.6440	5,132,200	5,000,000	5,000,000	0	0	0	0	4.760	4.760	FA	99,167	119,000	02/01/2012	02/03/2042
266233-AD-7	DUQUESNE LIGHT HOLDINGS INC				3FE	5,189,132	118.6880	6,171,776	5,200,000	5,190,391	0	798	0	0	5.900	5.927	JD	25,567	306,800	05/25/2011	12/01/2021
26875P-AD-3	EOG RESOURCES INC				1FE	5,464,800	122.6250	6,131,231	5,000,000	5,332,468	0	(43,954)	0	0	5.625	4.423	JD	23,438	281,250	10/30/2009	06/01/2019
26875P-AG-6	EOG RESOURCES INC				1FE	18,240,720	113.2310	19,249,246	17,000,000	18,108,930	0	(119,039)	0	0	4.100	3.175	FA	290,417	697,000	11/18/2011	02/01/2021
26875P-AK-7	EOG RESOURCES INC EOG RESOURCES INC			1	1FE	4,969,050	100.4260	5,021,322	5,000,000	4,969,854	0	804	0	0	2.625	2.693	MS	40,469	0	09/05/2012	03/15/2023
26882P-BB-7	ERAC USA FINANCE COMPANY 144A				2FE	4,937,500	120.0500	6,002,500	5,000,000	4,959,853	0	6,942	0	0	6.375	6.573	AO	67,292	348,750	08/11/2009	10/15/2017

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
26884A-AX-1	ERP OPERATING LP				2FE	9,800,000	116.7630	11,676,305	10,000,000	9,893,887	0	20,319	0	0	5.750	6.026	JJ	265,139	575,000	11/14/2007	06/15/2017
26884L-AB-5	EQUITABLE RESOURCES, INC. EQT CORP				2FE	9,908,500	106.5000	10,650,009	10,000,000	9,917,001	0	7,481	0	0	4.875	4.992	MN	62,292	498,333	11/02/2011	11/15/2021
26884T-AA-0	ERAC USA FIN CO				2FE	13,416,705	115.4740	15,588,990	13,500,000	13,432,195	0	6,917	0	0	5.250	5.330	AO	177,188	796,500	06/24/2010	10/01/2020
26884T-AH-5	ERAC USA FIN CO ERAC USA FINANCE LLC				2FE	4,984,400	100.4380	5,021,900	5,000,000	4,984,684	0	284	0	0	3.300	3.337	AO	34,833	0	10/10/2012	10/15/2022
27556*-AA-9	EAST TENNESSEE NATURAL GAS CO EAST TENNESSEE NATURAL GAS CO				2Z	10,000,000	88.6940	8,869,400	10,000,000	10,000,000	0	0	0	0	3.100	3.100	JD	21,528	0	12/06/2012	12/06/2024
277432-AH-3	EASTMAN CHEMICAL				2FE	4,994,900	116.9940	5,849,711	5,000,000	4,996,325	0	430	0	0	5.500	5.513	MN	35,139	275,000	10/28/2009	11/15/2019
277432-AK-6	EASTMAN CHEMICAL				2FE	2,998,140	110.9670	3,329,021	3,000,000	2,998,597	0	142	0	0	4.500	4.507	JJ	62,250	135,000	12/01/2010	01/15/2021
277432-AL-4	EASTMAN CHEMICAL EASTMAN CHEMICAL CO			1	2FE	2,305,245	108.1390	2,508,821	2,320,000	2,305,660	0	415	0	0	4.800	4.839	MS	63,723	0	05/30/2012	09/01/2042
278058-DB-5	EATON CORPORATION				2FE	10,496,660	122.8660	13,515,260	11,000,000	10,523,180	0	7,785	0	0	5.800	6.140	MS	187,856	638,000	07/13/2010	03/15/2037
27876G-AY-4	ECHOSTAR DBS CORP				3FE	12,735,000	107.5000	13,975,000	13,000,000	12,899,571	0	51,590	0	0	6.625	7.101	AO	215,313	861,250	07/01/2010	10/01/2014
27876G-BF-4	ECHOSTAR DBS CORP				3FE	7,057,500	104.0000	7,280,000	7,000,000	7,012,137	0	(15,402)	0	0	7.000	6.757	AO	122,500	490,000	11/13/2009	10/01/2013
278865-AL-4	ECOLAB INC. ECOLAB INC.				2FE	999,360	111.8670	1,118,674	1,000,000	999,416	0	52	0	0	4.350	4.358	JD	2,779	43,500	12/05/2011	12/08/2021
278865-AM-2	ECOLAB INC. ECOLAB INC.				2FE	4,948,550	119.8210	5,991,073	5,000,000	4,949,290	0	695	0	0	5.500	5.571	JD	17,569	275,000	12/05/2011	12/08/2041
28336L-BQ-1	EL PASO CORPORATION SENIOR CORP BND				3FE	5,359,375	114.2340	6,140,078	5,375,000	5,364,435	0	1,944	0	0	7.000	7.052	JD	16,722	376,250	05/26/2010	06/15/2017
291011-AY-0	EMERSON ELECTRIC CO SENIOR CORP BND				1FE	10,631,188	117.1450	12,417,408	10,600,000	10,621,278	0	(2,604)	0	0	4.875	4.840	AO	109,092	516,750	02/10/2009	10/15/2019
291011-BC-7	EMERSON ELECTRIC CO				1FE	4,078,600	114.3770	4,575,061	4,000,000	4,065,323	0	(6,939)	0	0	4.250	4.006	MN	21,722	170,000	01/05/2011	11/15/2020
291011-BD-5	EMERSON ELECTRIC CO				1FE	14,406,988	122.8000	17,864,898	14,548,000	14,413,348	0	2,127	0	0	5.250	5.314	MN	97,593	763,770	05/24/2010	11/15/2039
291641-BD-9	EMPIRE DISTRICT ELEC CO				2FE	1,995,720	110.0100	2,200,200	2,000,000	1,996,654	0	370	0	0	4.650	4.677	JD	7,750	93,000	05/24/2010	06/01/2020
29250R-AS-5	ENBRIDGE ENERGY PARTNERS LP				2FE	4,997,950	113.1390	5,656,957	5,000,000	4,998,524	0	165	0	0	5.200	5.205	MS	76,556	260,000	02/25/2010	03/15/2020
29250R-AT-3	ENBRIDGE ENERGY PARTNERS LP			1	2FE	13,886,140	108.5360	15,195,055	14,000,000	13,888,777	0	1,659	0	0	5.500	5.556	MS	226,722	770,000	09/06/2011	09/15/2040
29250R-AU-0	ENBRIDGE ENERGY PARTNERS LP			1	2FE	3,991,920	106.6160	4,264,627	4,000,000	3,992,789	0	674	0	0	4.200	4.225	MS	49,467	168,000	09/06/2011	09/15/2021
29265N-AS-7	ENERGEN CORP			1	2FE	4,999,400	104.4500	5,222,522	5,000,000	4,999,658	0	103	0	0	4.625	4.626	MS	77,083	247,951	08/02/2011	09/01/2021
29266R-AC-2	ENERGIZER HLDGS INC ENERGIZER HOLDINGS INC				2FE	12,094,240	105.8610	12,703,318	12,000,000	12,092,487	0	(1,753)	0	0	4.700	4.595	MN	57,967	282,000	09/06/2012	05/24/2022
29357#-AA-2	ENSIGN US FINANCIAL LP ENSIGN US FINANCIAL (DELAWARE)				2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	3.430	3.431	MN	14,768	132,913	02/22/2012	02/22/2017
29357#-AB-0	ENSIGN US FINANCIAL LP ENSIGN US FINANCIAL (DELAWARE)				2	6,000,000	100.0000	6,000,000	6,000,000	6,000,000	0	0	0	0	3.970	3.971	MN	20,512	184,605	02/22/2012	02/22/2019
29357#-AC-8	ENSIGN US FINANCIAL LP ENSIGN US FINANCIAL (DELAWARE)				2	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	4.540	4.541	MN	11,728	105,555	02/22/2012	02/22/2022
29364L-AL-6	GULF STATES UTILITIES				2FE	6,971,050	100.2800	7,019,600	7,000,000	6,973,302	0	630	0	0	6.200	6.233	JJ	217,000	434,000	07/28/2010	07/01/2033
29364W-AF-5	ENTERGY LA INC				1FE	4,006,800	99.8600	3,994,400	4,000,000	4,000,000	0	0	0	0	6.300	5.990	MS	84,000	252,000	01/26/2010	09/01/2035
29364W-AJ-7	ENTERGY LOUS LN1 CORP BND				1FE	4,996,550	121.5000	6,074,995	5,000,000	4,997,913	0	297	0	0	6.500	6.509	MS	108,333	325,000	08/11/2008	09/01/2018
29364W-AK-4	ENTERGY LOUS				1FE	3,461,000	118.3070	4,067,403	3,438,000	3,458,011	0	(1,189)	0	0	5.400	5.333	MN	30,942	185,652	03/29/2010	11/01/2024
29365P-AN-2	ENTERGY GULF ST				2FE	4,979,205	117.1710	5,858,558	5,000,000	4,986,808	0	2,043	0	0	6.000	6.059	MN	50,000	300,000	03/12/2009	05/01/2018
29365P-AP-7	ENTERGY GLF ST LA				2FE	13,488,177	118.4280	15,910,844	13,435,000	13,481,139	0	(2,759)	0	0	5.590	5.550	AO	187,754	751,017	03/30/2010	10/01/2024
29379V-AT-0	ENTERPRISE PROD OPER LLC				2FE	4,965,850	120.3260	6,016,321	5,000,000	4,966,937	0	446	0	0	5.950	5.999	FA	123,958	297,500	01/04/2011	02/01/2041
294429-AC-9	EQUIFAX INC				2FE	14,439,000	118.5960	17,789,400	15,000,000	14,572,959	0	14,620	0	0	6.900	7.208	JJ	517,500	1,035,000	05/14/1999	07/01/2028
294429-AH-8	EQUIFAX INC				2FE	4,989,300	104.5780	5,228,901	5,000,000	4,995,735	0	2,089	0	0	4.450	4.497	JD	18,542	222,500	11/04/2009	12/01/2014
294429-AJ-4	EQUIFAX INC EQUIFAX INC			1	2FE	9,995,390	100.0250	10,002,478	10,000,000	9,995,405	0	15	0	0	3.300	3.305	JD	12,833	0	12/10/2012	12/15/2022
29444G-AJ-6	AXA FINANCIAL INC				1FE	18,127,964	119.0570	21,269,604	17,865,000	18,071,643	0	(7,532)	0	0	7.000	6.876	AO	312,638	1,250,550	05/31/2002	04/01/2028
29717P-A#-4	ESSEX PROPERTY TRUST INC				2FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	4.920	4.920	JD	683	246,000	06/30/2011	12/30/2019
29717P-A@-6	ESSEX PROPERTY TRUST INC				2FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	4.500	4.500	MS	56,875	168,750	06/30/2011	09/30/2017
29717P-AC-1	ESSEX PORTFOLIO LP ESSEX PORTFOLIO LP			1	2FE	5,939,400	100.6290	6,037,712	6,000,000	5,941,308	0	1,908	0	0	3.625	3.747	FA	82,167	0	08/08/2012	08/15/2022
29736R-AA-8	ESTEE LAUDER				1FE	30,640,010	128.2790	39,766,490	31,000,000	30,696,148	0	7,370	0	0	5.750	5.832	AO	376,306	1,782,500	12/24/2003	10/15/2033
29736R-AB-6	ESTEE LAUDER				1FE	9,984,500	117.6950	11,769,495	10,000,000	9,992,355	0	1,508	0	0	5.550	5.570	MN	70,917	555,000	04/26/2007	05/15/2017
29736R-AC-4	ESTEE LAUDER COMPANIES INC				1FE	4,335,113	129.5330	4,533,664	3,500,000	4,318,188	0	(16,924)	0	0	6.000	4.423	MN	26,833	210,000	01/26/2012	05/15/2037
297425-AH-3	ESTERLINE TECHS CORP			1	3FE	6,696,375	110.7500	7,370,413	6,655,000	6,689,643	0	(4,981)	0	0	7.000	6.885	FA	194,104	465,850	08/10/2011	08/01/2020
30161M-AK-9	EXELON GENERATION CO LLC EXELON GENERATION CO LLC			1	2FE	3,499,160	104.5220	3,658,282	3,500,000	3,499,185	0	25	0	0	4.250	4.253	JD	6,611	73,135	06/13/2012	06/15/2022
30162A-AC-2	EXELIS INC EXELIS INC				2FE	3,991,176	108.6710	4,346,854	4,000,000	3,991,865	0	688	0	0	5.550	5.580	AO	55,500	111,000	07/20/2012	10/01/2021
30162A-AF-5	EXELIS INC EXELIS INC				2FE	2,995,536	105.4290	3,162,862	3,000,000	2,996,144	0	609	0	0	4.250	4.288	AO	31,875	63,750	07/13/2012	10/01/2016
302182-AD-2	EXPRESS SCRIPTS INC SENIOR CORP BND				2FE	9,957,400	107.6390	10,763,884	10,000,000	9,986,316	0	8,726	0	0	6.250	6.350	JD	27,778	625,000	06/04/2009	06/15/2014
302491-AR-6	FMC CORP			1	2FE	6,970,250	105.5980	7,391,889	7,000,000	6,973,580	0	3,265	0	0	3.950	4.000	FA	115,208	191,246	11/17/2011	02/01/2022
30249U-AB-7	FMC TECHNOLOGIES INC FMC TECHNOLOGIES INC			1	2FE	10,067,600	101.6470	10,164,666	10,000,000	10,066,039	0	(1,561)	0	0	3.450	3.368	AO	95,833	0	09/20/2012	10/01/2022
302508-AM-8	FMR CORP 144A				1FE	1,020,207	122.5700	1,146,030	935,000	978,207	0	(5,221)	0	0	7.490	6.599	JD	3,113	70,032	02/05/2002	06/15/2019
302508-AQ-9	FMR LLC 144A				1FE	10,227,032	132.2670	11,639,496	8,800,000	9,946,723	0	(39,745)	0	0	7.570	6.280	JD	29,607	666,160	10/29/2004	06/15/2029
30251B-AC-2	FMR LLC FMR LLC 144A				1FE	9,942,800	124.6310	12,463,100	10,000,000	9,943,898	0	693	0	0	6.500	6.544	JD	30,694	650,000	06/30/2010	12/14/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
302567-AA-0	FPL ENERGY WIND			2	3FE	5,609,800	98.0000	5,497,604	5,609,800	5,609,800	0	0	0	0	6.639	6.533	JUN	197,597	372,435	06/27/2003	06/20/2023
30256Y-AA-1	FPL ENERGY MARCUS HOOK LP CORP BND 144A			2	3FE	23,474,286	100.0000	23,474,286	23,474,286	23,474,286	0	0	0	0	7.590	7.591	JJ	846,307	1,781,698	07/01/2008	07/10/2018
30257G-AA-9	FPL ENERGY LLC 144A			2	3FE	2,312,997	97.0000	2,504,249	2,581,700	2,349,671	0	6,642	0	0	5.608	8.008	MS	44,641	144,782	08/26/2009	03/10/2024
313309-AP-1	FEDEX CORP				2FE	12,403,730	154.3620	19,295,250	12,500,000	12,404,767	0	(28)	0	0	7.600	7.658	JJ	475,000	950,000	12/13/2005	07/01/2097
313747-AS-6	FEDERAL RLTY INVEST TR FEDERAL REALTY INVESTMENT TRUS			1	2FE	6,912,010	100.4300	7,030,124	7,000,000	6,915,428	0	3,418	0	0	3.000	3.147	FA	94,500	0	07/16/2012	08/01/2022
31428X-AS-5	FEDEX CORP FEDEX CORP				2FE	9,013,535	99.3950	8,945,510	9,000,000	9,013,769	0	234	0	0	2.625	2.607	FA	101,063	0	11/08/2012	08/01/2022
31428X-AT-3	FEDEX CORP FEDEX CORP				2FE	1,159,176	97.3920	1,129,745	1,160,000	1,159,187	0	10	0	0	3.875	3.879	FA	19,229	0	07/24/2012	08/01/2042
316773-CF-5	FIFTH THIRD BANCORP				2FE	6,636,500	112.4250	7,307,646	6,500,000	6,595,185	0	(20,762)	0	0	5.450	5.045	JJ	163,349	354,250	12/10/2010	01/15/2017
316773-CL-2	FIFTH THIRD BANCORP FIFTH THIRD BANCORP				2FE	6,951,420	104.8390	7,338,740	7,000,000	6,954,831	0	3,411	0	0	3.500	3.583	MS	72,139	127,944	03/02/2012	03/15/2022
33613#-AB-2	FIRST QUALITY COMPANIES			2	2	4,400,000	100.0000	4,400,000	4,400,000	4,408,032	0	(3,795)	0	0	6.600	6.406	JD	1,613	290,400	04/21/2004	06/29/2014
337358-BA-2	WACHOVIA CORPORATION				1FE	10,688,850	133.7440	12,036,975	9,000,000	10,453,692	0	(29,912)	0	0	7.500	6.158	AO	142,500	675,000	09/13/2002	04/15/2035
33738M-AB-7	FIRST UNION NATL BANK BKNT				1FE	9,008,065	113.4340	9,919,803	8,745,000	8,947,036	0	(7,891)	0	0	6.500	6.261	JD	47,369	568,425	11/08/2002	12/01/2028
33766J-AB-9	FIRSTENERGY SOLN				2FE	4,997,963	107.6240	5,381,194	5,000,000	4,999,259	0	324	0	0	4.800	4.807	FA	90,667	240,000	12/16/2009	02/15/2015
33738-AL-2	FISERV INC FISERV INC				2FE	3,986,440	109.4860	4,379,427	4,000,000	3,988,150	0	1,114	0	0	4.750	4.793	JD	8,444	190,000	06/06/2011	06/15/2021
338915-AH-4	FLEETBOSTON FINL CORP				2FE	46,706,257	113.6740	53,341,525	46,925,000	46,763,366	0	5,779	0	0	6.875	6.912	JJ	1,487,588	3,226,094	02/08/2002	01/15/2028
340711-AQ-3	FL GAS TSMN CO CORP BND 144A				2FE	4,991,000	129.9300	6,496,500	5,000,000	4,993,614	0	746	0	0	7.900	7.926	MN	50,472	395,000	04/29/2009	05/15/2019
341081-EN-3	FLORIDA POWER AND LIGHT CO				1FE	3,037,274	100.3490	3,010,470	3,000,000	3,001,052	0	(12,347)	0	0	4.850	4.426	FA	60,625	145,500	12/15/2009	02/01/2013
341081-EP-8	FLORIDA POWER AND LIGHT CO				1FE	1,995,380	129.8700	2,597,400	2,000,000	1,996,016	0	102	0	0	5.850	5.867	FA	48,750	117,000	12/10/2002	02/01/2033
341081-ER-4	FLORIDA POWER AND LIGHT CO				1FE	11,872,920	130.2140	15,625,631	12,000,000	11,892,042	0	2,567	0	0	5.950	6.027	AO	178,500	714,000	10/09/2003	10/01/2033
341081-ES-2	FLORIDA POWER AND LIGHT CO				1FE	12,059,220	126.1890	15,142,680	12,000,000	12,052,374	0	(1,178)	0	0	5.650	5.615	FA	282,500	678,000	10/25/2005	02/01/2035
341081-EV-5	FLORIDA POWER AND LIGHT CO				1FE	10,018,400	127.0490	12,704,878	10,000,000	10,017,011	0	(327)	0	0	5.650	5.637	FA	235,417	565,000	01/25/2006	02/01/2037
341081-EX-1	FLORIDA POWER AND LIGHT CO WI				1FE	10,067,000	134.2310	13,423,059	10,000,000	10,061,591	0	(1,157)	0	0	6.200	6.150	JD	51,667	620,000	12/28/2006	06/01/2036
341099-CD-9	FLORIDA POWER CORP				1FE	1,954,500	112.4560	2,249,123	2,000,000	1,984,135	0	4,904	0	0	5.100	5.398	JD	8,500	102,000	12/13/2005	12/01/2015
341099-CG-2	FLORIDA POWER CORP A				1FE	9,926,975	119.8840	11,897,261	9,924,000	9,925,653	0	(299)	0	0	5.800	5.796	MS	169,480	575,592	09/20/2007	09/15/2017
341099-CL-1	FLORIDA POWER CORP CORP BND				1FE	9,957,800	132.7420	13,274,165	10,000,000	9,960,198	0	609	0	0	6.400	6.432	JD	28,444	640,000	06/11/2008	06/15/2038
343412-AB-8	FLUOR CORP				1FE	4,955,950	106.5870	5,329,365	5,000,000	4,960,877	0	3,802	0	0	3.375	3.480	MS	49,688	169,688	09/08/2011	09/15/2021
343498-AA-9	FLOWERS FOODS INC FLOWERS FOODS INC			1	2FE	2,992,800	102.4520	3,073,568	3,000,000	2,993,230	0	430	0	0	4.375	4.405	AO	32,813	64,896	03/29/2012	04/01/2022
34354P-AC-9	FLOWSERVE CORPORATION FLOWSERVE CORPORATION				2FE	6,394,391	100.4240	6,434,146	6,407,000	6,394,888	0	497	0	0	3.500	3.523	MS	68,519	0	12/19/2012	09/15/2022
349631-AN-1	FORTUNE BRANDS INC				2FE	9,846,550	118.3670	11,836,746	10,000,000	9,862,633	0	2,720	0	0	5.875	5.986	JJ	270,903	587,500	01/06/2006	01/15/2036
354613-AG-6	FRANKLIN RESOURCES INC				1FE	4,994,450	113.4040	5,670,213	5,000,000	4,995,666	0	482	0	0	4.625	4.639	MN	26,337	231,250	05/17/2010	05/20/2020
35802X-AF-0	FRESENIUS MEDICAL CARE US FINA FRESENIUS MEDICAL CARE US FINA				3FE	3,647,938	108.5000	3,960,250	3,650,000	3,648,198	0	260	0	0	5.875	5.882	JJ	89,945	110,197	05/23/2012	01/31/2022
35803Q-AA-5	FRESENIUS MEDICAL CARE US FINA SERIES 144A				3FE	2,555,381	107.0000	2,744,550	2,565,000	2,556,136	0	755	0	0	5.750	5.804	FA	55,718	73,744	05/23/2012	02/15/2021
35906A-AB-4	FRONTIER COMMUNICATIONS CORP				3FE	3,249,188	115.0000	3,708,750	3,225,000	3,243,066	0	(2,397)	0	0	8.125	8.001	AO	65,508	262,031	12/11/2009	10/01/2018
35906A-AH-1	FRONTIER COMMUNICATIONS CORP				3FE	2,500,000	115.0000	2,875,000	2,500,000	2,500,000	0	0	0	0	8.500	8.500	AO	44,861	212,500	08/20/2010	04/15/2020
35914P-AK-1	FRONTIER OIL CORP			1	3FE	3,829,925	107.5000	4,052,750	3,770,000	3,811,603	0	(9,202)	0	0	6.875	6.547	MN	33,118	259,188	12/17/2010	11/15/2018
359694-D#-0	HB FULLER CO				2	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	5.610	5.610	JD	4,675	114,700	11/19/2009	12/16/2019
359694-E*-3	HB FULLER CO				2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	5.610	5.610	FA	98,954	286,750	02/24/2010	02/24/2020
361268-B*-5	G&K SERV INC			1	2	5,000,000	93.9020	4,695,100	5,000,000	5,000,000	0	0	0	0	0.911	4.090	MJSD	127	52,530	06/30/2005	06/15/2015
361448-AN-3	GATX CORP GATX CORP				2FE	4,952,500	103.6450	5,182,269	5,000,000	4,954,620	0	2,120	0	0	4.750	4.871	JD	10,556	121,389	06/05/2012	06/15/2022
362311-AG-7	GTE CALIFORNIA INC F				1FE	9,687,500	118.3880	11,838,800	10,000,000	9,764,252	0	9,285	0	0	6.750	7.013	MN	86,250	675,000	09/06/2001	05/15/2027
364725-AQ-4	GANNETT CO INC			1	3FE	782,294	110.7500	830,625	750,000	769,828	0	(5,897)	0	0	9.375	8.320	MN	8,984	70,313	10/04/2010	11/15/2017
36720#-AD-1	GAS TRANSMISSION NORTHWEST COR				1	3,600,000	105.0000	3,780,000	3,600,000	3,600,000	0	0	0	0	5.690	5.690	JD	17,070	204,840	04/05/2005	06/01/2035
368710-AC-3	GENENTEC INC				1FE	24,979,376	119.6740	30,217,709	25,250,000	25,042,823	0	3,305	0	0	5.250	5.304	JJ	611,260	1,227,188	01/26/2012	07/15/2035
369550-AR-9	GENERAL DYNAMICS CORP			1	1FE	6,988,450	111.6900	7,818,316	7,000,000	6,989,900	0	982	0	0	3.875	3.895	JJ	125,076	273,510	07/05/2011	07/15/2021
369668-AA-6	GENERAL ELECTRIC CAPITAL CORPO GENERAL ELECTRIC CAPITAL CORPO				1FE	4,994,000	108.5490	5,427,450	5,000,000	4,994,339	0	339	0	0	3.800	3.820	JD	6,861	120,333	04/25/2012	06/18/2019
370334-BH-6	GENERAL MILLS INC				2FE	9,991,400	119.9940	11,999,364	10,000,000	9,994,380	0	749	0	0	5.650	5.661	FA	213,444	565,000	01/29/2009	02/15/2019
370334-BJ-2	GENERAL MILLS INC				2FE	3,989,840	122.6930	4,907,702	4,000,000	3,990,332	0	151	0	0	5.400	5.417	JD	9,600	216,000	05/26/2010	06/15/2040
370334-BM-5	GENERAL MILLS INC GENERAL MILLS INC			1	2FE	8,963,010	104.8430	9,435,837	9,000,000	8,966,594	0	3,368	0	0	3.150	3.198	JD	12,600	296,888	11/17/2011	12/15/2021
371450-AE-0	UNITED WATERWORKS INC				2FE	15,000,000	110.0760	17,261,407	15,000,000	15,000,000	0	0	0	0	7.100	7.100	MS	355,000	1,065,000	02/04/1998	02/09/2028
373298-BR-8	GEORGIA-PACIFIC CORP				2FE	16,341,316	136.2990	24,193,028	17,750,000	16,588,986	0	30,249	0	0	7.750	8.486	MN	175,774	1,375,625	07/01/2000	11/15/2029
37331N-AB-7	GEORGIA-PACIFIC CORP				2FE	6,958,910	118.5800	8,300,600	7,000,000	6,966,025	0	3,396	0	0	5.400	5.477	MN	63,000	378,000	10/27/2010	11/01/2020
373334-GC-9	GEORGIA POWER COMPANY 07-A				1FE	9,955,900	122.2820	12,228,160	10,000,000	9,959,569	0	769	0	0	5.650	5.681	MS	188,333	565,000	03/06/2007	03/01/2037
373334-JR-3	GEORGIA POWER COMPANY				1FE	4,966,950	119.8590	5,992,950	5,000,000	4,968,157	0	496	0	0	5.400	5.445	JD	22,500	270,000	05/24/2010	06/01/2040
375558-AT-0	GILEAD SCIENCES INC GILEAD SCIENCES INC				2FE	4,991,800	106.9910	5,349,565	5,000,000	4,993,406	0	1,530	0	0	3.050	3.086	JD	12,708	147,417	12/06/2011	12/01/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
37636#-AC-4	GIVAUDAN US INC 144A				2	10,850,000	100.0000	10,850,000	10,850,000	10,850,000	0	0	0	0	4.860	4.860	MN	48,337	527,310	05/28/2003	05/28/2013
37636#-AG-5	GIVAUDAN US INC				2	8,000,000	100.0000	8,000,000	8,000,000	8,000,000	0	0	0	0	5.340	5.340	AO	89,000	427,200	04/07/2004	04/16/2014
377316-AL-8	GLATFELTER PH GLATFELTER CO			1	3FE	1,000,000	102.5000	1,025,000	1,000,000	1,000,000	0	0	0	0	5.375	5.375	AO	13,139	0	09/21/2012	10/15/2020
37734#-AJ-0	GLAZER COMPANIES			2	2FE	450,852	100.0000	500,000	500,000	491,192	0	9,743	0	0	5.460	9.819	MN	2,351	27,300	03/31/2009	05/31/2013
37734#-AK-7	GLAZER COMPANIES			2	2FE	1,416,667	100.0000	1,416,667	1,416,667	1,416,667	0	0	0	0	5.610	5.610	JD	6,623	79,475	05/07/2003	12/01/2013
377372-AB-3	GLAXOSK CAP INC				1FE	12,375,360	120.4380	15,656,981	13,000,000	12,464,513	0	12,568	0	0	5.375	5.711	AO	147,514	698,750	04/15/2004	04/15/2034
377372-AC-1	GLAXOSK CAP INC CORP BND				1FE	9,978,900	101.6780	10,167,800	10,000,000	9,998,267	0	4,548	0	0	4.850	4.898	MN	61,972	485,000	05/06/2008	05/15/2013
377372-AD-9	GLAXOSK CAP INC SENIOR CORP BND				1FE	20,863,861	121.9180	25,745,380	21,117,000	20,962,828	0	23,826	0	0	5.650	5.810	MN	152,453	1,193,111	06/30/2008	05/15/2018
38141G-ER-1	GOLDMAN SACHS GROUP INC				1FE	5,059,850	113.8040	5,690,197	5,000,000	5,027,210	0	(6,372)	0	0	5.750	5.587	AO	71,875	287,500	01/11/2007	10/01/2016
38141G-GQ-1	GOLDMAN SACHS GROUP INC				1FE	17,647,550	113.8380	19,921,624	17,500,000	17,634,299	0	(11,939)	0	0	5.250	5.138	JJ	393,021	918,750	10/25/2011	07/27/2021
38141G-GS-7	GOLDMAN SACHS GROUP INC GOLDMAN SACHS GROUP INC/THE				1FE	4,993,250	118.2220	5,911,118	5,000,000	4,993,733	0	483	0	0	5.750	5.768	JJ	125,382	143,750	01/19/2012	01/24/2022
382388-AL-0	GOODRICH CORP				1FE	2,206,660	143.4700	2,869,400	2,000,000	2,189,091	0	(3,021)	0	0	7.000	6.251	AO	29,556	140,000	12/13/2005	04/15/2038
382388-AX-4	GOODRICH CORP			1	1FE	9,983,885	109.6700	10,966,956	10,000,000	9,986,837	0	1,379	0	0	3.600	3.619	FA	150,000	360,000	10/22/2010	02/01/2021
38238Q-AL-0	GOODRICH CORP MTNA				1FE	4,964,300	132.5580	6,627,900	5,000,000	4,973,722	0	968	0	0	7.100	7.158	MN	45,361	355,000	11/18/1997	11/15/2027
386088-AF-5	GRAND METROPOLITAN INVT CORP				1FE	18,806,375	142.8990	23,221,051	16,250,000	17,836,305	0	(116,135)	0	0	8.000	6.608	MS	382,778	1,300,000	09/24/2003	09/15/2022
386088-AH-1	DIAGEO PLC GRAND METRO INV				1FE	45,063,479	149.0830	57,437,058	38,527,000	44,149,243	0	(116,649)	0	0	7.450	6.225	AO	605,944	2,870,262	03/22/2005	04/15/2035
391164-AE-0	GREAT PLAINS ENERGY INCORPORAT			1	2FE	1,998,080	109.5410	2,190,825	2,000,000	1,998,366	0	154	0	0	4.850	4.862	JD	8,083	97,000	05/16/2011	06/01/2021
39121J-AE-0	GREAT RIVER ENGY			2	1FE	20,198,520	114.8080	21,813,520	19,000,000	20,084,899	0	(59,382)	0	0	6.254	5.608	JJ	594,130	1,188,260	01/06/2011	07/01/2038
397624-AE-7	GREIF INC GREIF INC				3FE	2,837,250	111.5000	3,261,375	2,925,000	2,869,848	0	11,222	0	0	6.750	7.292	FA	82,266	197,438	11/24/2009	02/01/2017
397624-AG-2	GREIF INC GREIF INC				3FE	2,643,200	115.5000	2,956,800	2,560,000	2,623,550	0	(7,298)	0	0	7.750	7.269	FA	82,667	198,400	02/08/2010	08/01/2019
40146#-AD-9	GUARDIAN PIPELINE LLC			2	2	1,987,099	100.0000	1,987,099	1,987,099	1,987,099	0	0	0	0	7.990	8.070	MJSD	441	158,769	01/03/2002	09/30/2022
40146#-AF-4	GUARDIAN PIPELINE LLC			2	2	438,750	100.0000	438,750	438,750	438,750	0	0	0	0	7.920	7.997	MJSD	97	34,749	02/19/2002	09/30/2022
40146#-AG-2	GUARDIAN PIPELINE LLC			2	2	1,987,099	100.0000	1,987,099	1,987,099	1,987,099	0	0	0	0	8.270	8.355	MJSD	456	164,333	03/21/2002	09/30/2022
40146#-AL-1	GUARDIAN PIPELINE LLC 144A			2	2	2,490,784	100.0000	2,490,784	2,490,784	2,490,784	0	0	0	0	7.680	7.752	MJSD	531	191,292	11/01/2002	09/30/2022
402524-AD-4	GULFSOUTH PIPELINE CO LP GULF SOUTH PIPELINE CO LP			1	2FE	9,974,860	105.9520	10,595,243	10,000,000	9,976,046	0	1,186	0	0	4.000	4.031	JD	17,778	203,333	06/12/2012	06/15/2022
404119-BF-5	HCA INC			1	3FE	15,537,603	111.5000	16,334,750	14,650,000	15,256,563	0	(116,709)	0	0	8.500	7.356	AO	262,886	1,245,250	06/08/2010	04/15/2019
404119-BK-4	HCA INC			1	3FE	991,097	110.7500	1,107,500	1,000,000	992,896	0	666	0	0	7.250	7.373	MS	21,347	72,500	06/08/2010	09/15/2020
404132-AH-5	HCC INSURANCE HOLDINGS INC				1FE	2,101,000	116.6550	2,333,095	2,000,000	2,081,961	0	(9,562)	0	0	6.300	5.574	MN	16,100	126,000	12/10/2010	11/15/2019
40414L-AD-1	HCP			1	2FE	1,691,143	113.1470	1,923,495	1,700,000	1,692,525	0	719	0	0	5.375	5.443	FA	38,073	91,375	01/19/2011	02/01/2021
40426W-AQ-4	HRPT PROPERTIES TRUST			1	2FE	17,462,650	102.9930	18,023,775	17,500,000	17,494,577	0	4,554	0	0	5.750	5.779	FA	380,139	1,006,250	01/05/2004	02/15/2014
40426W-AR-2	HRPT PROPERTIES TRUST			1	2FE	12,125,758	108.0110	13,609,404	12,600,000	12,277,434	0	67,441	0	0	6.250	7.006	FA	297,500	787,500	08/26/2009	08/15/2016
41163G-AF-8	HARCOURT GENERAL INC				2FE	5,278,984	109.5390	5,318,118	4,855,000	5,179,814	0	(13,917)	0	0	7.200	6.468	FA	145,650	349,560	02/13/2004	08/01/2027
41245*-AF-6	HARDY STORAGE COMPANY LLC			2	2	22,685,654	100.0000	22,685,654	22,685,654	22,685,654	0	0	0	0	5.885	5.957	MON	111,246	1,334,946	03/01/2010	02/01/2023
413875-AL-9	HARRIS CORP				2FE	2,990,730	118.4030	3,552,097	3,000,000	2,993,418	0	801	0	0	6.375	6.417	JD	8,500	191,250	06/04/2009	06/15/2019
413875-AN-5	HARRIS CORP				2FE	6,146,727	118.4620	7,226,161	6,100,000	6,146,688	0	(554)	0	0	6.150	6.091	JD	16,673	375,150	01/26/2012	12/15/2040
416515-AR-5	HARTFORD FINANCIAL SERVICES GR				2FE	9,904,200	111.8660	11,186,598	10,000,000	9,957,598	0	9,807	0	0	5.500	5.626	AO	116,111	550,000	10/25/2006	10/15/2016
416515-AS-3	HARTFORD FINANCIAL SERVICES GR				2FE	3,879,900	115.0080	4,887,842	4,250,000	3,886,169	0	6,269	0	0	5.950	6.673	AO	53,385	252,875	01/26/2012	10/15/2036
416515-AV-6	HARTFORD FINANCIAL SERVICES GR SENIOR CORP BND				2FE	6,991,460	117.0770	8,195,380	7,000,000	6,995,434	0	611	0	0	6.000	6.013	JJ	193,667	420,000	05/07/2008	01/15/2019
416592-AE-3	HARTFORD LIFE				2FE	12,122,900	126.1180	12,611,800	10,000,000	11,761,650	0	(53,784)	0	0	7.375	5.794	MS	245,833	737,500	10/12/2004	03/01/2031
42218S-AC-2	HEALTH CARE SERVICE CORP				1FE	7,477,350	111.9030	8,392,725	7,500,000	7,481,112	0	1,891	0	0	4.700	4.738	JJ	162,542	352,500	01/04/2011	01/15/2021
42280#-AB-5	HEICO			2	2	3,282,011	100.0000	3,285,714	3,285,714	3,285,045	0	944	0	0	5.530	5.598	MS	53,501	181,700	12/15/2009	03/15/2013
42280#-AE-9	HEICO				2	2,333,333	100.0000	2,333,333	2,333,333	2,333,333	0	0	0	0	6.500	6.500	JD	4,213	151,667	12/21/2010	12/21/2022
423074-AF-0	HEINZ HJ CO				2FE	22,514,570	122.8970	27,037,340	22,000,000	22,378,483	0	(14,167)	0	0	6.375	6.201	JJ	646,708	1,402,500	10/08/1998	07/15/2028
42307T-AH-1	HEINZ H J FINANCE CO SENIOR CORP BND 144A				2FE	1,994,820	139.9350	2,798,700	2,000,000	1,995,028	0	62	0	0	7.125	7.146	FA	59,375	142,500	07/22/2009	08/01/2039
42545#-AC-4	HENDRICKSON HOLDINGS LLC				2	14,936,960	98.9950	14,849,250	15,000,000	14,971,378	0	19,341	0	0	0.958	5.466	MJSD	5,988	171,915	03/15/2011	06/15/2014
427056-AR-7	HERCULES INC				2FE	6,076,000	93.1250	5,773,750	6,200,000	6,105,278	0	3,720	0	0	6.600	6.766	FA	170,500	409,200	09/10/2002	08/01/2027
42726#-AQ-4	HERITAGE OPERATING LP				2	12,000,000	100.0000	12,000,000	12,000,000	12,000,000	0	0	0	0	7.990	7.990	FMAN	122,513	1,124,062	05/24/2001	05/15/2013
42809H-AB-3	HESS CORPORATION SENIOR CORP BND				2FE	4,983,850	131.7640	6,588,193	5,000,000	4,988,865	0	1,355	0	0	8.125	8.172	FA	153,472	406,250	01/29/2009	02/15/2019
42809H-AD-9	HESS CORPORATION				2FE	6,951,280	116.6210	8,163,499	7,000,000	6,952,907	0	673	0	0	5.600	5.648	FA	148,089	392,000	08/05/2010	02/15/2041
428236-BF-9	HEWLETT-PACKARD CO				2FE	2,994,810	96.3590	2,890,784	3,000,000	2,995,735	0	455	0	0	3.750	3.771	JD	9,375	112,500	11/29/2010	12/01/2020
428236-BM-4	HEWLETT-PACKARD CO				2FE	4,191,558	97.9430	4,113,615	4,200,000	4,192,674	0	708	0	0	4.300	4.325	JD	15,050	180,600	05/25/2011	06/01/2021
431116-AA-0	HIGHMARK INC 144A				1FE	5,246,200	102.6920	5,134,600	5,000,000	5,020,167	0	(30,933)	0	0	6.800	6.128	FA	128,444	340,000	09/18/2003	08/15/2013
431116-AB-8	HIGHMARK				1FE	2,987,880	101.6050	3,048,150	3,000,000	2,989,544	0	995	0	0	4.750	4.801	MN	18,208	142,500	05/03/2011	05/15/2021
437076-AS-1	HOME DEPOT INC				1FE	18,734,555	130.0750	23,738,603	18,250,000	18,738,694	0	(10,701)	0	0	5.875	5.656	JD	44,674	1,072,188	01/26/2012	12/16/2036
437076-AT-9	HOME DEPOT INC			1	1FE	4,993,400	113.5000	5,674,993	5,000,000	4,994,725	0	576	0	0	3.950	3.966	MS	58,153	197,500	09/07/2010	09/15/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
437076-AV-4	HOME DEPOT INC			1	1FE	4,976,400	135.4020	6,770,080	5,000,000	4,976,941	0	308	0	0	5.950	5.984	AO	74,375	297,500	03/28/2011	04/01/2041
438516-AR-7	HONEYWELL INTERNATIONAL INC				1FE	8,891,439	129.5500	10,363,995	8,000,000	8,869,526	0	(19,697)	0	0	5.700	4.894	MS	134,267	456,000	01/26/2012	03/15/2036
438516-AT-3	HONEYWELL INTERNATIONAL INC				1FE	1,925,820	130.3350	2,606,700	2,000,000	1,932,084	0	1,233	0	0	5.700	5.967	MS	33,567	114,000	05/15/2007	03/15/2037
438516-BB-1	HONEYWELL INTERNATIONAL INC				1FE	9,880,650	126.5490	12,654,862	10,000,000	9,884,118	0	1,712	0	0	5.375	5.456	MS	179,167	537,500	02/16/2011	03/01/2041
440543-AH-9	HORNBECK OFFSHORE SERV SENIOR CORP BND			1	3FE	1,945,266	107.0000	2,140,000	2,000,000	1,962,236	0	6,375	0	0	8.000	8.499	MS	53,333	160,000	02/23/2010	09/01/2017
44107T-AM-8	HOST HOTELS & RESORTS LP			1	3FE	2,483,151	109.0000	2,725,000	2,500,000	2,485,084	0	1,933	0	0	5.875	5.988	JD	6,528	146,875	01/11/2012	06/15/2019
44107T-AQ-9	HOST HOTELS & RESORTS LP			1	3FE	1,500,000	114.7500	1,721,250	1,500,000	1,500,000	0	0	0	0	6.000	5.999	AO	22,500	45,000	06/21/2012	10/01/2021
44107T-AS-5	HOST HOTELS & RESORTS LP			1	3FE	3,000,000	109.5000	3,285,000	3,000,000	3,000,000	0	0	0	0	5.250	5.250	MS	46,375	0	10/03/2012	03/15/2022
44107T-AT-3	HOST HOTELS & RESORTS LP HOST HOTELS & RESORTS LP			1	3FE	2,035,000	106.0000	2,120,000	2,000,000	2,033,956	0	(1,044)	0	0	4.750	4.536	MS	37,472	0	08/02/2012	03/01/2023
443510-AF-9	HUBBELL INC HUBBELL INC				1FE	9,035,060	107.0980	9,638,790	9,000,000	9,033,281	0	(2,842)	0	0	3.625	3.579	MN	41,688	326,250	08/04/2011	11/15/2022
444859-AU-6	HUMANA INC				2FE	8,338,640	118.7300	9,498,438	8,000,000	8,180,404	0	(26,640)	0	0	6.300	5.821	FA	210,000	504,000	12/13/2005	08/01/2018
444859-BA-9	HUMANA INC. HUMANA INC			1	2FE	11,974,710	99.1830	11,901,936	12,000,000	11,974,814	0	104	0	0	3.150	3.175	JD	22,050	0	12/14/2012	12/01/2022
44569*-BE-0	HUNT OIL CO 144A				2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	5.230	5.230	MS	68,281	261,500	03/27/2003	03/27/2018
44569*-BH-3	HUNT OIL CO				2	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	5.400	5.400	JJ	34,650	81,000	07/01/2010	07/27/2020
44569*-BK-6	HUNT OIL CO				2	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	6.250	6.250	JJ	267,361	625,000	07/01/2010	07/27/2026
448579-AD-4	HYATT HOTELS CORP			1	2FE	4,992,300	111.9880	5,599,421	5,000,000	4,993,197	0	623	0	0	5.375	5.395	FA	101,528	273,229	08/04/2011	08/15/2021
449698-AA-3	IMG WORLDWIDE HOLDINGS INC				5	629,005	94.0310	591,460	629,005	629,005	0	0	0	0	4.500	4.500	MN	2,437	28,305	05/28/2010	11/30/2015
449698-AB-1	IMG WORLDWIDE HOLDINGS INC				5	629,005	90.9990	572,388	629,005	629,005	0	0	0	0	4.500	4.500	MN	2,437	28,305	05/28/2010	11/30/2016
449698-AC-9	IMG WORLDWIDE HOLDINGS INC				5	629,005	88.3500	555,726	629,005	629,005	0	0	0	0	4.500	4.500	MN	2,437	28,305	05/28/2010	11/30/2017
450679-AT-2	ITT CORP				1	10,033,000	133.9780	13,397,800	10,000,000	10,023,254	0	(1,068)	0	0	7.400	7.372	MN	94,556	740,000	02/09/1998	11/15/2025
45068H-AF-3	HARTFORD FINL SVCS GRP				2FE	2,331,480	113.8120	2,276,240	2,000,000	2,095,352	0	(30,393)	0	0	7.300	5.459	MN	24,333	146,000	04/04/2003	11/01/2015
45138L-AL-7	IDAHO POWER COMPANY MTNC				1FE	4,972,800	123.7140	6,185,700	5,000,000	4,977,136	0	593	0	0	6.000	6.040	AO	63,333	300,000	11/12/2002	11/15/2032
45138L-AP-8	IDAHO POWER COMPANY MTNE				1FE	8,435,902	117.7490	10,008,665	8,500,000	8,444,521	0	1,350	0	0	5.500	5.553	MS	137,653	467,500	08/30/2005	03/15/2034
45138L-AR-4	IDAHO POWER CORP				1FE	7,924,140	115.5710	10,401,390	9,000,000	8,014,837	0	19,565	0	0	5.300	6.207	FA	180,200	477,000	10/16/2007	08/15/2035
45138L-AU-7	IDAHO POWER COMPANY CORP BND				1FE	10,000,000	121.1820	12,118,200	10,000,000	10,000,000	0	0	0	0	6.025	6.025	JJ	277,819	602,500	07/07/2008	07/15/2018
45138L-AV-5	IDAHO POWER COMPANY CORP BND				1FE	4,990,750	121.6480	6,082,400	5,000,000	4,993,595	0	819	0	0	6.150	6.175	AO	76,875	307,500	03/25/2009	04/01/2019
45167R-AF-1	IDEX CORP IDEX CORP			1	2FE	19,949,800	103.8040	20,760,800	20,000,000	19,954,192	0	4,196	0	0	4.200	4.231	JD	37,333	844,667	12/08/2011	12/15/2021
451866-SX-6	ILLINOIS CENTRAL RAILROAD CO			1	1FE	16,530,600	126.5850	18,987,750	15,000,000	16,258,494	0	(35,230)	0	0	7.700	6.876	MS	340,083	1,155,000	06/07/2002	09/15/2096
452308-AP-4	ILLINOIS TOOL WORKS INC			1	1FE	1,991,690	108.2420	2,164,834	2,000,000	1,992,157	0	467	0	0	3.375	3.428	MS	19,875	33,750	06/27/2012	09/15/2021
452308-AQ-2	ILLINOIS TOOL WORKS INC			1	1FE	4,119,804	117.0310	4,891,888	4,180,000	4,120,570	0	766	0	0	4.875	4.969	MS	60,000	101,888	07/03/2012	09/15/2041
452308-AR-0	ILLINOIS TOOL WORKS INC ILLINOIS TOOL WORKS INC			1	1FE	17,135,060	102.1890	17,680,145	17,301,500	17,136,104	0	1,044	0	0	3.900	3.955	MS	230,542	0	08/21/2012	09/01/2042
45326T-AA-6	INCITEC PIVOT FINANCE LLC				2FE	20,356,100	114.5110	22,902,200	20,000,000	20,286,311	0	(33,365)	0	0	6.000	5.744	JD	70,000	1,200,000	09/10/2010	12/10/2019
454889-AM-8	INDIANA MICHIGAN POWER				2FE	8,948,880	121.4210	10,927,888	9,000,000	8,952,470	0	847	0	0	6.050	6.092	MS	160,325	544,500	11/09/2006	03/15/2037
456866-AG-7	INGERSOLL-RAND CO				2FE	6,587,550	132.7190	6,635,950	5,000,000	6,305,550	0	(117,335)	0	0	9.000	5.203	FA	170,000	450,000	07/01/2010	08/15/2021
458140-AJ-9	INTEL CORP INTEL CORPORATION				1FE	10,577,600	106.6800	10,668,004	10,000,000	10,531,670	0	(45,930)	0	0	3.300	2.616	AO	82,500	341,000	02/16/2012	10/01/2021
459200-BB-6	IBM CORP				1FE	1,925,920	132.5350	2,650,697	2,000,000	1,936,901	0	1,586	0	0	5.875	6.152	MN	10,444	117,500	06/23/2004	11/29/2032
459200-GS-4	IBM CORP				1FE	11,090,594	129.6340	11,835,572	9,130,000	11,016,820	0	(35,475)	0	0	5.600	4.296	MN	44,027	511,280	01/26/2012	11/30/2039
459200-HA-2	IBM CORP INTERNATIONAL BUSINESS MACHINE				1FE	6,934,550	105.2040	7,364,274	7,000,000	6,941,233	0	5,735	0	0	2.900	3.009	MN	33,833	203,000	10/27/2011	11/01/2021
459200-HG-9	IBM CORP INTERNATIONAL BUSINESS MACHINE				1FE	4,919,900	95.9700	4,798,494	5,000,000	4,922,937	0	3,037	0	0	1.875	2.053	FA	39,323	0	07/25/2012	08/01/2022
459284-AB-1	INTERNATIONAL CCE INC				2FE	6,938,750	105.5510	7,388,553	7,000,000	6,950,978	0	5,441	0	0	3.500	3.605	MS	72,139	245,000	09/07/2010	09/15/2020
460146-AP-8	INTL PAPER CO				2FE	20,883,366	122.6230	25,674,804	20,938,000	20,901,924	0	2,237	0	0	6.875	6.897	MN	239,915	1,439,488	07/29/2002	11/01/2023
460146-BD-4	INTL PAPER CO				2FE	7,572,635	115.5490	8,452,409	7,315,000	7,519,826	0	(7,214)	0	0	6.875	6.588	AO	106,169	502,906	07/11/2003	04/15/2029
462613-AE-0	IPALCO ENTERPRISES INC SECURED CORP BND 144A				3FE	2,459,656	111.0000	2,691,750	2,425,000	2,444,513	0	(5,208)	0	0	7.250	6.968	AO	43,953	175,813	02/02/2010	04/01/2016
463556-AD-2	IROQUOIS GAS TRANSMISSION SYST 144A			2	1FE	5,079,412	123.4740	6,271,739	5,079,412	5,079,412	0	0	0	0	6.100	6.096	AO	52,501	309,844	08/13/2002	10/31/2027
466313-AD-5	JABIL CIRCUIT INC SENIOR CORP BND				2FE	3,373,250	121.5000	4,070,250	3,350,000	3,366,928	0	(2,564)	0	0	8.250	8.128	MS	81,377	276,375	05/27/2010	03/15/2018
466313-AE-3	JABIL CIRCUIT INC JABIL CIRCUIT INC				2FE	2,880,625	116.7500	3,210,625	2,750,000	2,829,742	0	(19,322)	0	0	7.750	6.814	JJ	98,274	213,125	03/03/2010	07/15/2016
466313-AG-8	JABIL CIRCUIT INC JABIL CIRCUIT INC				2FE	4,548,125	104.5000	4,702,500	4,500,000	4,546,650	0	(1,475)	0	0	4.700	4.566	MS	86,950	0	07/31/2012	09/15/2022
466488-AC-3	JM HUBER CORP				4	10,119,890	99.0000	10,890,000	11,000,000	10,428,027	0	36,831	0	0	7.390	8.170	AO	137,741	812,900	03/15/2000	10/30/2022
471109-AE-8	JARDEN CORP			1	3FE	4,871,250	108.0000	5,400,000	5,000,000	4,886,998	0	7,939	0	0	6.125	6.437	MN	39,132	306,250	01/06/2011	11/15/2022
472319-AH-5	JEFFERIES GRP INC				2FE	10,895,960	111.5000	12,265,000	11,000,000	10,912,540	0	7,576	0	0	6.875	7.003	AO	159,653	756,250	07/14/2010	04/15/2021
476556-DA-0	JERSEY CENTRAL POWER & LIGHT SENIOR CORP BND				2FE	4,993,650	127.5540	6,377,695	5,000,000	4,995,664	0	547	0	0	7.350	7.368	FA	153,125	367,500	01/22/2009	02/01/2019
478115-AA-6	JOHNS HOPKINS UNIVERSITY CORP BND				1FE	9,993,000	119.9480	11,994,837	10,000,000	9,994,565	0	685	0	0	5.250	5.260	JJ	262,500	525,000	03/19/2009	07/01/2019
478160-AF-1	JOHNSON & JOHNSON				1FE	29,644,555	138.0090	36,199,870	26,230,000	28,471,381	0	(145,993)	0	0	6.730	5.666	MN	225,563	1,765,279	11/20/2002	11/15/2023
478160-AQ-7	JOHNSON & JOHNSON				1FE	20,000,000	120.4180	24,083,617	20,000,000	20,000,000	0	0	0	0	5.550	5.550	FA	419,333	1,110,000	08/13/2007	08/15/2017
478160-AV-6	JOHNSON & JOHNSON	C			1FE	36,605,800	116.1340	42,969,417	37,000,000	36,635,026	0	12,219	0	0	4.500	4.560	MS	555,000	1,575,000	12/17/2012	09/01/2040
478160-BA-1	JOHNSON & JOHNSON				1FE	4,967,200	122.5800	6,128,992	5,000,000	4,967,980	0	514	0	0	4.850	4.892	MN	30,986	242,500	05/17/2011	05/15/2041
478165-AB-9	SC JOHNSON & SON INC 144A				1FE	9,960,400	127.0980	12,709,800	10,000,000	9,970,956	0	1,076	0	0	6.750	6.781	FA	255,000	675,000	02/11/1998	02/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
478165-AF-0	SC JOHNSON & SON INC 144A				1FE	25,799,397	120.5040	30,734,545	25,505,000	25,824,356	0	(9,453)	0	0	5.750	5.637	FA	554,025	1,466,538	01/26/2012	02/15/2033
478165-AG-8	SC JOHNSON & SON INC 144A				1FE	9,894,800	111.0440	11,104,400	10,000,000	9,898,693	0	1,713	0	0	4.800	4.867	MS	160,000	480,000	08/25/2010	09/01/2040
478366-AU-1	JOHNSON CONTROLS INC				2FE	3,981,720	114.0050	4,560,203	4,000,000	3,986,073	0	1,559	0	0	5.000	5.058	MS	50,556	200,000	03/04/2010	03/30/2020
478366-AX-5	JOHNSON CONTROLS INC				2FE	4,938,900	109.3930	5,469,662	5,000,000	4,948,680	0	5,134	0	0	4.250	4.401	MS	70,833	212,500	02/03/2011	03/01/2021
481165-AH-1	JOY GLOBAL INC				2FE	5,076,950	114.4930	5,724,650	5,000,000	5,075,276	0	(1,295)	0	0	6.625	6.500	MN	42,326	331,250	02/24/2011	11/15/2036
481165-AJ-7	JOY GLOBAL INC JOY GLOBAL INC				2FE	5,949,060	110.2330	6,613,960	6,000,000	5,954,001	0	4,075	0	0	5.125	5.235	AO	64,917	310,063	10/06/2011	10/15/2021
48248N-AA-8	KKR GROUP FINANCE CO				1FE	7,966,720	114.9790	9,198,320	8,000,000	7,972,519	0	2,671	0	0	6.375	6.432	MS	130,333	510,000	09/22/2010	09/29/2020
485134-BH-2	KANSAS CITY POWER & LT				2FE	26,228,118	121.5600	32,213,464	26,500,000	26,249,406	0	4,892	0	0	6.050	6.127	MN	204,860	1,603,250	10/15/2009	11/15/2035
485134-BL-3	KANSAS CITY POWER & LT SECURED CORP BND				2FE	7,991,360	126.7660	10,141,295	8,000,000	7,994,065	0	732	0	0	7.150	7.165	AO	143,000	572,000	03/19/2009	04/01/2019
485134-BM-1	KANSAS CITY POWER & LT KANSAS CITY POWER & LIGHT CO			1	2FE	4,967,900	111.3990	5,569,942	5,000,000	4,968,590	0	516	0	0	5.300	5.343	AO	66,250	273,097	09/15/2011	10/01/2041
487836-AT-5	KELLOGG CO B				2FE	30,152,450	139.9160	34,978,950	25,000,000	29,207,941	0	(125,911)	0	0	7.450	5.927	AO	465,625	1,862,500	01/06/2004	04/01/2031
489170-AC-4	KENNAMETAL INC. KENNAMETAL INC.				2FE	3,995,080	104.5190	4,180,765	4,000,000	3,995,445	0	365	0	0	3.875	3.890	FA	58,556	77,931	02/09/2012	02/15/2022
491674-BG-1	KENTUCKY UTILITIES COMPANY			1	1FE	19,792,917	120.9250	24,185,014	20,000,000	19,799,078	0	3,174	0	0	5.125	5.194	MN	170,833	1,025,000	06/30/2011	11/01/2040
492386-AT-4	KERR-MCGEE CORP				2FE	20,587,767	132.0770	23,450,317	17,755,000	20,103,643	0	(62,728)	0	0	7.875	6.628	MS	411,694	1,398,206	10/22/2002	09/15/2031
49306C-AB-7	KEY BANK NA				2FE	32,277,245	120.1630	37,911,564	31,550,000	32,101,687	0	(21,022)	0	0	6.950	6.762	FA	913,635	2,192,725	10/29/2002	02/01/2028
49337W-AC-4	KEYSPAN CORP				1FE	5,953,865	137.7060	7,477,426	5,430,000	5,914,134	0	(13,156)	0	0	8.000	7.111	MN	55,507	434,400	08/26/2009	11/15/2030
49337W-AH-3	KEYSPAN CORP				1FE	6,624,450	114.8880	7,467,720	6,500,000	6,607,569	0	(3,961)	0	0	5.875	5.710	AO	95,469	381,875	01/26/2012	04/01/2033
49337W-AJ-9	KEYSPAN CORP				1FE	6,000,000	117.0000	7,019,980	6,000,000	6,000,000	0	0	0	0	5.803	5.803	AO	87,045	348,180	03/29/2005	04/01/2035
494368-BC-6	KIMBERLY-CLARK CORP				1FE	17,106,672	146.3950	23,789,215	16,250,000	17,095,890	0	(18,542)	0	0	6.625	6.176	FA	448,568	1,076,563	01/26/2012	08/01/2037
494368-BD-4	KIMBERLY-CLARK CORP SENIOR CORP BND				1FE	4,981,700	133.2810	6,664,027	5,000,000	4,987,690	0	1,628	0	0	7.500	7.553	MN	62,500	375,000	10/30/2008	11/01/2018
494368-BE-2	KIMBERLY-CLARK CORP				1FE	4,985,000	111.0310	5,551,543	5,000,000	4,988,155	0	1,333	0	0	3.625	3.661	FA	75,521	181,250	07/26/2010	08/01/2020
494368-BG-7	KIMBERLY-CLARK CORP				1FE	4,956,600	128.3280	6,416,399	5,000,000	4,958,084	0	630	0	0	5.300	5.358	MS	88,333	265,000	01/27/2011	03/01/2041
494368-BH-5	KIMBERLY-CLARK CORP KIMBERLY-CLARK CORPORATION				1FE	8,957,810	101.2600	9,113,395	9,000,000	8,961,873	0	4,063	0	0	2.400	2.451	MS	72,000	121,200	06/19/2012	03/01/2022
49446Q-AY-7	KIMCO REALTY CORP MTN C				2FE	5,000,000	103.1360	5,156,800	5,000,000	5,000,000	0	0	0	0	5.190	5.190	AO	64,875	259,500	09/22/2003	10/01/2013
49446R-AH-2	KIMCO REALTY CORP				2FE	4,034,855	114.9830	4,340,627	3,775,000	3,982,262	0	(42,718)	0	0	5.700	4.297	MN	35,863	215,175	09/30/2011	05/01/2017
49446X-AA-4	KIMCO REALTY CORP				2FE	9,466,940	110.4670	10,494,341	9,500,000	9,475,983	0	4,136	0	0	4.300	4.356	FA	170,208	408,500	08/25/2010	02/01/2018
494550-BB-1	KINDER MORGAN ENERGY PARTNERS CORP BND				2FE	4,983,450	125.6370	6,281,859	5,000,000	4,987,229	0	1,349	0	0	6.850	6.896	FA	129,389	342,500	05/07/2009	02/15/2020
494550-BG-0	KINDER MORGAN ENERGY PARTNERS				2FE	4,999,100	106.9100	5,345,502	5,000,000	4,999,404	0	176	0	0	3.500	3.504	MS	58,333	175,000	02/23/2011	03/01/2016
500255-AR-5	KOHLS CORP KOHL S CORP			1	2FE	6,961,570	105.2180	7,365,266	7,000,000	6,965,521	0	3,334	0	0	4.000	4.067	MN	46,667	290,889	10/12/2011	11/01/2021
50075N-AV-6	KRAFT FOODS INC SENIOR CORP BND				2FE	19,777,600	123.0120	24,602,348	20,000,000	19,863,912	0	19,551	0	0	6.125	6.270	FA	435,556	1,225,000	08/21/2008	08/23/2018
50075N-BA-1	KRAFT FOODS INC				2FE	6,942,320	120.8070	8,456,493	7,000,000	6,955,973	0	4,945	0	0	5.375	5.483	FA	147,365	376,250	02/04/2010	02/10/2020
500760-AC-0	KRAFT FOODS INC KRAFT FOODS INC				2FE	12,649,928	111.1460	14,159,999	12,740,000	12,650,689	0	761	0	0	5.000	5.046	JD	47,775	318,500	05/30/2012	06/04/2042
500760-AF-3	KRAFT FOODS INC KRAFT FOODS INC				2FE	4,955,000	106.2180	5,310,875	5,000,000	4,957,191	0	2,191	0	0	3.500	3.608	JD	12,153	88,472	05/30/2012	06/06/2022
501044-BT-7	KROGER CO B				2FE	5,816,030	130.9690	7,203,299	5,500,000	5,751,461	0	(7,818)	0	0	7.700	7.220	JD	35,292	423,500	01/10/2001	06/01/2029
501044-BV-2	KROGER CO				2FE	3,404,370	134.0170	4,020,502	3,000,000	3,324,210	0	(10,120)	0	0	8.000	6.900	MS	70,667	240,000	02/08/2002	09/15/2029
501044-BZ-3	KROGER CO				2FE	5,549,550	131.4570	6,572,852	5,000,000	5,462,646	0	(12,805)	0	0	7.500	6.619	AO	93,750	375,000	05/04/2004	04/01/2031
501044-CN-9	KROGER CO			1	2FE	6,938,330	110.3110	7,721,785	7,000,000	6,940,530	0	915	0	0	5.400	5.460	JJ	174,300	378,000	07/08/2010	07/15/2040
502413-AY-3	L-3 COMMUNICATIONS CORP				2FE	17,353,267	114.7610	19,509,321	17,000,000	17,272,406	0	(33,653)	0	0	5.200	4.917	AO	186,622	884,000	06/23/2010	10/15/2019
502413-AZ-0	L-3 COMMUNICATIONS CORP L 3 COMMUNICATIONS CORP				2FE	4,788,450	111.8930	5,594,648	5,000,000	4,810,788	0	19,987	0	0	4.750	5.367	JJ	109,514	237,500	11/17/2011	07/15/2020
502413-BA-4	L-3 COMMUNICATIONS CORP			1	2FE	4,971,450	113.0070	5,650,352	5,000,000	4,975,893	0	2,352	0	0	4.950	5.023	FA	93,500	247,500	02/02/2011	02/15/2021
50540R-AJ-1	LABORATORY CORP OF AMER HLDGS			1	2FE	13,424,235	110.9680	14,980,682	13,500,000	13,437,315	0	6,439	0	0	4.625	4.696	MN	79,781	624,375	02/01/2011	11/15/2020
50540R-AK-8	LABORATORY CORP OF AMER HLDGS LABORATORY CORPORATION OF AMER				2FE	4,989,650	102.1480	5,107,423	5,000,000	4,990,350	0	700	0	0	2.200	2.244	FA	39,111	0	08/20/2012	08/23/2017
505588-BA-0	LACLEDE GROUP INC				1FE	8,146,875	138.5430	10,390,725	7,500,000	8,032,471	0	(14,608)	0	0	7.900	7.185	MS	174,458	592,500	12/19/2001	09/15/2030
51808B-AE-2	LASMO USA INC				2FE	22,008,780	135.2740	24,656,428	18,227,000	21,300,026	0	(128,319)	0	0	7.300	5.610	MN	170,017	1,330,571	01/26/2012	11/15/2027
524660-AW-7	LEGGETT AND PLATT INCORPORATED LEGGETT AND PLATT INCORPORATED			1	2FE	6,979,420	102.7540	7,192,813	7,000,000	6,980,078	0	658	0	0	3.400	3.435	FA	89,911	0	08/08/2012	08/15/2022
52555L-AA-1	STANFORD UNIVERSITY MTN A				1FE	5,709,800	147.6300	7,381,500	5,000,000	5,510,465	0	(23,189)	0	0	7.650	6.500	JD	17,000	382,500	01/18/2001	06/15/2026
53079E-AW-4	LIBERTY MUTUAL GROUP INC LIBERTY MUTUAL GROUP INC				2FE	6,499,316	108.5760	7,003,152	6,450,000	6,498,185	0	(1,130)	0	0	4.950	4.849	MN	53,213	156,977	08/14/2012	05/01/2022
53079E-AZ-7	LIBERTY MUTUAL GROUP INC LIBERTY MUTUAL GROUP INC				2FE	5,016,290	110.1580	5,507,900	5,000,000	5,016,125	0	(165)	0	0	6.500	6.475	MN	54,167	159,792	05/01/2012	05/01/2042
53154*-AA-1	LIBERTY UTILITIES FINANCE GP1 LIBERTY UTILITIES FINANCE GP1				2FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	3.510	3.508	JJ	174,525	0	07/31/2012	07/31/2017
532457-AP-3	ELI LILLY AND COMPANY				1FE	12,174,641	139.9570	16,095,022	11,500,000	12,084,485	0	(11,063)	0	0	6.770	6.347	JJ	389,275	778,550	02/01/2002	01/01/2036
532457-AZ-1	ELI LILLY AND COMPANY				1FE	3,035,970	126.1250	3,783,746	3,000,000	3,031,852	0	(1,465)	0	0	5.500	5.392	MS	48,583	165,000	11/05/2009	03/15/2027
532457-BA-5	ELI LILLY AND COMPANY				1FE	28,644,895	125.2090	34,532,756	27,580,000	28,605,543	0	(21,013)	0	0	5.550	5.272	MS	450,703	1,530,690	01/26/2012	03/15/2037
532457-BC-1	ELI LILLY AND COMPANY				1FE	10,470,887	131.5560	13,017,419	9,895,000	10,443,401	0	(10,096)	0	0	5.950	5.537	MN	75,229	588,753	01/13/2010	11/15/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
532716-AR-8	LIMITED BRANDS INC				3FE	478,125	122.0000	549,000	450,000	471,959	0	(2,561)	0	0	8.500	7.531	JD	1,700	38,250	06/10/2010	06/15/2019
532716-AS-6	LIMITED BRANDS INC				3FE	4,000,000	115.0000	4,600,000	4,000,000	4,000,000	0	0	0	0	7.000	7.000	MN	46,667	280,000	04/20/2010	05/01/2020
534187-AP-4	LINCOLN NATIONAL CORP				2FE	4,964,850	104.1970	5,209,850	5,000,000	4,995,201	0	4,069	0	0	4.750	4.839	FA	89,722	237,500	01/28/2004	02/15/2014
538021-AC-0	LITTON INDUSTRIES INC				2FE	13,411,545	139.0970	17,039,433	12,250,000	13,067,019	0	(36,857)	0	0	7.750	6.969	MS	279,538	949,375	10/14/1998	03/15/2026
539830-AR-0	LOCKHEED MARTIN CORP WI				1FE	13,069,450	125.9710	13,006,485	10,325,000	12,761,372	0	(57,728)	0	0	6.150	4.509	MS	211,663	634,988	01/26/2012	09/01/2036
539830-AW-9	LOCKHEED MARTIN CORP				1FE	60,624,000	121.3270	73,553,037	60,624,000	60,624,000	0	0	0	0	5.720	5.719	JD	288,974	3,475,971	07/28/2011	06/01/2040
543859-AL-6	LOCKHEED MARTIN CORP				1FE	34,957,880	135.6750	44,094,375	32,500,000	34,264,620	0	(86,845)	0	0	7.625	6.966	JD	110,139	2,478,125	02/28/2002	06/15/2025
546676-AU-1	LOUISVILLE GAS & ELEC CO			1	1FE	14,861,267	119.9900	17,998,497	15,000,000	14,865,339	0	2,121	0	0	5.125	5.186	MN	98,229	768,750	06/30/2011	11/15/2040
548661-CJ-4	LOWES COMPANIES INC				1FE	17,734,974	120.1560	20,907,206	17,400,000	17,737,009	0	(7,327)	0	0	5.500	5.347	AO	202,033	957,000	01/26/2012	10/15/2035
548661-CK-1	LOWES COMPANIES INC				1FE	9,851,300	115.9270	11,592,677	10,000,000	9,933,963	0	15,285	0	0	5.400	5.596	AO	114,000	540,000	10/19/2006	10/15/2016
548661-CL-9	LOWES COMPANIES INC				1FE	29,693,950	125.2000	37,559,960	30,000,000	29,722,405	0	5,168	0	0	5.800	5.872	AO	367,333	1,740,000	03/08/2007	10/15/2036
552690-A@-8	MDU RESOURCES GRP INC				2	8,000,000	100.0000	8,000,000	8,000,000	8,000,000	0	0	0	0	6.330	6.330	FA	178,647	506,400	08/24/2006	08/24/2026
55448Q-AQ-9	MACK-CALI REALTY LP MACK-CALI REALTY LP			1	2FE	4,990,050	104.5590	5,227,968	5,000,000	4,990,591	0	541	0	0	4.500	4.525	AO	47,500	110,000	04/13/2012	04/18/2022
55616X-AF-4	MAY DEPARTMENT STORES CO MACYS RETAIL HOLDINGS INC			1	2FE	4,959,450	106.3440	5,317,213	5,000,000	4,962,722	0	3,272	0	0	3.875	3.974	JJ	89,340	97,951	01/10/2012	01/15/2022
55616X-AH-0	MAY DEPARTMENT STORES CO MACYS RETAIL HOLDINGS INC			1	2FE	4,993,100	97.6590	4,882,947	5,000,000	4,993,106	0	6	0	0	2.875	2.891	FA	16,372	0	11/15/2012	02/15/2023
5574A0-AB-3	MADISON GAS & ELECTRIC MTN				1FE	15,000,000	138.6980	20,804,700	15,000,000	15,000,000	0	0	0	0	7.120	7.120	AO	267,000	1,068,000	04/01/2002	04/01/2032
5574A0-AC-1	MADISON GAS & ELECTRIC MTN				1FE	2,160,000	116.5570	2,517,631	2,160,000	2,160,000	0	0	0	0	5.260	5.260	AO	28,404	113,616	09/24/2002	09/29/2017
5574A0-AE-7	MADISON GAS & ELECTRIC				1FE	10,000,000	124.1710	12,417,100	10,000,000	10,000,000	0	0	0	0	6.120	6.120	MS	204,000	612,000	09/11/2003	09/01/2028
565849-AB-2	MARATHON OIL CORP				2FE	9,067,000	132.0350	11,420,990	8,650,000	8,996,823	0	(9,008)	0	0	6.800	6.433	MS	173,192	588,200	09/04/2002	03/15/2032
565849-AD-8	MARATHON OIL CORP				2FE	10,083,100	120.2150	12,021,545	10,000,000	10,045,772	0	(8,151)	0	0	6.000	5.888	AO	150,000	600,000	10/09/2007	10/01/2017
565849-AE-6	MARATHON OIL CORP				2FE	8,226,720	133.3960	10,671,708	8,000,000	8,211,468	0	(3,452)	0	0	6.600	6.386	AO	132,000	528,000	10/16/2007	10/01/2037
565849-AF-3	MARATHON OIL CORP SENIOR CORP BND				2FE	9,882,850	120.7450	12,074,461	10,000,000	9,929,515	0	11,239	0	0	5.900	6.060	MS	173,722	590,000	06/27/2008	03/15/2018
565849-AH-9	MARATHON OIL CORP CORP BND				2FE	3,971,840	124.6810	4,987,240	4,000,000	3,980,338	0	2,442	0	0	7.500	7.602	FA	113,333	300,000	02/11/2009	02/15/2019
56585A-AD-4	MARATHON PETROLEUM CORP				2FE	2,582,127	117.2870	2,932,171	2,500,000	2,574,047	0	(7,217)	0	0	5.125	4.684	MS	42,708	128,125	11/14/2011	03/01/2021
570506-AP-0	MARKWEST ENERGY FINANCE CORP			1	3FE	2,022,500	109.0000	2,180,000	2,000,000	2,020,135	0	(1,878)	0	0	6.250	6.070	JD	5,556	139,583	10/25/2011	06/15/2022
570535-AK-0	MARKEL CORP MARKEL CORPORATION				2FE	4,992,600	108.1480	5,407,407	5,000,000	4,992,882	0	282	0	0	4.900	4.919	JJ	121,819	0	06/27/2012	07/01/2022
571748-AK-8	MARSH & MCLENNAN COS INC				2FE	4,853,665	116.4550	6,201,240	5,325,000	4,887,985	0	9,694	0	0	5.875	6.609	FA	130,352	312,844	08/26/2009	08/01/2033
571748-AP-7	MARSH & MCLENNAN COS INC				2FE	5,412,500	111.9250	5,596,271	5,000,000	5,243,161	0	(84,031)	0	0	5.750	3.837	MS	84,653	287,500	12/10/2010	09/15/2015
571748-AR-3	MARSH & MCLENNAN COS INC			1	2FE	4,992,550	112.6020	5,630,101	5,000,000	4,993,431	0	609	0	0	4.800	4.819	JJ	110,667	240,000	07/12/2011	07/15/2021
571903-AJ-2	MARRIOTT INTL MARRIOTT INTERNATIONAL INC			1	2FE	6,924,400	102.3700	7,165,881	7,000,000	6,932,708	0	8,308	0	0	3.000	3.173	MS	70,000	107,333	02/22/2012	03/01/2019
571903-AK-9	MARRIOTT INTL MARRIOTT INTERNATIONAL INC			1	2FE	6,082,371	100.0240	6,101,434	6,100,000	6,082,844	0	473	0	0	3.250	3.284	MS	61,127	0	09/05/2012	09/15/2022
573284-AA-4	MARTIN MARIETTA MATERIAL				2FE	2,899,080	112.2880	3,368,640	3,000,000	2,930,197	0	3,175	0	0	7.000	7.281	JD	17,500	210,000	08/19/1997	12/01/2025
573284-AK-2	MARTIN MARIETTA				2FE	5,320,800	110.4380	5,521,903	5,000,000	5,219,266	0	(34,774)	0	0	6.600	5.629	AO	69,667	330,000	11/19/2009	04/15/2018
574599-AT-3	MASCO CORPORATION				3FE	5,108,225	111.2200	5,004,900	4,500,000	4,986,080	0	(15,697)	0	0	7.750	6.664	FA	145,313	348,750	08/16/2002	08/01/2029
574599-AY-2	MASCO CORPORATION				3FE	30,753,010	103.4380	32,065,780	31,000,000	30,792,397	0	5,083	0	0	6.500	6.561	FA	761,222	2,015,000	08/12/2003	08/15/2032
575634-AS-9	MASSACHUSETTS ELEC CO				1FE	3,216,960	127.6720	3,830,160	3,000,000	3,211,422	0	(3,446)	0	0	5.900	5.400	MN	22,617	177,000	05/05/2011	11/15/2039
57571K-AA-2	MASS INSTITUTE OF TECH				1FE	10,213,800	146.4100	14,641,000	10,000,000	10,158,345	0	(6,656)	0	0	7.125	6.945	MN	118,750	712,500	12/07/2000	11/02/2026
57571K-AB-0	MASS INSTITUTE OF TECH				1FE	547,480	165.5690	827,845	500,000	547,379	0	(13)	0	0	7.250	6.620	MN	6,042	36,250	10/24/2001	11/02/2096
577778-CE-1	MAY DEPARTMENT STORES CO				2FE	10,239,300	121.1150	12,111,502	10,000,000	10,211,406	0	(4,408)	0	0	6.700	6.516	JJ	308,944	670,000	12/14/2004	07/15/2034
580135-BY-6	MCDONALDS CORP				1FE	8,276,774	123.7350	9,626,583	7,780,000	8,156,895	0	(15,287)	0	0	6.375	5.885	JJ	238,344	495,975	03/18/2003	01/08/2028
58013M-EG-5	MCDONALDS CORP CORP BND				1FE	4,998,300	117.1200	5,856,023	5,000,000	4,998,962	0	143	0	0	5.000	5.004	FA	104,167	250,000	01/13/2009	02/01/2019
58013M-EH-3	MCDONALDS CORP				1FE	9,592,650	130.7400	12,420,340	9,500,000	9,588,800	0	(1,422)	0	0	5.700	5.631	FA	225,625	541,500	02/22/2010	02/01/2039
58013M-EK-6	MCDONALDS CORP				1FE	9,928,600	117.7520	11,775,166	10,000,000	9,931,065	0	1,162	0	0	4.875	4.921	JJ	224,792	487,500	07/28/2010	07/15/2040
58013M-EM-2	MCDONALDS CORP MCDONALDS CORPORATION				1FE	5,074,350	103.9080	5,195,402	5,000,000	5,068,514	0	(5,836)	0	0	2.625	2.455	JJ	60,521	65,625	02/10/2012	01/15/2022
58013M-EN-0	MCDONALDS CORP MCDONALDS CORPORATION				1FE	14,785,500	98.6530	14,797,926	15,000,000	14,789,158	0	3,658	0	0	3.700	3.780	FA	209,667	289,833	02/02/2012	02/15/2042
582834-AP-2	MEAD CORP				2FE	3,803,920	113.2040	3,962,140	3,500,000	3,784,507	0	(2,032)	0	0	7.550	6.926	MS	88,083	264,250	02/13/1998	03/01/2047
583491-AA-3	MECCANICA HOLDINGS USA INC SENIOR CORP BND 144A				2FE	4,961,200	100.5000	5,025,000	5,000,000	4,971,994	0	3,361	0	0	6.250	6.356	JJ	144,097	312,500	07/08/2009	07/15/2019
58405U-AE-2	MEDCO HEALTH SOLUTIONS INC UNSEC CORP BND				2FE	5,055,750	101.1300	5,056,500	5,000,000	5,002,762	0	(13,370)	0	0	6.125	5.843	MS	90,174	306,250	08/07/2008	03/15/2013
58405U-AG-7	MEDCO HEALTH SOLUTIONS INC				2FE	5,917,520	108.7830	6,526,998	6,000,000	5,931,701	0	7,330	0	0	4.125	4.300	MS	72,875	247,500	01/25/2011	09/15/2020
585055-AT-3	MEDTRONIC INC MEDTRONIC INC	LS			1FE	16,965,490	128.9740	21,925,624	17,000,000	16,966,824	0	514	0	0	5.550	5.564	MS	277,808	943,500	03/11/2010	03/15/2040
585055-AW-6	MEDTRONIC INC MEDTRONIC INC			1	1FE	10,003,260	112.2300	11,223,013	10,000,000	10,003,159	0	(101)	0	0	4.500	4.498	MS	132,500	220,000	03/14/2012	03/15/2042
587405-AB-7	MERCANTILE BANKSHARES B				2FE	21,947,030	101.1470	22,252,340	22,000,000	21,998,145	0	6,342	0	0	4.625	4.655	AO	214,806	1,017,500	07/21/2003	04/15/2013
589331-AD-9	MERCK AND CO INC				1FE	12,808,485	136.7960	16,176,106	11,825,000	12,601,915	0	(31,509)	0	0	6.400	5.745	MS	252,267	756,800	01/06/2005	03/01/2028
589331-AE-7	MERCK AND CO INC	C			1FE	68,986,883	129.0320	88,876,925	68,880,000	68,969,557	0	(5,050)	0	0	5.950	5.935	JD	341,530	4,098,360	03/29/2006	12/01/2028
589331-AM-9	MERCK AND CO INC				1FE	30,046,900	129.9240	38,977,318	30,000,000	30,044,659	0	(862)	0	0	5.750	5.738	MN	220,417	1,725,000	03/09/2007	11/15/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
59156R-AE-8	METLIFE INC				1FE	10,789,800	129.3260	12,932,602	10,000,000	10,673,817	0	(17,339)	0	0	6.500	5.920	JD	28,889	650,000	09/17/2004	12/15/2032
59156R-AJ-7	METLIFE INC	LS			1FE	4,188,805	128.9420	4,558,093	3,535,000	4,173,768	0	(15,037)	0	0	6.375	4.993	JD	10,016	225,356	01/26/2012	06/15/2034
59156R-AX-6	METLIFE INC				1FE	2,999,250	115.8760	3,476,290	3,000,000	2,999,398	0	60	0	0	4.750	4.753	FA	56,604	142,500	08/03/2010	02/08/2021
59156R-AY-4	METLIFE INC - LT GTD				1FE	3,857,550	125.6070	4,710,265	3,750,000	3,854,177	0	(1,485)	0	0	5.875	5.676	FA	88,737	220,313	08/06/2010	02/06/2041
594185-AQ-3	MICHIGAN BELL TELEPHONE				1FE	7,629,726	136.7370	9,434,853	6,900,000	7,344,832	0	(35,054)	0	0	7.850	6.874	JJ	249,761	541,650	01/16/2002	01/15/2022
59447#-AB-9	MICHIGAN ELECTRIC TRANSMISSION				1	12,668,686	105.0000	13,650,000	13,000,000	12,838,733	0	48,752	0	0	5.750	6.220	JD	2,076	747,500	03/31/2009	12/10/2015
59447#-AE-3	MICHIGAN ELECTRIC TRANSMISSION MICHIGAN ELECTRIC TRANSMISSION				1	12,000,000	89.4450	10,733,400	12,000,000	12,000,000	0	0	0	0	3.980	3.980	AO	86,233	0	10/26/2012	10/26/2042
594918-AC-8	MICROSOFT CORP CORP BND				1FE	999,500	115.1560	1,151,556	1,000,000	999,668	0	44	0	0	4.200	4.206	JD	3,500	42,000	05/11/2009	06/01/2019
594918-AJ-3	MICROSOFT CORP				1FE	10,908,710	112.1840	12,340,274	11,000,000	10,912,457	0	1,542	0	0	4.500	4.551	AO	123,750	495,000	08/09/2011	10/01/2040
000000-00-0	MID-AMER APT COMMUN, INC. MID-AMERICA APARTMENT COMMUNIT				2FE	3,500,000	100.0000	3,500,000	3,500,000	3,500,000	0	0	0	0	4.170	4.170	MN	37,704	0	09/28/2012	11/30/2022
59531#-AF-7	MID-AMER APT COMMUN, INC. MID-AMERICA APARTMENT COMMUNIT				2	3,500,000	99.4570	3,480,995	3,500,000	3,500,000	0	0	0	0	4.170	4.170	MN	49,055	0	08/31/2012	11/30/2022
595620-AE-5	MIDAMERICAN ENERGY CO				1FE	4,995,750	125.5730	6,278,632	5,000,000	4,996,226	0	79	0	0	5.750	5.756	MN	47,917	287,500	10/24/2005	11/01/2035
59562E-AH-8	MIDAMERICAN ENERGY CO				1FE	24,775,232	126.6230	31,655,657	25,000,000	24,794,588	0	3,911	0	0	5.800	5.865	FA	547,778	1,450,000	04/26/2007	10/15/2036
59562V-AR-8	MIDAMERICAN ENERGY HLDGS CO UNSEC CORP BND				2FE	4,067,200	132.4120	5,296,480	4,000,000	4,063,780	0	(1,048)	0	0	6.500	6.371	MS	76,556	260,000	02/09/2009	09/15/2037
59565A-AA-8	MIDCONT EXP PIPE				2FE	5,051,750	104.2050	5,210,250	5,000,000	5,019,690	0	(10,820)	0	0	5.450	5.205	MS	80,236	272,500	10/29/2009	09/15/2014
600388-AB-8	MILLER BREWING CO 144A				2FE	4,961,650	102.8170	5,140,850	5,000,000	4,996,958	0	4,684	0	0	5.500	5.601	FA	103,889	275,000	09/03/2003	08/15/2013
607369-D@-1	MOBILE GAS SERVICE CORP MOBILE GAS SERVICE CORPORATION				2	14,000,000	105.0000	14,700,000	14,000,000	14,000,000	0	0	0	0	5.000	5.000	MS	176,944	700,000	09/30/2011	09/30/2031
61166W-AC-5	MONSANTO CO				1FE	7,753,420	126.5580	10,124,609	8,000,000	7,777,921	0	4,636	0	0	5.500	5.719	JJ	184,556	440,000	01/07/2010	07/30/2035
61166W-AE-1	MONSANTO CO				1FE	6,404,939	125.9010	8,479,399	6,735,000	6,481,952	0	13,171	0	0	5.500	5.927	FA	139,938	370,425	02/10/2006	08/15/2025
615369-A@-4	MOODYS CORP				2	13,501,280	100.0000	13,000,000	13,000,000	13,329,121	0	(111,578)	0	0	4.980	3.996	MS	163,648	647,400	06/08/2011	09/30/2015
615369-AA-3	MOODYS CORP				2FE	4,968,700	113.2200	5,660,986	5,000,000	4,974,728	0	2,585	0	0	5.500	5.582	MS	91,667	275,000	08/16/2010	09/01/2020
617446-B9-9	MORGAN STANLEY DEAN WITTER GMTN				1FE	15,000,000	99.2940	14,894,100	15,000,000	15,000,000	0	0	0	0	0.651	5.660	JAJO	22,794	117,660	01/04/2007	01/09/2014
617446-C2-3	MORGAN STANLEY DEAN WITTER EMTN				1FE	9,927,100	110.9520	11,095,208	10,000,000	9,965,836	0	7,391	0	0	5.450	5.546	JJ	260,389	545,000	01/05/2007	01/09/2017
617446-H5-1	MORGAN STANLEY DEAN WITTER MTN				1FE	9,969,700	111.6940	11,169,398	10,000,000	9,984,857	0	3,026	0	0	5.550	5.590	AO	98,667	555,000	04/24/2007	04/27/2017
61746S-BR-9	MORGAN STANLEY DEAN WITTER MORGAN STANLEY				1FE	5,054,200	108.6740	5,433,695	5,000,000	5,046,112	0	(8,088)	0	0	5.375	5.016	AO	56,736	134,375	06/08/2012	10/15/2015
61747W-AF-6	MORGAN STANLEY DEAN WITTER MORGAN STANLEY				1FE	2,034,140	113.4580	2,269,167	2,000,000	2,029,224	0	(2,809)	0	0	5.750	5.523	JJ	49,833	115,000	02/24/2011	01/25/2021
61748A-AE-6	MORGAN STANLEY				2FE	14,265,000	103.4350	15,515,252	15,000,000	14,885,473	0	86,725	0	0	4.750	5.392	AO	178,125	712,500	04/13/2004	04/01/2014
61945C-AA-1	MOSAIC CO MOSAIC CO			1	2FE	2,972,640	106.3100	3,189,309	3,000,000	2,975,416	0	2,378	0	0	3.750	3.860	MN	14,375	119,063	10/17/2011	11/15/2021
61945C-AB-9	MOSAIC CO MOSAIC CO			1	2FE	13,654,630	109.4290	14,591,280	13,334,000	13,651,288	0	(3,342)	0	0	4.875	4.722	MN	83,060	687,951	02/16/2012	11/15/2041
61980A-AC-7	MOTIVA ENTERPRISES LLC				1FE	4,990,200	121.5980	6,079,900	5,000,000	4,992,588	0	832	0	0	5.750	5.776	JJ	132,569	287,500	01/06/2010	01/15/2020
620076-BB-4	MOTOROLA INC MOTOROLA SOLUTIONS INC				2FE	2,989,110	102.4060	3,072,194	3,000,000	2,989,683	0	573	0	0	3.750	3.794	MN	14,375	56,250	05/08/2012	05/15/2022
62425*-AA-5	MOUNTAIN PRAIRIE WIND LLC			2	2FE	9,693,867	100.0000	9,693,867	9,693,867	9,693,867	0	0	0	0	6.560	6.556	JD	28,263	635,918	03/25/2010	03/25/2030
626717-AD-4	MURPHY OIL CORP MURPHY OIL CORP			1	2FE	8,980,560	101.1970	9,107,709	9,000,000	8,981,682	0	1,122	0	0	4.000	4.026	JD	30,000	193,000	05/15/2012	06/01/2022
628530-AP-2	MYLAN INC MYLAN INC			1	2FE	4,242,500	110.2500	4,410,000	4,000,000	4,217,381	0	(25,119)	0	0	6.000	4.362	MN	30,667	120,000	08/09/2012	11/15/2018
628530-AV-9	MYLAN INC MYLAN INC				2FE	14,949,750	99.8100	14,971,500	15,000,000	14,949,773	0	23	0	0	3.125	3.164	JJ	13,021	0	12/20/2012	01/15/2023
628931-AB-3	NBD BANK NA MICHIGAN				1FE	10,475,550	139.7810	12,580,266	9,000,000	10,039,694	0	(55,781)	0	0	8.250	6.812	MN	123,750	742,500	05/29/2002	11/01/2024
62940Q-AA-3	NSG HOLDINGS LLC 144A			2	3FE	12,000,000	103.0000	12,360,000	12,000,000	12,000,000	0	0	0	0	7.750	7.752	JD	41,333	930,000	03/06/2007	12/15/2025
629568-AV-8	NABORS INDUSTRIES INC				2FE	4,978,968	110.0710	5,503,538	5,000,000	4,982,458	0	1,825	0	0	5.000	5.056	MS	73,611	250,000	02/23/2011	09/15/2020
631005-BC-8	NARRAGANSETT ELECTRIC COMPANY				1FE	9,963,670	119.9410	11,994,100	10,000,000	9,965,041	0	528	0	0	5.638	5.663	MS	166,008	563,800	03/23/2010	03/15/2040
635405-AM-5	NATIONAL CITY CORP				2FE	3,137,900	123.6470	3,532,590	2,857,000	3,030,074	0	(21,971)	0	0	6.875	5.726	MN	25,098	196,419	06/06/2007	05/15/2019
636180-BE-0	NATIONAL FUEL GAS CO				2FE	5,056,904	100.7400	4,860,705	4,825,000	4,837,370	0	(74,913)	0	0	5.250	3.648	MS	84,438	253,313	12/15/2009	03/01/2013
636180-BK-6	NATIONAL FUEL GAS CO NATIONAL FUEL GAS COMPANY			1	2FE	4,993,350	111.2030	5,560,167	5,000,000	4,993,926	0	532	0	0	4.900	4.917	JD	20,417	245,000	11/28/2011	12/01/2021
638585-AP-4	BANK OF AMERICA CORP				2FE	3,556,280	117.4590	4,081,700	3,475,000	3,534,105	0	(2,781)	0	0	7.250	7.046	AO	53,187	491,938	07/23/2001	10/15/2025
638585-BF-5	BANK OF AMERICA CORP				2FE	29,545,683	112.4470	33,836,427	30,091,000	29,672,123	0	15,169	0	0	6.800	6.950	MS	602,489	2,316,188	12/13/2001	03/15/2028
638612-AG-6	NATIONWIDE FINANCIAL SERVICES				2FE	3,299,051	105.1850	3,426,927	3,258,000	3,280,063	0	(9,611)	0	0	5.625	5.282	FA	70,251	183,263	12/10/2010	02/13/2015
638612-AK-7	NATIONWIDE FINANCIAL SERVICES				2FE	4,086,893	107.7620	4,353,585	4,040,000	4,087,266	0	(661)	0	0	5.375	5.194	MS	57,907	189,200	08/28/2012	03/25/2021
64110D-AC-8	NETAPP INC NETAPP INC				2FE	4,974,700	99.6880	4,984,378	5,000,000	4,974,961	0	261	0	0	2.000	2.107	JD	5,278	0	12/05/2012	12/15/2017
64128X-AC-4	NEUBERGER BERMAN GROUP LLC/NEU NEUBERGER BERMAN GROUP LLC			1	3FE	2,035,000	106.0000	2,120,000	2,000,000	2,032,131	0	(2,869)	0	0	5.875	5.599	MS	34,597	58,424	03/13/2012	03/15/2022
641423-BU-1	NEVADA PWR CO				2FE	5,059,700	136.9510	6,505,184	4,750,000	5,046,505	0	(5,033)	0	0	6.750	6.249	JJ	160,313	320,625	02/11/2010	07/01/2037
641423-BZ-0	NEVADA PWR CO			1	2FE	4,984,450	119.5600	5,977,998	5,000,000	4,984,974	0	232	0	0	5.375	5.396	MS	79,132	268,750	09/09/2010	09/15/2040
644239-AY-1	NEW ENG TEL & TEL				1FE	9,506,880	132.8220	10,625,734	8,000,000	9,231,981	0	(39,851)	0	0	7.875	6.372	MN	80,500	630,000	04/15/2004	11/15/2029
651229-AG-1	NEWELL RUBBERMAID INC				2FE	4,985,050	119.4700	5,973,477	5,000,000	4,991,140	0	1,376	0	0	6.250	6.290	AO	65,972	312,500	03/25/2008	04/15/2018

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
651229-AK-2	NEWELL RUBBERMAID INC				2FE	2,998,800	111.5250	3,345,753	3,000,000	2,999,057	0	101	0	0	4.700	4.705	FA	53,267	141,000	08/02/2010	08/15/2020
651290-AK-4	NEWFIELD EXPL CO SENIOR CORP BND			1	3FE	2,562,406	105.5000	2,822,125	2,675,000	2,603,480	0	10,383	0	0	7.125	7.743	MN	24,354	190,594	07/25/2008	05/15/2018
651639-AP-1	NEWMONT MINING CORP NEWMONT MINING CORP			1	2FE	1,982,840	103.1120	2,062,242	2,000,000	1,983,074	0	234	0	0	4.875	4.930	MS	28,708	50,646	03/05/2012	03/15/2042
652478-AH-1	NEWS AMERICA HOLDINGS				2FE	13,150,830	100.6170	10,061,700	10,000,000	10,033,998	0	(396,996)	0	0	9.250	5.112	FA	385,417	925,000	06/25/2003	02/01/2013
652478-AQ-1	NEWS AMERICA HOLDINGS				2FE	2,003,740	131.0340	2,620,677	2,000,000	2,001,858	0	(252)	0	0	8.250	8.229	FA	64,625	165,000	03/02/2000	08/10/2018
652478-AU-2	NEWS AMERICA HOLDINGS				2FE	2,580,487	125.9410	2,839,970	2,255,000	2,480,855	0	(13,589)	0	0	7.750	6.470	FA	72,818	174,763	07/08/2003	02/01/2024
652478-AZ-1	NEWS AMERICA HOLDINGS				2FE	1,912,558	135.0690	2,770,261	2,051,000	1,948,952	0	4,328	0	0	7.700	8.339	AO	26,760	157,927	01/13/2000	10/30/2025
652482-BC-3	NEWS AMERICA INC W.I.				2FE	2,993,780	122.0770	3,662,305	3,000,000	2,994,770	0	122	0	0	6.550	6.566	MS	57,858	196,500	09/29/2003	03/15/2033
652482-BJ-8	NEWS AMERICA INC				2FE	29,761,961	120.7680	36,230,436	30,000,000	29,793,709	0	4,300	0	0	6.200	6.258	JD	82,667	1,860,000	03/25/2005	12/15/2034
655664-AN-0	NORDSTROM INC				1FE	14,934,750	115.0090	17,251,402	15,000,000	14,949,498	0	5,630	0	0	4.750	4.805	MN	118,750	712,500	04/20/2010	05/01/2020
655664-AP-5	NORDSTROM INC NORDSTROM INC			1	1FE	4,991,400	111.3750	5,568,730	5,000,000	4,992,299	0	736	0	0	4.000	4.021	AO	42,222	202,222	10/05/2011	10/15/2021
655844-AF-5	NORFOLK SOUTHERN CORPORATION				2FE	13,782,878	144.6170	17,430,647	12,053,000	13,594,187	0	(27,486)	0	0	7.050	6.040	MN	141,623	849,737	12/07/2005	05/01/2037
655844-AJ-7	NORFOLK SOUTHERN CORPORATION				2FE	7,701,610	143.6090	10,052,603	7,000,000	7,533,993	0	(21,142)	0	0	7.800	6.952	MN	69,767	546,000	01/10/2002	05/15/2027
655844-AQ-1	NORFOLK SOUTHERN CORPORATION				2FE	20,358,360	141.9860	28,397,192	20,000,000	20,294,545	0	(8,345)	0	0	7.250	7.102	FA	547,778	1,450,000	08/30/2002	02/15/2031
655844-BH-0	NORFOLK SOUTHERN CORPORATION				2FE	11,962,240	112.8030	13,464,153	11,936,000	11,962,240	0	0	0	0	4.837	4.823	AO	144,336	288,672	05/16/2012	10/01/2041
665228-BQ-4	NORTHERN ILLINOIS GAS CO				1FE	2,001,120	126.7660	2,535,320	2,000,000	2,000,946	0	(36)	0	0	6.580	6.575	FA	49,716	131,600	01/17/2002	02/15/2028
665772-BQ-1	NORTHERN STATES PWR-MINN				1FE	13,321,801	134.7170	18,456,229	13,700,000	13,409,561	0	10,766	0	0	6.500	6.725	MS	296,833	890,500	06/11/2002	03/01/2028
665772-CE-7	NORTHERN STATES PWR CO MN				1FE	4,990,500	123.4780	6,173,888	5,000,000	4,990,806	0	151	0	0	5.350	5.363	MN	44,583	267,500	11/09/2009	11/01/2039
665772-CG-2	NORTHERN STATES PWR CO MN			1	1FE	14,053,711	116.4130	16,239,618	13,950,000	14,050,519	0	(1,828)	0	0	4.850	4.802	FA	255,595	676,575	10/15/2010	08/15/2040
665772-CJ-6	NORTHERN STATES PWR CO MN NORTHERN STATES POWER CO (MINN			1	1FE	9,923,600	93.1500	9,315,000	10,000,000	9,924,175	0	575	0	0	3.400	3.441	FA	130,333	0	08/06/2012	08/15/2042
665859-AL-8	NORTHERN TRUST CORPORATION				1FE	9,988,300	107.8560	10,785,629	10,000,000	9,990,500	0	1,039	0	0	3.450	3.464	MN	54,625	345,000	11/01/2010	11/04/2020
665859-AM-6	NORTHERN TRUST CORPORATION				1FE	3,982,520	107.5930	4,303,729	4,000,000	3,984,565	0	1,512	0	0	3.375	3.427	FA	48,000	135,375	08/18/2011	08/23/2021
665859-AN-4	NORTHERN TRUST CORPORATION NORTHERN TRUST CORP				1FE	14,933,750	98.5440	14,781,668	15,000,000	14,933,939	0	189	0	0	2.375	2.424	FA	147,448	0	10/23/2012	08/02/2022
666807-AQ-5	NORTHROP GRUMMAN CORP				2FE	19,029,089	140.9220	24,132,829	17,125,000	18,548,662	0	(65,635)	0	0	7.875	6.899	MS	449,531	1,348,594	07/14/2004	03/01/2026
666807-AW-2	NORTHROP GRUMMAN CORP				2FE	20,322,486	144.2920	27,070,618	18,761,000	20,053,550	0	(34,415)	0	0	7.750	7.070	FA	549,280	1,453,978	06/28/2002	02/15/2031
666807-BA-9	NORTHROP GRUMMAN CORP SENIOR CORP BND				2FE	4,991,850	116.3980	5,819,878	5,000,000	4,994,197	0	726	0	0	5.050	5.071	FA	105,208	252,500	07/27/2009	08/01/2019
666807-BE-1	NORTHROP GRUMMAN CORP				2FE	5,025,050	106.6320	5,331,616	5,000,000	5,021,990	0	(2,289)	0	0	3.500	3.438	MS	51,528	175,000	08/03/2011	03/15/2021
66938F-JU-9	WELLS FARGO COMPANY MTN J				1FE	12,945,550	109.3980	14,221,740	13,000,000	12,958,824	0	1,139	0	0	6.750	6.781	JD	39,000	877,500	10/30/2002	12/15/2027
66989H-AF-5	NOVARTIS CAPITAL CORP NOVARTIS CAPITAL CORP				1FE	4,916,250	99.1670	4,958,338	5,000,000	4,916,679	0	429	0	0	3.700	3.794	MS	51,389	0	09/18/2012	09/21/2042
67021C-AC-1	NSTAR ELECTRIC CO				1FE	9,847,214	126.7470	12,674,700	10,000,000	9,861,679	0	2,758	0	0	5.750	5.860	MS	169,306	575,000	04/26/2007	03/15/2036
67021C-AE-7	NSTAR ELECTRIC CO				1FE	19,912,600	120.2660	24,053,290	20,000,000	19,951,220	0	8,480	0	0	5.625	5.683	MN	143,750	1,125,000	11/14/2007	11/15/2017
67021C-AF-4	NSTAR ELECTRIC CO				1FE	4,919,900	127.1390	6,356,931	5,000,000	4,923,039	0	1,184	0	0	5.500	5.611	MS	80,972	275,000	03/11/2010	03/15/2040
67059T-AC-9	NUSTAR LOGISTICS LP NUSTAR LOGISTICS LP			1	3FE	4,489,380	95.0630	4,277,835	4,500,000	4,490,150	0	770	0	0	4.750	4.780	FA	89,063	106,281	01/30/2012	02/01/2022
674599-BT-1	OCCIDENTAL PETROLEUM				1FE	5,624,496	140.9940	6,161,438	4,370,000	5,352,566	0	(34,656)	0	0	8.450	6.221	FA	139,500	369,265	09/18/2002	02/15/2029
674599-CC-7	OCCIDENTAL PETROLEUM			1	1FE	20,512,608	106.6080	21,662,796	20,320,000	20,495,265	0	(17,293)	0	0	3.125	3.011	FA	239,889	629,708	11/14/2011	02/15/2022
677050-AE-6	OGLETHORPE POWER CORP 144A				1FE	25,000,000	122.5230	30,630,678	25,000,000	25,000,000	0	0	0	0	6.100	6.100	MS	449,028	1,525,000	07/10/2009	03/15/2019
677050-AG-1	OGLETHORPE POWER CORP				1FE	15,287,255	124.6950	18,704,221	15,000,000	15,276,462	0	(4,266)	0	0	5.950	5.813	MN	148,750	892,500	02/01/2010	11/01/2039
677347-CE-4	OHIO EDISON				2FE	9,962,800	131.1730	13,117,336	10,000,000	9,966,498	0	558	0	0	6.875	6.904	JJ	317,014	687,500	06/21/2006	07/15/2036
678026-AD-7	OIL STATES INTERNATIONAL			1	3FE	5,031,936	106.5000	5,326,000	5,000,000	5,026,345	0	(5,027)	0	0	6.500	6.361	JD	27,083	325,000	10/20/2011	06/01/2019
678858-BC-4	OKLAHOMA GAS & ELECTRIC				1FE	2,876,430	122.8750	3,686,250	3,000,000	2,904,511	0	3,464	0	0	6.500	6.839	AO	41,167	195,000	01/25/2002	04/15/2028
678858-BL-4	OKLAHOMA GAS & ELECTRIC				1FE	2,980,740	127.1640	3,814,922	3,000,000	2,981,353	0	269	0	0	5.850	5.896	JD	14,625	175,500	06/03/2010	06/01/2040
678858-BM-2	OKLAHOMA GAS & ELECTRIC			1	1FE	13,011,620	118.5010	15,405,083	13,000,000	13,011,514	0	(223)	0	0	5.250	5.244	MN	87,208	682,500	07/21/2011	05/15/2041
681936-AV-2	OMEGA HLTHCARE INVESTORS INC			1	2FE	3,620,140	109.7500	4,038,800	3,680,000	3,630,920	0	5,002	0	0	7.500	7.747	FA	104,267	276,000	11/22/2010	02/15/2020
681936-AZ-3	OMEGA HLTHCARE INVESTORS INC OMEGA HLTHCARE INVESTORS INC			1	2FE	2,000,000	107.7500	2,155,000	2,000,000	2,000,000	0	0	0	0	5.875	5.875	MS	34,597	0	09/20/2012	03/15/2024
68233D-AP-2	ONCOR ELECTRIC DELIVERY				2FE	6,901,387	131.6730	9,217,079	7,000,000	6,915,181	0	1,815	0	0	7.250	7.367	JJ	234,014	507,500	10/17/2003	01/15/2033
68233D-AR-8	ONCOR ELECTRIC DELIVERY				2FE	29,898,980	128.0440	38,413,124	30,000,000	29,933,931	0	4,654	0	0	7.000	7.032	MS	700,000	2,100,000	02/25/2003	09/01/2022
68233D-AT-4	ONCOR ELECTRIC DELIVERY				2FE	26,499,794	128.5980	34,766,356	27,035,000	26,580,978	0	10,548	0	0	7.000	7.161	MN	315,408	1,892,450	02/25/2003	05/01/2032
68245J-AB-6	ONEBEACON US HOLDINGS INC ONEBEACON US HOLDINGS INC				2FE	4,994,050	101.8450	5,092,258	5,000,000	4,994,120	0	70	0	0	4.600	4.615	MN	33,222	0	11/06/2012	11/09/2022
682680-AN-3	ONEOK INC				2FE	6,754,120	114.4820	8,013,766	7,000,000	6,765,855	0	4,525	0	0	6.000	6.278	JD	18,667	420,000	06/24/2010	06/15/2035
682680-AQ-6	ONEOK INC ONEOK INC			1	2FE	1,999,020	107.6520	2,153,045	2,000,000	1,999,106	0	86	0	0	4.250	4.256	FA	35,417	43,681	01/23/2012	02/01/2022
68389X-AE-5	ORACLE CORP SENIOR CORP BND				1FE	4,895,302	139.0070	5,212,772	3,750,000	4,873,637	0	(21,666)	0	0	6.500	4.503	AO	51,458	243,750	01/26/2012	04/15/2038
68389X-AM-7	ORACLE CORP				1FE	11,681,262	124.2460	14,660,998	11,800,000	11,683,788	0	2,056	0	0	5.375	5.444	JJ	292,460	634,250	12/12/2011	07/15/2040
684065-AT-2	ORANGE & ROCKLAND UTILITIES				1FE	7,813,540	126.6240	8,863,680	7,000,000	7,636,552	0	(26,773)	0	0	6.500	5.593	JD	37,917	455,000	01/05/2005	12/01/2027
69073T-AP-8	OWENS-BROCKWAY GLASS CONTAINER				3FE	6,856,313	114.0000	7,609,500	6,675,000	6,780,772	0	(26,777)	0	0	7.375	6.845	FA	205,117	492,281	12/10/2009	05/15/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
690742-AC-5	OWENS CORNING CORP BND				2FE	3,931,360	124.3510	4,974,034	4,000,000	3,949,302	0	5,531	0	0	9.000	9.265	JD	16,000	360,000	07/01/2009	06/15/2019
690742-AD-3	OWENS CORNING OWENS CORNING			1	2FE	10,096,260	101.2310	10,123,097	10,000,000	10,094,481	0	(1,779)	0	0	4.200	4.080	JD	80,500	0	10/18/2012	12/15/2022
693304-AG-2	PECO ENERGY CO				1FE	9,984,400	125.0270	12,502,700	10,000,000	9,986,733	0	305	0	0	5.900	5.911	MN	98,333	590,000	04/16/2004	05/01/2034
693304-AH-0	PECO ENERGY CO				1FE	13,707,788	131.9920	18,148,844	13,750,000	13,711,856	0	717	0	0	5.950	5.972	AO	204,531	818,125	09/18/2006	10/01/2036
693304-AJ-6	PECO ENERGY CO				1FE	9,947,400	125.7620	12,576,200	10,000,000	9,951,898	0	904	0	0	5.700	5.737	MS	167,833	570,000	03/12/2007	03/15/2037
693476-BL-6	PNC FUNDING CORP				1FE	4,972,800	114.0580	5,702,906	5,000,000	4,978,257	0	2,354	0	0	4.375	4.443	FA	85,069	218,750	08/04/2010	08/11/2020
693476-BM-4	PNC FUNDING CORP			1	1FE	4,993,950	105.4390	5,271,961	5,000,000	4,995,431	0	1,156	0	0	2.700	2.726	MS	38,250	135,000	09/14/2011	09/19/2016
693506-BD-8	PPG INDUSTRIES INC				2FE	4,938,700	107.4670	5,373,327	5,000,000	4,949,970	0	5,377	0	0	3.600	3.748	MN	23,000	180,000	11/08/2010	11/15/2020
693506-BG-1	PPG INDUSTRIES INC PPG INDUSTRIES INC.				2FE	4,999,100	99.0180	4,950,907	5,000,000	4,999,155	0	55	0	0	2.700	2.702	FA	55,500	0	07/31/2012	08/15/2022
69351U-AN-3	PPL ELECTRIC UTILITIES CORPORA			1	1FE	994,280	120.7650	1,207,650	1,000,000	994,401	0	84	0	0	5.200	5.238	JJ	23,978	52,000	07/12/2011	07/15/2041
69351U-AP-8	PPL ELECTRIC UTILITIES CORPORA				1FE	3,967,640	106.7390	4,269,547	4,000,000	3,971,508	0	2,863	0	0	3.000	3.094	MS	35,333	127,667	08/18/2011	09/15/2021
693627-AY-7	PSI ENERGY INC				2FE	14,992,050	117.7520	17,662,843	15,000,000	14,992,703	0	145	0	0	6.120	6.124	AO	193,800	918,000	10/18/2005	10/15/2035
694032-AT-0	PACIFIC BELL TELEPHONE CO				1FE	8,022,880	133.6840	10,694,741	8,000,000	8,017,659	0	(789)	0	0	7.125	7.099	MS	167,833	570,000	06/15/2001	03/15/2026
694308-GE-1	PACIFIC GAS & ELECTRIC				1FE	42,448,500	128.3000	54,527,566	42,500,000	42,452,241	0	747	0	0	6.050	6.059	MS	857,083	2,571,250	04/14/2004	03/01/2034
694308-GS-0	PACIFIC GAS & ELECTRIC				1FE	15,754,750	119.7120	19,153,984	16,000,000	15,767,954	0	3,666	0	0	5.400	5.504	JJ	398,400	864,000	01/12/2010	01/15/2040
694476-AC-6	PACIFIC LIFECORP				2FE	4,965,150	111.4980	5,574,900	5,000,000	4,973,198	0	2,935	0	0	6.000	6.094	FA	117,500	300,000	02/04/2010	02/10/2020
695114-BW-7	PACIFICORP				1FE	12,984,920	103.3690	13,437,970	13,000,000	12,998,678	0	1,806	0	0	5.450	5.465	MS	208,614	708,500	09/03/2003	09/15/2013
695114-BX-5	PACIFICORP				1FE	8,757,975	126.9110	10,787,435	8,500,000	8,723,630	0	(5,164)	0	0	5.900	5.687	FA	189,456	501,500	10/13/2004	08/15/2034
695114-BZ-0	PACIFICORP				1FE	4,548,278	118.7960	5,791,288	4,875,000	4,581,498	0	6,311	0	0	5.250	5.730	JD	11,375	255,938	12/18/2006	06/15/2035
695114-CB-2	PACIFICORP WI				1FE	12,409,196	131.3800	15,765,551	12,000,000	12,375,768	0	(7,276)	0	0	6.100	5.853	FA	305,000	732,000	05/05/2009	08/01/2036
695156-AP-4	PACKAGING CORP OF AMERICA PACKAGING CORP OF AMERICA			1	2FE	3,996,440	102.7540	4,110,152	4,000,000	3,996,552	0	112	0	0	3.900	3.911	JD	6,933	73,233	06/21/2012	06/15/2022
70109H-AJ-4	PARKER HANNIFIN CORP CORP BND				1FE	652,943	135.1330	708,096	524,000	650,571	0	(2,372)	0	0	6.250	4.623	MN	4,185	32,750	01/26/2012	05/15/2038
703428-AD-0	PATTERSON COS INC PATTERSON COMPANIES INC				1	5,000,000	103.2290	5,161,450	5,000,000	5,000,000	0	0	0	0	2.950	2.950	JD	9,424	147,500	12/08/2011	12/10/2018
703428-AF-5	PATTERSON COS INC PATTERSON COMPANIES INC				1	5,000,000	103.7260	5,186,300	5,000,000	5,000,000	0	0	0	0	3.740	3.740	JD	11,947	187,000	12/08/2011	12/08/2023
704549-AE-4	PEABODY ENERGY CORP SENIOR CORP BND				3FE	14,741,550	114.5000	16,327,700	14,260,000	14,558,801	0	(66,720)	0	0	7.375	6.743	MN	175,279	1,051,675	06/10/2010	11/01/2016
704549-AH-7	PEABODY ENERGY CORP				3FE	3,100,000	107.2500	3,324,750	3,100,000	3,100,000	0	0	0	0	6.500	6.500	MS	59,331	201,500	08/11/2010	09/15/2020
706451-AH-4	PEMEX PROJECT FUNDING MASTER T				2FE	17,286,222	112.2500	19,727,936	17,575,000	17,508,622	0	30,445	0	0	7.375	7.587	JD	57,607	1,296,156	03/25/2003	12/15/2014
706451-BG-5	PEMEX PROJ FDG MASTER TR				2FE	3,468,582	126.5000	4,113,780	3,252,000	3,459,172	0	(4,264)	0	0	6.625	6.099	JD	9,575	215,445	06/17/2011	06/15/2035
706451-BS-9	PEMEX PROJ FDG MASTER TR				2FE	993,710	116.7500	1,167,500	1,000,000	996,086	0	634	0	0	5.750	5.839	MS	19,167	57,500	01/20/2009	03/01/2018
707064-AA-9	PENGROWTH ENERGY TRUST CORP BND				2	13,414,956	100.0000	14,000,000	14,000,000	13,634,601	0	64,480	0	0	6.350	7.021	JJ	382,764	889,000	03/31/2009	07/26/2017
709599-AE-4	PENSKE TRUCK LEASING COMPANY L PENSKE TRUCK LEASING COMPANY L				2FE	8,993,520	102.2120	9,199,080	9,000,000	8,994,286	0	766	0	0	3.750	3.766	MN	46,875	168,750	05/08/2012	05/11/2017
709599-AH-7	PENSKE TRUCK LEASING COMPANY L PENSKE TRUCK LEASING COMPANY L				2FE	2,484,400	101.5630	2,539,075	2,500,000	2,484,965	0	565	0	0	4.875	4.955	JJ	56,875	0	07/10/2012	07/11/2022
709599-AK-0	PENSKE TRUCK LEASING COMPANY L PENSKE TRUCK LEASING COMPANY /				2FE	2,495,700	101.7130	2,542,825	2,500,000	2,495,880	0	180	0	0	3.375	3.410	MS	22,031	0	09/24/2012	03/15/2018
713291-AP-7	PEPCO HOLDINGS INC SENIOR CORP BND				2FE	4,612,050	115.2020	5,760,100	5,000,000	4,758,235	0	44,799	0	0	6.125	7.430	JD	25,521	306,250	06/02/2009	06/01/2017
713448-BJ-6	PEPSICO INC SENIOR CORP BND				1FE	9,975,800	134.8410	13,484,082	10,000,000	9,983,903	0	2,101	0	0	7.900	7.935	MN	131,667	790,000	10/21/2008	11/01/2018
713448-BP-2	PEPSICO INC				1FE	17,597,200	126.0690	22,061,990	17,500,000	17,593,546	0	(1,514)	0	0	5.500	5.462	JJ	443,819	962,500	01/28/2010	01/15/2040
713448-BS-6	PEPSICO INC				1FE	13,015,060	116.9060	15,197,747	13,000,000	13,015,256	0	(90)	0	0	4.875	4.867	MN	105,625	633,750	07/14/2011	11/01/2040
713448-BW-7	PEPSICO INC				1FE	5,963,580	106.0500	6,362,996	6,000,000	5,967,834	0	3,197	0	0	3.000	3.071	FA	63,000	178,000	08/22/2011	08/25/2021
713448-BZ-0	PEPSICO INC PEPSICO INC/NC				1FE	9,968,800	102.6740	10,267,366	10,000,000	9,969,254	0	454	0	0	4.000	4.018	MS	128,889	200,000	02/29/2012	03/05/2042
714046-AE-9	PERKINELMER, INC.			1	2FE	6,956,040	111.1050	7,777,360	7,000,000	6,960,390	0	3,795	0	0	5.000	5.080	MN	44,722	369,444	10/20/2011	11/15/2021
71646Y-AA-4	PETRODRILL FIVE LTD			2	1	2,916,957	104.9090	3,060,151	2,916,957	2,916,957	0	0	0	0	4.390	4.390	AO	27,034	128,054	10/16/2003	04/15/2016
71713U-AT-9	PHARMACIA CORP				1FE	10,234,440	136.5060	12,285,540	9,000,000	9,944,373	0	(39,199)	0	0	6.750	5.698	JD	27,000	630,000	09/23/2003	12/15/2027
71713U-AW-2	PHARMACIA CORP				1FE	16,827,600	133.5440	20,031,535	15,000,000	16,428,245	0	(54,097)	0	0	6.600	5.683	JD	82,500	1,027,500	10/03/2003	12/01/2028
718546-AA-2	PHILLIPS 66 PHILLIPS 66				2FE	4,988,150	111.7400	5,586,990	5,000,000	4,989,047	0	897	0	0	4.300	4.329	AO	53,750	118,847	03/07/2012	04/01/2022
718546-AF-1	PHILLIPS 66 PHILLIPS 66				2FE	9,997,200	120.8420	12,084,193	10,000,000	9,998,644	0	1,444	0	0	5.875	5.876	MN	97,917	373,715	03/07/2012	05/01/2042
718546-AG-9	PHILLIPS 66 PHILLIPS 66				2FE	4,999,100	105.9020	5,295,121	5,000,000	4,999,390	0	290	0	0	2.950	2.953	MN	24,583	93,826	03/07/2012	05/01/2017
720186-AE-5	PIEDMONT NATURAL GAS COMPANY				1FE	17,309,490	117.5990	19,991,830	17,000,000	17,304,876	0	(7,694)	0	0	6.000	5.844	JJ	510,000	960,000	01/26/2012	12/19/2033
720189-AD-3	PIEDMONT NATURAL GAS CO MTNB				1FE	2,913,240	133.7530	4,012,590	3,000,000	2,936,687	0	2,873	0	0	7.400	7.663	JJ	111,000	222,000	05/17/2001	10/03/2025
723787-AE-7	PIONEER NATURAL RESOURCE				2FE	9,123,000	113.4810	11,348,074	10,000,000	9,591,627	0	98,085	0	0	5.875	7.203	JJ	270,903	587,500	06/06/2007	07/15/2016
723787-AG-2	PIONEER NATURAL RESOURCE				2FE	3,489,115	117.9250	4,127,377	3,500,000	3,494,567	0	1,089	0	0	6.650	6.693	MS	68,532	232,750	03/07/2007	03/15/2017
723787-AK-3	PIONEER NAT RES CO PIONEER NATURAL RESOURCES CO			1	2FE	1,988,800	105.3060	2,106,125	2,000,000	1,989,308	0	508	0	0	3.950	4.018	JJ	40,597	0	06/21/2012	07/15/2022
72447X-AC-1	PITNEY BOWES INC SENIOR CORP BND				2FE	10,442,800	106.9160	10,691,630	10,000,000	10,276,191	0	(50,899)	0	0	5.750	5.082	MS	169,306	575,000	06/26/2009	09/15/2017
72650R-AW-2	PLAINS ALL AMERICAN PIPELINE L SENIOR CORP BND				2FE	6,966,610	120.5200	8,436,402	7,000,000	6,974,840	0	2,821	0	0	5.750	5.813	JJ	185,597	402,500	09/01/2009	01/15/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
72650R-AX-0	PLAINS ALL AMERICAN PIPELINE L				2FE	2,996,670	107.9030	3,237,076	3,000,000	2,998,105	0	653	0	0	3.950	3.975	MS	34,892	118,500	07/08/2010	09/15/2015
72650R-AY-8	PLAINS ALL AMERICAN PIPELINE L				2FE	8,956,890	115.4460	10,390,169	9,000,000	8,963,945	0	3,531	0	0	5.000	5.061	FA	187,500	450,000	01/05/2011	02/01/2021
72650R-BA-9	PLAINS ALL AMERICAN PIPELINE L PLAINS ALL AMERICAN PIPELINE L			1	2FE	4,987,750	111.7330	5,586,642	5,000,000	4,988,723	0	973	0	0	5.150	5.165	JD	21,458	178,104	03/13/2012	06/01/2042
72650R-BB-7	PLAINS ALL AMERICAN PIPELINE L PLAINS ALL AMERICAN PIPELINE L			1	2FE	4,987,600	98.9820	4,949,114	5,000,000	4,987,618	0	18	0	0	2.850	2.878	JJ	8,313	0	12/03/2012	01/31/2023
72925P-AC-9	PLUM CRK TMBRLND			1	2FE	8,943,030	109.7470	9,877,238	9,000,000	8,951,981	0	4,604	0	0	4.700	4.779	MS	124,550	423,000	11/24/2010	03/15/2021
72925P-AD-7	PLUM CRK TMBRLND PLUM CREEK TIMBERLANDS LP	LS		1	2FE	3,471,650	97.8970	3,426,385	3,500,000	3,471,846	0	196	0	0	3.250	3.344	MS	11,059	0	11/14/2012	03/15/2023
736508-G*-7	PORTLAND GENERAL ELEC				1	4,000,000	105.0000	4,200,000	4,000,000	4,000,000	0	0	0	0	6.260	6.260	MN	41,733	250,400	05/24/2006	05/01/2031
736508-G8-5	PORTLAND GENERAL ELEC				1	13,000,000	105.0000	13,650,000	13,000,000	13,000,000	0	0	0	0	6.310	6.310	MN	136,717	820,300	05/24/2006	05/01/2036
736508-H*-6	PORTLAND GENERAL ELEC				1	8,300,000	105.0000	8,715,000	8,300,000	8,300,000	0	0	0	0	5.800	5.800	JD	40,117	481,400	05/16/2007	06/01/2039
737415-AL-3	POST APARTMENT HOMES LP POST APARTMENT HOMES LP			1	2FE	8,018,340	99.3950	7,951,577	8,000,000	8,018,086	0	(254)	0	0	3.375	3.347	JD	40,500	0	11/05/2012	12/01/2022
737679-CZ-1	POTOMAC ELECTRIC POWER COMPANY				1FE	4,873,000	117.7310	5,886,550	5,000,000	4,880,676	0	2,624	0	0	5.400	5.588	JD	22,500	270,000	12/03/2009	06/01/2035
737679-DD-9	POTOMAC ELECTRIC POWER COMPANY POTOMAC ELECTRIC POWER CO				1FE	4,985,500	104.5460	5,227,300	5,000,000	4,986,427	0	927	0	0	3.050	3.084	AO	38,125	74,979	03/28/2012	04/01/2022
74005P-AU-8	PRAXAIR INC SENIOR CORP BND				1FE	13,930,840	114.9840	16,097,730	14,000,000	13,950,865	0	6,226	0	0	4.500	4.562	FA	238,000	630,000	08/10/2009	08/15/2019
74005P-AY-0	PRAXAIR INC				1FE	7,964,000	112.8800	9,030,403	8,000,000	7,969,612	0	3,065	0	0	4.050	4.105	MS	95,400	324,000	03/01/2011	03/15/2021
74005P-BA-1	PRAXAIR INC PRAXAIR INC			1	1FE	9,874,700	100.4220	10,042,176	10,000,000	9,884,506	0	9,806	0	0	2.450	2.593	FA	92,556	128,625	02/13/2012	02/15/2022
740189-AH-8	PRECISION CASTPARTS CORP PRECISION CASTPARTS CORP			1	1FE	4,969,150	102.2040	5,110,189	5,000,000	4,969,150	0	0	0	0	3.900	3.935	JJ	5,958	0	12/17/2012	01/15/2043
740816-AD-5	PRESIDENT & FELLOWS OF HARVARD				1FE	10,681,125	131.3760	13,794,480	10,500,000	10,673,641	0	(3,016)	0	0	5.625	5.504	AO	147,656	590,625	01/13/2010	10/01/2038
740816-AH-6	PRESIDENT & FELLOWS OF HARVARD				1FE	19,866,600	119.7680	23,953,598	20,000,000	19,870,397	0	2,154	0	0	4.875	4.918	AO	205,833	975,000	11/05/2010	10/15/2040
741530-AH-5	PRIDE INTL INC				2FE	1,000,000	126.7930	1,267,931	1,000,000	1,000,000	0	0	0	0	6.875	6.875	FA	25,972	68,750	08/03/2010	08/15/2020
74251V-AA-0	PRINCIPAL FINANCIAL GROUP INC				1FE	3,579,880	122.0440	4,271,557	3,500,000	3,578,855	0	(1,026)	0	0	6.050	5.873	AO	44,703	211,750	01/26/2012	10/15/2036
742651-DM-1	PRIVATE EXPORT FUNDING CORPORA PRIVATE EXPORT FUNDING CORPORA				1FE	24,921,750	106.8130	26,703,251	25,000,000	24,930,539	0	7,320	0	0	2.800	2.834	MN	89,444	789,444	09/26/2011	05/15/2022
742718-BH-1	PROCTER & GAMBLE COMPANY				1FE	4,812,150	137.6950	6,884,756	5,000,000	4,864,534	0	6,315	0	0	6.450	6.766	JJ	148,708	322,500	09/18/2001	01/15/2026
742718-CB-3	PROCTER & GAMBLE COMPANY				1FE	9,939,925	129.1790	12,917,920	10,000,000	9,949,385	0	1,243	0	0	5.500	5.541	FA	229,167	550,000	02/13/2004	02/01/2034
742718-DB-2	PROCTER & GAMBLE COMPANY				1FE	10,041,246	132.9160	11,696,648	8,800,000	9,993,401	0	(31,836)	0	0	5.800	4.757	FA	192,818	510,400	01/26/2012	08/15/2034
742718-DN-6	PROCTER & GAMBLE COMPANY SENIOR CORP BND				1FE	14,973,600	117.7090	17,656,340	15,000,000	14,982,584	0	2,402	0	0	4.700	4.722	FA	266,333	705,000	02/03/2009	02/15/2019
742718-DY-2	PROCTER & GAMBLE COMPANY PROCTER & GAMBLE COMPANY				1FE	10,036,600	101.5060	10,150,645	10,000,000	10,036,194	0	(406)	0	0	2.300	2.255	FA	92,639	115,000	07/02/2012	02/06/2022
742741-AA-9	PROCTER & GAMBLE- ESOP A			2	1FE	7,812,149	133.3110	8,366,745	6,276,108	7,093,482	0	(96,224)	0	0	9.360	5.943	JJ	293,722	587,444	09/30/2008	01/01/2021
743315-AJ-2	PROGRESSIVE CORP				1FE	14,877,652	128.2920	18,363,679	14,314,000	14,792,485	0	(17,340)	0	0	6.625	6.288	MS	316,101	948,303	09/03/2009	03/01/2029
743315-AL-7	PROGRESSIVE CORP				1FE	13,556,800	127.8480	15,725,262	12,300,000	13,457,038	0	(31,222)	0	0	6.250	5.459	JD	64,063	768,750	01/26/2012	12/01/2032
743315-AN-3	PROGRESSIVE CORP				1FE	1,997,840	109.1170	2,182,338	2,000,000	1,998,090	0	185	0	0	3.750	3.763	FA	26,667	75,208	08/17/2011	08/23/2021
74340X-AU-5	PROLOGIS			1	2FE	4,989,277	119.0030	5,950,144	5,000,000	4,991,386	0	898	0	0	6.875	6.906	MS	101,215	343,750	06/03/2011	03/15/2020
74432Q-AC-9	PRUDENTIAL FINANCIAL INC				2FE	5,005,356	112.3680	5,618,378	5,000,000	5,006,390	0	(48)	0	0	5.750	5.739	JJ	132,569	172,500	01/26/2012	07/15/2033
74432Q-AH-8	PRUDENTIAL FINANCIAL INC MTNC				2FE	14,307,750	108.2380	16,235,735	15,000,000	14,377,311	0	13,393	0	0	5.400	5.731	JD	40,500	810,000	03/08/2007	06/13/2035
74432Q-AK-1	PRUDENTIAL FINANCIAL INC				2FE	6,977,670	114.8820	8,041,709	7,000,000	6,979,840	0	399	0	0	5.900	5.923	MS	121,606	413,000	03/21/2006	03/17/2036
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC MTN				2FE	14,694,800	112.7820	16,917,238	15,000,000	14,722,901	0	5,214	0	0	5.700	5.844	JD	40,375	855,000	02/21/2007	12/14/2036
74432Q-BS-3	PRUDENTIAL FINANCIAL INC				2FE	5,083,900	112.7640	5,638,191	5,000,000	5,082,725	0	(1,064)	0	0	5.625	5.509	MN	38,281	281,250	08/03/2011	05/12/2041
744448-CA-7	PUBLIC SERVICE COMPANY OF COLO CORP BND				1FE	4,979,900	139.6750	6,983,731	5,000,000	4,980,866	0	285	0	0	6.500	6.531	FA	135,417	325,000	08/06/2008	08/01/2038
744448-CE-9	PUBLIC SERVICE COMPANY OF COLO			1	1FE	3,984,720	114.8750	4,595,004	4,000,000	3,985,090	0	251	0	0	4.750	4.774	FA	71,778	193,167	08/02/2011	08/15/2041
744516-AA-3	PUB SERV NC INC				1FE	9,831,400	134.4440	13,444,400	10,000,000	9,876,600	0	5,590	0	0	6.990	7.137	JJ	322,317	699,000	03/14/2002	01/15/2026
744533-BH-2	PUBLIC SERVICE OKLAHOMA				2FE	9,986,200	116.2670	11,626,700	10,000,000	9,993,967	0	1,462	0	0	6.150	6.169	FA	256,250	615,000	08/07/2006	08/01/2016
744567-QN-6	PUBLIC SERVICE ELECTRIC AND GA CC				1FE	15,702,135	146.6580	18,698,895	12,750,000	14,337,056	0	(133,012)	0	0	9.250	7.248	JD	98,281	1,179,375	10/04/1995	06/01/2021
74456Q-AP-1	PUBLIC SERVICE ELECTRIC AND GA				1FE	8,498,610	121.3460	9,707,684	8,000,000	8,486,671	0	(11,892)	0	0	5.250	4.793	JJ	210,000	341,250	01/26/2012	07/01/2035
74456Q-AQ-9	PUBLIC SERVICE ELECTRIC & GAS				1FE	9,957,600	128.6260	12,862,587	10,000,000	9,961,184	0	745	0	0	5.700	5.730	JD	47,500	570,000	12/13/2006	12/01/2036
74456Q-AS-5	PUBLIC SERVICE ELECTRIC & GAS MTN				1FE	12,236,659	118.7470	14,516,856	12,225,000	12,232,296	0	(1,161)	0	0	5.300	5.287	MN	107,988	647,925	04/23/2008	05/01/2018
74456Q-AV-8	PUBLIC SERVICE ELECTRIC AND GA				1FE	4,976,050	127.1170	6,355,856	5,000,000	4,976,947	0	360	0	0	5.500	5.533	MS	91,667	275,000	03/02/2010	03/01/2040
745310-AB-8	PUGET SOUND ENERGY INC				3FE	2,999,988	112.6710	3,380,130	3,000,000	3,000,030	0	(3)	0	0	6.500	6.500	JD	8,667	195,000	06/10/2011	12/15/2020
745310-AD-4	PUGET ENERGY INC				3FE	5,000,000	110.2770	5,513,850	5,000,000	5,000,000	0	0	0	0	6.000	6.000	MS	100,000	300,000	08/10/2011	09/01/2021
74531E-AA-0	PUGET SOUND ENERGY INC MTN A				1FE	3,469,840	138.5400	5,541,590	4,000,000	3,576,525	0	14,087	0	0	7.020	8.269	MS	82,680	280,800	01/25/2002	12/01/2027
74531E-AB-8	PUGET SOUND ENERGY INC MTN A				1FE	1,049,110	122.8160	1,228,160	1,000,000	1,028,450	0	(4,267)	0	0	6.740	6.120	MS	19,846	67,400	06/06/2007	06/15/2018
745332-BU-9	PUGET SOUND ENERGY INC				1FE	6,103,063	123.0570	7,691,093	6,250,000	6,112,818	0	2,989	0	0	5.483	5.657	JD	28,557	342,688	09/18/2009	06/01/2035
745332-BX-3	PUGET SOUND ENERGY INC				1FE	6,000,000	133.6030	8,016,183	6,000,000	6,000,000	0	0	0	0	6.274	6.274	MS	110,841	376,440	09/13/2006	03/15/2037
745332-CA-2	PUGET SOUND ENERGY INC				1FE	2,981,490	128.5650	3,856,947	3,000,000	2,982,579	0	268	0	0	5.757	5.800	AO	43,178	172,710	02/02/2010	10/01/2039
745332-CB-0	PUGET SOUND ENERGY INC				1FE	17,015,710	129.0670	21,941,403	17,000,000	17,015,275	0	(228)	0	0	5.795	5.788	MS	290,072	985,150	03/17/2010	03/15/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
747262-AE-3	QVC INC			1	2FE	10,219,000	113.5000	11,792,650	10,390,000	10,251,511	0	12,609	0	0	7.375	7.605	AO	161,767	766,263	06/04/2010	10/15/2020
747318-BH-1	QUAD GRAPHICS INC			2	3	500,000	100.0000	500,000	500,000	500,000	0	0	0	0	7.030	7.030	JD	1,953	35,150	11/13/1998	12/11/2013
747328-AC-2	QUAD GRAPHICS INC			2	3	5,850,000	100.0000	5,850,000	5,850,000	5,850,000	0	0	0	0	6.490	6.490	JJ	159,248	379,665	01/30/2006	01/30/2036
747328-AF-5	QUAD GRAPHICS INC			2	3	5,850,000	100.0000	5,850,000	5,850,000	5,850,000	0	0	0	0	6.490	6.490	AO	81,206	379,665	04/13/2006	04/14/2036
74733V-AA-8	QUESTAR MKT RES INC				3FE	1,981,480	115.2500	2,305,000	2,000,000	1,984,660	0	1,356	0	0	6.875	7.000	MS	45,833	137,500	08/11/2010	03/01/2021
74733V-AB-6	QUESTAR MKT RES INC QEP RESOURCES INC			1	3FE	3,052,500	107.2500	3,217,500	3,000,000	3,049,394	0	(3,106)	0	0	5.375	5.154	AO	40,313	94,063	02/27/2012	10/01/2022
74834L-AP-5	QUEST DIAGNOSTICS INC				2FE	3,939,640	111.4450	4,457,783	4,000,000	3,955,529	0	5,134	0	0	4.750	4.938	JJ	79,694	190,000	11/12/2009	01/30/2020
74834L-AS-9	QUEST DIAGNOSTICS INC				2FE	2,994,990	111.5880	3,347,628	3,000,000	2,995,743	0	414	0	0	4.700	4.721	AO	35,250	141,000	03/21/2011	04/01/2021
74835W-AC-9	QUESTAR GAS COMPANY MTN D				1FE	3,000,000	114.0590	3,421,770	3,000,000	3,000,000	0	0	0	0	5.310	5.310	AO	39,825	159,300	03/20/2003	03/15/2018
74836H-AD-9	QUESTAR PIPELINE CO QUESTAR PIPELINE CO			1	1FE	9,894,300	103.1390	10,313,900	10,000,000	9,895,932	0	1,531	0	0	4.875	4.943	JD	40,625	480,729	12/01/2011	12/01/2041
74913E-AJ-9	QWEST CAPITAL FUNDING				2FE	14,134,168	105.0000	14,815,499	14,110,000	14,131,363	0	(540)	0	0	7.750	7.734	FA	413,109	1,093,525	07/24/2001	02/15/2031
74932#-AC-8	RC CEMENT CO INC RC CEMENT CO INC				3	5,337,965	100.0000	5,000,000	5,000,000	5,234,464	0	(45,364)	0	0	7.120	5.896	MN	31,644	418,500	08/12/2010	05/29/2017
74951#-AA-8	RE RICH FAMILY HLDG CORPRICH 144A			2	2	5,625,000	100.0000	5,625,000	5,625,000	5,625,000	0	0	0	0	4.010	4.030	JAJO	42,606	225,562	07/23/2003	07/23/2015
749685-AS-2	RPM INTERNATIONAL INC RPM INTERNATIONAL INC			1	2FE	5,048,199	98.6180	4,999,957	5,070,000	5,048,363	0	164	0	0	3.450	3.501	MN	33,040	0	12/04/2012	11/15/2022
74986@-AC-5	RREEF AMERICA REIT II INC				1	14,286,325	100.0000	15,000,000	15,000,000	14,716,016	0	141,341	0	0	5.290	6.415	AO	167,517	793,500	08/26/2009	10/15/2014
74986@-AE-1	RREEF AMERICA REIT II INC				1	11,546,580	100.0000	15,000,000	15,000,000	12,737,386	0	393,856	0	0	5.160	9.387	JD	38,700	774,000	08/26/2009	06/13/2017
74986@-AJ-0	RREEF AMERICA REIT II INC				1	17,731,870	100.0000	20,000,000	20,000,000	18,426,870	0	230,338	0	0	5.510	7.320	FA	434,678	1,102,000	08/26/2009	02/09/2018
751028-AA-9	RALCORP HOLDINGS INC CORP BND 144A			1	2	10,000,000	119.6420	11,964,200	10,000,000	10,000,000	0	0	0	0	7.290	7.290	FA	275,400	754,000	07/22/2008	08/15/2018
75281A-AJ-8	RANGE RESOURCES CORP SENIOR CORP BND			1	3FE	757,500	105.0000	787,500	750,000	753,725	0	(961)	0	0	7.250	7.080	MN	9,063	54,375	06/20/2008	05/01/2018
75281A-AK-5	RANGE RESOURCES CORP SENIOR CORP BND			1	3FE	1,000,000	110.7500	1,107,500	1,000,000	1,000,000	0	0	0	0	8.000	8.000	MN	10,222	80,000	06/04/2009	05/15/2019
75281A-AM-1	RANGE RESOURCES CORP			1	3FE	2,965,000	107.0000	3,210,000	3,000,000	2,969,276	0	2,740	0	0	5.750	5.906	JD	14,375	172,500	06/14/2011	06/01/2021
754907-AA-1	RAYONIER INC RAYONIER INC.				2FE	9,978,100	101.9380	10,193,832	10,000,000	9,979,868	0	1,768	0	0	3.750	3.776	AO	93,750	214,583	02/29/2012	04/01/2022
7551111-AF-8	RAYTHEON CO				1FE	26,076,213	137.5060	36,095,224	26,250,000	26,124,333	0	4,656	0	0	7.200	7.253	FA	714,000	1,890,000	01/31/2001	08/15/2027
755111-AP-6	RAYTHEON CO				1FE	5,887,620	135.1490	8,108,940	6,000,000	5,912,759	0	2,902	0	0	7.000	7.155	MN	70,000	420,000	01/31/2001	11/01/2028
755111-BT-7	RAYTHEON CO RAYTHEON COMPANY				1FE	9,371,983	106.6080	9,866,611	9,255,000	9,359,161	0	(11,632)	0	0	3.125	2.962	AO	61,057	289,219	11/18/2011	10/15/2020
755111-BU-4	RAYTHEON CO RAYTHEON CO				1FE	13,396,905	113.2000	15,282,027	13,500,000	13,404,754	0	3,635	0	0	4.875	4.919	AO	138,938	609,375	12/17/2012	10/15/2040
755111-BW-0	RAYTHEON CO RAYTHEON COMPANY				1FE	5,097,350	111.4520	5,572,584	5,000,000	5,096,506	0	(844)	0	0	4.700	4.579	JD	10,444	240,875	03/16/2012	12/15/2041
756109-AE-4	REALTY INCOME CORP				2FE	1,990,180	100.9350	2,018,700	2,000,000	1,999,749	0	1,217	0	0	5.375	5.439	MS	31,653	107,500	03/05/2003	03/15/2013
756109-AG-9	REALTY INCOME CORP				2FE	4,806,000	113.4430	5,672,157	5,000,000	4,828,819	0	3,547	0	0	5.875	6.160	MS	86,493	293,750	03/18/2005	03/15/2035
758202-AH-8	REED ELSEVIER CAP INC. REED ELSEVIER CAPITAL INC			1	2FE	6,954,780	98.1570	6,871,003	7,000,000	6,955,374	0	594	0	0	3.125	3.201	AO	45,573	0	12/07/2012	10/15/2022
75820Q-AC-6	REED ELSEVIER CAPITAL MTN				2FE	10,342,840	127.7020	12,131,690	9,500,000	10,205,788	0	(35,997)	0	0	7.500	6.611	MN	91,042	712,500	09/30/2008	05/15/2025
758750-C*-2	REGAL-BELOIT CORPORATION REGAL-BELOIT CORPORATION				2	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	4.770	4.770	JJ	221,275	477,000	07/14/2011	07/14/2021
759351-AJ-8	REINSURANCE GROUP OF AMERICA I REINSURANCE GROUP OF AMERICA I				2FE	3,977,880	109.7270	4,389,099	4,000,000	3,980,734	0	1,797	0	0	5.000	5.071	JD	16,667	200,000	05/24/2011	06/01/2021
759358-AF-7	REINALT-THOMAS CORP			2	2	10,714,286	100.0000	10,714,286	10,714,286	10,714,286	0	0	0	0	5.160	5.160	FA	225,750	552,857	08/04/2005	08/04/2015
759468-AB-7	RELIANCE HOLDINGS USA INC	LS			2FE	1,955,000	114.9460	2,298,920	2,000,000	1,956,322	0	559	0	0	6.250	6.419	AO	25,000	125,000	12/16/2010	10/19/2040
759468-AC-5	RELIANCE HOLDINGS USA INC RELIANCE HOLDING USA INC				2FE	5,968,860	111.8480	6,710,880	6,000,000	5,970,981	0	2,121	0	0	5.400	5.468	FA	123,300	162,000	02/09/2012	02/14/2022
760719-BH-6	REPUBLIC NEW YORK CORP				1FE	15,482,680	117.4120	19,196,867	16,350,000	15,485,041	0	106	0	0	7.200	7.603	JJ	542,820	1,177,200	06/06/2002	07/15/2097
760759-AM-2	REPUBLIC SVCS			1	2FE	4,986,800	114.5660	5,728,281	5,000,000	4,988,241	0	859	0	0	4.750	4.779	MN	30,347	237,500	05/02/2011	05/15/2023
760759-AP-5	REPUBLIC SVCS REPUBLIC SERVICES INC			1	2FE	3,988,920	104.4050	4,176,195	4,000,000	3,989,525	0	605	0	0	3.550	3.583	JD	11,833	74,944	05/14/2012	06/01/2022
760761-AB-2	REPUBLIC SVCS				2FE	3,091,466	118.7710	3,563,143	3,000,000	3,071,279	0	(8,745)	0	0	5.500	5.077	MS	48,583	165,000	08/03/2010	09/15/2019
760761-AD-8	REPUBLIC SVCS				2FE	10,988,269	117.8620	12,964,781	11,000,000	10,990,992	0	775	0	0	5.250	5.262	MN	73,792	577,500	08/05/2010	11/15/2021
76824*-AU-8	RIVER FUEL TRUST NO 1 RIVER FUEL TRUST NO 1				2Z	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	2.620	2.620	JD	9,097	0	12/06/2012	12/15/2017
771196-AS-1	ROCHE HOLDINGS INC CORP BND 144A				1FE	18,329,290	125.0910	22,562,664	18,037,000	18,239,893	0	(27,776)	0	0	6.000	5.776	MS	360,740	1,082,220	05/29/2009	03/01/2019
771367-CB-3	ROCHESTER GAS & ELECTRIC SECURED CORP BND 144A				1FE	2,995,830	112.6880	3,380,640	3,000,000	2,997,105	0	353	0	0	5.900	5.918	JJ	81,617	177,000	06/24/2009	07/15/2019
772739-AH-1	ROCK-TENN CO ROCK-TENN CO				3FE	4,995,450	107.8880	5,394,400	5,000,000	4,995,993	0	543	0	0	4.450	4.465	MS	74,167	116,813	02/14/2012	03/01/2019
772739-AK-4	ROCK-TENN CO ROCK-TENN CO				3FE	3,992,400	108.0690	4,322,760	4,000,000	3,992,976	0	576	0	0	4.900	4.924	MS	65,333	102,900	02/14/2012	03/01/2022
772739-AM-0	ROCK-TENN CO ROCK-TENN COMPANY				3FE	4,957,850	102.6390	5,131,950	5,000,000	4,959,359	0	1,509	0	0	3.500	3.630	MS	53,472	0	09/04/2012	03/01/2020
773903-AB-5	ROCKWELL AUTOMATION INC				1FE	21,521,600	131.9470	26,389,471	20,000,000	21,184,748	0	(47,207)	0	0	6.700	6.092	JJ	617,889	1,340,000	05/06/2004	01/15/2028
774341-AB-7	ROCKWELL COLLINS INC CORP BND				1FE	1,989,420	119.1720	2,383,434	2,000,000	1,992,469	0	941	0	0	5.250	5.319	JJ	48,417	105,000	05/01/2009	07/15/2019
774341-AC-5	ROCKWELL COLLINS INC			1	1FE	6,980,330	105.4470	7,381,301	7,000,000	6,982,210	0	1,696	0	0	3.100	3.133	MN	27,728	213,383	11/16/2011	11/15/2021
774477-AJ-2	ROCKWOOD SPECIALTIES GROUP INC ROCKWOOD SPECIALTIES GROUP INC			1	3FE	250,000	103.5000	258,750	250,000	250,000	0	0	0	0	4.625	4.625	AO	3,083	0	09/20/2012	10/15/2020
775371-AU-1	ROHM & HAAS CO				2FE	55,455,095	134.5900	64,498,050	47,922,000	53,908,905	0	(200,309)	0	0	7.850	6.589	JJ	1,734,643	3,761,877	07/02/2003	07/15/2029
776696-AB-2	ROPER IND INC CORP BND				2FE	9,997,600	103.5620	10,356,200	10,000,000	9,999,708	0	446	0	0	6.625	6.630	FA	250,278	662,500	07/29/2008	08/15/2013
776696-AC-0	ROPER IND INC SENIOR CORP BND				2FE	4,998,900	119.7210	5,986,058	5,000,000	4,999,185	0	96	0	0	6.250	6.253	MS	104,167	312,500	08/26/2009	09/01/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
776696-AD-8	ROPER IND INC ROPER INDUSTRIES INC				2FE	3,996,400	99.4600	3,978,419	4,000,000	3,996,477	0	77	0	0	1.850	1.869	MN	8,222	0	11/15/2012	11/15/2017
776696-AE-6	ROPER IND INC ROPER INDUSTRIES INC			1	2FE	3,996,960	99.3930	3,975,725	4,000,000	3,996,986	0	26	0	0	3.125	3.134	MN	13,889	0	11/15/2012	11/15/2022
78355H-JR-1	RYDER SYSTEM INC				2FE	998,220	105.5860	1,055,864	1,000,000	998,663	0	275	0	0	3.500	3.533	JD	2,917	35,000	05/17/2011	06/01/2017
78355H-JS-9	RYDER SYSTEM INC RYDER SYSTEM INC			1	2FE	1,996,820	101.4920	2,029,838	2,000,000	1,997,332	0	512	0	0	2.500	2.534	MS	16,667	25,417	02/21/2012	03/01/2017
78390X-AC-5	SAIC				1FE	2,995,530	108.2360	3,247,085	3,000,000	2,995,765	0	58	0	0	5.950	5.960	JD	14,875	178,500	11/04/2011	12/01/2040
78412F-AL-8	SESI LLC			1	3FE	6,062,895	107.0000	6,420,000	6,000,000	6,052,399	0	(9,910)	0	0	6.375	6.142	MN	63,750	382,500	12/08/2011	05/01/2019
78442F-AQ-1	SLM CORP				2FE	1,987,000	105.0000	2,100,000	2,000,000	1,996,889	0	1,255	0	0	5.000	5.073	AO	21,111	100,000	04/07/2003	04/15/2015
78442F-AZ-1	SLM CORPORATION MTN A				2FE	25,318,625	93.5000	24,647,535	26,361,000	25,476,142	0	21,538	0	0	5.625	5.909	FA	617,836	1,482,806	02/06/2006	08/01/2033
78442F-EM-6	SLM CORPORATION SLM CORPORATION				2FE	4,452,390	108.0000	4,860,000	4,500,000	4,460,166	0	7,776	0	0	6.000	6.250	JJ	117,000	133,500	01/24/2012	01/25/2017
78486Q-AC-5	SVB FINANCIAL GROUP	LS			1FE	4,965,000	111.8680	5,593,390	5,000,000	4,971,397	0	2,922	0	0	5.375	5.467	MS	79,132	268,750	09/15/2010	09/15/2020
78573A-AA-8	SABMILLER HOLDINGS INC SABMILLER HOLDINGS INC				2FE	4,976,100	107.6470	5,382,350	5,000,000	4,978,009	0	1,909	0	0	3.750	3.808	JJ	86,458	92,708	01/10/2012	01/15/2022
786514-AS-8	SAFEWAY INC				2FE	10,671,800	113.3240	11,332,400	10,000,000	10,490,675	0	(18,821)	0	0	7.450	6.913	MS	219,361	745,000	02/12/1998	09/15/2027
786514-BA-6	SAFEWAY INC				2FE	10,740,893	108.1640	11,422,068	10,560,000	10,709,107	0	(3,965)	0	0	7.250	7.110	FA	319,000	765,600	08/09/2001	02/01/2031
786514-BT-5	SAFEWAY INC. SAFEWAY INC				2FE	2,998,380	103.2740	3,098,224	3,000,000	2,998,699	0	298	0	0	3.400	3.412	JD	8,500	100,867	11/30/2011	12/01/2016
786514-BU-2	SAFEWAY INC. SAFEWAY INC	LS			2FE	997,490	102.9490	1,029,495	1,000,000	997,701	0	198	0	0	4.750	4.782	JD	3,958	46,972	11/30/2011	12/01/2021
790849-AE-3	ST JUDE MEDICAL INC SENIOR CORP BND				1FE	9,984,900	104.5770	10,457,729	10,000,000	9,994,980	0	3,113	0	0	3.750	3.784	JJ	172,917	375,000	07/23/2009	07/15/2014
790849-AF-0	ST JUDE MEDICAL INC SENIOR CORP BND				1FE	19,791,650	114.5880	22,917,685	20,000,000	19,851,733	0	18,727	0	0	4.875	5.009	JJ	449,583	975,000	07/23/2009	07/15/2019
792860-AK-4	TRAVELERS CO INC				1FE	7,260,680	139.7650	9,783,550	7,000,000	7,238,365	0	(4,258)	0	0	6.750	6.466	JD	14,438	472,500	08/08/2006	06/20/2036
797440-BF-0	SAN DIEGO G&E				1FE	4,391,464	123.6200	5,439,271	4,400,000	4,392,024	0	181	0	0	5.350	5.364	MN	30,079	235,400	04/28/2010	05/15/2035
797440-BL-7	SAN DIEGO G&E				1FE	4,993,300	125.7020	6,285,112	5,000,000	4,993,577	0	102	0	0	5.350	5.359	MN	34,181	267,500	05/10/2010	05/15/2040
797440-BM-5	SAN DIEGO G&E				1FE	13,370,865	112.3380	15,165,671	13,500,000	13,375,852	0	2,212	0	0	4.500	4.559	FA	229,500	607,500	09/30/2010	08/15/2040
797440-BP-8	SDG&E FNDG LLC SDG&E FUNDING LLC				1FE	5,991,600	103.5690	6,214,118	6,000,000	5,991,757	0	142	0	0	3.950	3.958	MN	30,283	235,683	11/14/2011	11/15/2041
806605-AG-6	SCHERING-PLOUGH CORPORATION				1FE	26,463,833	142.7960	36,412,864	25,500,000	26,132,825	0	(15,508)	0	0	6.500	6.279	JD	138,125	1,657,500	01/26/2012	12/01/2033
811065-AA-9	SCRIPPS NETWORKS INTERACTIVE SCRIPPS NETWORKS INTERACTIVE I				2FE	9,987,800	104.1350	10,413,498	10,000,000	9,990,350	0	2,410	0	0	2.700	2.726	JD	12,000	280,500	11/28/2011	12/15/2016
81211K-AP-5	SEALED AIR CORP			1	4FE	1,342,007	106.6250	1,396,788	1,310,000	1,327,614	0	(6,344)	0	0	7.875	7.267	JD	4,585	103,163	08/03/2010	06/15/2017
81413P-AG-0	SECURITY CAPITAL GROUP				1FE	5,062,850	126.8900	6,344,500	5,000,000	5,048,380	0	(1,607)	0	0	7.700	7.593	JD	17,111	385,000	06/29/1998	06/15/2028
82567D-AF-1	SHURGARD STORAGE CENTERS				1FE	8,057,295	101.0780	8,086,240	8,000,000	8,001,855	0	(8,988)	0	0	5.875	5.757	MS	138,389	470,000	12/13/2005	03/15/2013
826552-AA-9	SIGMA-ALDRICH CORPORATION			1	1FE	14,987,250	107.1030	16,065,521	15,000,000	14,989,701	0	1,132	0	0	3.375	3.385	MN	84,375	506,250	10/25/2010	11/01/2020
827048-AP-4	SILGAN HOLDINGS INC			1	3FE	3,000,000	103.7500	3,112,500	3,000,000	3,000,000	0	0	0	0	5.000	5.000	AO	37,500	78,333	08/08/2012	04/01/2020
828783-AT-7	SIMON PROPERTY GROUP LP				1FE	3,795,575	125.4110	4,389,385	3,500,000	3,706,550	0	(31,092)	0	0	7.375	6.087	JD	11,472	258,125	12/14/2009	06/15/2018
828806-AF-6	SIMON PROP GRP INC				1FE	4,770,200	104.4890	5,224,450	5,000,000	4,950,712	0	43,065	0	0	4.900	5.857	JJ	102,764	245,000	05/12/2008	01/30/2014
828807-BF-3	SIMON PROPERTY GROUP LP				1FE	4,981,530	107.7320	5,386,600	5,000,000	4,996,276	0	2,135	0	0	5.625	5.674	FA	106,250	281,250	12/07/2004	08/15/2014
828807-BY-2	SIMON PROPERTY GROUP LP CORP BND				1FE	9,974,900	101.9390	10,193,900	10,000,000	9,997,712	0	5,371	0	0	5.300	5.357	MN	45,639	530,000	05/12/2008	05/30/2013
828807-CG-0	SIMON PROPERTY GROUP LP SIMON PROPERTY GROUP LP			1	1FE	6,978,230	111.6690	7,816,840	7,000,000	6,980,370	0	1,956	0	0	4.125	4.163	JD	24,063	300,781	11/10/2011	12/01/2021
828807-CH-8	SIMON PROPERTY GROUP LP SIMON PROPERTY GROUP LP			1	1FE	6,983,760	105.1410	7,359,873	7,000,000	6,987,392	0	3,379	0	0	2.800	2.847	JJ	82,211	138,289	11/10/2011	01/30/2017
828807-CL-9	SIMON PROPERTY GROUP LP SIMON PROPERTY GROUP LP			1	1FE	6,948,750	106.9180	7,484,251	7,000,000	6,949,459	0	709	0	0	4.750	4.796	MS	97,903	168,097	05/24/2012	03/15/2042
828807-CN-5	SIMON PROPERTY GROUP LP SIMON PROPERTY GROUP LP			1	1FE	4,972,300	100.6380	5,031,915	5,000,000	4,972,365	0	65	0	0	2.750	2.813	FA	5,347	0	12/10/2012	02/01/2023
83080P-AE-3	SKY FINANCIAL GROUP 144A				2FE	8,794,760	100.3260	9,029,340	9,000,000	8,991,632	0	32,940	0	0	5.350	5.737	AO	120,375	481,500	12/13/2005	04/01/2013
832696-B#-4	JM SMUCKER CO				2	14,000,000	100.0000	14,000,000	14,000,000	14,000,000	0	0	0	0	4.780	4.781	FA	278,833	669,200	06/01/2004	06/01/2014
833034-AH-4	SNAP-ON INC SENIOR CORP BND				1FE	3,998,800	119.9110	4,796,444	4,000,000	3,999,201	0	68	0	0	6.125	6.128	MS	81,667	245,000	08/11/2009	09/01/2021
835495-AJ-1	SONOCO PRODUCTS COMPANY			1	2FE	8,784,399	110.6800	9,546,188	8,625,000	8,783,427	0	(1,183)	0	0	5.750	5.615	MN	82,656	452,813	12/17/2012	11/01/2040
835495-AK-8	SONOCO PRODUCTS COMPANY			1	2FE	2,986,290	106.8440	3,205,325	3,000,000	2,987,627	0	1,142	0	0	4.375	4.432	MN	21,875	132,708	10/20/2011	11/01/2021
837004-BV-1	SOUTH CAROLINA ELECTRIC & GAS				1FE	23,625,052	132.7730	29,034,772	21,868,000	23,311,543	0	(40,951)	0	0	6.625	6.032	FA	603,648	1,448,755	09/23/2003	02/01/2032
837004-BW-9	SOUTH CAROLINA ELECTRIC & GAS				1FE	3,575,145	122.6990	4,294,465	3,500,000	3,563,335	0	(1,672)	0	0	5.800	5.648	JJ	93,606	203,000	02/13/2004	01/15/2033
837004-BX-7	SOUTH CAROLINA ELECTRIC & GAS				1FE	3,664,737	116.8180	4,414,547	3,779,000	3,681,403	0	2,541	0	0	5.300	5.512	MN	25,592	200,287	12/13/2005	05/15/2033
837004-CA-6	SOUTH CAROLINA ELECTRIC & GAS				1FE	8,969,670	126.5100	11,385,900	9,000,000	8,972,546	0	503	0	0	6.250	6.275	JJ	281,250	562,500	06/20/2006	07/01/2036
83701#-AB-0	SOUTH CAROLINA GENERATING CO			2	2	4,800,000	100.0000	4,800,000	4,800,000	4,800,000	0	0	0	0	5.490	5.528	FMAN	43,920	263,520	02/13/2004	02/01/2024
842400-EB-5	SOUTHERN CALIFORNIA EDISON COM				1FE	26,121,013	131.7680	40,189,172	30,500,000	26,984,585	0	103,773	0	0	6.650	7.923	AO	507,063	2,028,250	09/15/2000	04/01/2029
842400-EU-3	SOUTHERN CALIFORNIA EDISON COM				1FE	7,790,640	108.6780	8,694,256	8,000,000	7,947,405	0	21,640	0	0	4.650	4.963	AO	93,000	372,000	12/13/2005	04/01/2015
842400-EV-1	SOUTHERN CALIFORNIA EDISON COM				1FE	11,140,531	127.7540	14,436,234	11,300,000	11,161,746	0	2,958	0	0	5.750	5.849	AO	162,438	649,750	04/02/2004	04/01/2035
842400-FC-2	SOUTHERN CALIFORNIA EDISON COM SECURED CORP BND				1FE	7,410,300	126.5100	9,488,228	7,500,000	7,416,875	0	1,705	0	0	5.625	5.712	FA	175,781	421,875	04/21/2009	02/01/2036
842400-FH-1	SOUTHERN CALIFORNIA EDISON COM SECURED CORP BND				1FE	764,867	131.1410	786,846	600,000	761,537	0	(3,330)	0	0	5.950	4.203	FA	14,875	35,700	01/26/2012	02/01/2038
842434-CJ-9	SOUTHERN CALIF GAS CO				1FE	7,980,560	121.7400	9,739,233	8,000,000	7,981,137	0	300	0	0	5.125	5.141	MN	52,389	410,000	11/15/2010	11/15/2040
84265V-AA-3	SOUTHERN COPPER				2FE	5,202,871	126.7940	6,593,287	5,200,000	5,204,154	0	(148)	0	0	7.500	7.491	JJ	166,833	390,000	06/17/2011	07/27/2035
84265V-AB-1	SOUTHERN COPPER	LS			2FE	996,151	111.0210	1,110,210	1,000,000	998,734	0	439	0	0	6.375	6.429	JJ	27,271	63,750	01/18/2006	07/27/2015
84265V-AD-7	SOUTHERN COPPER				2FE	852,552	114.5180	981,419	857,000	853,534	0	379	0	0	5.375	5.443	AO	9,597	46,064	04/13/2010	04/16/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
84265V-AE-5	SOUTHERN COPPER				2FE	1,587,007	120.0210	1,861,521	1,551,000	1,586,678	0	(299)	0	0	6.750	6.568	AO	21,811	104,693	01/26/2012	04/16/2040
84265V-AG-0	SOUTHERN COPPER SOUTHERN COPPER CORP			1	2FE	1,296,332	100.1960	1,322,587	1,320,000	1,296,381	0	49	0	0	5.250	5.371	MN	10,203	0	11/05/2012	11/08/2042
843646-AF-7	SOUTHERN POWER CO				2FE	2,493,698	108.4480	2,711,196	2,500,000	2,498,298	0	615	0	0	4.875	4.904	JJ	56,198	121,875	01/22/2004	07/15/2015
8447HB-AA-0	SOUTHTRUST BANK NA BKNT				1FE	17,861,248	127.8370	20,134,328	15,750,000	17,267,928	0	(77,865)	0	0	7.690	6.541	MN	154,761	1,211,175	06/06/2007	05/15/2025
8447HB-AE-2	SOUTHTRUST BANK NA BKNT				1FE	5,744,749	111.0630	6,047,380	5,445,000	5,669,826	0	(9,257)	0	0	6.125	5.712	JJ	159,342	333,506	07/30/2002	01/09/2028
844895-AV-4	SOUTHWEST GAS CORP SOUTHWEST GAS CORP			1	2FE	6,997,620	110.1980	7,713,841	7,000,000	6,997,829	0	209	0	0	3.875	3.879	AO	67,813	141,653	03/20/2012	04/01/2022
845437-BK-7	SOUTHWESTERN ELEC POWER SENIOR CORP BND				2FE	14,903,900	121.7180	18,257,657	15,000,000	14,938,718	0	8,038	0	0	6.450	6.533	JJ	446,125	967,500	06/26/2008	01/15/2019
845467-AE-9	SOUTHWESTERN ENERGY COMPANY				2FE	1,255,667	122.5660	1,501,429	1,225,000	1,245,868	0	(3,304)	0	0	7.500	7.095	FA	38,281	91,875	09/28/2009	02/01/2018
845467-AH-2	SOUTHWESTERN ENERGY COMPANY			1	2FE	8,988,708	106.9840	9,628,519	9,000,000	8,988,717	0	9	0	0	4.100	4.116	MS	108,650	0	12/31/2012	03/15/2022
84755T-AD-9	SPECTRA ENERGY CAPITAL LLC SENIOR CORP BND				2FE	2,993,640	118.0520	3,541,549	3,000,000	2,995,291	0	521	0	0	5.650	5.677	MS	56,500	169,500	08/25/2009	03/01/2020
84756N-AB-5	SPECTRA ENERGY PARTNERS LP SPECTRA ENERGY PARTNERS			1	2FE	9,830,760	107.0750	10,091,790	9,425,000	9,817,943	0	(12,933)	0	0	4.600	3.988	JD	19,269	331,775	09/04/2012	06/15/2021
847788-AQ-9	SPEEDWAY MOTORSPORTS INC			1	3FE	7,140,131	106.0000	7,420,000	7,000,000	7,105,670	0	(22,051)	0	0	6.750	6.325	FA	196,875	472,500	05/13/2011	02/01/2019
854403-AC-6	STANFORD CORP BND				1FE	10,078,000	118.1340	11,813,390	10,000,000	10,054,872	0	(7,358)	0	0	4.750	4.649	MN	79,167	475,000	07/30/2009	05/01/2019
854502-AC-5	STANLEY BLACK & DECKER INC			1	1FE	6,992,860	103.5280	7,246,963	7,000,000	6,993,584	0	662	0	0	3.400	3.412	JD	19,833	243,950	11/17/2011	12/01/2021
85571N-AA-7	STARZ LLC & STARZ FINANCE CORP STARZ LLC & STARZ FINANCE CORP			1	3FE	5,625,000	102.5000	5,637,500	5,500,000	5,618,141	0	(6,859)	0	0	5.000	4.488	MS	82,500	0	09/10/2012	09/15/2019
85590A-AP-9	STARWOOD HOTELS STARWOOD HOTELS & RESORTS WORL			1	2FE	4,979,800	98.6080	4,930,376	5,000,000	4,979,852	0	52	0	0	3.125	3.171	FA	9,115	0	12/05/2012	02/15/2023
857473-AE-2	STATE STREET CORP				1FE	1,230,980	136.3980	1,363,980	1,000,000	1,167,370	0	(8,183)	0	0	7.350	5.566	JD	3,267	73,500	03/10/2003	06/15/2026
857477-AG-8	STATE STREET CORP				1FE	15,999,640	115.4190	18,467,106	16,000,000	15,999,845	0	0	0	0	4.375	4.375	MS	221,667	700,000	03/16/2011	03/07/2021
858119-AH-3	STEEL DYNAMICS INC SENIOR CORP BND			1	3FE	2,500,938	101.2500	2,683,125	2,650,000	2,591,160	0	23,141	0	0	6.750	7.848	AO	44,719	178,875	07/30/2008	04/01/2015
858119-AR-1	STEEL DYNAMICS INC	LS		1	3FE	2,979,244	110.5000	3,315,000	3,000,000	2,982,365	0	1,776	0	0	7.625	7.733	MS	67,354	228,750	03/18/2011	03/15/2020
858119-AS-9	STEEL DYNAMICS INC STEEL DYNAMICS INC			1	3FE	3,050,000	106.0000	3,180,000	3,000,000	3,047,326	0	(2,675)	0	0	6.125	5.791	FA	68,906	0	08/02/2012	08/15/2019
858119-AU-4	STEEL DYNAMICS INC STEEL DYNAMICS INC			1	3FE	6,120,000	106.0000	6,360,000	6,000,000	6,115,531	0	(4,469)	0	0	6.375	6.056	FA	143,438	0	08/02/2012	08/15/2022
86187#-AA-8	STONEHENGE CAP FD TEXAS II L P CORP BND			2	1	1,993,573	100.0000	1,993,573	1,993,573	1,993,573	0	0	0	0	7.340	7.340		60,970	146,328	03/01/2008	08/01/2015
86191@-AB-2	STONEHENGE CAPITAL FUND MISSOU			2	1FE	951,632	105.0000	999,214	951,632	951,632	0	0	0	0	6.014	6.060	MJSD	4,769	57,231	03/31/2011	12/01/2019
86192#-AB-9	STONEHENGE CAPITAL FD ILLINOIS				1FE	1,423,608	105.0000	1,494,788	1,423,608	1,423,608	0	0	0	0	5.060	5.060	MJSD	3,202	72,035	08/23/2011	12/15/2016
86192*-AA-5	STONEHENGE CAPITAL FUND CONNEC			2	1FE	5,943,390	105.0000	6,240,559	5,943,390	5,943,390	0	0	0	0	8.124	8.207	MJSD	21,460	482,841	05/23/2011	12/15/2023
86193*-AA-4	STONEHENGE CAPITAL FUND NORTH STONEHENGE CAPITAL FUND NORTH				1	3,188,891	105.0000	3,348,335	3,188,891	3,188,891	0	0	0	0	4.624	4.637		31,129	126,155	12/09/2011	10/15/2016
86194#-AA-9	STONEHENGE CAPITAL FUND KENTUC STONEHENGE CAPITAL FUND KENTUC				1FE	2,342,548	105.0000	2,459,676	2,342,548	2,342,548	0	0	0	0	4.954	4.973		29,012	12,894	08/21/2012	03/01/2018
86194@-AA-1	STONEHENGE CAPITAL FD FL III L STONEHENGE CAPITAL FUND FLORID				1FE	7,475,873	105.0000	7,849,667	7,475,873	7,475,873	0	0	0	0	4.977	4.977	MJSD	13,436	0	12/18/2012	03/01/2019
86765B-AG-4	SUNOCO LOGISTICS PARTNERS OPER				2FE	4,983,600	113.8790	5,693,952	5,000,000	4,987,474	0	1,400	0	0	5.500	5.543	FA	103,889	275,000	02/09/2010	02/15/2020
86765B-AJ-8	SUNOCO LOGISTICS PARTNERS OPER				2FE	4,997,400	108.9360	5,446,788	5,000,000	4,997,771	0	219	0	0	4.650	4.656	FA	87,833	240,896	07/28/2011	02/15/2022
86765B-AK-5	SUNOCO LOGISTICS PARTNERS OPER				2FE	4,997,750	114.6350	5,731,729	5,000,000	4,997,958	0	68	0	0	6.100	6.103	FA	115,222	316,014	07/28/2011	02/15/2042
869099-AH-4	SUSQUEHANNA BANCSHARES INC. SUSQUEHANNA BANCSHARES INC				2FE	7,000,000	106.7960	7,475,720	7,000,000	7,000,000	0	0	0	0	5.375	5.375	FA	144,229	0	08/08/2012	08/15/2022
870845-AC-8	UBS-NY				2FE	30,747,982	129.9340	35,890,245	27,622,000	29,948,413	0	(101,013)	0	0	7.750	6.794	MS	713,568	2,140,705	03/15/2002	09/01/2026
87089H-AA-1	SWISS RE TREASURY (US) CORP SWISS RE TREASURY (US) CORP				1FE	4,979,750	100.6710	5,033,550	5,000,000	4,979,876	0	126	0	0	2.875	2.922	JD	9,983	0	11/29/2012	12/06/2022
871829-AD-9	SYSCO CORP				1FE	1,453,718	141.4710	1,711,799	1,210,000	1,389,405	0	(8,012)	0	0	7.160	5.635	AO	18,290	86,636	09/24/2002	04/15/2027
871829-AJ-6	SYSCO CORP				1FE	476,533	124.7600	499,040	400,000	474,718	0	(1,815)	0	0	5.375	4.103	MS	5,972	21,500	01/26/2012	09/21/2035
87236Y-AA-6	TD AMERITRADE HLDG CORP				1FE	14,979,300	116.4890	17,473,311	15,000,000	14,984,680	0	1,770	0	0	5.600	5.618	JD	70,000	840,000	11/20/2009	12/01/2019
872540-AN-9	TJX COMPANIES INC SENIOR CORP BND				1FE	9,999,200	107.5790	10,757,881	10,000,000	9,999,765	0	83	0	0	4.200	4.201	FA	158,667	420,000	07/20/2009	08/15/2015
87305Q-BT-7	TTX COMPANY 144A				2FE	3,818,040	104.0990	4,163,960	4,000,000	3,963,675	0	29,493	0	0	4.850	5.669	MS	64,667	194,000	05/25/2007	03/01/2014
87305Q-CD-1	TTX COMPANY TTX CO				2FE	6,990,890	98.3460	6,884,220	7,000,000	6,990,976	0	86	0	0	3.050	3.065	MN	24,315	0	11/15/2012	11/15/2022
875127-BA-9	TAMPA ELECTRIC TAMPA ELECTRIC CO			1	1FE	4,986,200	102.1110	5,105,565	5,000,000	4,986,396	0	196	0	0	4.100	4.116	JD	9,111	108,194	05/31/2012	06/15/2042
87612B-AL-6	TARGA RESOURCES PARTNERS LP TARGA RESOURCES PARTNERS LP			1	3FE	199,000	103.5000	207,000	200,000	199,013	0	13	0	0	5.250	5.313	MN	1,925	0	10/22/2012	05/01/2023
87612E-AF-3	TARGET CORPORATION	C			1FE	9,331,680	136.9760	10,958,108	8,000,000	9,087,602	0	(32,067)	0	0	7.000	5.794	JJ	258,222	560,000	04/29/2003	07/15/2031
87612E-AK-2	TARGET CORPORATION				1FE	7,542,650	132.3460	9,264,199	7,000,000	7,459,693	0	(12,177)	0	0	6.350	5.789	MN	74,083	444,500	12/13/2005	11/01/2032
87612E-AS-5	TARGET CORP				1FE	20,341,800	122.4870	24,497,394	20,000,000	20,196,875	0	(32,805)	0	0	6.000	5.772	JJ	553,333	1,200,000	01/22/2008	01/15/2018
87612E-AZ-9	TARGET CORPORATION TARGET CORPORATION				1FE	4,968,150	104.8960	5,244,815	5,000,000	4,970,851	0	2,701	0	0	2.900	2.974	JJ	66,861	73,708	01/09/2012	01/15/2022
88033G-BG-4	TENET HLTHCR CORP			1	4FE	5,529,880	113.7500	5,687,500	5,000,000	5,359,860	0	(75,620)	0	0	10.000	7.836	MN	83,333	500,000	08/13/2010	05/01/2018
881609-AY-7	TESORO CORP TESORO CORP	LS		1	3FE	8,000,000	103.5000	8,280,000	8,000,000	8,000,000	0	0	0	0	4.250	4.250	AO	88,778	0	09/13/2012	10/01/2017

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
881609-AZ-4	TESORO CORP TESORO CORP	LS		1	3FE	10,000,000	106.5000	10,650,000	10,000,000	10,000,000	0	0	0	0	5.375	5.375	AO	140,347	0	09/13/2012	10/01/2022
88163V-AD-1	TEVA PHARM FIN LLC				1FE	29,178,880	131.1810	38,698,449	29,500,000	29,208,398	0	5,352	0	0	6.150	6.231	FA	755,938	1,814,250	11/03/2006	02/01/2036
881685-AN-1	CHEVRONTEXACO CORP				1FE	10,865,369	143.1210	11,485,460	8,025,000	9,543,456	0	(161,614)	0	0	9.750	6.426	MS	230,384	782,438	12/12/2001	03/15/2020
881685-AX-9	CHEVRONTEXACO CORP				1FE	11,094,480	160.2290	12,818,320	8,000,000	10,561,225	0	(73,294)	0	0	8.625	5.809	MN	88,167	690,000	04/16/2004	11/15/2031
88168L-CV-6	CHEVRONTEXACO CORP 1992 MTN				1FE	11,065,900	148.1450	14,814,500	10,000,000	10,899,707	0	(19,988)	0	0	7.840	7.000	AO	165,511	784,000	02/13/2001	02/15/2033
882384-AA-8	TEXAS EASTERN TRNSMSN LP SENIOR CORP BND 144A				2FE	6,466,433	117.6460	7,876,400	6,695,000	6,560,736	0	23,758	0	0	6.000	6.502	MS	118,278	401,700	08/06/2008	09/15/2017
882440-AX-8	TEXAS GAS TRANSIMISSION CORP			1	2FE	4,057,120	109.6940	4,387,760	4,000,000	4,049,441	0	(5,178)	0	0	4.500	4.313	FA	75,000	180,000	06/09/2011	02/01/2021
883203-BP-5	TEXTRON INC SENIOR CORP BND				2FE	4,994,050	109.4630	5,473,173	5,000,000	4,997,364	0	1,087	0	0	6.200	6.226	MS	91,278	310,000	09/14/2009	03/15/2015
883203-BR-1	TEXTRON INC TEXTRON INC				2FE	2,499,000	108.3700	2,709,250	2,500,000	2,499,235	0	185	0	0	4.625	4.634	MS	32,118	115,625	09/14/2011	09/21/2016
883556-AT-9	THERMO FISHER				2FE	9,996,000	113.9570	11,395,723	10,000,000	9,996,943	0	342	0	0	4.700	4.705	MN	78,333	470,000	04/20/2010	05/01/2020
883556-AZ-5	THERMO FISHER			1	2FE	2,994,270	106.9040	3,207,111	3,000,000	2,994,940	0	491	0	0	3.600	3.623	FA	40,800	107,700	08/09/2011	08/15/2021
883556-BC-5	THERMO FISHER THERMO FISHER SCIENTIFIC INC			1	2FE	3,481,625	103.0710	3,607,486	3,500,000	3,482,102	0	477	0	0	3.150	3.210	JJ	39,506	0	08/15/2012	01/15/2023
884315-AG-7	THOMAS & BETTS CORP				1FE	7,438,950	123.4080	9,255,592	7,500,000	7,450,975	0	4,145	0	0	5.625	5.720	MN	53,906	431,250	11/17/2009	11/15/2021
88579E-AC-9	3M CO MTN				1FE	3,875,431	135.7820	4,073,454	3,000,000	3,855,877	0	(19,554)	0	0	5.700	3.873	MS	50,350	171,000	01/26/2012	03/15/2037
88579Y-AF-8	3M CO 3M CO				1FE	4,925,750	98.4910	4,924,527	5,000,000	4,929,206	0	3,456	0	0	2.000	2.166	JD	1,389	50,000	06/21/2012	06/26/2022
887315-BM-0	TIME WARNER INC				2FE	1,232,118	128.7800	1,802,924	1,400,000	1,268,482	0	4,389	0	0	6.950	8.038	JJ	44,866	97,300	07/01/2000	01/15/2028
887317-AL-9	TIME WARNER INC				2FE	1,974,140	126.3720	2,527,436	2,000,000	1,974,674	0	318	0	0	6.250	6.347	MS	31,944	125,000	03/31/2011	03/29/2041
887317-AQ-8	TIME WARNER INC TIME WARNER INC				2FE	2,995,710	103.5470	3,106,400	3,000,000	2,995,915	0	205	0	0	3.400	3.417	JD	4,533	51,567	06/08/2012	06/15/2022
88731E-AJ-9	TIME WARNER ENT				2FE	5,567,250	145.9120	7,295,592	5,000,000	5,489,854	0	(9,912)	0	0	8.375	7.437	JJ	193,090	418,750	12/12/2001	07/15/2033
88732J-AH-1	TIME WARNER INC WI				2FE	19,956,781	118.1060	23,621,169	20,000,000	19,977,381	0	4,469	0	0	5.850	5.880	MN	195,000	1,170,000	10/30/2007	05/01/2017
88732J-AL-2	TIME WARNER CABLE INC SENIOR CORP BND				2FE	4,995,850	125.1170	6,255,849	5,000,000	4,997,511	0	363	0	0	6.750	6.761	JJ	168,750	337,500	06/16/2008	07/01/2018
887389-AG-9	TIMKEN CO SENIOR CORP BND				2FE	10,190,500	105.2840	10,528,395	10,000,000	10,070,741	0	(38,951)	0	0	6.000	5.557	MS	176,667	600,000	09/24/2009	09/15/2014
889175-BD-6	TOLEDO EDISON CO				2FE	5,382,143	126.4090	6,724,984	5,320,000	5,379,532	0	(1,051)	0	0	6.150	6.062	MN	41,806	327,180	12/16/2009	05/15/2037
889175-BE-4	TOLEDO EDISON CO SECURED CORP BND				2FE	7,054,430	128.5680	8,999,777	7,000,000	7,040,708	0	(4,126)	0	0	7.250	7.146	MN	84,583	507,500	04/21/2009	05/01/2020
891027-AF-1	TORCHMARK CORP				2FE	2,981,040	134.1710	4,025,130	3,000,000	2,988,475	0	696	0	0	7.875	7.930	MN	30,188	236,250	07/18/1995	05/15/2023
891027-AG-9	TORCHMARK CORP				2FE	22,265,600	103.6370	23,214,688	22,400,000	22,392,716	0	11,796	0	0	7.375	7.433	FA	688,333	1,652,000	07/28/1993	08/01/2013
891490-AT-1	TOSCO CORP				1FE	17,415,532	146.3780	19,747,816	13,491,000	16,623,567	0	(103,242)	0	0	8.125	5.945	FA	414,099	1,096,144	03/06/2003	02/15/2030
89233P-5F-9	TOYOTA MOTOR CREDIT CORP				1FE	2,992,440	108.8210	3,264,630	3,000,000	2,993,283	0	653	0	0	3.400	3.430	MS	30,033	102,000	09/09/2011	09/15/2021
893939-AE-8	TRAVELERS PROPERTY CASUALTY				1FE	6,597,195	139.6610	7,681,355	5,500,000	6,315,300	0	(38,953)	0	0	7.750	6.105	AO	89,986	426,250	11/04/2003	04/15/2026
89407#-AE-8	TRANSWESTERN PIPELINE COMPANY				2	10,014,800	100.0000	10,600,000	10,600,000	10,041,839	0	8,498	0	0	6.160	6.591	MN	67,110	652,960	08/26/2009	05/24/2037
89407#-AG-3	TRANSWESTERN PIPELINE COMPANY				2	12,000,000	100.0000	12,000,000	12,000,000	12,000,000	0	0	0	0	5.660	5.660	JD	41,507	679,200	12/09/2009	12/09/2024
89417E-AD-1	TRAVELERS CO INC MTN				1FE	6,412,120	133.0670	8,649,338	6,500,000	6,419,031	0	1,359	0	0	6.250	6.351	JD	18,056	406,250	05/23/2007	06/15/2037
89417E-AE-9	TRAVELERS CO INC SENIOR CORP BND				1FE	4,995,450	121.1540	6,057,722	5,000,000	4,997,253	0	425	0	0	5.800	5.812	MN	37,056	290,000	05/08/2008	05/15/2018
89417E-AH-2	TRAVELERS CO INC				1FE	7,952,920	121.6450	9,731,573	8,000,000	7,954,429	0	696	0	0	5.350	5.390	MN	71,333	428,000	11/09/2010	11/01/2040
89420G-AE-9	TRAVELERS PROPERTY CASUALTY CO				1FE	5,850,108	131.1000	7,603,818	5,800,000	5,842,668	0	(1,029)	0	0	6.375	6.310	MS	108,871	369,750	09/10/2003	03/15/2033
89469A-AA-2	TREEHOUSE FOODS INC			1	3FE	1,500,000	108.5000	1,627,500	1,500,000	1,500,000	0	0	0	0	7.750	7.750	MS	38,750	116,250	02/19/2010	03/01/2018
89566E-AD-0	TRI-STATE GENERATION & TRANSMI 144A				1FE	21,452,800	121.2280	24,245,600	20,000,000	21,408,153	0	(21,656)	0	0	6.000	5.500	JD	53,333	1,200,000	10/05/2010	06/15/2040
89675*-AN-7	TRITON CONTAINER INTERNATIONAL				2	8,000,000	100.0000	8,000,000	8,000,000	8,000,000	0	0	0	0	6.070	6.070	AO	82,282	485,600	04/30/2010	04/30/2020
898361-AA-8	TRUSTEES OF AMHERST COLLEGE				1FE	8,347,580	129.4910	10,294,535	7,950,000	8,331,177	0	(6,098)	0	0	5.875	5.530	MN	77,844	467,063	01/08/2010	11/01/2039
89837L-AB-1	PRINCETON UNIVERSITY MUNITAX BND REV				1FE	19,263,181	133.8170	24,724,100	18,476,000	19,234,456	0	(13,221)	0	0	5.700	5.404	MS	351,044	1,053,132	12/15/2010	03/01/2039
898388-AB-5	ESTATE OF JAMES CAMPBELL				1	26,000,000	105.0000	27,300,000	26,000,000	26,000,000	0	0	0	0	5.580	5.582	JD	4,030	1,450,800	07/29/2004	09/30/2014
899043-AA-1	TUFTS UNIVERSITY MA TUFTS UNIVERSITY MA				1FE	10,000,000	110.7030	11,070,254	10,000,000	10,000,000	0	0	0	0	5.017	5.017	AO	105,914	273,148	03/22/2012	04/15/2112
900212-AH-4	TURLOCK CORP TURLOCK CORP				2FE	6,976,480	99.5980	6,971,844	7,000,000	6,976,705	0	225	0	0	2.750	2.789	MN	21,924	0	11/14/2012	11/02/2022
90187@-AF-1	24 HOUR FITNESS INC				5	786,256	85.4620	671,950	786,256	786,256	0	0	0	0	5.000	5.000	AO	6,661	39,313	05/28/2010	06/30/2016
90187@-AG-9	24 HOUR FITNESS INC				5	786,256	81.5480	641,176	786,256	786,256	0	0	0	0	5.000	5.000	AO	6,661	39,313	05/28/2010	06/30/2017
90187@-AH-7	24 HOUR FITNESS INC				5	786,256	80.3290	631,592	786,256	786,256	0	0	0	0	5.000	5.000	AO	6,661	39,313	05/28/2010	06/30/2018
90265E-AG-5	UDR INC UDR INC			1	2FE	9,146,240	110.4520	9,940,654	9,000,000	9,136,113	0	(10,127)	0	0	4.625	4.410	JJ	197,719	208,125	03/01/2012	01/10/2022
902691-AE-4	UGI UTILITIES INC B				1FE	13,500,000	121.0080	16,336,080	13,500,000	13,500,000	0	0	0	0	6.206	6.206	MS	211,780	837,810	11/14/2006	09/30/2036
90333W-AB-4	US BANK NA MINNESOTA				1FE	5,153,000	106.0760	5,303,785	5,000,000	5,019,224	0	(16,571)	0	0	6.300	5.931	FA	128,625	315,000	06/13/2002	02/04/2014
904000-AA-4	ULTRAMAR DIAMOND SHAMRCK				2FE	4,630,860	121.4830	5,466,735	4,500,000	4,556,573	0	(9,694)	0	0	7.200	6.887	AO	68,400	324,000	07/19/2002	10/15/2017
90471*-AA-9	UNIFIRST CORP			1	1	15,000,000	100.0000	15,000,000	15,000,000	15,000,000	0	0	0	0	0.810	5.890	MJSD	6,071	147,893	09/14/2006	09/14/2013
904764-AH-0	UNILEVER CAPITAL CORP				1FE	62,783,358	138.0910	82,716,703	59,900,000	62,403,184	0	(70,947)	0	0	5.900	5.542	MN	451,579	3,534,100	01/26/2012	11/15/2032
904764-AK-3	UNILEVER CAPITAL CORP UNSEC CORP BND				1FE	5,050,000	117.0180	5,850,915	5,000,000	5,034,124	0	(4,714)	0	0	4.800	4.671	FA	90,667	240,000	04/29/2009	02/15/2019
906548-BY-7	UNION ELECTRIC				1FE	7,910,640	116.9750	9,358,000	8,000,000	7,924,904	0	1,822	0	0	5.500	5.576	MS	129,556	440,000	03/05/2003	03/15/2034
906548-CJ-9	UNION ELECTRIC UNION ELECTRIC CO			1	1FE	1,989,480	100.4080	2,008,158	2,000,000	1,989,542	0	62	0	0	3.900	3.930	MS	23,833	0	09/06/2012	09/15/2042
907818-BY-3	UNION PACIFIC CORP				2FE	15,519,150	134.0910	20,113,687	15,000,000	15,404,050	0	(14,957)	0	0	7.125	6.836	FA	445,313	1,068,750	06/06/2002	02/01/2028
907818-CF-3	UNION PACIFIC CORPORATION				2FE	2,240,193	135.5570	2,914,482	2,150,000	2,220,675	0	(2,484)	0	0	6.625	6.297	FA	59,349	142,438	08/13/2002	02/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
907818-CZ-9	UNION PACIFIC CORP				2FE	19,964,150	119.8080	23,961,690	20,000,000	19,980,467	0	3,386	0	0	5.750	5.773	MN	146,944	1,150,000	10/26/2007	11/15/2017
907818-DA-3	UNION PACIFIC CORP				2FE	20,245,800	120.9620	24,192,369	20,000,000	20,148,937	0	(22,025)	0	0	5.700	5.544	FA	430,667	1,140,000	02/01/2008	08/15/2018
907834-AB-1	ANADARKO PETROLEUM CORP				2FE	8,421,520	119.1800	9,534,400	8,000,000	8,317,542	0	(13,316)	0	0	7.500	7.045	AO	126,667	600,000	03/04/2002	10/15/2026
907834-AG-0	ANADARKO PETROLEUM CORP				2FE	2,938,412	120.7620	3,506,928	2,904,000	2,931,266	0	(961)	0	0	7.150	7.049	MN	26,531	207,636	03/04/2002	05/15/2028
907834-AJ-4	ANADARKO PETROLEUM CORP				2FE	6,649,920	127.0750	7,624,500	6,000,000	6,519,460	0	(16,659)	0	0	7.950	7.048	AO	100,700	477,000	03/04/2002	04/15/2029
908906-AC-4	UNIONBANCAL CORP UNIONBANCAL CORP	LS			1FE	5,977,500	104.5380	6,272,258	6,000,000	5,978,518	0	1,018	0	0	3.500	3.545	JD	7,583	105,000	06/12/2012	06/18/2022
91019P-CJ-9	UNITED DOMINION REALTY TRUST MTNE				2FE	4,900,416	104.0920	5,204,600	5,000,000	4,985,569	0	13,624	0	0	5.130	5.429	AO	54,150	256,500	08/30/2005	01/15/2014
91019P-CS-9	UDR INC				2FE	1,979,760	109.5210	2,190,417	2,000,000	1,983,880	0	2,583	0	0	4.250	4.419	JD	7,083	85,000	05/18/2011	06/01/2018
910637-N#-0	UNITED ILLUMINATING CO CORP BND				2	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	6.260	6.260	MS	80,684	250,400	09/05/2007	09/05/2022
910637-P*-2	UNITED ILLUMINATING CO CORP BND				2	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	6.260	6.260	JD	13,042	187,800	12/06/2007	12/06/2022
910637-S#-5	UIL HLDGS CORP UNITED ILLUMINATING COMPANY				2	2,000,000	93.9750	1,879,500	2,000,000	2,000,000	0	0	0	0	4.890	4.890	JJ	41,022	48,900	01/30/2012	01/30/2042
910637-T*-8	UIL HLDGS CORP UNITED ILLUMINATING COMPANY				2	2,000,000	93.9750	1,879,500	2,000,000	2,000,000	0	0	0	0	4.890	4.890	JJ	41,022	32,600	04/02/2012	01/30/2042
911312-AJ-5	UNITED PARCEL SERVICE INC				1FE	657,354	135.0520	669,857	496,000	654,056	0	(3,298)	0	0	6.200	4.143	JJ	14,180	15,376	01/26/2012	01/15/2038
911312-AK-2	UNITED PARCEL SERVICE INC SENIOR CORP BND				1FE	9,003,410	119.2630	10,733,645	9,000,000	9,002,397	0	(320)	0	0	5.125	5.120	AO	115,313	461,250	03/19/2009	04/01/2019
911312-AN-6	UNITED PARCEL SERVICE INC			1	1FE	10,841,270	115.8200	12,740,145	11,000,000	10,846,551	0	2,513	0	0	4.875	4.968	MN	68,521	536,250	11/08/2010	11/15/2040
911312-AR-7	UNITED PARCEL SERVICE INC UNITED PARCEL SERVICE INC				1FE	4,937,700	96.4350	4,821,743	5,000,000	4,938,007	0	307	0	0	3.625	3.694	AO	47,326	0	09/24/2012	10/01/2042
91159H-HA-1	US BANCORP			1	1FE	6,973,330	112.9510	7,906,587	7,000,000	6,976,907	0	2,256	0	0	4.125	4.172	MN	29,677	288,750	05/19/2011	05/24/2021
91159H-HC-7	US BANCORP US BANCORP			1	1FE	8,993,700	104.0800	9,367,188	9,000,000	8,994,227	0	527	0	0	3.000	3.008	MS	79,500	144,750	02/28/2012	03/15/2022
91159J-AA-4	US BANCORP US BANCORP			1	1FE	2,990,490	100.4360	3,013,091	3,000,000	2,990,841	0	351	0	0	2.950	2.987	JJ	38,842	0	07/18/2012	07/15/2022
912656-AG-0	US STEEL	LS			3FE	6,555,675	106.7500	7,077,525	6,630,000	6,577,944	0	8,186	0	0	7.000	7.187	FA	193,375	464,100	03/11/2010	02/01/2018
912912-AQ-5	QWEST CAPITAL FUNDING				2FE	28,786,225	102.5000	33,312,500	32,500,000	29,559,439	0	93,957	0	0	6.875	7.896	JJ	1,030,295	2,234,375	06/22/2001	07/15/2028
912920-AC-9	QWEST CORPORATION			1	2FE	8,708,587	100.2000	10,020,000	10,000,000	8,841,391	0	21,411	0	0	6.875	8.032	MS	202,431	687,500	08/30/2005	09/15/2033
913017-AR-0	UNITED TECH CORP				1FE	2,654,280	135.5690	2,711,380	2,000,000	2,342,530	0	(39,576)	0	0	8.875	5.815	MN	22,681	177,500	11/25/2002	11/15/2019
913017-AT-6	UNITED TECH CORP				1FE	14,488,182	136.3400	17,178,822	12,600,000	14,044,473	0	(56,982)	0	0	6.700	5.588	FA	351,750	844,200	03/04/2003	08/01/2028
913017-BA-6	UNITED TECH CORP				1FE	35,427,473	148.2070	43,286,952	29,207,000	34,120,952	0	(169,636)	0	0	7.500	5.901	MS	644,988	2,190,525	04/16/2004	09/15/2029
913017-BJ-7	UNITED TECH CORP				1FE	9,989,470	121.7750	12,177,471	10,000,000	9,990,828	0	205	0	0	5.400	5.407	MN	90,000	540,000	04/26/2005	05/01/2035
913017-BK-4	UNITED TECH CORP				1FE	1,713,470	129.5910	1,814,271	1,400,000	1,706,790	0	(6,680)	0	0	6.050	4.523	JD	7,058	84,700	01/26/2012	06/01/2036
91324P-AE-2	UNITED HEALTH GROUP INC				1FE	4,587,825	101.0510	4,547,295	4,500,000	4,502,700	0	(10,692)	0	0	4.875	4.627	AO	54,844	219,375	04/29/2003	04/01/2013
91324P-AH-5	UNITED HEALTH GROUP INC				1FE	4,981,850	104.2580	5,212,900	5,000,000	4,997,542	0	2,111	0	0	4.750	4.796	FA	93,021	237,500	02/10/2004	02/10/2014
91324P-AW-2	UNITED HEALTH GROUP INC				1FE	10,001,300	119.9620	11,996,185	10,000,000	10,001,246	0	(54)	0	0	6.000	5.997	JD	26,667	600,000	02/15/2008	06/15/2017
91324P-BJ-0	UNITED HEALTH GROUP INC				1FE	9,990,900	122.0140	12,201,373	10,000,000	9,994,799	0	844	0	0	6.000	6.012	FA	226,667	600,000	02/04/2008	02/15/2018
91324P-BR-2	UNITED HEALTH GROUP INC				1FE	3,837,001	73.5220	4,411,329	6,000,000	4,003,120	0	160,902	0	0	0.000	4.143	MN	0	0	12/20/2011	11/15/2022
91324P-BT-8	UNITEDHEALTH GROUP INC			1	1FE	9,945,300	105.9760	10,597,598	10,000,000	9,950,685	0	4,743	0	0	3.375	3.440	MN	43,125	342,188	11/07/2011	11/15/2021
91324P-CA-8	UNITEDHEALTH GROUP INC UNITEDHEALTH GROUP INCORPORATE			1	1FE	3,944,140	97.2670	3,890,680	4,000,000	3,944,321	0	181	0	0	3.950	4.031	AO	30,283	0	11/06/2012	10/15/2042
91412N-AH-3	UNIVERSITY OF CHICAGO UNIVERSITY OF CHICAGO			1	1FE	4,999,400	104.6630	5,233,150	5,000,000	4,999,976	0	576	0	0	4.683	4.683	AO	58,538	155,450	01/24/2012	10/01/2042
914744-AB-3	UNIVERSITY OF NOTRE DAME				1FE	10,691,340	119.3030	12,526,815	10,500,000	10,691,212	0	32	0	0	4.900	4.775	MS	171,500	465,500	12/17/2012	03/01/2041
914886-AA-4	UNIVERSITY OF SOUTHERN CALIFOR				1FE	2,000,000	125.2630	2,505,267	2,000,000	2,000,000	0	0	0	0	5.250	5.250	AO	26,250	105,000	08/10/2011	10/01/2111
91529Y-AG-1	UNUM GROUP				2FE	10,000,000	117.9470	11,794,708	10,000,000	10,000,000	0	0	0	0	7.125	7.125	MS	180,104	712,500	09/25/2009	09/30/2016
91529Y-AH-9	UNUM GROUP				2FE	2,996,370	113.8980	3,416,934	3,000,000	2,997,036	0	300	0	0	5.625	5.641	MS	49,688	168,750	09/08/2010	09/15/2020
91913Y-AE-0	VALERO ENERGY CORP				2FE	25,864,210	129.5760	32,847,618	25,350,000	25,788,315	0	(10,444)	0	0	7.500	7.330	AO	401,375	1,901,250	08/15/2002	04/15/2032
920355-AF-1	VALSPAR CORPORATION				2FE	4,978,700	122.4900	6,124,480	5,000,000	4,984,521	0	1,820	0	0	7.250	7.311	JD	16,111	362,500	06/16/2009	06/15/2019
920355-AG-9	VALSPAR CORPORATION VALSPAR CORP			1	2FE	11,982,480	108.0330	12,963,918	12,000,000	11,983,900	0	1,420	0	0	4.200	4.218	JJ	232,400	254,800	01/10/2012	01/15/2022
92276M-AW-5	VENTAS REALTY LP VENTAS CAPI			1	2FE	4,956,600	110.2150	5,510,742	5,000,000	4,962,388	0	3,544	0	0	4.750	4.860	JD	19,792	237,500	05/10/2011	06/01/2021
92343V-AL-8	VERIZON COMMUNICATIONS INC				1FE	9,975,600	119.8860	11,988,628	10,000,000	9,985,900	0	2,323	0	0	5.500	5.532	FA	207,778	550,000	02/07/2008	02/15/2018
92344G-AM-8	VERIZON GLOBAL FDG CORP				1FE	17,580,300	145.5650	21,834,762	15,000,000	17,150,399	0	(63,008)	0	0	7.750	6.393	JD	96,875	1,162,500	03/22/2005	12/01/2030
92344G-AS-5	VERIZON GLOBAL FDG CORP				1FE	26,945,654	147.2750	33,173,589	22,525,000	26,255,194	0	(96,205)	0	0	7.750	6.265	JD	77,586	1,745,688	02/25/2004	06/15/2032
92344S-AK-6	VERIZON WIRELESS CAPITAL 144A				1FE	4,950,047	137.6000	6,880,017	5,000,000	4,963,445	0	4,613	0	0	8.500	8.662	MN	54,306	425,000	11/10/2009	11/15/2018
92344W-AB-7	VERIZON MARYLAND INC				1FE	18,213,528	106.5450	22,481,046	21,100,000	18,626,513	0	59,339	0	0	5.125	6.139	JD	48,061	1,081,375	10/05/2004	06/15/2033
92344X-AB-5	VERIZON NEW YORK INC B				1FE	9,729,491	133.2260	11,268,234	8,458,000	9,524,939	0	(28,139)	0	0	7.375	6.240	AO	155,944	623,778	09/24/2003	04/01/2032
92345Y-AA-4	VERISK ANALYTICS INC				2FE	1,995,360	112.2900	2,245,793	2,000,000	1,996,094	0	356	0	0	5.800	5.830	MN	19,333	116,000	03/30/2011	05/01/2021
92345Y-AC-0	VERISK ANALYTICS INC VERISK ANALYTICS INC				2FE	3,472,245	101.0160	3,535,563	3,500,000	3,472,938	0	693	0	0	4.125	4.223	MS	43,714	0	09/05/2012	09/12/2022
925524-AH-3	VIACOM INC				2FE	3,791,968	136.5730	4,370,351	3,200,000	3,680,878	0	(14,436)	0	0	7.875	6.435	JJ	105,700	252,000	11/01/2002	07/30/2030
925524-AV-2	VIACOM INC				2FE	38,442,672	111.4390	45,589,543	40,910,000	38,813,419	0	51,833	0	0	5.500	5.937	MN	287,506	2,250,050	09/15/2004	05/15/2033
925524-BG-4	VIACOM INC				2FE	4,916,000	113.1340	5,656,683	5,000,000	4,928,855	0	7,013	0	0	4.500	4.712	MS	75,000	225,000	02/14/2011	03/01/2021
92553P-AD-4	VIACOM INC				2FE	32,459,676	119.5400	38,252,820	32,000,000	32,339,890	0	(41,966)	0	0	5.625	5.432	MS	530,000	1,800,000	12/15/2009	09/15/2019

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
92553P-AF-9	VIACOM INC				2FE	6,986,980	108.7860	7,614,993	7,000,000	6,993,639	0	2,180	0	0	4.250	4.286	MS	87,597	297,500	09/24/2009	09/15/2015
927804-FA-7	VIRGINIA ELECTRIC & POWER				1FE	2,173,300	132.1590	2,643,182	2,000,000	2,164,595	0	(3,553)	0	0	6.000	5.373	JJ	55,333	120,000	05/20/2010	01/15/2036
927804-FH-2	VIRGINIA ELECTRIC & POWER CORP BND				1FE	7,984,400	119.5590	9,564,731	8,000,000	7,989,061	0	1,393	0	0	5.000	5.025	JD	1,111	400,000	06/23/2009	06/30/2019
927804-FK-5	VIRGINIA ELECTRIC & POWER VIRGINIA ELECTRIC AND POWER CO			1	1FE	5,985,540	105.9900	6,359,396	6,000,000	5,986,773	0	1,233	0	0	2.950	2.978	JJ	81,617	89,975	01/09/2012	01/15/2022
92890M-AA-9	WEA FINANCE LLC/WT FINANCE AUS WEA FINANCE LLC/WT FINANCE AUS			1	1FE	4,938,100	102.5220	5,126,100	5,000,000	4,939,390	0	1,290	0	0	3.375	3.523	AO	41,250	0	09/24/2012	10/03/2022
92933W-AB-4	WEA FINANCE LLC/WT FINANCE AUS CORP BND 144A				1FE	9,869,600	123.4150	12,341,500	10,000,000	9,903,677	0	11,059	0	0	6.750	6.933	MS	223,125	675,000	08/26/2009	09/02/2019
929903-AM-4	WACHOVIA CORPORATION				1FE	19,947,600	114.4470	22,889,412	20,000,000	19,953,927	0	1,009	0	0	5.500	5.518	FA	458,333	1,100,000	07/27/2005	08/01/2035
929903-AR-3	WACHOVIA CORPORATION				1FE	18,904,000	98.4910	19,698,200	20,000,000	19,355,684	0	221,563	0	0	0.653	1.786	JAJO	23,227	164,941	12/08/2010	10/28/2015
930059-A@-9	WADDELL & REED INC				2	25,000,000	100.0000	25,000,000	25,000,000	25,000,000	0	0	0	0	5.750	5.750	JJ	670,833	1,437,500	01/13/2011	01/13/2021
931009-AD-6	WAKE FOREST UNIVERSITY WAKE FOREST UNIVERSITY				1FE	4,805,000	99.1140	4,762,440	4,805,000	4,805,000	0	0	0	0	3.104	3.104	JJ	61,730	0	07/26/2012	01/15/2027
931009-AF-1	WAKE FOREST UNIVERSITY WAKE FOREST UNIVERSITY			2	1FE	2,000,000	93.3450	1,866,900	2,000,000	2,000,000	0	0	0	0	3.701	3.699	JJ	30,636	0	07/26/2012	01/15/2042
931142-BF-9	WAL-MART STORES INC				1FE	44,659,501	146.4510	52,026,860	35,525,000	42,849,769	0	(248,803)	0	0	7.550	5.654	FA	1,013,252	2,682,138	04/16/2004	02/15/2030
931142-CK-7	WAL-MART STORES INC				1FE	921,209	139.3860	975,702	700,000	916,762	0	(4,447)	0	0	6.500	4.423	FA	17,189	45,500	01/26/2012	08/15/2037
931142-CU-5	WAL-MART STORES INC				1FE	11,109,340	110.9460	12,204,038	11,000,000	11,086,478	0	(9,942)	0	0	3.625	3.505	JJ	191,622	398,750	08/12/2010	07/08/2020
931142-CV-3	WAL-MART STORES INC				1FE	14,769,750	117.7450	17,661,801	15,000,000	14,778,617	0	3,704	0	0	4.875	4.974	JJ	351,406	731,250	06/30/2010	07/08/2040
931422-AE-9	WALGREEN CO SENIOR CORP BND				2FE	11,937,240	116.8690	14,024,288	12,000,000	11,958,308	0	5,718	0	0	5.250	5.318	JJ	290,500	630,000	01/08/2009	01/15/2019
93884P-CS-7	WASHINGTON GAS LIGHT CO MTND				1FE	3,792,560	124.4770	4,979,080	4,000,000	3,838,098	0	5,819	0	0	6.720	7.163	MS	79,147	268,800	03/14/2002	02/15/2028
93884P-CU-2	WASHINGTON GAS LIGHT CO MTN D				1FE	7,082,265	125.5480	9,416,100	7,500,000	7,177,097	0	10,985	0	0	6.810	7.278	MS	150,387	510,750	09/30/2008	03/13/2028
93884P-DJ-6	WASHINGTON GAS LIGHT CO MTN F				1FE	6,889,400	105.9810	7,418,670	7,000,000	6,974,668	0	14,041	0	0	5.170	5.398	MS	106,559	361,900	12/13/2005	09/10/2014
93884P-DT-4	WASHINGTON GAS LIGHT CO				1FE	5,000,000	113.4130	5,670,650	5,000,000	5,000,000	0	0	0	0	5.211	5.212	MS	76,718	260,550	11/30/2010	12/03/2040
942683-AD-5	WATSON PHARM INC				2FE	17,285,770	106.8350	18,161,904	17,000,000	17,102,292	0	(59,560)	0	0	5.000	4.610	FA	321,111	850,000	09/30/2009	08/15/2014
942683-AE-3	WATSON PHARM INC				2FE	7,058,400	122.3570	8,564,961	7,000,000	7,042,284	0	(5,090)	0	0	6.125	6.013	FA	161,972	428,750	08/19/2009	08/15/2019
942683-AF-0	WATSON PHARM INC WATSON PHARMACEUTICALS INC				2FE	4,958,250	102.1230	5,106,136	5,000,000	4,959,136	0	886	0	0	3.250	3.349	AO	40,174	0	09/27/2012	10/01/2022
942683-AH-6	WATSON PHARM INC WATSON PHARMACEUTICALS INC				2FE	3,987,740	104.1060	4,164,244	4,000,000	3,987,782	0	42	0	0	4.625	4.643	AO	45,736	0	10/01/2012	10/01/2042
947074-AK-6	WEATHERFORD INTL INC				2FE	5,686,054	114.7540	6,397,516	5,575,000	5,682,168	0	(1,721)	0	0	6.800	6.640	JD	16,849	393,038	05/13/2010	06/15/2037
94768N-AF-1	WEBSTER BANK				2FE	3,061,650	100.0810	3,002,430	3,000,000	3,000,302	0	(7,812)	0	0	5.875	5.603	JJ	81,271	176,250	01/17/2003	01/15/2013
948741-AH-6	WEINGARTEN RLTY INVS WEINGARTEN REALTY INVESTORS			1	2FE	6,973,620	97.7770	6,844,419	7,000,000	6,974,079	0	459	0	0	3.375	3.420	MS	53,813	0	10/05/2012	10/15/2022
94874R-BU-9	WEINGARTEN REALTY INVST MTN A				2FE	3,000,000	102.0540	3,061,620	3,000,000	3,000,000	0	0	0	0	6.107	6.106	MS	53,945	183,210	07/10/2002	07/15/2013
94874R-CH-7	WEINGARTEN REALTY INVST MTN A				2FE	10,000,000	102.8280	10,282,800	10,000,000	10,000,350	0	(7)	0	0	5.350	5.350	MS	157,528	535,000	02/21/2003	02/26/2015
94973V-AH-0	WELLPOINT INC				2FE	14,960,618	118.8970	17,834,475	15,000,000	14,966,443	0	727	0	0	5.950	5.968	JD	39,667	892,500	05/06/2005	12/15/2034
94973V-AW-7	WELLPOINT INC			1	2FE	1,997,680	105.5510	2,111,024	2,000,000	1,997,951	0	198	0	0	3.700	3.714	FA	27,956	74,000	08/10/2011	08/15/2021
94973V-AX-5	WELLPOINT INC WELLPOINT INC				2FE	8,075,990	101.0370	8,082,981	8,000,000	8,073,509	0	(2,481)	0	0	3.125	3.011	MN	31,944	130,556	07/23/2012	05/15/2022
94973V-BA-4	WELLPOINT INC WELLPOINT INC				2FE	3,986,520	102.1570	4,086,275	4,000,000	3,986,734	0	214	0	0	3.300	3.337	JJ	40,700	0	09/05/2012	01/15/2023
949746-FJ-5	WELLS FARGO COMPANY				1FE	3,961,100	103.3860	4,135,440	4,000,000	3,996,030	0	4,830	0	0	4.950	5.080	AO	41,250	198,000	04/15/2004	10/16/2013
95709T-AH-3	WESTAR ENERGY INC WESTAR ENERGY INC			1	1FE	7,993,120	102.5460	8,203,676	8,000,000	7,993,220	0	100	0	0	4.125	4.130	MS	110,000	165,000	02/27/2012	03/01/2042
957674-AD-6	BAKER HUGHES INC				1FE	5,784,100	145.2140	7,260,700	5,000,000	5,502,800	0	(27,438)	0	0	8.550	7.243	JD	19,000	427,500	10/04/1995	06/15/2024
960413-AF-9	WESTLAKE CHEMICAL CORP WESTLAKE CHEMICAL CORP			1	2FE	7,503,615	99.8690	7,490,171	7,500,000	7,503,463	0	(152)	0	0	3.600	3.594	JJ	123,000	0	07/10/2012	07/15/2022
961548-AS-3	WESTVACO CORP			2	2FE	2,675,376	110.1300	2,949,281	2,678,000	2,676,582	0	5	0	0	7.500	7.510	JD	8,927	200,850	06/19/1997	06/15/2027
962166-AT-1	WEYERHAEUSER CO				3FE	5,302,755	133.0200	5,985,900	4,500,000	5,036,821	0	(27,654)	0	0	8.500	7.016	JJ	176,375	382,500	02/09/1998	01/15/2025
962166-AW-4	WEYERHAEUSER CO				3FE	10,153,300	115.8750	11,587,500	10,000,000	10,112,389	0	(4,321)	0	0	6.950	6.828	AO	173,750	695,000	02/12/1998	10/01/2027
963320-AN-6	WHIRLPOOL CORP				2FE	2,052,931	112.7500	2,203,126	1,954,000	2,010,983	0	(14,591)	0	0	6.500	5.560	JD	5,645	127,010	12/15/2009	06/15/2016
96332H-CD-9	WHIRLPOOL CORP				2FE	3,498,845	107.1800	3,751,295	3,500,000	3,499,032	0	91	0	0	4.850	4.854	JD	7,544	169,750	06/02/2011	06/15/2021
96332H-CE-7	WHIRLPOOL CORP WHIRLPOOL CORP				2FE	3,999,700	105.4690	4,218,757	4,000,000	3,999,714	0	14	0	0	4.700	4.701	JD	15,667	94,000	05/29/2012	06/01/2022
969133-AK-3	WILLAMETTE INDUSTRIES				3FE	13,483,150	123.8550	15,481,875	12,500,000	13,239,476	0	(31,697)	0	0	7.850	7.159	JJ	490,625	981,250	06/21/2002	07/01/2026
969457-BG-4	WILLIAMS COS INC				2FE	5,000,000	128.5870	6,429,340	5,000,000	5,000,000	0	0	0	0	7.875	7.875	MS	131,250	393,750	09/30/2008	09/01/2021
96950F-AD-6	WILLIAMS PRTNRS				2FE	4,997,550	115.1990	5,759,947	5,000,000	4,998,609	0	156	0	0	5.250	5.255	MS	77,292	262,500	07/02/2010	03/15/2020
97068*-AD-7	WILLISTON BASIN INTST PIPELINE				2	7,500,000	100.0000	7,500,000	7,500,000	7,500,000	0	0	0	0	5.700	5.700	MJSD	22,563	427,500	09/03/2003	09/12/2013
971860-10-4	NEWTEK BUSINESS SERV INC			2	2	41,078	100.0000	39,966	39,966	40,000	0	(155)	0	0	9.750	8.671	APR	2,609	2,753	09/01/2003	03/01/2013
97191#-AA-9	NEWTEK BUSINESS SERV INC			2	2	16,762	100.0000	16,531	16,531	16,540	0	(29)	0	0	7.510	7.226		262	1,236	10/14/2003	03/01/2013
97381W-AX-2	WINDSTREAM CORP			1	3FE	4,000,000	106.0000	4,240,000	4,000,000	4,000,000	0	0	0	0	7.500	7.500	JD	25,000	307,500	03/29/2012	06/01/2022
976656-BP-2	WISCONSIN ELECTRIC POWER COMPA				1FE	5,984,059	126.2380	7,504,849	5,945,000	5,975,490	0	(1,130)	0	0	6.500	6.447	JD	32,202	386,425	06/24/2002	06/01/2028
976656-BW-7	WISCONSIN ELECTRIC POWER COMPA				1FE	26,104,906	125.2820	32,628,354	26,044,000	26,080,884	0	(1,486)	0	0	5.625	5.611	MN	187,191	1,464,975	04/26/2007	05/15/2033
976656-BZ-0	WISCONSIN ELECTRIC POWER COMPA				1FE	3,347,421	128.2570	4,296,625	3,350,000	3,347,841	0	42	0	0	5.700	5.705	JD	15,913	190,950	11/02/2006	12/01/2036
976656-CD-8	WISCONSIN ELECTRIC POWER COMPA WISCONSIN ELECTRIC POWER CO				1FE	5,825,970	105.3860	6,007,018	5,700,000	5,816,071	0	(9,899)	0	0	2.950	2.686	MS	49,511	169,084	02/22/2012	09/15/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
976656-CE-6	WISCONSIN ELECTRIC POWER COMPA WISCONSIN ELECTRIC POWER COMPA			1	1FE	6,972,140	97.7410	6,841,853	7,000,000	6,972,167	0	27	0	0	3.650	3.672	JD	14,194	0	12/05/2012	12/15/2042
97670M-AA-4	WISCONSIN GAS CO				1FE	5,985,540	125.2980	7,517,880	6,000,000	5,987,277	0	257	0	0	5.900	5.917	JD	29,500	354,000	11/15/2005	12/01/2035
976826-BG-1	WISCONSIN POWER & LIGHT SENIOR CORP BND				1FE	5,731,246	118.9970	6,548,412	5,503,000	5,693,222	0	(25,480)	0	0	5.000	4.374	JJ	126,875	275,150	05/12/2011	07/15/2019
98212B-AC-7	WPX ENERGY INC				3FE	2,000,000	106.0000	2,120,000	2,000,000	2,000,000	0	0	0	0	5.250	5.250	JJ	48,417	70,292	06/29/2012	01/15/2017
98212B-AD-5	WPX ENERGY INC			1	3FE	5,995,399	107.7500	6,465,000	6,000,000	5,995,644	0	245	0	0	6.000	6.011	JJ	166,000	241,000	06/29/2012	01/15/2022
982526-AM-7	WM WRIGLEY JR CO				2FE	2,010,680	102.5660	2,051,320	2,000,000	2,004,163	0	(2,666)	0	0	3.700	3.556	JD	206	74,000	06/22/2010	06/30/2014
983024-AG-5	WYETH				1FE	20,560,300	135.7890	27,157,724	20,000,000	20,486,786	0	(10,867)	0	0	6.500	6.290	FA	541,667	1,300,000	01/06/2004	02/01/2034
983024-AN-0	WYETH				1FE	3,307,425	132.4000	3,508,606	2,650,000	3,293,764	0	(13,661)	0	0	5.950	4.323	AO	39,419	157,675	01/26/2012	04/01/2037
98310W-AE-8	WYNDHAM WORLDWIDE CORP				2FE	3,499,930	119.4860	4,182,026	3,500,000	3,500,006	0	(1)	0	0	7.375	7.375	MS	86,042	258,125	02/22/2010	03/01/2020
98310W-AH-1	WYNDHAM WORLDWIDE CORP WYNDHAM WORLDWIDE CORP			1	2FE	4,989,450	102.4540	5,122,688	5,000,000	4,991,068	0	1,618	0	0	2.950	2.996	MS	49,167	71,292	02/27/2012	03/01/2017
98385X-AJ-5	XTO ENERGY INC				1FE	336,808	140.6390	351,598	250,000	334,751	0	(2,056)	0	0	6.100	3.874	AO	3,813	15,250	01/26/2012	04/01/2036
98385X-AP-1	XTO ENERGY INC				1FE	9,601,200	123.4360	12,343,558	10,000,000	9,752,729	0	37,280	0	0	5.500	6.039	JD	24,444	550,000	07/02/2008	06/15/2018
98385X-AQ-9	XTO ENERGY INC				1FE	3,083,686	146.5550	4,250,095	2,900,000	3,074,776	0	(2,904)	0	0	6.375	5.914	JD	8,217	184,875	08/06/2009	06/15/2038
98385X-AT-3	XTO ENERGY INC				1FE	17,451,720	130.9350	22,782,626	17,400,000	17,434,535	0	(4,718)	0	0	6.500	6.459	JD	50,267	1,131,000	02/12/2009	12/15/2018
984121-BY-8	XEROX CORPORATION				2FE	10,358,700	109.0550	10,905,537	10,000,000	10,114,262	0	(76,691)	0	0	8.250	7.357	MN	105,417	825,000	06/25/2009	05/15/2014
984121-CA-9	XEROX CORPORATION				2FE	4,986,250	112.7080	5,635,393	5,000,000	4,989,777	0	1,171	0	0	5.625	5.661	JD	12,500	281,250	12/01/2009	12/15/2019
984121-CD-3	XEROX CORPORATION				2FE	5,061,450	104.9980	5,249,897	5,000,000	5,054,228	0	(5,274)	0	0	4.500	4.344	MN	28,750	225,000	07/21/2011	05/15/2021
98419M-AA-8	XYLEM INC XYLEM INC				2FE	7,987,103	106.5030	8,520,215	8,000,000	7,988,637	0	1,534	0	0	3.550	3.591	MS	79,678	142,000	07/23/2012	09/20/2016
98419M-AB-6	XYLEM INC XYLEM INC				2FE	3,997,643	113.2860	4,531,460	4,000,000	3,998,000	0	357	0	0	4.875	4.882	AO	48,750	97,500	07/23/2012	10/01/2021
98458P-AA-3	YALE UNIVERSITY MTN			1	1FE	36,353,062	145.5990	47,428,874	32,575,000	35,568,212	0	(98,312)	0	0	7.375	6.465	AO	507,175	2,402,406	03/26/2003	04/15/2096
98478*-AN-7	YANKEE GAS SERVICES CO				2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	5.350	5.350	JJ	123,347	267,500	07/21/2005	07/15/2035
98956P-AB-8	ZIMMER HOLDINGS INC				2FE	14,973,900	120.6930	18,103,905	15,000,000	14,975,467	0	375	0	0	5.750	5.762	MN	74,271	862,500	11/12/2009	11/30/2039
C4335*-AB-1	HEICO HEICO CDA HLDG CO				2	7,666,667	100.0000	7,666,667	7,666,667	7,666,667	0	0	0	0	6.500	6.500	JD	13,843	498,333	12/21/2010	12/21/2022
C7208#-AE-8	PENGROWTH CORPORATION CORP BND				2	20,000,000	100.0000	20,000,000	20,000,000	20,000,000	0	0	0	0	6.980	6.980	FA	504,111	1,396,000	08/21/2008	08/21/2018
C7208#-AH-1	PENGROWTH CORPORATION				2	8,000,000	100.0000	8,000,000	8,000,000	8,000,000	0	0	0	0	5.980	5.980	MN	66,444	478,400	05/11/2010	05/11/2020
G7578#-9Z-1	FIRST OMEGA SHIPPING INC				2	8,000,000	100.0000	8,000,000	8,000,000	8,000,000	0	0	0	0	5.410	5.410	JD	19,236	432,800	04/28/2005	06/15/2015
G8967#-AL-7	TRITON CONTAINER INTERNATIONAL TRITON CONTAINER INTERNATIONAL				2FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	4.980	4.980	MS	127,267	499,383	09/29/2011	09/29/2023
G8967#-AN-3	TRITON CONTAINER INTERNATIONAL TRITON CONTAINER INTERNATIONAL				2Z	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	4.890	4.890	AO	92,367	0	10/23/2012	10/31/2024
N0021#-AD-8	ABERTIS FINANCE BV				2	10,500,000	100.0000	10,000,000	10,000,000	10,322,400	0	(73,238)	0	0	5.060	4.170	JD	14,056	506,000	07/01/2010	12/21/2016
N0021#-AE-6	ABERTIS FINANCE BV				2	10,184,300	100.0000	10,000,000	10,000,000	10,143,800	0	(16,859)	0	0	5.260	5.013	JD	14,611	526,000	07/01/2010	12/21/2019
N7660#-AC-1	SHV NETHERLAND B V				2	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	4.830	4.830	JD	3,220	193,200	07/01/2010	06/25/2013
R1894#-AB-0	E CO ENERGI AS CITY OF OSLO				1	7,875,000	105.0000	7,875,000	7,500,000	7,672,583	0	(83,148)	0	0	4.890	3.667	JD	11,206	366,750	07/01/2010	12/20/2014
U04644-AE-7	AT&T Inc Series REGS				1FE	8,464,176	101.4520	8,599,104	8,476,000	8,464,181	0	5	0	0	4.350	4.358	JD	14,339	0	12/17/2012	06/15/2045
U17378-AC-1	CITIGROUP GLOBAL MARKETS HLDGS	@			1	7,738,800	132.1650	12,866,000	40,000,000	10,811,403	0	643,338	0	0	0.000	6.230	N/A	0	0	07/16/2007	04/28/2034
V1040#-AA-0	FIRST OMEGA SHIPPING INC				2	20,000,000	100.0000	20,000,000	20,000,000	20,000,000	0	0	0	0	6.090	6.090	JD	54,133	1,218,000	06/22/2006	06/15/2013
012873-AH-8	ALBERTA ENERGY CO LTD		A		2FE	7,677,880	140.4480	9,831,367	7,000,000	7,560,002	0	(15,155)	0	0	8.125	7.312	MS	167,465	575,820	01/10/2002	09/15/2030
012873-AK-1	ALBERTA ENERGY CO LTD		A		2FE	26,908,904	131.2860	31,534,951	24,020,000	26,437,278	0	(68,203)	0	0	7.375	6.431	MN	295,246	1,795,735	07/01/2010	11/01/2031
013716-AU-9	ALCAN INC		A		1FE	29,461,430	128.6780	37,316,539	29,000,000	29,395,632	0	(9,409)	0	0	6.125	6.009	JD	78,944	1,776,250	11/09/2005	12/15/2033
013716-AW-5	ALCAN INC		A		1FE	1,640,000	124.4350	2,488,702	2,000,000	1,658,514	0	5,919	0	0	5.750	7.310	JD	9,583	115,000	08/26/2009	06/01/2035
015644-A*-8	ALGOMA CENTRAL CORP ALGOMA CENTRAL CORPORATION		A		2	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	5.110	5.110	JJ	229,950	511,000	07/19/2011	07/19/2021
032479-AD-9	ANADARKO FINANCE CO B		A		2FE	8,390,860	133.0110	10,640,875	8,000,000	8,325,496	0	(8,477)	0	0	7.500	7.100	MN	100,000	600,000	05/21/2002	05/01/2031
03746A-AA-8	APACHE FINANCE CANADA		A		1FE	27,734,100	144.6510	35,294,896	24,400,000	27,070,106	0	(83,310)	0	0	7.750	6.662	JD	84,044	1,891,000	10/29/2002	12/15/2029
064149-C8-8	BANK OF NOVA SCOTIA SCOTIABAN		A		1FE	4,792,320	115.1640	5,527,872	4,800,000	4,793,580	0	654	0	0	4.375	4.395	JJ	98,000	210,000	01/06/2011	01/13/2021
067901-AA-6	BARRIC GOLD CORP A		A		2FE	4,964,800	109.1000	5,455,000	5,000,000	4,969,371	0	679	0	0	5.800	5.850	MN	37,056	290,000	11/08/2004	11/15/2034
06849V-AA-1	BARRICK GOLD FINANCE CO		A		2FE	27,064,047	109.1000	30,002,500	27,500,000	27,108,626	0	8,425	0	0	5.800	5.916	MN	203,806	1,595,000	04/26/2007	11/15/2034
097751-AS-0	BOMBARDIER INC		A		3FE	4,975,000	111.3750	5,568,750	5,000,000	4,982,139	0	2,715	0	0	7.500	7.584	MS	110,417	375,000	06/10/2010	03/15/2018
097751-AV-3	BOMBARDIER INC		A		3FE	13,237,000	113.5000	14,982,000	13,200,000	13,229,798	0	(3,036)	0	0	7.750	7.708	MS	301,217	1,023,000	05/27/2010	03/15/2020
097751-AY-7	BOMBARDIER INC BOMBARDIER INC	LS	A		3FE	4,030,000	102.7500	4,110,000	4,000,000	4,029,287	0	(713)	0	0	5.750	5.647	MS	67,722	119,472	07/18/2012	03/15/2022
09784Y-B*-8	Bonavista Energy Corp		A		2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	4.370	4.370	MN	35,810	218,500	10/31/2011	11/02/2020
12201P-AB-2	BURLINGTON RESOURCES FIN		A		1FE	34,823,498	139.6650	44,231,773	31,670,000	34,268,610	0	(72,441)	0	0	7.200	6.433	FA	861,424	2,280,240	02/27/2003	08/15/2031
12201P-AN-6	BURLINGTON RESOURCES FIN		A		1FE	36,146,362	142.3590	47,647,683	33,470,000	35,704,550	0	(57,239)	0	0	7.400	6.768	JD	206,398	2,476,780	08/15/2002	12/01/2031
125094-AC-6	CDP FINANCIAL INC		A		1FE	24,935,000	125.1720	31,293,000	25,000,000	24,937,855	0	975	0	0	5.600	5.618	MN	140,000	1,400,000	11/20/2009	11/25/2039
136375-AY-8	CANADIAN NTL RAIL CO		A		1FE	25,910,244	138.8160	34,009,920	24,500,000	25,416,399	0	(58,391)	0	0	7.625	7.108	MN	238,705	1,868,125	06/12/2001	05/15/2023
136375-BA-9	CANADIAN NTL RAIL CO		A		1FE	8,255,040	126.1240	10,089,920	8,000,000	8,119,004	0	(17,362)	0	0	6.800	6.476	JJ	250,844	544,000	07/30/2002	07/15/2018

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
136375-BD-3	CANADIAN NTL RAIL CO		A		1FE	17,073,675	136.4610	22,647,060	16,596,000	16,987,663	0	(14,882)	0	0	6.900	6.649	JJ	528,029	1,145,124	09/18/2007	07/15/2028
136375-BG-6	CANADIAN NTL RAIL CO		A		1FE	30,365,580	145.7730	41,997,201	28,810,000	30,109,472	0	(32,973)	0	0	7.375	6.942	AO	448,556	2,124,738	05/13/2002	10/15/2031
136375-BL-5	CANADIAN NTL RAIL CO		A		1FE	5,727,253	135.3830	6,633,758	4,900,000	5,680,125	0	(19,667)	0	0	6.250	5.032	FA	127,604	306,250	07/01/2010	08/01/2034
136385-AC-5	CANADIAN NATL RESOURCES		A		2FE	30,469,480	136.2190	41,546,677	30,500,000	30,475,015	0	593	0	0	7.200	7.208	JJ	1,012,600	2,196,000	01/24/2002	01/15/2032
136385-AE-1	CANADIAN NATURAL RESOURCES LTD		A		2FE	3,866,641	127.8710	4,539,427	3,550,000	3,849,055	0	(7,513)	0	0	6.450	5.745	JD	636	228,975	01/26/2012	06/30/2033
136385-AG-6	CANADIAN NATL RESOURCES		A		2FE	6,989,447	120.8820	8,419,444	6,965,000	6,988,153	0	(506)	0	0	5.850	5.823	FA	169,772	407,453	03/18/2005	02/01/2035
136385-AL-5	CANADIAN NATL RESOURCES		A		2FE	39,830,900	128.2440	51,297,614	40,000,000	39,843,039	0	2,506	0	0	6.250	6.281	MS	736,111	2,500,000	03/12/2007	03/15/2038
136385-AN-1	CANADIAN NATL RESOURCES		A		2FE	15,175,850	120.5500	18,082,521	15,000,000	15,102,388	0	(16,916)	0	0	5.900	5.743	FA	368,750	885,000	02/06/2008	02/01/2018
13643E-AG-0	CANADIAN OIL SANDS TRUST CANADIAN OIL SANDS LTD		A	1	2FE	9,922,100	109.1860	10,918,600	10,000,000	9,926,879	0	4,779	0	0	4.500	4.598	AO	112,500	227,500	03/26/2012	04/01/2022
13645R-AD-6	CANADIAN PACIFIC RR		A		2FE	40,592,180	130.3810	52,152,252	40,000,000	40,494,169	0	(12,586)	0	0	7.125	7.005	AO	601,667	2,850,000	06/03/2002	10/15/2031
13645R-AE-4	CANADIAN PACIFIC RR		A		2FE	4,871,900	115.3570	5,767,847	5,000,000	4,892,535	0	2,707	0	0	5.750	5.934	MS	84,653	287,500	03/19/2003	03/15/2033
15135U-AG-4	CENOVUS ENERGY INC CENOVUS ENERGY INC		A	1	2FE	3,469,515	102.3280	3,581,486	3,500,000	3,470,489	0	974	0	0	3.000	3.102	FA	39,083	0	08/14/2012	08/15/2022
15135U-AH-2	CENOVUS ENERGY INC CENOVUS ENERGY INC		A	1	2FE	2,893,678	104.4480	3,028,980	2,900,000	2,893,787	0	109	0	0	4.450	4.463	MS	48,035	0	08/14/2012	09/15/2042
257559-AG-9	DOMTAR CORP DOMTAR CORP		I		2FE	4,103,750	130.0000	4,550,000	3,500,000	3,903,096	0	(74,294)	0	0	10.750	7.628	JD	31,354	376,250	02/02/2010	06/01/2017
292505-AD-6	ENCANA CORP		A		2FE	10,903,530	123.8510	13,623,558	11,000,000	10,915,531	0	1,737	0	0	6.500	6.567	FA	270,111	715,000	07/28/2004	08/15/2034
305915-AD-2	FALCONBRIDGE LTD		A		2FE	2,978,640	109.0310	3,270,920	3,000,000	2,993,705	0	2,378	0	0	5.375	5.469	JD	13,438	161,250	08/26/2005	06/01/2015
448055-AF-0	HUSKY ENERGY INC SENIOR CORP BND		A		2FE	997,670	129.8780	1,298,776	1,000,000	998,385	0	173	0	0	7.250	7.280	JD	3,222	72,500	05/06/2009	12/15/2019
44881H-EU-4	HYDRO-QUEBEC MTNB		A		1FE	6,092,050	152.3520	7,617,600	5,000,000	5,769,002	0	(40,037)	0	0	8.400	6.553	MS	108,500	420,000	01/24/2002	03/28/2025
49455W-AD-8	KINDER MORGAN FINANCE CO ULC SENIOR CORP BND		I		3FE	2,266,250	109.3130	2,678,169	2,450,000	2,352,209	0	28,140	0	0	5.700	7.198	JJ	68,273	139,650	09/10/2009	01/05/2016
59151K-AH-1	METHANEX CORP METHANEX CORP		A		2FE	1,981,960	100.9580	2,019,158	2,000,000	1,982,055	0	95	0	0	3.250	3.396	JD	2,528	0	12/12/2012	12/15/2019
611688-AA-0	MONSANTO FINANCE CANADA		A		1FE	3,630,133	125.1880	4,675,772	3,735,000	3,640,751	0	2,014	0	0	5.500	5.700	JJ	86,164	205,425	01/12/2010	07/30/2035
65334H-AA-0	NEXEN INC		A		2FE	22,289,794	142.8130	25,635,016	17,950,000	21,592,428	0	(98,405)	0	0	7.875	6.071	MS	416,216	1,413,563	02/27/2004	03/15/2032
65334H-AD-4	NEXEN INC		A		2FE	11,774,160	107.9300	12,951,600	12,000,000	11,936,314	0	26,766	0	0	5.200	5.461	MS	192,400	624,000	12/13/2005	03/10/2015
655422-AT-0	XSTRADA CANADA CORP		A		2FE	7,278,950	112.0900	7,846,306	7,000,000	7,092,647	0	(30,051)	0	0	6.000	5.481	AO	88,667	420,000	08/25/2005	10/15/2015
69480U-AC-1	PACIFIC RUBIALES ENERGY CORP PACIFIC RUBIALES ENERGY CORP		A	1	3FE	7,437,500	115.5000	8,085,000	7,000,000	7,414,785	0	(22,715)	0	0	7.250	6.278	JD	26,785	507,500	06/06/2012	12/12/2021
698900-AG-2	ENCANA CORP		A		2FE	6,322,821	129.1370	7,070,275	5,475,000	6,269,425	0	(22,553)	0	0	7.200	5.912	MN	65,700	400,168	07/01/2010	11/01/2031
707886-B*-7	PENN WEST ENERGY TRUST		A		2	12,393,142	100.0000	13,000,000	13,000,000	12,504,026	0	35,674	0	0	6.050	6.591	MN	67,726	786,500	08/26/2009	05/31/2022
707886-G#-8	PENN WEST PETROLEUM LTD		A		2	15,000,000	100.0000	15,000,000	15,000,000	15,000,000	0	0	0	0	6.100	6.100	MS	266,875	915,000	03/16/2010	03/16/2025
71644E-AF-9	PETRO-CANADA		A		2FE	3,157,050	128.4470	3,853,396	3,000,000	3,123,844	0	(4,333)	0	0	7.000	6.577	MN	26,833	210,000	09/20/2002	11/15/2028
71644E-AH-5	PETRO-CDA SENIOR CORP BND		A		2FE	9,860,915	122.4340	12,243,395	10,000,000	9,914,604	0	13,032	0	0	6.050	6.240	MN	77,306	605,000	06/27/2008	05/15/2018
71644E-AJ-1	PETRO-CDA CORP BND		A		2FE	9,964,470	136.9070	13,690,709	10,000,000	9,966,482	0	484	0	0	6.800	6.828	MN	86,889	680,000	05/13/2008	05/15/2038
725906-AH-4	PLACER DOME INC		A		2FE	4,988,100	118.4080	5,920,400	5,000,000	4,990,275	0	232	0	0	6.375	6.392	MS	106,250	318,750	07/11/2003	03/01/2033
725906-AN-1	PLACER DOME INC		A		2FE	10,909,638	120.7150	12,815,060	10,616,000	10,879,829	0	(5,149)	0	0	6.450	6.244	AO	144,555	684,732	11/15/2005	10/15/2035
73755L-AC-1	POTASH CORP SASKATCHEWAN		A		2FE	1,983,020	100.6970	2,013,940	2,000,000	1,999,653	0	2,089	0	0	4.875	4.984	MS	32,500	97,500	03/18/2003	03/01/2013
73755L-AD-9	POTASH CORP OF SASKATCHEWAN IN		A		2FE	2,028,359	125.1800	2,387,186	1,907,000	2,022,865	0	(2,330)	0	0	5.875	5.419	JD	9,336	112,036	06/29/2010	12/01/2036
73755L-AH-0	POTASH CORP OF SASKATCHEWAN IN		A		2FE	4,955,450	116.2480	5,812,384	5,000,000	4,966,928	0	3,714	0	0	4.875	4.985	MS	61,615	243,750	09/23/2009	03/30/2020
73755L-AK-3	POTASH CORP OF SASKATCHEWAN IN		I		2FE	9,860,200	124.3140	12,431,445	10,000,000	9,864,164	0	1,946	0	0	5.625	5.723	JD	46,875	562,500	11/22/2010	12/01/2040
740212-AC-9	PRECISION DRILLING TRUST		A	1	3FE	514,141	107.5000	537,500	500,000	511,714	0	(1,614)	0	0	6.625	6.143	MN	4,233	33,125	06/14/2011	11/15/2020
740212-AE-5	PERCISION DRILLING CORP		A	1	3FE	5,358,222	106.5000	5,591,250	5,250,000	5,350,549	0	(7,672)	0	0	6.500	6.157	JD	15,167	341,250	04/16/2012	12/15/2021
74815H-CA-8	QUEBEC PROVINCE MTNA		A		1FE	2,216,300	146.4670	2,929,340	2,000,000	2,157,221	0	(7,340)	0	0	7.485	6.583	MS	49,484	149,700	01/24/2002	03/02/2026
775731Q-AD-0	ROGERS WIRELESS INC		A		2FE	6,697,392	106.3350	6,380,111	6,000,000	6,202,519	0	(168,361)	0	0	6.375	3.388	MS	127,500	382,500	12/15/2009	03/01/2014
867229-AC-0	SUNCOR ENERGY INC		A		2FE	34,359,334	136.4220	45,476,171	33,335,000	34,196,619	0	(23,370)	0	0	7.150	6.898	FA	993,105	2,383,453	04/19/2004	02/01/2032
867229-AD-8	SUNCOR ENERGY INC		A		2FE	45,816,087	122.0280	55,095,842	45,150,000	45,797,818	0	(15,190)	0	0	5.950	5.828	JD	223,869	2,686,425	01/26/2012	12/01/2034
87425E-AJ-2	TALISMAN ENERGY		A		2FE	18,425,400	114.7890	22,957,835	20,000,000	18,558,933	0	24,560	0	0	5.850	6.443	FA	487,500	1,170,000	08/23/2006	02/01/2037
87425E-AK-9	TALISMAN ENERGY INC		A		2FE	2,049,400	120.0770	2,401,550	2,000,000	2,047,639	0	(795)	0	0	6.250	6.064	FA	52,083	125,000	05/13/2010	02/01/2038
87425E-AL-7	TALISMAN ENERGY INC CORP BND		A		2FE	1,991,920	129.3140	2,586,280	2,000,000	1,994,139	0	682	0	0	7.750	7.809	JD	12,917	155,000	05/27/2009	06/01/2019
878742-AS-4	TECK RESOURCES LTD		A	1	2FE	8,085,830	113.1450	9,051,581	8,000,000	8,083,833	0	(1,244)	0	0	6.000	5.922	FA	181,333	480,000	12/09/2010	08/15/2040
878742-AV-7	TECK RESOURCES LTD		A	1	2FE	4,992,150	110.2090	5,510,443	5,000,000	4,993,110	0	605	0	0	4.750	4.769	JJ	109,514	244,097	06/29/2011	01/15/2022
878742-AY-1	TECK RESOURCES LTD TECK RESOURCES LTD		A	1	2FE	3,967,520	102.2580	4,090,338	4,000,000	3,968,508	0	988	0	0	3.750	3.845	FA	59,583	0	07/30/2012	02/01/2023
878744-AA-9	TECK RESOURCES LTD TECK RESOURCES LTD		A		2FE	6,480,825	101.8870	6,622,654	6,500,000	6,482,941	0	2,116	0	0	3.000	3.047	MS	65,000	99,125	02/16/2012	03/01/2019
878744-AB-7	TECK RESOURCES LTD TECK RESOURCES LTD		A		2FE	5,013,550	101.8620	5,093,104	5,000,000	5,013,413	0	(137)	0	0	5.200	5.182	MS	86,667	132,167	02/16/2012	03/01/2042
884903-AY-1	THOMSON CORPORATION		A		1FE	12,460,450	116.8190	14,602,373	12,500,000	12,467,298	0	703	0	0	5.500	5.520	FA	259,722	687,500	06/29/2010	08/15/2035
884903-BH-7	THOMSON REUTERS CORP		I		1FE	958,810	126.1370	1,261,368	1,000,000	960,304	0	553	0	0	5.850	6.152	AO	12,350	58,500	04/06/2010	04/15/2040
884903-BK-0	THOMSON REUTERS CORP THOMSON REUTERS CORPORATION		I	1	1FE	3,983,040	108.6660	4,346,643	4,000,000	3,984,787	0	1,419	0	0	3.950	4.002	MS	39,939	155,806	09/28/2011	09/30/2021
887147-A#-3	TIMBERWEST FOREST CORP TIMBERWEST FOREST CORP		A		2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	4.810	4.810	AO	52,776	240,500	10/13/2011	10/12/2023
887147-A@-5	TIMBERWEST FOREST CORP TIMBERWEST FOREST CORP		A		2	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	4.660	4.660	AO	102,261	466,000	10/13/2011	10/12/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89346D-AE-7	TRANSALTA CORP TRANSALTA CORP		A		2FE	7,452,700	102.4900	7,686,728	7,500,000	7,454,777	0	637	0	0	6.500	6.548	MS	143,542	487,500	12/09/2010	03/15/2040
893526-DF-7	TRANSCANADA PIPELINES LIMITED		A		1FE	25,775,909	122.8080	32,617,813	26,560,000	25,883,003	0	15,353	0	0	5.600	5.808	MS	375,972	1,487,360	12/07/2005	03/31/2034
89352H-AB-5	TRANSCANADA PIPELINES LIMITED		A		1FE	2,093,050	126.7950	2,282,313	1,800,000	2,086,885	0	(6,164)	0	0	5.850	4.713	MS	31,005	105,300	01/26/2012	03/15/2036
89352H-AF-6	TRANSCANADA PIPELINES LIMITED CORP BND		A		1FE	7,494,450	125.9580	9,446,852	7,500,000	7,496,510	0	500	0	0	6.500	6.510	FA	184,167	487,500	08/06/2008	08/15/2018
89352L-AC-4	TRANS-CANADA PIPELINES MTN		A		1FE	10,000,000	130.8960	13,089,600	10,000,000	10,000,000	0	0	0	0	7.060	7.060	AO	151,006	706,000	10/03/1997	10/14/2025
895945-B*-3	TRICAN WELL SERVICE LTD		A		2	13,000,000	100.0000	13,000,000	13,000,000	13,000,000	0	0	0	0	5.290	5.290	AO	120,348	687,700	04/28/2011	04/28/2018
92658T-AQ-1	VIDEOTRON LTEE VIDEOTRON LTEE		A		3FE	10,045,288	104.8750	10,230,556	9,755,000	10,041,468	0	(3,820)	0	0	5.000	4.614	JJ	224,907	0	11/08/2012	07/15/2022
98417E-AK-6	XSTRATA FINANCE CANADA LTD		A		2FE	11,971,230	107.4420	12,893,040	12,000,000	11,973,958	0	2,399	0	0	4.950	4.981	MN	75,900	602,250	11/09/2011	11/15/2021
98417E-AN-0	XSTRATA FINANCE CANADA LTD		A		2FE	6,937,630	106.7850	7,474,950	7,000,000	6,938,650	0	884	0	0	6.000	6.065	MN	53,667	425,833	11/09/2011	11/15/2041
98462Y-B*-0	YAMANA GOLD YAMANA GOLD INC		A		2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	3.890	3.892	JD	540	149,657	03/23/2012	03/23/2018
98462Y-B@-8	YAMANA GOLD YAMANA GOLD INC.		A		2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	4.360	4.361	JD	606	167,739	03/23/2012	03/23/2020
C3322#-AA-6	ENERMARK INC		A	2	2	1,200,000	100.0000	1,200,000	1,200,000	1,200,000	0	0	0	0	6.620	6.620	JD	2,648	79,440	06/19/2002	06/19/2014
C3322#-AB-4	ENERMARK INC 144A B		A	2	2	4,921,474	100.0000	5,400,000	5,400,000	5,193,585	0	52,293	0	0	5.460	7.866	AO	73,710	294,840	03/31/2009	10/01/2015
C4861#-AD-5	IRVING OIL LTD		A		2	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	5.760	5.760	JD	2,400	172,800	06/26/2003	06/26/2015
C4861*-AB-3	IRVING OIL LTD		A		2	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	6.290	6.290	MS	158,997	629,000	03/31/2010	03/31/2020
C4861*-AC-1	IRVING OIL LTD		A		2	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	6.390	6.390	MS	161,525	639,000	03/31/2010	03/31/2022
C5793#-AE-3	MCCAIN FINANCE CANADA LTD SENIOR CORP BND		A		2	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	5.280	5.280	MS	46,640	159,280	09/15/2009	09/15/2019
G2952G-AB-7	PENN WEST ENERGY TRUST		A		2	2,500,000	100.0000	2,500,000	2,500,000	2,500,000	0	0	0	0	5.900	5.900	MN	12,701	147,500	05/31/2007	05/31/2019
00080Q-AD-7	ABN AMRO BANK NV		F		2FE	16,924,537	117.1910	19,097,445	16,296,000	16,869,145	0	(36,059)	0	0	7.750	7.261	MN	161,376	1,262,940	06/30/2011	05/15/2023
00105D-AC-9	AES GENER SA 144A		F		2FE	2,613,545	111.2860	2,579,609	2,318,000	2,578,235	0	(25,161)	0	0	5.250	3.716	FA	45,974	126,090	08/02/2011	08/15/2021
001201-A*-3	AGL ENERGY LTD AGL ENERGY LTD		F		2FE	28,000,000	100.0000	28,000,000	28,000,000	28,000,000	0	0	0	0	5.080	5.080	MS	446,476	1,422,400	09/08/2010	09/08/2022
00205G-AA-5	APT PIPELINES APT PIPELINES LTD		F		2FE	10,926,530	99.2560	10,918,160	11,000,000	10,927,902	0	1,372	0	0	3.875	3.956	AO	94,722	0	10/15/2012	10/11/2022
00254E-CJ-9	SWEDISH EXPORT CREDIT SENIOR CORP BND MTN	@	F		1FE	8,627,319	32.9840	13,193,460	40,000,000	10,675,057	0	563,426	0	0	0.000	5.497	N/A	0	0	09/24/2009	05/11/2037
00386S-AB-8	ABU DHABI NATIONAL ENERGY CO		F		1FE	144,000	132.5000	198,750	150,000	144,245	0	95	0	0	6.500	6.828	AO	1,733	9,750	06/24/2010	10/27/2036
00386S-AF-9	ABU DHABI NATIONAL ENERGY CO CORP BND 144A		F		1FE	3,017,293	104.9900	3,149,700	3,000,000	3,006,327	0	(3,504)	0	0	4.750	4.620	MS	41,958	142,500	09/10/2009	09/15/2014
00386S-AK-8	ABU DHABI NATIONAL ENERGY CO ABU DHABI NATIONAL ENERGY CO		F		1FE	5,008,877	101.1500	5,057,500	5,000,000	5,008,753	0	(124)	0	0	2.500	2.462	JJ	6,597	0	12/06/2012	01/12/2018
007924-AH-6	AEGON NV AEGON NV		F		1FE	5,130,600	108.2800	5,413,999	5,000,000	5,073,892	0	(23,427)	0	0	4.625	4.082	JD	19,271	231,250	06/28/2010	12/01/2015
01959E-AB-4	ALIED WRLD ASURN		F		2FE	7,004,920	111.4900	7,804,324	7,000,000	7,004,058	0	(416)	0	0	5.500	5.491	MN	49,194	385,000	11/09/2010	11/15/2020
020564-AA-8	ALPEK ALPEK SA DE CV		F		2FE	10,005,410	104.2500	10,425,000	10,000,000	10,005,358	0	(52)	0	0	4.500	4.493	MN	51,250	0	11/15/2012	11/20/2022
02364W-AH-8	AMERICA MOVIL SAB DE CV		F		1FE	957,620	109.4710	1,094,706	1,000,000	987,971	0	5,363	0	0	5.750	6.389	JJ	26,514	57,500	04/18/2006	01/15/2015
02364W-BE-4	AMERICA MOVIL SAB DE CV AMERICA MOVIL SAB DE CV		F		1FE	6,095,265	104.5690	6,138,223	5,870,000	6,093,813	0	(1,452)	0	0	4.375	4.149	JJ	117,706	0	07/30/2012	07/16/2042
034863-AG-5	ANGLO AMERICA CA ANGLO AMERICAN CAPITAL PLC	LS	F		2FE	4,962,400	105.1420	5,257,100	5,000,000	4,963,212	0	812	0	0	4.125	4.218	MS	53,854	0	09/20/2012	09/27/2022
03512T-AA-9	ANGLOGOLD HOLDINGS PLC		F		2FE	3,048,750	101.9720	3,059,154	3,000,000	3,041,896	0	(4,640)	0	0	5.375	5.143	AO	34,042	161,250	06/10/2011	04/15/2020
03938L-AC-8	ARCELORMITTAL		F		3FE	5,062,500	101.0040	5,050,200	5,000,000	5,007,465	0	(17,423)	0	0	5.375	5.006	JD	22,396	268,750	08/13/2009	06/01/2013
03938L-AF-1	ARCELORMITTAL	LS	F		3FE	11,790,038	101.3500	11,756,600	11,600,000	11,731,801	0	(20,404)	0	0	6.125	5.875	JD	59,208	710,500	12/17/2009	06/01/2018
03938L-AQ-7	ARCELORMITTAL SA	LS	F		3FE	2,953,770	100.2010	3,006,030	3,000,000	2,962,643	0	3,776	0	0	5.500	5.704	FA	66,917	161,250	08/02/2010	08/05/2020
04530D-AC-6	ASPEN INS HLDG		R		2FE	9,965,000	109.9570	10,995,687	10,000,000	9,970,709	0	2,796	0	0	6.000	6.047	JD	26,667	600,000	12/07/2010	12/15/2020
046353-AB-4	ASTRAZENECA PLC		F		1FE	19,986,400	121.3540	24,270,834	20,000,000	19,992,704	0	1,313	0	0	5.900	5.909	MS	347,444	1,180,000	09/05/2007	09/15/2017
046353-AG-3	ASTRAZENECA PLC ASTRAZENECA PLC		F		1FE	7,390,196	101.2780	7,413,547	7,320,000	7,390,258	0	62	0	0	4.000	3.944	MS	83,773	0	12/19/2012	09/18/2042
05252A-AN-1	ASL & NWZ BKG GRP LTD		F		1FE	25,069,000	115.9950	28,998,750	25,000,000	25,054,117	0	(6,354)	0	0	5.100	5.063	JJ	595,000	1,275,000	05/13/2010	01/13/2020
054536-AA-5	AXA		F		2FE	39,065,210	125.0000	42,526,250	34,021,000	38,229,626	0	(112,480)	0	0	8.600	7.343	JD	130,036	2,925,806	10/08/2004	12/15/2030
05461T-AA-5	AXIS CAPITAL HOLDINGS LIMITED		F		1FE	4,053,765	107.3040	4,269,625	3,979,000	4,009,389	0	(14,710)	0	0	5.750	5.325	JD	19,066	228,793	10/08/2009	12/01/2014
05523R-AA-5	BAE SYSTEMS PLC		F		2FE	4,982,500	105.9300	5,296,500	5,000,000	4,986,510	0	3,287	0	0	3.500	3.577	AO	38,889	175,000	10/05/2011	10/11/2016
05523R-AC-1	BAE SYSTEMS PLC BAE SYSTEMS PLC		F		2FE	7,958,320	118.0200	9,441,600	8,000,000	7,958,980	0	542	0	0	5.800	5.837	AO	103,111	464,000	10/05/2011	10/11/2041
05533U-AA-6	BBVA BANCOMER SATEXAS		F		1FE	2,006,250	106.2500	2,125,000	2,000,000	2,004,139	0	(1,187)	0	0	4.500	4.430	MS	27,750	90,000	03/04/2011	03/10/2016
05540K-AA-9	BRF - BRASIL FOODS SA BFF INTERNATIONAL LTD	LS	F		2FE	2,065,000	119.0000	2,380,000	2,000,000	2,057,613	0	(6,142)	0	0	7.250	6.731	JJ	61,625	145,000	10/03/2011	01/28/2020
05541V-AA-4	BG ENERGY CAPITAL PLC		F		1FE	988,470	110.1560	1,101,560	1,000,000	990,479	0	995	0	0	4.000	4.142	JD	2,444	40,000	12/02/2010	12/09/2020
05541V-AD-8	BG ENERGY CAPITAL PLC BG ENERGY CAPITAL PLC		F		1FE	9,983,300	105.6260	10,562,600	10,000,000	9,987,173	0	3,185	0	0	2.875	2.911	AO	60,694	289,896	10/07/2011	10/15/2016
05541V-AE-6	BG ENERGY CAPITAL PLC		F		1FE	7,814,699	110.2970	8,310,879	7,535,000	7,787,238	0	(24,013)	0	0	4.000	3.553	AO	63,629	303,912	11/03/2011	10/15/2021
05541V-AF-3	BG ENERGY CAPITAL PLC BG ENERGY CAPITAL PLC		F		1FE	14,742,600	117.1000	17,565,000	15,000,000	14,747,203	0	3,782	0	0	5.125	5.239	AO	162,292	775,156	10/07/2011	10/15/2041
055450-AH-3	BHP FINANCE USA LTD		F		1FE	6,767,691	133.1340	8,074,586	6,065,000	6,586,915	0	(26,505)	0	0	6.420	5.493	MS	129,791	389,373	09/22/2004	03/01/2026
055451-AA-6	BHP BILLITON FINANCE		F		1FE	7,000,350	101.2530	7,087,710	7,000,000	7,000,033	0	(111)	0	0	4.800	4.798	AO	70,933	336,000	09/07/2004	04/15/2013
055451-AL-2	BHP BILLITON FINANCE USA LTD		F		1FE	6,936,790	107.2050	7,504,380	7,000,000	6,942,836	0	5,441	0	0	3.250	3.357	MN	25,278	227,500	11/16/2011	11/21/2021
055451-AQ-1	BHP BILLITON FINANCE USA LTD BHP BILLITON FINANCE (USA) LTD		F		1FE	9,906,400	104.1550	10,415,474	10,000,000	9,913,356	0	6,956	0	0	2.875	2.984	FA	101,424	143,750	02/21/2012	02/24/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
055451-AR-9	BHP BILLITON FINANCE USA LTD BHP BILLITON FINANCE (USA) LTD		F		1FE	9,727,542	105.2130	10,416,072	9,900,000	9,730,044	0	2,502	0	0	4.125	4.228	FA	144,066	204,188	02/21/2012	02/24/2042
05567L-T3-1	BNP PARIBAS		F		1FE	15,017,250	112.3150	16,847,200	15,000,000	15,015,692	0	(1,501)	0	0	5.000	4.984	JJ	345,833	750,000	04/06/2011	01/15/2021
05607M-AA-5	BAA FUNDING LTD		F		1FE	6,062,600	110.2510	6,615,060	6,000,000	6,059,592	0	(4,395)	0	0	4.875	4.729	JJ	134,875	252,958	02/22/2012	07/15/2021
05946N-AD-7	BANCO BRADESCO SA GRAND CAY		F		2FE	1,240,452	105.2500	1,315,625	1,250,000	1,248,810	0	1,363	0	0	8.750	8.875	AO	20,356	109,375	10/21/2004	10/24/2013
059520-AA-4	BANCO DE CHILE 144A		F		1FE	498,715	111.2130	556,065	500,000	499,464	0	135	0	0	6.250	6.285	JD	1,389	31,250	06/12/2006	06/15/2016
05954T-AG-6	BANCO DE CREDITO DEL PERU		F		2FE	1,996,300	105.5000	2,110,000	2,000,000	1,997,530	0	699	0	0	4.750	4.792	MS	27,708	95,000	03/11/2011	03/16/2016
05957A-AA-7	BANCO DEL ESTADO DE CHILE 144A		F		1FE	1,435,365	109.6640	1,644,960	1,500,000	1,444,322	0	5,828	0	0	4.125	4.701	AO	14,438	61,875	06/17/2011	10/07/2020
05958A-AA-6	BANCO BRAS GC 144A		F		2FE	991,740	110.7000	1,107,000	1,000,000	998,049	0	1,017	0	0	8.500	8.625	MS	23,847	85,000	09/13/2004	09/20/2014
05958A-AD-0	BANCO DO BRASIL SA		F		2FE	4,934,750	110.2500	5,512,500	5,000,000	4,941,673	0	4,710	0	0	5.875	6.044	JJ	126,476	293,750	05/19/2011	01/26/2022
05968L-AE-2	BANCOLOMBIA SA		F		2FE	1,985,553	105.2500	2,105,000	2,000,000	1,989,418	0	3,211	0	0	4.250	4.439	JJ	39,903	85,000	10/27/2011	01/12/2016
05968L-AG-7	BANCOLOMBIA SA		F		2FE	2,986,580	115.7500	3,472,500	3,000,000	2,988,042	0	1,064	0	0	5.950	6.011	JD	13,883	178,500	10/27/2011	06/03/2021
064255-AH-5	BANK OF TOKYO-MITSUBISHI UFJ L BANK OF TOKYO-MITSUBISHI UFJ L		F		1FE	4,997,200	103.9490	5,197,450	5,000,000	4,997,657	0	457	0	0	2.350	2.362	FA	41,778	58,750	02/14/2012	02/23/2017
06675E-AB-6	BANQUE PSA FINANCE BANQUE PSA FINANCE	LS	F		2FE	4,988,000	100.7500	5,037,500	5,000,000	4,991,895	0	2,270	0	0	4.375	4.429	AO	52,865	218,750	03/28/2011	04/04/2016
06675E-AC-4	BANQUE PSA FINANCE BANQUE PSA FINANCE	LS	F		2FE	1,990,400	99.0000	1,980,000	2,000,000	1,991,706	0	765	0	0	5.750	5.814	AO	27,792	115,000	03/28/2011	04/04/2021
06849A-AB-5	BARRICK INTERNATIONAL BARBADOS CORP		F		2FE	19,867,461	119.8070	23,961,400	20,000,000	19,875,391	0	2,192	0	0	6.350	6.401	AO	268,111	1,270,000	11/19/2009	10/15/2036
099514-A*-2	BORAL LTD		F		2	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	5.520	5.520	MN	79,733	552,000	04/07/2005	05/09/2017
10553M-AD-3	BRASIL TELECOM SA BRASIL TELECOM SA		F		2FE	9,580,000	104.2500	9,987,150	9,580,000	9,580,000	0	0	0	0	5.750	5.750	FA	215,750	275,425	02/06/2012	02/10/2022
10553Y-AD-7	BRASKEM FINANCE LTD		F		2FE	6,954,600	105.2500	7,367,500	7,000,000	6,960,871	0	3,614	0	0	5.750	5.836	AO	84,972	416,500	08/30/2011	04/15/2021
10553Y-AE-5	BRASKEM FINANCE LTD BRASKEM FINANCE LTD		F		2FE	998,090	103.5000	1,035,000	1,000,000	998,188	0	98	0	0	5.375	5.400	MN	8,809	26,875	04/26/2012	05/02/2022
111013-AK-4	BRITISH SKY BROADCASTING GRP P BRITISH SKY BROADCASTING GROUP		F		2FE	11,967,780	100.6610	12,079,320	12,000,000	11,968,077	0	297	0	0	3.125	3.156	MN	36,458	0	11/29/2012	11/26/2022
111021-AE-1	BRITISH TELECOM PLC		F		2FE	19,789,500	158.0120	23,701,742	15,000,000	19,034,132	0	(110,297)	0	0	9.625	6.374	JD	64,167	1,443,750	02/13/2004	12/15/2030
126578-AA-7	CALITTUM HTCE I CV CALITTUM HTCE I C.V.		F	2	1	10,728,310	105.0000	11,264,725	10,728,310	10,728,310	0	0	0	0	4.130	4.151	JAJO	110,770	226,413	03/30/2012	04/01/2027
151191-AT-0	CELULOSA ARAUCO		F		2FE	1,995,120	106.6650	2,133,300	2,000,000	1,995,839	0	410	0	0	5.000	5.032	JJ	44,444	100,000	06/17/2011	01/21/2021
151191-AW-3	CELULOSA ARAUCO CELULOSA ARAUCO		F		2FE	9,875,996	105.8000	10,580,001	10,000,000	9,880,802	0	4,806	0	0	4.750	4.915	JJ	224,306	0	07/19/2012	01/11/2022
15132H-AA-9	CENCOSUD CENCOSUD SA	LS	F		2FE	3,490,745	107.3730	3,758,055	3,500,000	3,492,499	0	715	0	0	5.500	5.533	JJ	86,090	192,500	06/02/2011	01/20/2021
15234Q-AL-2	CENT ELET BRASILEIRAS SA CENTRAIS ELETRICAS BRASILEIRAS	LS	F		2FE	10,518,750	107.5000	10,750,000	10,000,000	10,478,294	0	(40,456)	0	0	5.750	5.071	AO	102,222	575,000	01/05/2012	10/27/2021
192714-AA-1	COLBUN SA COLBUN SA		F		2FE	989,730	111.7190	1,117,190	1,000,000	992,141	0	867	0	0	6.000	6.139	JJ	26,667	60,000	01/14/2010	01/21/2020
20010C-AA-7	COMBINE RE LTD COMBINE RE LTD		F		2FE	19,000,000	102.3700	19,450,300	19,000,000	19,000,000	0	0	0	0	4.500	4.525	JAJO	199,500	475,000	03/20/2012	01/07/2015
200447-AB-6	COM FED ELCTRICI COMISION FED DE ELECTRIC		F		2FE	6,116,740	113.2500	6,795,000	6,000,000	6,104,370	0	(10,087)	0	0	4.875	4.621	MN	28,438	292,500	09/15/2011	05/26/2021
2027A0-DJ-5	COMMONWEALTH BANK OF AUSTRALIA		F		1FE	6,961,360	115.5380	8,087,660	7,000,000	6,971,747	0	3,415	0	0	5.000	5.071	AO	73,889	350,000	10/08/2009	10/15/2019
204386-AM-8	CIE GENERALE DE GEOPHYSIQUE-VE CORP BND 144A		F	1	3FE	971,150	107.2500	1,072,500	1,000,000	982,665	0	4,135	0	0	9.500	10.120	MN	12,139	95,000	12/29/2009	05/15/2016
21685W-CJ-4	RABOBANK NEDERLAND		F		1FE	4,921,300	116.8280	5,841,405	5,000,000	4,923,096	0	1,137	0	0	5.250	5.356	MN	26,979	262,500	05/17/2011	05/24/2041
219868-BN-5	CORPORACION ANDINA DE FOMENTO CORP BND		F		1FE	2,043,250	128.7500	2,575,003	2,000,000	2,031,249	0	(3,678)	0	0	8.125	7.809	JD	12,188	162,500	06/01/2009	06/04/2019
21987B-AJ-7	CODELCO INC 144A		F		1FE	697,005	106.0620	795,465	750,000	736,624	0	6,928	0	0	4.750	5.817	AO	7,521	35,625	04/18/2006	10/15/2014
21987B-AK-4	CODELCO INC 144A		F		1FE	4,881,820	121.4550	6,072,750	5,000,000	4,888,951	0	2,318	0	0	5.625	5.802	MS	78,125	281,250	12/17/2009	09/21/2035
21987B-AN-8	CODELCO INC CORPORACION NACIONAL DEL COBRE		F		1FE	3,994,390	108.1830	4,327,320	4,000,000	3,996,279	0	390	0	0	3.750	3.763	MN	23,750	150,000	09/29/2011	11/04/2020
21987B-AP-3	CODELCO INC		F		1FE	1,971,780	108.9270	2,178,540	2,000,000	1,974,514	0	2,358	0	0	3.875	4.048	MN	12,486	77,500	10/27/2011	11/03/2021
21987B-AQ-1	CODELCO INC CORPORACION NACIONAL DEL COBRE		F		1FE	3,206,548	101.3850	3,295,013	3,250,000	3,208,250	0	1,703	0	0	3.000	3.157	JJ	44,417	0	07/10/2012	07/17/2022
22303Q-AL-4	COVIDIEN INTERNATIONAL FINANCE		F		1FE	19,976,000	112.9710	22,594,138	20,000,000	19,980,916	0	2,139	0	0	4.200	4.215	JD	37,333	840,000	06/21/2010	06/15/2020
233048-AC-1	DBS BANK LIMITED 233048 144A		F	1	1FE	13,485,000	95.5000	14,802,500	15,500,000	13,901,117	0	168,883	0	0	0.950	2.225	JAJO	31,913	169,827	06/24/2010	07/15/2021
23329P-AA-8	DNB BANK ASA DNB BANK ASA		F		1FE	6,993,910	106.2730	7,439,110	7,000,000	6,994,761	0	851	0	0	3.200	3.219	AO	54,756	112,000	03/26/2012	04/03/2017
23330J-AA-9	DP WORLD LTD 144A		F		2FE	9,991,100	117.2500	11,725,000	10,000,000	9,991,709	0	128	0	0	6.850	6.857	JJ	340,597	685,000	06/21/2007	07/02/2037
23330N-AA-0	DP WORLD SUKUK 144A		F		2FE	2,472,435	112.3500	2,808,750	2,500,000	2,485,426	0	2,711	0	0	6.250	6.401	JJ	77,691	156,250	08/08/2007	07/02/2017
23636T-AA-8	DANONE DANONE SA		F		1FE	7,879,466	102.5140	8,098,606	7,900,000	7,880,523	0	1,057	0	0	3.000	3.030	JD	10,533	124,425	06/05/2012	06/15/2022
24820R-AG-3	STATOIL ASA		F		1FE	5,635,450	135.9780	6,798,900	5,000,000	5,508,890	0	(19,552)	0	0	6.500	5.530	JD	27,083	325,000	03/22/2005	12/01/2028
25030W-AB-6	DESARROLLADORA HOMEX		F	1	3FE	747,466	101.2500	759,375	750,000	749,123	0	279	0	0	7.500	7.548	MS	14,531	56,250	02/14/2006	09/28/2015
25156P-AK-9	DEUTSCHE TEL INT CORP BND		F		2FE	9,983,700	103.2770	10,327,700	10,000,000	9,997,668	0	3,505	0	0	5.875	5.913	FA	213,785	587,500	08/11/2008	08/20/2013
25156P-AN-3	DEUTSCHE TEL INT SENIOR CORP BND		F		2FE	5,041,550	122.3020	6,115,098	5,000,000	5,029,970	0	(3,675)	0	0	6.000	5.888	JJ	144,167	300,000	06/30/2009	07/08/2019
25156P-AQ-6	DEUTSCHE TEL INT DEUTSCHE TELEKOM INTERNATIONAL		F		2FE	6,960,590	102.6320	7,184,240	7,000,000	6,966,769	0	6,179	0	0	2.250	2.370	MS	50,313	78,750	02/28/2012	03/06/2017
25243Y-AH-2	DIAGEO CAPITAL PLC		F		1FE	15,862,831	127.1910	20,350,488	16,000,000	15,875,392	0	2,355	0	0	5.875	5.937	MS	237,611	940,000	04/26/2007	09/30/2036
25243Y-AJ-8	DIAGEO CAPITAL PLC		F		1FE	9,974,100	115.6020	11,560,240	10,000,000	9,988,649	0	2,665	0	0	5.500	5.534	MS	139,028	550,000	09/25/2006	09/30/2016
256853-AA-0	DOLPHIN ENERGY LTD		F	2	1FE	1,967,798	112.2500	2,122,367	1,890,750	1,948,283	0	(7,465)	0	0	5.888	4.991	JD	4,948	111,327	06/17/2010	06/15/2019
256853-AB-8	DOLPHIN ENERGY LTD DOLPHIN ENERGY LTD		F		1FE	5,000,000	116.0000	5,800,000	5,000,000	5,000,000	0	0	0	0	5.500	5.500	JD	12,222	229,931	02/07/2012	12/15/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26433U-AA-3	DUFRY FINANCE SCA DUFRY FINANCE SCA		F	1	3FE	11,848,750	103.5000	11,902,500	11,500,000	11,842,350	0	(6,400)	0	0	5.500	4.902	AO	114,201	0	12/06/2012	10/15/2020
268270-AA-3	ECL SA ECL SA 144A		F		2FE	6,291,941	111.8780	6,601,921	5,901,000	6,257,085	0	(34,856)	0	0	5.625	4.714	JJ	153,057	331,931	01/09/2012	01/15/2021
268317-AC-8	ELECTRICITY SUPPLY BOARD CORP BND 144A		F		1FE	14,014,980	133.6730	17,377,490	13,000,000	13,965,103	0	(14,242)	0	0	6.950	6.363	JJ	389,007	903,500	02/11/2009	01/26/2039
268317-AE-4	ELECTRICITY SUPPLY BOARD ELECTRICITE DE FRANCE SA		F		1FE	14,868,600	114.9380	17,240,700	15,000,000	14,874,019	0	1,937	0	0	5.600	5.661	JJ	359,333	840,000	01/21/2010	01/27/2040
26835P-AC-4	EDP FINANCE BV EDP FINANCE BV		F		3FE	14,904,000	99.0790	14,861,850	15,000,000	14,930,292	0	8,514	0	0	4.900	4.982	AO	183,750	735,000	09/22/2009	10/01/2019
268789-AA-2	EON AG 144A		F		1FE	7,874,598	120.9970	9,407,517	7,775,000	7,835,111	0	(9,445)	0	0	5.800	5.630	AO	76,411	450,950	04/30/2008	04/30/2018
29082A-AA-5	EMBRAER SA EMPRESA BRAS DE AERONAU		F		2FE	10,387,500	109.2500	10,925,000	10,000,000	10,378,698	0	(8,802)	0	0	5.150	4.643	JD	22,889	257,500	09/18/2012	06/15/2022
29244T-AB-7	EMPRESA NACIONAL ELECTRICIDAD		F		2FE	1,300,000	120.7760	1,570,088	1,300,000	1,300,000	0	0	0	0	7.325	7.325	FA	39,677	95,225	07/23/2003	02/01/2037
29245J-AD-4	EMPRESA NACIONAL DE PETROLEO E	LS	F		2FE	4,751,875	114.4510	5,150,295	4,500,000	4,686,189	0	(23,186)	0	0	6.250	5.486	JJ	135,156	281,250	06/21/2010	07/08/2019
29245J-AE-2	EMPRESA NACIONAL DE PETROLEO E 144A		F		2FE	3,991,720	110.6610	4,426,440	4,000,000	3,993,323	0	695	0	0	5.250	5.277	FA	82,250	210,000	08/05/2010	08/10/2020
29245S-AC-6	EMPRESA NACIONAL ELECTRICIDAD		F		2FE	1,143,480	103.8340	1,038,340	1,000,000	1,011,589	0	(18,923)	0	0	8.350	6.295	FA	34,792	83,500	03/19/2004	08/01/2013
29268B-AE-1	ENEL FINANCE INTERNATIONAL SA		F		2FE	4,715,950	105.1100	5,255,500	5,000,000	4,715,950	0	0	0	0	5.125	5.885	AO	59,792	256,250	09/30/2009	10/07/2019
29268B-AF-8	ENEL FINANCE INTERNATIONAL SA		F		2FE	9,946,300	97.0560	9,705,600	10,000,000	9,948,601	0	759	0	0	6.000	6.039	AO	140,000	600,000	09/30/2009	10/07/2039
29274F-AE-4	ENERSIS SA		F		2FE	3,172,083	105.3110	3,106,674	2,950,000	2,984,583	0	(31,325)	0	0	7.375	6.191	JJ	100,320	217,563	10/26/2006	01/15/2014
29358Q-AA-7	ENSCO PLC ENSCO PLC		R		2FE	19,990,566	113.3140	22,345,582	19,720,000	19,961,078	0	(23,503)	0	0	4.700	4.520	MS	272,903	926,840	12/07/2011	03/15/2021
294829-AA-4	TELEFONAKTIEBOLAGET LM ERICSSO TELEFONAKTIEBOLAGET LM ERICSSO		F		2FE	2,987,550	104.3280	3,129,842	3,000,000	2,988,229	0	679	0	0	4.125	4.176	MN	15,813	63,938	05/02/2012	05/15/2022
298785-DV-5	EUROPEAN INVESTMENT BANK		F		1FE	35,114,264	118.4010	40,256,466	34,000,000	35,040,155	0	(24,971)	0	0	4.875	4.657	FA	626,167	1,657,500	10/21/2009	02/15/2036
29878T-BB-9	EUROPEAN INVESTMENT BANK	@	F		1FE	42,030,000	60.7080	60,708,485	100,000,000	49,673,501	0	2,472,784	0	0	0.000	5.172	N/A	0	0	09/18/2009	09/14/2026
30239X-AD-9	FBG FINANCE LTD 144A		F		2FE	9,925,000	123.7530	12,375,300	10,000,000	9,933,435	0	1,393	0	0	5.875	5.929	JD	26,111	587,500	06/21/2005	06/15/2035
31572U-AD-8	FIBRIA OVERSEAS FINANCE LTD Series 144A	LS	F	1	3FE	12,717,050	110.7500	14,397,500	13,000,000	12,742,683	0	25,633	0	0	6.750	7.010	MS	287,625	607,500	08/17/2012	03/03/2021
31958W-AB-2	FIRST CITIZENS ST LUCIA LTD		F		2FE	2,000,000	105.5410	2,110,820	2,000,000	2,000,000	0	0	0	0	4.903	4.903	FA	38,679	98,060	02/02/2011	02/09/2016
35177P-AS-6	FRANCE TELECOM CORP BND		F		1FE	12,040,660	105.1500	12,618,044	12,000,000	12,013,164	0	(8,274)	0	0	4.375	4.299	JJ	252,292	525,000	07/02/2009	07/08/2014
35177P-AT-4	FRANCE TELECOM CORP BND		F		1FE	9,948,800	117.2160	11,721,622	10,000,000	9,963,627	0	4,537	0	0	5.375	5.442	JJ	258,299	537,500	06/29/2009	07/08/2019
37373U-AA-2	GERDAU HOLDINGS INC		F		2FE	3,974,000	116.2500	4,650,000	4,000,000	3,980,861	0	2,006	0	0	7.000	7.087	JJ	125,222	280,000	12/04/2009	01/20/2020
37373W-AA-8	GERDAU SA GERDAU S.A. 144A		F		2FE	2,000,000	110.0000	2,200,000	2,000,000	2,000,000	0	0	0	0	5.750	5.750	JJ	48,236	115,000	06/17/2011	01/30/2021
377373-AD-7	GLAXOSMITHKLINE CAPITAL PLC GLAXOSMITHKLINE CAPITAL PLC		F		1FE	15,176,650	103.7740	15,566,084	15,000,000	15,169,253	0	(7,397)	0	0	2.850	2.712	MN	62,938	212,563	06/29/2012	05/08/2022
38060A-AA-2	GOLD FIELDS OROGEN HOLDING BVI 144A		F		3FE	2,482,425	98.2760	2,456,900	2,500,000	2,485,646	0	1,485	0	0	4.875	4.965	AO	28,438	121,875	09/30/2010	10/07/2020
40049J-AV-9	GRUPO TELEVISA SA		F		2FE	970,600	130.2890	1,302,891	1,000,000	977,154	0	1,164	0	0	6.625	6.905	MS	18,955	66,250	04/18/2006	03/18/2025
40052V-AB-0	GRUPO BIMBO SA DE CV Series 144A		F		2FE	1,879,651	109.2810	2,070,875	1,895,000	1,880,809	0	1,158	0	0	4.500	4.602	JJ	36,953	42,638	01/18/2012	01/25/2022
40052X-AA-8	GRUPOSURA FINANCE		F		2FE	8,040,935	112.1580	8,972,640	8,000,000	8,036,004	0	(3,301)	0	0	5.700	5.632	MN	54,467	456,000	06/09/2011	05/18/2021
4041A2-AF-1	HBOS PLC 144A		F		3FE	14,322,500	90.3670	12,759,820	14,120,000	14,293,291	0	(4,234)	0	0	6.000	5.896	MN	141,200	847,200	01/21/2004	11/01/2033
40420X-AA-3	HKCG FINANCE LTD SENIOR CORP BND		F		1FE	14,897,850	120.8360	18,125,400	15,000,000	14,935,104	0	9,386	0	0	6.250	6.343	FA	375,000	937,500	07/31/2008	08/07/2018
404280-AG-4	HSBC HOLDING PLC		F		1FE	15,960,000	123.2720	18,490,750	15,000,000	15,870,980	0	(16,756)	0	0	6.500	6.033	MN	159,792	975,000	09/29/2006	05/02/2036
40963L-AC-8	HANA BANK		F		1FE	4,971,950	107.4050	5,370,250	5,000,000	4,979,784	0	4,776	0	0	4.000	4.115	MN	32,222	200,000	04/27/2011	11/03/2016
423012-AA-1	HEINEKEN NV HEINEKEN NV		F		2FE	4,986,550	104.4670	5,223,350	5,000,000	4,987,399	0	849	0	0	3.400	3.432	AO	42,500	84,056	03/29/2012	04/01/2022
43474T-AA-1	HOLCIM US FINANCE SA RL & CI 144A		F		2FE	9,738,360	114.4170	10,891,354	9,519,000	9,684,534	0	(19,209)	0	0	6.000	5.691	JD	1,587	571,140	06/21/2010	12/30/2019
448414-AG-7	HUTCHISON WHAMPOA FIN D 144A		F		1FE	2,812,350	131.8260	3,954,780	3,000,000	2,834,483	0	2,306	0	0	6.988	7.482	FA	87,350	209,640	12/11/1997	08/01/2037
44841B-AA-4	HUTCHISON WHAMPOA INTERNATIONA CORP BND 144A		F		1FE	5,140,900	119.0530	5,952,650	5,000,000	5,104,204	0	(12,661)	0	0	5.750	5.375	MS	87,847	287,500	11/20/2009	09/11/2019
44841C-AA-2	HUTCHISON WHAMPOA INTERNATIONA Series 144A		F		1FE	9,951,900	106.0370	10,603,700	10,000,000	9,960,551	0	8,651	0	0	3.500	3.606	JJ	163,333	175,000	01/10/2012	01/13/2017
44841C-AB-0	HUTCHISON WHAMPOA INTERNATIONA Series 144A		F		1FE	4,962,500	111.5420	5,577,100	5,000,000	4,965,413	0	2,913	0	0	4.625	4.720	JJ	107,917	115,625	01/10/2012	01/13/2022
44841P-AA-3	HUTCHISON WHAMPOA INTL LTD		F		1FE	1,184,500	128.9240	1,289,240	1,000,000	1,139,683	0	(18,575)	0	0	7.625	5.001	AO	17,368	76,250	06/23/2010	04/09/2019
44915J-AA-8	HYPERMARCAS SA		F	1	3FE	982,030	108.2500	1,082,500	1,000,000	984,312	0	1,373	0	0	6.500	6.750	AO	12,819	65,000	04/14/2011	04/20/2021
449786-AQ-5	ING BANK NV ING BANK NV		F		1FE	14,922,900	107.1260	16,068,900	15,000,000	14,934,577	0	11,677	0	0	3.750	3.864	MS	178,125	281,250	02/29/2012	03/07/2017
44985G-AA-9	INTERNL PETRLEUM IPIC GMTN LTD 144A		F		1FE	1,964,600	103.5000	2,070,000	2,000,000	1,978,619	0	6,967	0	0	3.125	3.520	MN	7,986	62,500	12/13/2010	11/15/2015
44985G-AB-7	INTERNL PETRLEUM IPIC GMTN LTD 144A		F		1FE	1,951,800	113.7500	2,275,000	2,000,000	1,959,879	0	4,015	0	0	5.000	5.315	MN	12,778	100,000	12/13/2010	11/15/2020
44985G-AC-5	INTERNL PETRLEUM IPIC GMTN LTD		F		1FE	2,491,725	106.7500	2,668,750	2,500,000	2,493,324	0	1,409	0	0	3.750	3.820	MS	31,250	78,125	10/27/2011	03/01/2017
44985G-AD-3	INTERNL PETRLEUM IPIC GMTN LTD		F		1FE	3,491,005	118.0000	4,130,000	3,500,000	3,491,527	0	522	0	0	5.500	5.534	MS	64,167	160,405	10/27/2011	03/01/2022
45074G-AB-6	IBERDROLA FINANCE IRELAND LTD CORP BND 144A		F		2FE	8,942,670	104.6380	9,417,420	9,000,000	8,958,569	0	5,092	0	0	5.000	5.082	MS	137,500	450,000	09/08/2009	09/11/2019
45112E-AB-5	ICICI BANK LTD DUBAI BRANCH		F		2FE	4,993,150	104.8230	5,241,150	5,000,000	4,994,972	0	1,147	0	0	4.750	4.779	MN	23,750	237,500	05/24/2011	11/25/2016
45326Y-AA-5	INCITEC PIVOT LTD		F		2FE	5,081,100	105.6030	5,280,150	5,000,000	5,059,052	0	(18,794)	0	0	4.000	3.572	JD	13,333	200,000	10/20/2011	12/07/2015
45579P-AA-8	INDOSAT FIN CO INDOSAT PALAPA CO BV		F	1	3FE	994,780	113.0000	1,130,000	1,000,000	995,720	0	408	0	0	7.375	7.450	JJ	31,139	77,500	07/22/2010	07/29/2020
45687A-AB-8	INGERSOLL-RAND FIN I SENIOR CORP BND		F		2FE	9,995,700	103.3430	10,334,300	10,000,000	9,999,394	0	930	0	0	6.000	6.010	FA	226,667	600,000	08/12/2008	08/15/2013
457639-AC-0	INMARSAT FINANCE PLC		F	1	3FE	13,902,240	107.5000	14,727,500	13,700,000	13,841,222	0	(45,454)	0	0	7.375	6.955	JD	84,198	1,010,375	09/28/2011	12/01/2017
45818Q-AD-1	INTER-AMERN DEV BK		F		1FE	10,857,155	142.4390	12,563,120	8,820,000	10,605,140	0	(83,294)	0	0	6.750	4.800	JJ	274,523	595,350	10/16/2009	07/15/2027
4581X0-BT-4	INTER-AMERN DEV BK INTER-AMERICAN DEVELOPMENT BAN	LS	F		1FE	14,962,950	108.2800	16,242,062	15,000,000	14,963,758	0	685	0	0	3.875	3.889	AO	101,719	582,825	10/20/2011	10/28/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
45867X-AE-4	INTERGEN NV 144A		F	1	3FE	6,232,500	89.5000	5,370,000	6,000,000	6,091,229	0	(31,678)	0	0	9.000	8.313	JD	1,500	540,000	09/17/2007	06/30/2017
45905C-AA-2	INTERNATIONAL BK RECON & DEVEL INTL BK RECON & DEVELOP	RA	F		1FE	35,021,780	126.2650	44,192,750	35,000,000	35,021,906	0	(669)	0	0	4.750	4.745	FA	628,056	1,662,500	11/12/2009	02/15/2035
46128M-AC-5	INVERSIONES CPMC SA		F		2FE	4,267,357	115.2190	4,896,808	4,250,000	4,265,073	0	(1,844)	0	0	6.125	6.059	MN	40,493	260,313	06/17/2011	11/05/2019
46131N-AA-2	INVERSIONES CMPC SA		F		2FE	995,240	105.7510	1,057,510	1,000,000	996,411	0	614	0	0	4.750	4.831	JJ	21,375	47,500	01/13/2011	01/19/2018
46131N-AD-6	INVERSIONES CMPC SA INVERSIONES CMPC SA		F		2FE	4,941,250	101.8490	5,092,450	5,000,000	4,944,478	0	3,228	0	0	4.500	4.648	AO	41,250	112,500	04/24/2012	04/25/2022
46132F-AA-8	INVESCO FINANCE PLC INVESCO FINANCE PLC		F		1FE	10,104,980	99.8100	9,981,001	10,000,000	10,104,264	0	(716)	0	0	3.125	3.002	MN	46,007	0	12/05/2012	11/30/2022
479142-B*-1	JOHNSON MATTHEY PLC 144A		F		1	8,400,000	105.0000	8,400,000	8,000,000	8,197,503	0	(83,428)	0	0	4.950	3.786	MS	104,500	396,000	07/01/2010	03/26/2015
479142-C*-0	JOHNSON MATTHEY PLC		R	1	1	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	0.797	5.639	JD	3,985	102,945	12/13/2006	12/13/2013
48667Q-AA-3	KMG FINANCE SUB 144A		F		2FE	4,974,544	132.2500	6,473,638	4,895,000	4,947,732	0	(7,160)	0	0	9.125	8.873	JJ	222,094	446,669	07/25/2008	07/02/2018
48667Q-AB-1	KMG FINANCE SUB CORP BND 144A		F		2FE	1,421,000	103.2500	1,445,500	1,400,000	1,402,551	0	(4,786)	0	0	8.375	7.998	JJ	58,299	117,250	07/24/2008	07/02/2013
48667Q-AC-9	KMG FINANCE SUB KAZMUNAIGAZ FINANCE SUB BV		F		2FE	1,612,000	119.3800	1,551,940	1,300,000	1,450,171	0	(66,873)	0	0	11.750	5.723	JJ	67,040	152,750	06/17/2010	01/23/2015
48667Q-AE-5	KMG FINANCE SUB KAZMUNAIGAZ FINANCE SUB BV		F		2FE	1,526,875	124.5000	1,867,500	1,500,000	1,521,790	0	(2,234)	0	0	7.000	6.746	MN	16,333	105,000	07/08/2010	05/05/2020
48667Q-AF-2	KMG FINANCE SUB KAZMUNAIGAZ FINANCE SUB BV		F		2FE	2,723,809	122.3750	3,365,313	2,750,000	2,727,766	0	1,960	0	0	6.375	6.502	AO	39,932	175,313	12/07/2010	04/09/2021
500472-AF-2	PHILIPS ELECTRONICS N.V. PHILIPS ELECTRONICS NV		F		1FE	4,977,250	109.2980	5,464,924	5,000,000	4,978,827	0	1,577	0	0	3.750	3.805	MS	55,208	96,875	03/05/2012	03/15/2022
500630-BT-4	KOREA DEVELOPMENT BANK		F		1FE	9,951,200	107.9400	10,794,034	10,000,000	9,966,125	0	8,368	0	0	4.000	4.100	MS	124,444	400,000	03/02/2011	09/09/2016
50064V-AA-7	KOREA SE POWER 144A		F		1FE	497,695	113.5540	567,770	500,000	499,060	0	242	0	0	6.000	6.062	MN	3,000	30,000	05/25/2006	05/25/2016
50064Y-AA-1	KOREA HYDRO		F		1FE	1,600,650	107.0910	1,606,365	1,500,000	1,534,234	0	(22,197)	0	0	6.250	4.614	JD	3,646	93,750	11/05/2009	06/17/2014
50064Y-AC-7	KOREA HYDRO		F		1FE	975,910	113.1120	1,131,120	1,000,000	978,738	0	1,949	0	0	4.750	5.060	JJ	22,167	47,500	07/06/2011	07/13/2021
500769-BR-4	KREDITANSTALT FUER WIEDERAUFBA SENIOR CORP BND	.@	F		1FE	2,891,480	47.5520	4,755,202	10,000,000	3,347,376	0	153,610	0	0	0.000	4.753	N/A	0	0	11/16/2009	04/18/2036
500769-CH-5	KREDITANSTALT FUER WIEDERAUFBA SENIOR CORP BND	@RA	F		1FE	9,577,118	45.4120	15,757,964	34,700,000	11,108,848	0	504,653	0	0	0.000	4.704	N/A	0	0	10/20/2009	06/29/2037
505861-AC-8	LAFARGE SA		F		3FE	10,024,400	101.7500	10,175,000	10,000,000	10,022,662	0	(366)	0	0	7.125	7.105	JJ	328,542	712,500	07/25/2006	07/15/2036
552081-AD-3	LYONDELLBASELL INDUSTRIES NV LYONDELLBASELL INDUSTRIES NV		F	1	3FE	1,000,000	117.2500	1,172,500	1,000,000	1,000,000	0	0	0	0	6.000	5.999	MN	7,667	30,000	07/17/2012	11/15/2021
552081-AG-6	LYONDELLBASELL INDUSTRIES NV LYONDELLBASELL INDUSTRIES NV		F	1	3FE	5,000,000	110.5000	5,525,000	5,000,000	5,000,000	0	0	0	0	5.000	4.999	AO	52,778	129,167	07/17/2012	04/15/2019
552081-AK-7	LYONDELLBASELL INDUSTRIES NV LYONDELLBASELL INDUSTRIES NV		F	1	3FE	2,000,000	117.5000	2,350,000	2,000,000	2,000,000	0	0	0	0	5.750	5.749	AO	24,278	59,417	07/17/2012	04/15/2024
56068T-AB-3	MAJAPAHIT HOLDING BV 144A		F		3FE	2,270,380	118.2500	2,601,500	2,200,000	2,233,565	0	(7,524)	0	0	7.750	7.280	AO	35,047	170,500	04/12/2007	10/17/2016
56068T-AC-1	MAJAPAHIT HOLDING BV 144A		R		3FE	495,635	118.5000	592,500	500,000	497,649	0	428	0	0	7.250	7.375	JD	302	36,250	06/21/2007	06/28/2017
56068T-AD-9	MAJAPAHIT HOLDING BV CORP BND 144A		F		3FE	1,807,000	137.2500	2,676,375	1,950,000	1,813,995	0	1,610	0	0	7.875	8.560	JD	1,280	153,563	01/28/2008	06/29/2037
59284B-AB-4	MEXICHEM MEXICHEM SAB DE CV		F		2FE	4,994,900	107.7500	5,387,500	5,000,000	4,995,008	0	108	0	0	4.875	4.888	MS	69,063	0	09/12/2012	09/19/2022
614810-AB-5	MONTPELIER RE HOLDINGS LTD MONTPELIER RE HOLDINGS LTD		F		2FE	6,422,166	101.1900	6,476,173	6,400,000	6,421,866	0	(300)	0	0	4.700	4.655	AO	71,858	0	10/15/2012	10/15/2022
62856R-AA-3	MYRIAD INTERNATIONAL HOLDING B		F		2FE	2,105,000	112.2500	2,245,000	2,000,000	2,076,664	0	(14,412)	0	0	6.375	5.417	JJ	54,188	127,500	12/16/2010	07/28/2017
63243N-AA-2	NATIONAL AGRICULTURAL COOPERAT		F		1FE	930,231	106.2750	956,475	900,000	912,409	0	(6,741)	0	0	5.000	4.171	MS	11,375	48,375	03/30/2010	09/30/2014
63243N-AB-0	NATIONAL AGRICULTURAL COOPERAT		F		1FE	5,976,180	106.9350	6,416,100	6,000,000	5,986,004	0	4,172	0	0	4.250	4.332	JJ	108,375	277,500	07/21/2010	01/28/2016
63243N-AC-8	NATIONAL AGRICULTURAL COOPERAT		F		1FE	1,992,426	105.4080	2,108,160	2,000,000	1,994,213	0	1,288	0	0	3.500	3.576	FA	27,806	77,500	08/01/2011	02/08/2017
63250C-AR-2	NATIONAL AUSTRALIA BANK SENIOR CORP BND 144A		F		1FE	9,999,600	102.2510	10,225,100	10,000,000	9,999,960	0	87	0	0	5.350	5.351	JD	28,236	535,000	06/05/2008	06/12/2013
636203-AA-9	NTL GAS CO TT 144A		F		2FE	2,276,248	106.5000	2,433,525	2,285,000	2,277,123	0	154	0	0	6.050	6.078	JJ	63,745	138,243	01/17/2006	01/15/2036
637193-BA-0	NATIONAL POWER CORP		F		3FE	551,000	161.0000	805,000	500,000	543,816	0	(1,339)	0	0	9.625	8.587	MN	6,149	48,125	02/01/2006	05/15/2028
64109T-AD-4	NET SERVICOS DE COMUNICA		F	1	2FE	3,489,932	115.0000	4,025,000	3,500,000	3,492,014	0	714	0	0	7.500	7.539	JJ	112,292	262,500	11/04/2010	01/27/2020
65120F-AA-2	NEWCREST FINANCE PTY LTD NEWCREST FINANCE PTY LTD		F		2FE	4,994,000	106.4270	5,321,350	5,000,000	4,994,553	0	491	0	0	4.450	4.465	MN	28,431	222,500	11/07/2011	11/15/2021
65120F-AB-0	NEWCREST FINANCE PTY LTD NEWCREST FINANCE PTY LTD		F		2FE	16,048,034	108.5390	17,062,331	15,720,000	16,045,544	0	(2,490)	0	0	5.750	5.604	MN	115,498	616,400	09/24/2012	11/15/2041
65120F-AC-8	NEWCREST FINANCE PTY LTD NEWCREST FINANCE PTY LTD		F		2FE	3,976,760	104.0820	4,163,280	4,000,000	3,977,237	0	477	0	0	4.200	4.272	AO	42,000	0	09/24/2012	10/01/2022
65504L-AH-0	NOBLE HOLDING INTERNATIONAL LT NOBLE HOLDING INTERNATIONAL LT		F		2FE	3,022,080	103.1640	3,094,933	3,000,000	3,018,626	0	(3,454)	0	0	2.500	2.344	MS	22,083	44,792	02/24/2012	03/15/2017
65504L-AJ-6	NOBLE HOLDING INTERNATIONAL LT NOBLE HOLDING INTERNATIONAL LT		F		2FE	3,990,240	105.1450	4,205,795	4,000,000	3,991,123	0	883	0	0	3.950	3.979	MS	46,522	94,361	02/07/2012	03/15/2022
65535H-AB-5	NOMURA HOLDINGS INC		F		2FE	2,042,780	116.0330	2,320,668	2,000,000	2,033,267	0	(3,563)	0	0	6.700	6.407	MS	43,550	134,000	03/01/2010	03/04/2020
65557C-AD-5	NORDEA BANK AB		F		1FE	7,165,656	115.2510	8,298,072	7,200,000	7,171,152	0	2,862	0	0	4.875	4.936	JJ	162,825	351,000	01/11/2011	01/14/2021
65557C-AJ-2	NORDEA BANK AB		F		1FE	10,060,700	114.9780	11,497,800	10,000,000	10,047,472	0	(5,521)	0	0	4.875	4.795	JJ	208,542	487,500	05/13/2010	01/27/2020
65557F-AD-8	NORDEA BANK AB NORDEA BANK AB		F		1FE	3,036,270	102.4220	3,072,660	3,000,000	3,035,933	0	(337)	0	0	4.250	4.099	MS	35,417	0	11/13/2012	09/21/2022
656531-AD-2	STATOIL ASA		F		1FE	1,755,128	142.0950	2,486,671	1,750,000	1,753,926	0	(182)	0	0	7.150	7.123	MN	15,988	125,125	08/20/2001	11/15/2025
656531-AG-5	STATOIL ASA		F		1FE	14,972,666	137.9520	18,244,168	13,225,000	14,740,465	0	(63,380)	0	0	6.800	5.653	JJ	414,677	899,300	07/01/2010	01/15/2028
656531-AJ-9	STATOIL ASA		F		1FE	8,716,200	144.0970	10,519,055	7,300,000	8,429,024	0	(42,302)	0	0	7.150	5.669	JJ	240,677	521,950	09/21/2004	01/15/2029
656531-AM-2	STATOIL ASA		F		1FE	3,661,257	142.4810	4,274,440	3,000,000	3,568,963	0	(24,635)	0	0	7.250	5.348	MS	59,208	217,500	01/26/2012	09/23/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
66989G-AA-8	NOVARTIS SECURITIES INVEST LTD CORP BND		F		1FE	15,082,200	119.3610	17,904,157	15,000,000	15,056,148	0	(7,739)	0	0	5.125	5.053	FA	301,094	768,750	04/23/2009	02/10/2019
675758-AG-1	ODEBRECHT FINANCE LTD		F		2FE	10,227,075	115.6250	11,562,500	10,000,000	10,220,948	0	(7,232)	0	0	6.000	5.708	AO	143,333	450,000	06/07/2012	04/05/2023
68268A-AA-9	1MALAYSIA SUKUK GLOBAL BERHAD		F		1FE	5,022,500	106.2460	5,312,300	5,000,000	5,011,425	0	(4,425)	0	0	3.928	3.828	JD	14,730	196,400	05/28/2010	06/04/2015
686194-B#-7	ORIFLAME COSMETICS SA		F		2	15,000,000	100.0000	15,000,000	15,000,000	15,000,000	0	0	0	0	5.460	5.460	JJ	382,200	819,000	07/13/2011	07/13/2021
68620Y-AA-0	ORIGIN ENERGY FINANCE LTD Series 144A		F		2FE	9,969,500	113.2840	11,328,400	10,000,000	9,972,395	0	2,393	0	0	5.450	5.490	AO	116,569	545,000	10/06/2011	10/14/2021
693483-AB-5	POSCO POSCO		F		2FE	1,493,355	106.1680	1,592,520	1,500,000	1,494,572	0	573	0	0	4.250	4.305	AO	11,156	63,750	10/21/2010	10/28/2020
693483-AC-3	POSCO POSCO		F		2FE	10,518,510	113.6670	11,935,035	10,500,000	10,516,816	0	(1,697)	0	0	5.250	5.225	AO	117,906	551,250	06/16/2011	04/14/2021
69353U-AB-7	PPL WEM HOLDINGS PLC		F		2FE	2,996,850	105.8740	3,176,220	3,000,000	2,997,868	0	589	0	0	3.900	3.923	MN	19,500	117,000	04/18/2011	05/01/2016
69367C-AA-3	PTT 144A		F		2FE	3,964,840	105.9780	4,239,120	4,000,000	3,993,025	0	4,088	0	0	5.750	5.867	FA	95,833	230,000	07/15/2004	08/01/2014
69367C-AB-1	PTT 144A	LS	F		2FE	3,382,635	116.4850	4,076,975	3,500,000	3,395,196	0	2,110	0	0	5.875	6.121	FA	84,535	205,625	02/15/2006	08/03/2035
69368K-AA-4	ADARO INDONESIA PT 144A		F	1	3FE	2,998,910	111.0000	3,330,000	3,000,000	2,999,261	0	(800)	0	0	7.625	7.599	AO	43,844	228,750	09/26/2011	10/22/2019
69368W-AA-8	PTTEP AUSTRALIA INTERNATIONAL		F		2FE	1,989,600	105.3170	2,106,340	2,000,000	1,993,996	0	2,184	0	0	4.152	4.278	JJ	37,368	83,040	12/16/2010	07/19/2015
69369E-AB-5	PERTAMINA PERTAMINA PT		F		2FE	1,983,800	118.5000	2,370,000	2,000,000	1,984,093	0	187	0	0	6.500	6.562	MN	12,278	130,000	05/20/2011	05/27/2041
69369E-AC-3	PERTAMINA PERTAMINA PT		F		2FE	15,186,675	109.2500	16,234,550	14,860,000	15,178,581	0	(8,094)	0	0	4.875	4.586	MN	116,713	362,213	08/28/2012	05/03/2022
705011-AA-2	PEARSON FUNDING FOUR PLC PEARSON FUNDING FOUR PLC		F		2FE	3,974,600	104.4370	4,177,480	4,000,000	3,975,975	0	1,375	0	0	3.750	3.827	MN	22,083	75,000	05/01/2012	05/08/2022
709629-AD-1	PENTAIR FINANCE SA PENTAIR FINANCE SA		F		2FE	3,491,775	98.9630	3,463,713	3,500,000	3,491,876	0	101	0	0	2.650	2.687	JD	9,017	0	11/19/2012	12/01/2019
714264-AD-0	PERNOD-RICARD SA PERNOD-RICARD SA		F		2FE	5,984,760	110.5950	6,635,700	6,000,000	5,985,866	0	1,106	0	0	4.450	4.482	JJ	123,117	192,833	10/20/2011	01/15/2022
71568P-AB-5	PERUSAHAAN LISTRIK NEGARA PT PERUSAHAAN LISTRIK NEGARA PT		F		2FE	10,019,450	103.0000	10,300,000	10,000,000	10,019,389	0	(61)	0	0	5.250	5.237	AO	97,708	0	10/17/2012	10/24/2042
71645W-AJ-0	PETROBRAS INTL FIN CO LTD		F		2FE	986,380	110.0000	1,100,000	1,000,000	996,879	0	1,655	0	0	7.750	7.950	MS	22,819	77,500	09/08/2004	09/15/2014
71645W-AN-1	PETROBRAS INTL FIN CO LTD		F		2FE	2,315,000	124.8580	2,497,159	2,000,000	2,239,360	0	(31,585)	0	0	7.875	5.566	MS	46,375	157,500	07/06/2010	03/15/2019
71645W-AQ-4	PETROBRAS INTL FIN CO LTD		F		2FE	9,945,100	127.1710	12,717,086	10,000,000	9,945,619	0	658	0	0	6.875	6.920	JJ	307,465	687,500	10/26/2009	01/20/2040
71645W-AR-2	PETROBRAS INTL FIN CO LTD PETROBRAS INTERNATIONAL FINANC		F		2FE	7,334,342	112.7320	7,936,306	7,040,000	7,310,106	0	(24,236)	0	0	5.375	4.796	JJ	161,871	189,200	02/01/2012	01/27/2021
71645W-AS-0	PETROBRAS INTL FIN CO LTD		F		2FE	695,016	125.7740	880,417	700,000	695,123	0	57	0	0	6.750	6.806	JJ	20,213	47,250	01/20/2011	01/27/2041
71654Q-AZ-5	PETROLEOS MEXICANOS		F		2FE	4,996,153	125.5000	6,275,000	5,000,000	4,996,596	0	165	0	0	6.500	6.505	JD	26,181	325,000	09/30/2011	06/02/2041
71654Q-BB-7	PETROLEOS MEXICANOS PETROLEOS MEXICANOS		F		2FE	5,949,730	113.2500	6,795,000	6,000,000	5,951,345	0	1,615	0	0	4.875	4.987	JJ	127,563	0	09/07/2012	01/24/2022
71657Y-AD-4	PETROLEUM TRINI		F		2FE	576,250	132.6950	663,475	500,000	560,153	0	(6,823)	0	0	9.750	7.417	FA	18,552	48,750	06/28/2010	08/14/2019
716743-AB-5	PETRONAS CAPITAL LTD 144A		F		1FE	3,718,340	141.9880	4,259,640	3,000,000	3,563,478	0	(45,555)	0	0	7.875	5.302	MN	25,594	236,250	07/08/2010	05/22/2022
716743-AD-1	PETRONAS CAPITAL LTD		F		1FE	3,090,000	119.0350	3,571,050	3,000,000	3,065,783	0	(8,252)	0	0	5.250	4.858	FA	60,813	157,500	11/17/2009	08/12/2019
73328#-AB-4	PORSCHE FINANCIAL SERVICES IN		F		1	9,948,090	100.0000	10,000,000	10,000,000	9,984,443	0	12,441	0	0	4.980	5.117	MS	154,933	510,500	12/15/2009	03/09/2014
74050U-B@-5	PREMIER FARNELL PLC		F		2	6,000,000	100.0000	6,000,000	6,000,000	6,000,000	0	0	0	0	4.360	4.360	MN	33,427	261,575	11/15/2011	11/15/2018
74733L-AA-0	QTEL INTERNATIONAL FINANCE LTD 144A		F		1FE	3,036,830	107.1500	3,214,500	3,000,000	3,011,947	0	(7,722)	0	0	6.500	6.206	JD	11,375	195,000	07/07/2009	06/10/2014
74733L-AB-8	QTEL INTERNATIONAL FINANCE LTD		F		1FE	3,472,500	130.3500	3,910,500	3,000,000	3,356,553	0	(44,795)	0	0	7.875	5.648	JD	13,781	236,250	06/24/2010	06/10/2019
74733L-AC-6	QTEL INTERNATIONAL FINANCE LTD 144A		F		1FE	992,430	104.7500	1,047,500	1,000,000	995,046	0	1,206	0	0	3.375	3.516	AO	7,219	33,750	10/06/2010	10/14/2016
74733L-AD-4	QTEL INTERNATIONAL FINANCE LTD 144A		F		1FE	3,922,500	112.3500	4,494,000	4,000,000	3,932,754	0	6,563	0	0	4.750	5.004	FA	71,250	190,000	06/14/2011	02/16/2021
74733L-AE-2	QTEL INTERNATIONAL FINANCE LTD 144A		F		1FE	989,600	112.7500	1,127,500	1,000,000	990,682	0	506	0	0	5.000	5.100	AO	10,000	50,000	10/13/2010	10/19/2025
74733W-AB-4	QATARI DIAR FINANCE QSC		R		1FE	1,019,000	116.7500	1,167,500	1,000,000	1,015,660	0	(1,687)	0	0	5.000	4.751	JJ	22,222	50,000	12/07/2010	07/21/2020
74734L-AA-9	QGOG ATLANTIC ALASKAN RIGS LT		F	1	2FE	3,242,620	105.2500	3,464,830	3,292,000	3,250,928	0	6,519	0	0	5.250	5.722	MN	14,883	172,325	09/13/2011	07/30/2018
74977R-CA-0	RABOBANK NEDERLAND		F		1FE	10,385,779	113.7680	11,701,039	10,285,000	10,363,132	0	(9,202)	0	0	4.750	4.622	JJ	225,270	488,538	05/13/2010	01/15/2020
76115A-AA-7	RESIDENTIAL REINSURANCE 2012 L RESIDENTIAL REINSURANCE 2012 L		F		3FE	5,500,000	99.5100	5,473,050	5,500,000	5,500,000	0	0	0	0	5.382	5.382	MJSD	26,313	0	11/26/2012	12/06/2016
767201-AC-0	RIO TINTO FINANCE USA LTD SENIOR CORP BND		F		1FE	19,850,700	124.9310	24,986,156	20,000,000	19,906,665	0	13,559	0	0	6.500	6.602	JJ	599,444	1,300,000	06/26/2008	07/15/2018
767201-AL-0	RIO TINTO FINANCE USA LTD		F		1FE	2,998,200	117.6640	3,529,921	3,000,000	2,998,258	0	27	0	0	5.200	5.204	MN	25,567	156,000	10/29/2010	11/02/2040
77819R-AB-5	ROSNEFT INTERNATIONAL FINANCE ROSNEFT INTERNATIONAL FINANCE		F		2FE	10,056,250	101.5000	10,150,000	10,000,000	10,055,310	0	(940)	0	0	3.149	3.007	MS	21,868	0	11/30/2012	03/06/2017
780641-AH-9	KONINKLIJKE KPN NV		F		2FE	27,177,722	130.5910	28,207,690	21,600,000	26,232,612	0	(138,672)	0	0	8.375	6.343	AO	452,250	1,809,000	12/07/2005	10/01/2030
78440P-AD-0	SK TELECOM CO LTD SK TELECOM CO LTD		F		1FE	9,942,300	100.1920	10,019,200	10,000,000	9,943,971	0	1,671	0	0	2.125	2.237	MN	35,417	0	10/24/2012	05/01/2018
78572M-AA-3	SABMILLER 144A		F		2FE	6,621,305	132.7890	8,299,313	6,250,000	6,570,884	0	(7,557)	0	0	6.625	6.181	FA	156,424	414,063	06/06/2007	08/15/2033
78572M-AF-2	SABMILLER CORP BND 144A		F		2FE	9,996,400	122.9720	12,297,200	10,000,000	9,997,691	0	336	0	0	6.500	6.505	JJ	299,722	650,000	07/10/2008	07/15/2018
786584-A#-9	SAFRAN SA SAFRAN SA		F		1	10,000,000	105.0000	10,500,000	10,000,000	10,000,000	0	0	0	0	4.430	4.430	FA	184,583	221,500	02/09/2012	02/09/2024
789547-AD-8	ST GEORGE BANK LTD 144A		F		1FE	8,352,400	107.3470	9,124,495	8,500,000	8,440,744	0	19,102	0	0	5.300	5.573	AO	95,106	450,500	06/06/2007	10/15/2015
803071-AA-7	SAPPI PAPIER HOLDING GMBH		F	1	3FE	8,862,230	98.7500	8,747,275	8,858,000	8,845,961	0	(7,670)	0	0	6.625	6.595	AO	123,889	525,296	06/21/2012	04/15/2021
803071-AC-3	SAPPI PAPIER HOLDING GMBH SAPPI PAPIER HOLDING GMBH		F	1	3FE	1,000,000	109.0000	1,090,000	1,000,000	1,000,000	0	0	0	0	7.750	7.750	JJ	37,889	0	06/20/2012	07/15/2017
806854-AD-7	SCHLUMBERGER INVESTMENT SA SCHLUMBERGER INVESTMENT SA		F	1	1FE	1,996,640	99.5150	1,990,300	2,000,000	1,996,689	0	49	0	0	2.400	2.419	FA	20,133	0	07/24/2012	08/01/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
80685P-AA-6	SCHLUMBERGER NORGE AS		F	1	1FE	3,995,760	113.1980	4,527,920	4,000,000	3,996,483	0	361	0	0	4.200	4.213	JJ	77,467	168,000	01/05/2011	01/15/2021
80685Q-AA-4	SCHLUM OIL UK		F	1	1FE	4,994,700	113.1980	5,659,900	5,000,000	4,995,604	0	451	0	0	4.200	4.213	JJ	96,833	210,000	01/05/2011	01/15/2021
822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP BND		F		1FE	5,968,140	141.0720	8,464,346	6,000,000	5,969,850	0	445	0	0	6.375	6.415	JD	17,000	382,500	12/08/2008	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FINANCE BV		F		1FE	1,990,960	128.7520	2,575,049	2,000,000	1,991,317	0	135	0	0	5.500	5.531	MS	29,333	110,000	03/19/2010	03/25/2040
826200-AC-1	SIEMENS FINANCIERINGSMAT 144A		F		1FE	5,059,450	116.4350	5,821,750	5,000,000	5,027,481	0	(6,352)	0	0	5.750	5.587	AO	59,097	287,500	01/11/2007	10/17/2016
826200-AD-9	SIEMENS FINANCIERINGSMAATSCHAP 144A		F		1FE	5,975,930	131.7460	7,404,125	5,620,000	5,929,279	0	(14,927)	0	0	6.125	5.543	FA	128,128	344,225	09/23/2009	08/17/2026
82929R-AC-0	SINGAPORE TELECOMMUNICATIONS L 144A		F		1FE	9,966,968	143.7500	12,238,875	8,514,000	9,739,709	0	(33,880)	0	0	7.375	6.083	JD	52,326	627,908	09/13/2004	12/01/2031
82937A-AA-1	SINOCHEM OVERSEAS CAPITAL CO L		F		2FE	2,884,920	107.4100	3,222,300	3,000,000	2,900,453	0	10,113	0	0	4.500	5.016	MN	18,375	135,000	06/13/2011	11/12/2020
83238P-AD-6	SMITHS GRP PLC SMITHS GROUP PLC		F		2FE	15,237,180	99.5720	15,085,158	15,150,000	15,236,150	0	(1,030)	0	0	3.625	3.555	AO	120,516	0	12/04/2012	10/12/2022
832724-AB-4	SMURFIT CAPITAL FNDG PLC		F		3FE	4,703,500	104.7500	5,237,500	5,000,000	4,790,440	0	9,036	0	0	7.500	8.028	MN	42,708	375,000	09/20/1996	11/20/2025
83272T-AC-7	SMURFIT KAPPA ACQUISITIONS SMURFIT KAPPA ACQUISITIONS		F	1	3FE	1,025,000	102.0000	1,020,000	1,000,000	1,024,801	0	(199)	0	0	4.875	4.359	MS	14,760	0	12/10/2012	09/15/2018
83368R-AA-0	SOCIETE GENERALE		F		1FE	4,993,100	110.2660	5,513,300	5,000,000	4,994,019	0	565	0	0	5.200	5.218	AO	54,889	260,000	04/12/2011	04/15/2021
853250-AA-6	STANDARD CHARTERED BANK 144A		F		1FE	58,899,905	133.2540	66,627,000	50,000,000	57,493,036	0	(211,536)	0	0	8.000	6.572	MN	344,444	4,000,000	11/15/2005	05/30/2031
85771P-AC-6	STATOIL ASA		F		1FE	4,571,475	119.6750	4,786,994	4,000,000	4,561,728	0	(9,746)	0	0	5.100	4.233	FA	75,933	204,000	01/26/2012	08/17/2040
85771P-AF-9	STATOIL ASA STATOIL ASA		F		1FE	6,988,100	105.6810	7,397,704	7,000,000	6,989,046	0	946	0	0	3.150	3.170	JJ	96,775	147,000	11/16/2011	01/23/2022
85771S-AA-4	STATOIL ASA CORP BND		F		1FE	20,071,100	119.4590	23,891,817	20,000,000	20,049,975	0	(6,602)	0	0	5.250	5.203	AO	221,667	1,050,000	06/19/2009	04/15/2019
858057-AA-0	STEEL CAPITAL SA FOR OAO SEVER 144A		R		3FE	4,010,500	104.4700	4,178,800	4,000,000	4,001,474	0	(2,383)	0	0	9.750	9.683	JJ	164,667	390,000	07/25/2008	07/29/2013
865622-AT-1	SUMITOMO MITSUI BANKING CORP Series 144A		F		1FE	4,984,050	107.4910	5,374,550	5,000,000	4,985,337	0	1,287	0	0	3.950	3.989	JJ	92,715	98,750	01/05/2012	01/12/2022
865622-AW-4	SUMITOMO MITSUI BANKING CORP SUMITOMO MITSUI BANKING CORPOR		F		1FE	10,000,000	102.0910	10,209,139	10,000,000	10,000,000	0	0	0	0	3.200	3.200	JJ	144,889	0	07/10/2012	07/18/2022
86959L-AE-3	SVENSKA HANDELSBANKEN AB		F		1FE	14,939,700	117.6820	17,652,300	15,000,000	14,953,386	0	5,193	0	0	5.125	5.177	MS	194,323	768,750	03/26/2010	03/30/2020
86960F-AA-1	SUZANO TRADING SUZANO TRADING LTD	LS	F		3FE	2,902,500	104.0000	3,120,000	3,000,000	2,905,874	0	3,374	0	0	5.875	6.379	JJ	77,354	0	08/16/2012	01/23/2021
87164K-AA-2	SYNGENTA FINANCE NV SYNGENTA FINANCE NV		F		1FE	9,983,800	104.8990	10,489,907	10,000,000	9,984,866	0	1,066	0	0	3.125	3.144	MS	80,729	156,250	03/21/2012	03/28/2022
87164K-AB-0	SYNGENTA FINANCE NV SYNGENTA FINANCE NV		F		1FE	4,891,866	109.0400	5,342,955	4,900,000	4,891,968	0	102	0	0	4.375	4.385	MS	55,380	107,188	03/21/2012	03/28/2042
872456-AA-6	TELECOM ITALIA CAPITAL SENIOR CORP BND		F		2FE	4,000,000	115.2500	4,610,000	4,000,000	4,000,000	0	0	0	0	7.175	7.175	JD	10,364	287,000	06/15/2009	06/18/2019
872592-AB-6	TNB CAPITAL L LTD 144A		F		2FE	1,981,000	107.2790	2,145,580	2,000,000	1,994,610	0	2,108	0	0	5.250	5.374	MN	16,333	105,000	04/27/2005	05/05/2015
87261G-AB-1	TNK-BP FINANCE SA 144A		F		2FE	3,287,658	115.7500	3,819,750	3,300,000	3,294,551	0	1,295	0	0	7.500	7.554	JJ	112,063	247,500	07/13/2006	07/18/2016
87261G-AD-7	TNK-BP FINANCE SA 144A		F		2FE	372,004	113.7500	426,563	375,000	373,494	0	300	0	0	6.625	6.736	MS	6,970	24,844	03/13/2007	03/20/2017
87261P-AD-7	TNK-BP FINANCE SA TNK-BP FINANCE SA		F		2FE	491,315	121.2500	606,250	500,000	493,225	0	702	0	0	7.250	7.500	FA	15,003	36,250	01/27/2010	02/02/2020
87927V-AF-5	TELECOM ITALIA CAPITAL		F		2FE	29,851,667	100.0000	30,000,000	30,000,000	29,873,317	0	2,740	0	0	6.375	6.412	MN	244,375	1,912,500	11/29/2005	11/15/2033
87927V-AW-8	TELECOM ITALIA CAPITAL CORP BND		F		2FE	5,000,000	105.5000	5,275,000	5,000,000	5,000,000	0	0	0	0	6.175	6.175	JD	11,149	308,750	06/15/2009	06/18/2014
879385-AD-4	TELEFONICA EUROPE BV		F		2FE	13,134,550	116.6250	11,662,500	10,000,000	12,594,820	0	(81,920)	0	0	8.250	5.872	MS	242,917	825,000	03/18/2005	09/15/2030
87938W-AC-7	TELEFONICA EMISIONES SAU		F		2FE	15,437,650	107.8750	16,181,250	15,000,000	15,402,429	0	(7,281)	0	0	7.045	6.811	JD	32,290	1,056,750	05/04/2007	06/20/2036
87938W-AG-8	TELEFONICA EMISIONES SAU	LS	F		2FE	9,937,400	110.6250	11,062,501	10,000,000	9,967,085	0	6,139	0	0	6.221	6.306	JJ	307,594	622,100	07/11/2007	07/03/2017
87938W-AH-6	TLEFONICA EMISNS CORP BND		F		2FE	8,000,000	108.7500	8,700,000	8,000,000	8,000,000	0	0	0	0	5.877	5.877	JJ	216,796	470,160	06/22/2009	07/15/2019
87938W-AM-5	TLEFONICA EMISNS		F		2FE	10,000,000	104.2500	10,425,000	10,000,000	10,000,000	0	0	0	0	5.134	5.134	AO	91,271	513,400	04/12/2010	04/27/2020
87938W-AP-8	TLEFONICA EMISNS		F		2FE	2,000,000	105.7500	2,115,000	2,000,000	2,000,000	0	0	0	0	5.462	5.462	FA	40,965	109,240	02/07/2011	02/16/2021
87944L-AD-1	TELEMAR NORTE LESTE SA SENIOR CORP BND 144A		F		2FE	1,075,000	122.0000	1,220,000	1,000,000	1,054,635	0	(6,360)	0	0	9.500	8.367	AO	17,944	95,000	06/01/2009	04/23/2019
87944L-AE-9	TELEMAR NORTE LESTE SA		F		2FE	5,943,320	104.0000	6,240,000	6,000,000	5,951,200	0	4,848	0	0	5.500	5.630	AO	62,333	330,000	06/17/2011	10/23/2020
87973P-AA-2	TEMASEK FINANCIAL I LTD		F		1FE	14,966,250	114.8820	17,232,300	15,000,000	14,975,467	0	3,039	0	0	4.300	4.328	AO	118,250	645,000	10/19/2009	10/25/2019
87973P-AB-0	TEMASEK FINANCIAL I LTD		F		1FE	9,902,900	128.0460	12,804,600	10,000,000	9,907,303	0	1,498	0	0	5.375	5.441	MN	56,736	537,500	11/16/2009	11/23/2039
880334-AA-5	TENGZCHVROIL FIN 144A		F	2	2FE	860,594	103.5730	889,786	859,091	859,365	0	(129)	0	0	6.124	6.090	MN	6,722	52,611	01/11/2005	11/15/2014
881575-AA-2	TESCO PLC 144A		F		1FE	10,163,900	117.0990	11,709,900	10,000,000	10,092,088	0	(16,200)	0	0	5.500	5.283	MN	70,278	550,000	01/07/2008	11/15/2017
881575-AC-8	TESCO PLC 144A		F		1FE	12,365,580	127.6070	15,312,840	12,000,000	12,362,136	0	(6,374)	0	0	6.150	5.910	MN	94,300	738,000	01/26/2012	11/15/2037
881575-AF-1	TESCO PLC TESCO PLC		F		1FE	4,994,500	104.0730	5,203,650	5,000,000	4,995,668	0	1,152	0	0	2.700	2.723	JJ	66,000	78,750	11/28/2011	01/05/2017
88165F-AF-9	TEVA PHARM FIN TEVA PHARMACEUTICAL FINANCE BV		F		1FE	7,472,625	106.8120	8,010,877	7,500,000	7,475,275	0	2,323	0	0	3.650	3.694	MN	38,781	273,750	11/07/2011	11/10/2021
88165F-AG-7	TEVA PHARMACEUTICAL FINANCE CO TEVA PHARMACEUTICAL FINANCE CO		F		1FE	11,976,240	101.0610	12,127,348	12,000,000	11,976,319	0	79	0	0	2.950	2.973	JD	12,783	0	12/13/2012	12/18/2022
88166J-AA-1	TEVA PHARM FIN TEVA PHARMACEUTICAL FINANCE BV		F		1FE	7,472,625	106.8120	8,010,877	7,500,000	7,475,275	0	2,323	0	0	3.650	3.694	MN	38,781	273,750	11/07/2011	11/10/2021
89152U-AF-9	TOTAL CAPITAL SA		F		1FE	13,882,360	113.0080	15,821,181	14,000,000	13,900,936	0	10,101	0	0	4.125	4.229	JJ	245,438	577,500	04/11/2011	01/28/2021
89153V-AB-5	TOTAL CAPITAL INTERNATIONAL SA TOTAL CAPITAL INTERNATIONAL SA		F		1FE	9,994,800	103.8970	10,389,659	10,000,000	9,995,197	0	397	0	0	2.875	2.881	FA	107,014	143,750	02/14/2012	02/17/2022
89354F-AA-9	TRANSCAPITALINVEST LTD FOR OJS 144A		F		2FE	750,000	104.5250	783,938	750,000	750,000	0	0	0	0	5.670	5.670	MS	13,703	42,525	02/23/2007	03/05/2014
89387Y-AA-9	TGI INTERNATIONAL LTD TGI INTERNATIONAL LTD		F	1	2FE	14,132,500	110.5000	15,470,000	14,000,000	14,121,900	0	(10,600)	0	0	5.700	5.551	MS	223,883	399,000	03/19/2012	03/20/2022
902133-AH-0	TYCO ELECTRONICS		F		2FE	9,397,170	105.3680	9,483,122	9,000,000	9,103,640	0	(95,169)	0	0	5.950	4.799	JJ	246,925	535,500	09/23/2009	01/15/2014
902133-AK-3	TYCO ELECTRONICS		F		2FE	4,961,710	109.9510	5,497,544	5,000,000	4,968,183	0	3,150	0	0	4.875	4.972	JJ	112,396	243,750	12/16/2010	01/15/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90261X-GD-8	UBS AG STAMFORD BRANCH		R		1FE	13,969,340	115.9760	16,236,597	14,000,000	13,975,428	0	2,614	0	0	4.875	4.903	FA	278,688	682,500	07/29/2010	08/04/2020
911271-AA-2	UNITED OVERSEAS BK LTD 144A	LS	F		1FE	16,254,540	101.6560	15,756,680	15,500,000	15,630,749	0	(254,726)	0	0	4.500	2.798	JJ	346,813	697,500	07/01/2010	07/02/2013
91311Q-AD-7	UNITED UTILITIES GROUP PLC		F		2FE	13,286,820	107.9360	15,003,066	13,900,000	13,462,136	0	67,485	0	0	4.550	5.219	JD	21,082	632,450	12/10/2010	06/19/2018
915436-AC-3	UPM-KYMMENE CORP 144A		F		3FE	4,974,450	98.0000	4,900,000	5,000,000	4,980,886	0	681	0	0	7.450	7.493	MN	36,215	372,500	11/20/1997	11/26/2027
918242-AB-4	VIP FINANCE IRELAND LTD 144A	LS	F		3FE	1,471,875	121.1250	1,816,875	1,500,000	1,481,864	0	2,524	0	0	9.125	9.419	AO	23,193	136,875	07/28/2008	04/30/2018
91911T-AE-3	VALE OVERSEAS LTD		F		2FE	3,851,000	135.1650	5,541,764	4,100,000	3,872,023	0	2,862	0	0	8.250	8.816	JJ	154,092	338,250	09/06/2006	01/17/2034
91911T-AJ-2	VALE OVERSEAS LTD		F		2FE	3,713,150	113.9620	3,988,686	3,500,000	3,670,802	0	(21,212)	0	0	5.625	4.766	MS	57,969	196,875	12/10/2010	09/15/2019
91911T-AK-9	VALE OVERSEAS LTD		F		2FE	11,456,940	126.2030	13,251,264	10,500,000	11,428,109	0	(13,574)	0	0	6.875	6.193	MN	102,266	721,875	09/08/2010	11/10/2039
91911T-AL-7	VALE OVERSEAS LTD		F		2FE	2,970,900	108.3300	3,249,906	3,000,000	2,976,438	0	2,486	0	0	4.625	4.748	MS	40,854	138,750	09/08/2010	09/15/2020
92241T-AD-4	VEDANTA RESOURCE SENIOR CORP BND 144A	LS	F		3FE	2,689,875	115.3800	3,115,260	2,700,000	2,693,717	0	826	0	0	9.500	9.555	JJ	116,138	256,500	07/30/2008	07/18/2018
92334N-AA-1	VEOLIA ENVIRONMENT SA SENIOR CORP BND		F		2FE	10,395,000	101.5510	10,155,100	10,000,000	10,045,799	0	(106,063)	0	0	5.250	4.138	JD	40,833	525,000	07/09/2009	06/03/2013
92769V-AC-3	VIRGIN MEDIA FINANCE PLC VIRGIN MEDIA FINANCE PLC		F		3FE	9,858,250	106.0000	9,969,300	9,405,000	9,846,807	0	(11,443)	0	0	5.250	4.612	FA	186,533	11,083	10/15/2012	02/15/2022
92769V-AD-1	VIRGIN MEDIA FINANCE PLC VIRGIN MEDIA FINANCE PLC		F		3FE	2,030,000	102.2500	2,045,000	2,000,000	2,029,480	0	(520)	0	0	4.875	4.675	FA	16,521	0	10/25/2012	02/15/2022
92769X-AC-9	VIRGIN MEDIA SECURED FINANCE P		F	1	2FE	9,905,844	108.2500	10,825,000	10,000,000	9,930,001	0	10,052	0	0	6.500	6.652	JD	28,889	650,000	08/05/2010	01/15/2018
92769X-AF-2	VIRGIN MEDIA SECURED FINANCE P		F		2FE	994,966	115.2170	1,152,168	1,000,000	995,597	0	437	0	0	5.250	5.318	JJ	24,208	52,500	09/07/2011	01/15/2021
92852T-AE-2	VIVENDI SA VIVENDI SA		F		2FE	4,983,100	104.9940	5,249,700	5,000,000	4,984,073	0	973	0	0	4.750	4.793	AO	52,118	118,750	04/03/2012	04/12/2022
92857T-AH-0	VODAFONE GROUP PLC		F		1FE	6,443,750	144.9120	7,245,598	5,000,000	6,184,672	0	(40,063)	0	0	7.875	5.691	FA	148,750	393,750	03/18/2005	02/15/2030
92857W-AB-6	VODAFONE GROUP PLC		F		1FE	22,361,297	127.8450	26,591,768	20,800,000	22,199,256	0	(37,913)	0	0	6.250	5.672	MN	111,944	1,300,000	01/26/2012	11/30/2032
92857W-AD-2	VODAFONE GROUP PLC		F		1FE	9,413,100	109.3930	10,009,461	9,150,000	9,211,099	0	(27,230)	0	0	5.375	5.033	JJ	206,288	491,813	04/02/2004	01/30/2015
92863U-AA-4	COM FED ELCTRICI COMISION FEDERAL DE ELECTRICID		F		2FE	7,000,000	110.5000	7,735,000	7,000,000	7,000,000	0	0	0	0	5.375	5.375	FA	155,726	188,125	01/26/2012	02/02/2022
92886A-AA-1	VOLVO TREAS AB 144A		F		2FE	9,980,700	109.2180	10,921,800	10,000,000	9,991,287	0	3,528	0	0	5.950	5.992	AO	148,750	595,000	09/29/2009	04/01/2015
92936M-AC-1	WPP FINANCE 2010 WPP FINANCE 2010		F		2FE	4,958,150	100.0610	5,003,070	5,000,000	4,959,269	0	1,119	0	0	3.625	3.726	MS	57,396	0	09/04/2012	09/07/2022
947075-AF-4	WEATHERFORD INTERNATIONAL LTD		F		2FE	9,949,500	130.4810	13,048,143	10,000,000	9,962,178	0	4,320	0	0	9.625	9.708	MS	320,833	987,500	01/05/2009	03/01/2019
96008Y-AB-1	WESTFIELD CAPITAL CORP 144A		F		1FE	20,467,730	107.2970	21,995,885	20,500,000	20,492,797	0	3,585	0	0	5.125	5.145	MN	134,247	1,050,625	10/28/2004	11/15/2014
961214-AH-6	WESTPAC BANKING CORP		F		1FE	5,006,890	110.3460	5,517,294	5,000,000	5,005,105	0	(813)	0	0	4.625	4.603	JD	19,271	231,250	07/01/2010	06/01/2018
97063P-AB-0	WILLIS GROUP HOLDINGS LT		R		2FE	990,950	111.4140	1,114,144	1,000,000	992,211	0	722	0	0	5.750	5.871	MS	16,931	57,500	03/14/2011	03/15/2021
980236-AJ-2	WOODSIDE FIN LTD		F		2FE	14,892,000	106.0980	15,914,700	15,000,000	14,956,998	0	21,715	0	0	4.500	4.663	MN	95,625	675,000	11/03/2009	11/10/2014
980236-AL-7	WOODSIDE FIN LTD		F	1	2FE	2,997,630	110.9320	3,327,960	3,000,000	2,997,950	0	197	0	0	4.600	4.610	MN	19,550	138,000	05/03/2011	05/10/2021
980888-AD-3	WOOLWORTHS LTD 144A		F		1FE	6,370,000	108.1580	7,030,270	6,500,000	6,392,417	0	11,567	0	0	4.000	4.254	MS	71,500	260,000	01/14/2011	09/22/2020
980888-AF-8	WOOLWORTHS LTD		F		1FE	4,986,900	111.9320	5,596,600	5,000,000	4,988,757	0	1,096	0	0	4.550	4.583	AO	49,924	227,500	04/05/2011	04/12/2021
98372P-AM-0	XL GROUP LTD XL GROUP LTD		F		2FE	13,400,000	117.2630	15,713,263	13,400,000	13,400,000	0	0	0	0	5.750	5.750	AO	192,625	772,640	09/27/2011	10/01/2021
B7A0D4-WB-1	MAJAPAHIT HOLDING BV CORP BND		F		3FE	2,901,000	118.1500	3,544,500	3,000,000	2,943,780	0	10,119	0	0	7.250	7.752	JD	1,813	217,500	03/10/2008	06/28/2017
C98248-AF-7	WORLEYPARSONS LTD WORLEYPARSONS LTD		F		2	6,380,000	100.0000	6,380,000	6,380,000	6,380,000	0	0	0	0	3.450	3.450	MS	66,033	0	09/13/2012	09/13/2019
D2736#-AG-4	FRITZ DRAXLMAIER GMGH & CO KG		F		2	15,275,500	100.0000	15,000,000	15,000,000	15,239,696	0	(35,804)	0	0	5.520	5.131	AO	207,000	828,000	03/13/2012	10/01/2017
D2736#-AH-2	FRITZ DRAXLMAIER GMGH & CO KG		F		2	13,000,000	100.0000	13,000,000	13,000,000	13,000,000	0	0	0	0	6.140	6.140	AO	199,550	798,200	10/01/2010	10/01/2020
D5472#-AB-6	MOLKEREI ALOIS MULLER GMBH		F		2	8,500,000	100.0000	8,500,000	8,500,000	8,500,000	0	0	0	0	4.720	4.720	AO	84,698	401,200	07/01/2010	04/15/2014
F0933*-AA-4	BELLON SA BELLON S.A.		F		2	15,000,000	100.0000	15,000,000	15,000,000	15,000,000	0	0	0	0	5.200	5.200	FA	294,667	106,167	06/26/2012	02/15/2022
F3166#-AA-2	CIE GENERALE D OPTIQUE ESSILOR CIE GENERALE D OPTIQUE ESSILOR		F		1	11,000,000	104.4390	11,488,290	11,000,000	11,000,000	0	0	0	0	2.650	2.650	MS	85,831	145,750	03/15/2012	03/15/2017
F3166#-AB-0	CIE GENERALE D OPTIQUE ESSILOR CIE GENERALE D OPTIQUE ESSILOR		F		1	4,000,000	104.9510	4,198,040	4,000,000	4,000,000	0	0	0	0	3.100	3.100	MS	36,511	62,000	03/15/2012	03/15/2019
F41628-AA-6	SAFT GROUPE S.A. SAFT GROUPE S.A.		F		2	11,000,000	100.0000	11,000,000	11,000,000	11,000,000	0	0	0	0	4.260	4.260	FA	160,105	234,300	02/28/2012	02/28/2019
F84938-AA-7	SODEXO CORP BND		R		2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	5.690	5.690	MS	72,706	284,500	09/29/2008	09/29/2013
F9731#-AF-4	VICAT S A SA DES CIMENTS VICAT		R		2	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	5.960	5.960	JD	9,933	119,200	12/21/2010	12/01/2020
G0646#-AL-3	ASSOCIATED BRITISH FOODS PLC ASSOCIATED BRITISH FOODS PLC		F		1	16,000,000	104.3180	16,690,880	16,000,000	16,000,000	0	0	0	0	3.180	3.180	MS	130,027	254,400	03/29/2012	03/29/2019
G0646#-AN-9	ASSOCIATED BRITISH FOODS PLC ASSOCIATED BRITISH FOODS PLC		F		1	3,000,000	105.0000	3,150,000	3,000,000	3,000,000	0	0	0	0	3.920	3.920	MS	30,053	58,800	03/29/2012	03/29/2024
G0746#-AC-2	BANK OF NT BUTTERFIELD & SON		F	1	2	18,000,000	94.7500	17,055,000	18,000,000	18,000,000	0	0	0	0	1.459	3.269	JAJO	64,903	282,160	06/10/2005	07/02/2015
G0754#-AD-9	BABCOCK INTERNATIONAL GROUP PL		F		2	14,000,000	100.0000	14,000,000	14,000,000	14,000,000	0	0	0	0	5.640	5.640	MS	228,107	789,600	03/17/2011	03/17/2021
G1257*-AE-1	BOREALIS FUNDING COMPANY LTD BOREALIS FUNDING CO LTD		F		2	15,800,000	100.0000	15,800,000	15,800,000	15,800,000	0	0	0	0	4.460	4.460	JJ	334,723	0	07/10/2012	07/10/2022
G1591#-AK-8	BRITVIC PLC BRITVIC PLC		F		2	6,000,000	100.0000	6,000,000	6,000,000	6,000,000	0	0	0	0	5.240	5.240	JD	12,227	320,400	12/17/2009	12/17/2019
G1591#-AM-4	BRITVIC PLC SENIOR GUARANTEED NOTES		R		2	9,000,000	100.0000	9,000,000	9,000,000	9,000,000	0	0	0	0	3.450	3.450	JD	12,075	319,500	12/17/2010	12/17/2017
G2083#-AD-7	CHEMRING GROUP PLC		R		2	9,000,000	100.0000	9,000,000	9,000,000	9,000,000	0	0	0	0	5.680	5.680	MN	61,060	511,200	11/18/2009	11/18/2019
G2083#-AE-5	CHEMRING GROUP PLC		R		2	7,000,000	100.0000	7,000,000	7,000,000	7,000,000	0	0	0	0	5.680	5.682	MN	47,491	397,600	11/16/2009	12/18/2019
G2613#-AC-8	DS SMITH PLC		F		2	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	5.660	5.660	FA	198,100	576,000	07/26/2004	08/25/2014

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
G2613#-AL-8	DS SMITH PLC DS SMITH PLC		F		2	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	4.650	4.650	FA	187,292	0	08/06/2012	08/06/2022
G2613@-AA-4	DCC CORPORATE SERVICES		F		2	18,000,000	100.0000	18,000,000	18,000,000	18,000,000	0	0	0	0	5.120	5.118	AO	230,400	921,600	07/01/2010	04/19/2014
G2624@-AA-1	DAIRY CREST GROUP PLC		F		2	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	5.730	5.730	AO	138,475	573,000	04/04/2006	04/04/2013
G2685@-AB-5	GREAT PORTLAND ESTATES PLC		F		2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	4.810	4.810	JD	668	240,500	06/30/2011	06/30/2018
G2685@-AC-3	GREAT PORTLAND ESTATES PLC		F		2	6,000,000	100.0000	6,000,000	6,000,000	6,000,000	0	0	0	0	5.370	5.370	JD	895	322,200	06/30/2011	06/30/2021
G2978#-AC-7	ELECTRICITY SUPPLY BOARD C		F		2	16,800,000	100.0000	16,000,000	16,000,000	16,455,397	0	(142,140)	0	0	5.190	4.156	JD	36,907	830,400	07/01/2010	12/15/2015
G2978#-AE-3	ELECTRICITY SUPPLY BOARD E		F		2	15,000,000	97.0000	14,550,000	15,000,000	15,000,000	0	0	0	0	6.050	6.050	JD	40,333	907,500	11/20/2003	12/15/2023
G31526-AZ-2	CREDIT SUISSE (LONDON BRANCH) CREDIT SUISSE (LONDON BRANCH)		F		2FE	5,415,000	93.5000	5,610,000	6,000,000	5,423,482	0	8,482	0	0	5.707	6.466	DEC	951	342,402	07/20/2012	12/30/2024
G3400P-AC-1	FIBRIA OVERSEAS FINANCE LTD		F	1	3FE	1,881,000	110.5000	2,099,500	1,900,000	1,882,329	0	1,329	0	0	6.750	6.901	MS	42,038	128,250	02/28/2012	03/03/2021
G46715-AC-5	HUTCHISON WHAMPOA FIN CI LTD REGS		F		1FE	2,793,171	137.5600	3,177,632	2,310,000	2,747,663	0	(19,027)	0	0	7.500	5.584	FA	72,188	173,250	07/01/2010	08/01/2027
G4986*-AB-9	JARDINE LLOYD THOMPSON GROUP P		F		2	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	5.590	5.590	MS	14,130	55,900	09/30/2010	09/30/2020
G6710E-AG-5	ODEBRECHT FINANCE LTD		F		2FE	3,142,500	115.5000	3,465,000	3,000,000	3,135,171	0	(7,329)	0	0	6.000	5.422	AO	43,000	180,000	03/26/2012	04/05/2023
G7244K-AQ-2	PRINC FINL GLOBL FNDG LLC PRINCIPAL FINANCIAL GLOBAL FUN		D		1FE	18,521,643	90.1300	20,306,495	22,530,228	19,428,220	0	268,411	0	638,166	0.679	3.712	JAJO	26,772	114,294	05/22/2012	01/30/2019
G7333#-AB-8	RPC GROUP PLC RPC GROUP PLC		F		2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	4.240	4.240	JD	9,422	212,000	12/15/2011	12/15/2018
G7333#-AD-4	RPC GROUP PLC RPC GROUP PLC		F		2	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	4.810	4.810	JD	8,551	192,400	12/15/2011	12/15/2021
G7815@-AE-1	SAP IRELAND US FINANCIAL SERVI SAP IRELAND US FINANCIAL SERVI		F		1Z	29,500,000	102.0810	30,113,895	29,500,000	29,500,000	0	0	0	0	2.130	2.130	MN	80,289	0	11/15/2012	11/15/2017
G7866#-AD-9	SAGE GROUP PLC SAGE GROUP PLC		F		2	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	5.150	5.150	MS	157,361	515,000	03/11/2010	03/11/2017
G8038#-AF-5	SERCO GROUP PLC SERCO GROUP PLC		F		2	7,000,000	100.0000	7,000,000	7,000,000	7,000,000	0	0	0	0	4.940	4.940	MN	49,949	345,800	05/09/2011	05/09/2021
G8038#-AJ-7	SERCO GROUP PLC		R		2	20,000,000	100.0000	20,000,000	20,000,000	20,000,000	0	0	0	0	4.270	4.270	AO	168,428	854,000	10/20/2011	10/20/2023
G8781#-AB-3	THAMES WATER UTILITIES CAYMAN THAMES WATER UTILITIES CAYMAN		F		1	15,000,000	103.0810	15,462,150	15,000,000	15,000,000	0	0	0	0	4.020	4.020	FA	207,700	301,500	02/27/2012	02/16/2024
G8781#-AC-1	THAMES WATER UTILITIES CAYMAN THAMES WATER UTILITIES CAYMAN		F		1	10,000,000	103.9430	10,394,300	10,000,000	10,000,000	0	0	0	0	4.220	4.220	FA	145,356	211,000	02/27/2012	02/16/2027
G9020*-AA-8	TRAVIS PERKINS PLC		F		3	7,000,000	100.0000	7,000,000	7,000,000	7,000,000	0	0	0	0	5.770	5.770	JJ	173,901	403,900	01/26/2006	01/26/2013
K1601#-AA-3	COLOPLAST AS		F		2	2,976,099	100.0000	3,000,000	3,000,000	2,997,528	0	7,348	0	0	5.000	5.259	AO	25,417	150,000	12/15/2009	04/30/2013
L7239B-AB-6	OR-ICB SA		F	1	2FE	6,306,250	100.6880	6,544,720	6,500,000	6,332,929	0	54,607	0	0	5.010	6.042	MS	81,413	327,459	07/28/2008	09/29/2015
L8038*-AA-4	SBM BALEIA AZUL SARL SBM BALEIA AZUL S.A.R.L.		F		2FE	15,000,000	100.0000	15,000,000	15,000,000	15,000,000	0	0	0	0	5.500	5.500	MJSD	36,667	107,708	10/31/2012	09/15/2027
M0152V-AE-3	ABU DHABI NATIONAL ENERGY CO		F		1FE	162,000	124.2520	186,377	150,000	158,883	0	(1,304)	0	0	7.250	5.987	FA	4,531	10,875	06/24/2010	08/01/2018
N1614R-AP-6	BRITISH GAS INTL FINANCE	@	F		1FE	5,439,192	72.5750	19,159,800	26,400,000	14,099,796	0	965,549	0	0	0.000	7.221	N/A	0	0	07/22/1999	11/04/2021
N42818-AS-4	KONINKLIJKE VOPAK NV E		R		2	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	8.470	8.470	JD	28,233	847,000	09/01/2003	06/19/2013
N7338@-AD-3	RED ELEC ESP FIN		F		1	12,000,000	98.0000	11,760,000	12,000,000	12,000,000	0	0	0	0	5.410	5.410	AO	129,840	649,200	10/19/2005	10/19/2035
P2867K-AC-0	COLBUN SA COLBUN SA		F		2FE	2,032,000	111.7680	2,235,367	2,000,000	2,026,493	0	(2,991)	0	0	6.000	5.768	JJ	53,333	120,000	06/17/2011	01/21/2020
P6830J-AA-2	MMG FIDUCIARY	LS	F		3FE	4,905,955	100.7540	5,062,886	5,025,000	4,974,938	0	13,957	0	0	6.750	7.114	FA	141,328	339,188	07/28/2008	02/01/2016
P70809-AB-7	NTL GAS CO TT		F		2FE	5,384,204	106.5000	6,177,000	5,800,000	5,412,130	0	7,011	0	0	6.050	6.620	JJ	161,804	350,900	12/18/2009	01/15/2036
P7883#-AE-6	PHOENIX PARK GAS E		F	2	2	2,556,806	100.0000	2,556,806	2,556,806	2,556,806	0	0	0	0	5.760	5.801	JAJO	36,818	147,272	01/09/2007	04/01/2020
P78954-AA-5	PETROLEUM TRINI REGS		F	2	2FE	1,314,167	109.5000	1,733,750	1,583,333	1,382,124	0	14,908	0	0	6.000	9.531	MN	13,986	95,000	06/12/2009	05/08/2022
Q0307#-AE-8	AMCOR LTD 144A		F		2	10,076,118	100.0000	12,500,000	12,500,000	11,522,069	0	435,180	0	0	5.010	9.482	JD	24,354	626,250	03/31/2009	12/17/2014
Q0307#-AF-5	AMCOR LTD 144A		F		2	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	5.950	5.950	JD	23,139	595,000	07/01/2010	12/17/2017
Q0455#-AD-0	APT PIPELINES 144A		R		2	7,000,000	100.0000	7,000,000	7,000,000	7,000,000	0	0	0	0	6.020	6.020	MS	131,102	421,400	07/01/2010	09/09/2018
Q0832*-AD-8	AU PAC AIRPORT		F		1	10,000,000	105.0000	10,500,000	10,000,000	10,000,000	0	0	0	0	4.770	4.770	MS	140,450	477,000	09/15/2011	09/15/2026
Q1629#-AA-5	BRISBANE AIRPORT CORP LTD		F		2	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	5.240	5.240	JJ	121,539	262,000	04/20/2011	07/14/2021
Q1629#-AF-4	BRISBANE AIRPORT CORP LTD BRISBANE AIRPORT CORPORATION P		F		2	7,500,000	99.1180	7,433,850	7,500,000	7,500,000	0	0	0	0	4.190	4.190	FA	112,606	0	08/22/2012	08/22/2027
Q2107#-AF-3	CONTACT ENERGY LTD 2003 D		F		2	19,932,010	100.0000	20,000,000	20,000,000	19,968,520	0	5,051	0	0	5.550	5.585	MS	286,750	1,110,000	07/01/2010	03/28/2018
Q3079#-AB-4	DBCT FINANCE PTY LTD		F		2	9,000,000	100.0000	9,000,000	9,000,000	9,000,000	0	0	0	0	5.570	5.570	MS	147,605	501,300	03/15/2011	03/15/2023
Q3383#-AB-5	ECHO ENTERTAINMENT GROUP LTD		F		2FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	6.190	5.690	JD	13,756	320,958	06/09/2011	06/15/2021
Q3534@-AB-5	ENVESTRA LTD ENVESTRA LTD		F		2	25,000,000	100.0000	25,000,000	25,000,000	25,000,000	0	0	0	0	4.550	4.550	JJ	565,590	0	07/02/2012	07/12/2027
Q3629#-AA-1	ETSA UTILITIES FINANCE PTY LTD		F		1	26,250,000	105.0000	26,250,000	25,000,000	25,793,961	0	(189,029)	0	0	5.330	4.410	AO	281,306	1,332,500	07/01/2010	10/15/2016
Q3629#-AB-9	ETSA UTILITIES FINANCE PTY LTD		F		1	26,250,000	105.0000	26,250,000	25,000,000	25,967,828	0	(117,766)	0	0	5.580	4.902	AO	294,500	1,395,000	07/01/2010	10/15/2019
Q5995#-AB-0	MERIDIAN ENERGY LTD		F		2FE	22,000,000	100.0000	22,000,000	22,000,000	22,000,000	0	0	0	0	5.060	5.060	AO	191,718	1,113,200	07/01/2010	04/29/2014
Q6077#-AC-7	MIGHTY RIV POWER		R		2	14,000,000	100.0000	14,000,000	14,000,000	14,000,000	0	0	0	0	4.600	4.600	JD	41,144	644,000	12/08/2010	12/08/2025
Q7134#-AC-6	ONESTEEL FINANCE PTY LTD		F		3	12,000,000	97.0000	11,640,000	12,000,000	12,000,000	0	0	0	0	4.950	4.950	JD	4,950	594,000	06/28/2011	06/28/2018
Q7397#-AG-9	PRATT FINANCE PROPRIETARY LTD 144A		F		2FE	3,500,000	100.0000	3,500,000	3,500,000	3,500,000	0	0	0	0	5.600	5.600	JD	7,622	196,000	12/17/2002	12/17/2013

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
	PRATT FINANCE PROPRIETARY LTD PRATT FINANCE																				
Q7397#-AN-4	PROPRIETARY LTD		F		2FE	8,000,000	100.0000	8,000,000	8,000,000	8,000,000	0	0	0	0	5.420	5.420	JJ	202,347	325,200	10/13/2011	07/13/2023
Q7724#-AA-6	POWERCO LTD		F		2FE	7,000,000	100.0000	7,000,000	7,000,000	7,000,000	0	0	0	0	5.470	5.470	MN	38,290	382,900	07/01/2010	11/25/2014
Q7724#-AF-5	POWERCO LTD		R		2	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	4.860	4.860	JD	12,960	194,400	06/07/2011	06/07/2026
Q8277*-AJ-0	SANTOS FINANCE LTD 144A		F		2	14,000,000	100.0000	14,000,000	14,000,000	14,000,000	0	0	0	0	6.810	6.810	AO	233,053	953,400	10/03/2002	10/03/2022
Q9103#-AC-9	TOLL FINANCE PTY LTD		F		2	13,000,000	100.0000	13,000,000	13,000,000	13,000,000	0	0	0	0	4.340	4.340	JD	37,613	564,200	12/07/2010	12/07/2020
Q9194#-AA-3	TRANSURBAN FINANCE COMPANY PTY		F		1	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	5.020	5.020	JD	33,467	502,000	12/07/2004	12/07/2014
Q9194#-AC-9	TRANSURBAN FINANCE COMPANY PTY		F		1FE	12,000,000	100.0000	12,000,000	12,000,000	12,000,000	0	0	0	0	5.470	5.470	JD	43,760	656,400	12/07/2004	12/07/2019
Q9194#-AG-0	TRANSURBAN FINANCE COMPANY PTY		F		1	12,048,414	100.0000	14,000,000	14,000,000	12,494,199	0	144,203	0	0	5.350	7.212	FA	293,358	749,000	08/26/2009	08/10/2020
Q9389#-AC-4	VECTOR LTD		F		2	20,000,000	100.0000	20,000,000	20,000,000	20,000,000	0	0	0	0	5.750	5.750	MS	335,417	1,150,000	07/01/2010	09/16/2019
Q9472*-AA-0	VISY PACKAGING PROPERTIES PTY		F		5*	20,000,000	100.0000	20,000,000	20,000,000	20,000,000	0	0	0	0	6.250	6.299	FMAN	197,917	1,250,000	12/16/2010	11/02/2026
Q9749#-AF-2	WESTRAC PTY LTD		R		2FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	5.190	5.190	JD	3,460	51,900	06/07/2011	06/07/2023
Q9749#-AG-0	WESTRAC PTY LTD		R		2FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	5.190	5.190	JJ	37,628	77,850	07/07/2011	07/07/2023
Q9749#-AH-8	WESTRAC PTY LTD		R		2FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	5.440	5.440	JD	14,507	217,600	06/07/2011	06/07/2026
Q9749#-AJ-4	WESTRAC PTY LTD		R		2FE	5,500,000	100.0000	5,500,000	5,500,000	5,500,000	0	0	0	0	5.440	5.440	JJ	144,613	299,200	07/07/2011	07/07/2026
W81850-AA-2	SE BAKEN	@	F		1	19,759,232	38.9300	59,173,600	152,000,000	37,487,265	0	2,485,829	0	0	0.000	6.980	N/A	0	0	09/01/2003	05/26/2033
Y458A2-AB-3	KAZAKHSTAN TEMIR ZHOLY FINANCE		F		2FE	4,006,100	114.1580	4,566,320	4,000,000	4,001,004	0	(335)	0	0	7.000	6.990	MN	38,111	277,818	06/17/2010	05/11/2016
Y68856-AB-2	PETRONAS CAPITAL LTD REGS		F		1FE	1,038,190	142.7410	1,427,411	1,000,000	1,025,017	0	(1,784)	0	0	7.875	7.499	MN	8,531	78,750	11/06/2002	05/22/2022
Y7996P-AB-4	SNGTL GRP TRASRY SINGTEL GROUP TREASURY P		F		1FE	3,075,270	113.0490	3,391,470	3,000,000	3,065,986	0	(6,195)	0	0	4.500	4.195	MS	42,375	135,000	06/13/2011	09/08/2021
Y8586E-AA-5	TENGZCHVROIL FIN REGS		F	2	2FE	142,108	103.5680	148,291	143,182	142,895	0	114	0	0	6.124	6.304	MN	1,120	8,768	08/31/2006	11/15/2014
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						15,987,312,774	XXX	18,373,274,736	16,034,501,402	15,971,854,668	0	(875,353)	0	638,166	XXX	XXX	XXX	224,913,079	824,045,491	XXX	XXX
000759-BT-6	ABFS MORTGAGE LOAN TRUST ABFS 2000-3 A			2	4FM	617,788	57.1840	495,337	866,219	617,788	0	0	0	0	8.110	0.000	MON	5,854	73,641	09/30/2008	09/15/2031
000759-BW-9	ABFS MORTGAGE LOAN TRUST ABFS 2001-3 A1 144A			2	1FM	250,490	69.2840	243,389	351,292	261,860	0	(11,580)	0	0	6.130	10.092	MON	1,795	21,534	09/30/2008	03/15/2032
000759-BW-9	ABFS MORTGAGE LOAN TRUST ABFS 2001-3 A1 144A			2	4FM	1,151,491	69.2840	800,481	1,155,360	1,206,625	0	18,712	0	0	6.130	5.649	MON	5,902	70,824	03/27/2002	03/15/2032
000780-LC-8	AMAC 03-9 AMAC_03-9			2	1FM	335,663	102.0210	336,970	330,296	334,111	0	(537)	0	0	4.500	3.753	MON	1,239	14,863	01/27/2010	08/25/2018
000780-MP-8	AMAC 03-11 ABN AMRO MORTGAGE CORP AMAC_03			2	1FM	1,183,997	104.6270	1,165,913	1,114,350	1,182,599	0	(784)	0	0	5.500	3.547	MON	5,107	61,278	09/19/2011	10/25/2033
000780-NK-8	ABN AMRO MORTGAGE CORP AMAC 03 ABN AMRO MORTGAGE CORP AMAC_03			2	1FM	3,822,927	103.5510	3,824,815	3,693,649	3,820,437	0	(1,718)	0	0	5.000	4.050	MON	15,390	184,475	10/20/2011	12/25/2033
00131C-AA-3	AH MORTGAGE ADVANCE TRUST AHMA SART-2 A1			2	1FE	3,999,396	101.1210	4,044,840	4,000,000	3,999,434	0	(62)	0	0	3.270	3.293	MON	5,813	130,800	08/25/2011	09/15/2043
00212J-AY-8	ASG RESECURITIZATION TRUST ASG ASG RESECURITIZATION TRUST ASG			2	1FM	3,699,759	100.0630	3,725,385	3,723,028	3,700,172	0	413	0	0	2.505	2.542	MON	7,770	81,247	02/15/2012	03/26/2037
02660T-ET-6	AHM 05-2 2005-2 5A3			2	1FM	3,446,671	101.8130	3,523,480	3,460,730	3,448,802	0	75	0	0	5.077	5.147	MON	14,642	175,701	09/28/2005	09/25/2035
02660T-GA-5	AHM 05-3 2005-3 2A4			2	4FM	22,357,332	52.1760	14,609,280	28,000,000	22,357,332	0	0	2,214,372	0	2.135	0.000	MON	49,823	652,582	10/12/2005	09/25/2035
02660U-AA-8	AMERICAN HOME MORTGAGE ASSETS 2006-3 1A1			2	3FM	9,876,856	67.8860	7,329,093	10,796,177	9,876,856	0	0	162,949	0	1.135	0.000	MON	10,212	122,446	07/21/2006	10/25/2046
04541G-JU-7	ASSET BACKED SECURITIES CORP H			2	5FM	1,765,816	76.0270	1,344,270	1,768,139	1,627,933	0	(138,728)	0	0	1.330	2.214	MON	392	34,442	07/25/2004	06/25/2034
04542B-HN-5	ASSET BACKED FUNDING CERTIFICA 2004-FF1 M2			2	6FM	237,044	7.7200	284,456	3,684,801	237,044	0	(82,781)	109,441	0	2.385	0.000	MON	1,464	98,234	07/09/2004	01/25/2034
05533D-EL-6	BCAP LLC TRUST BCAP 10-RR7			2	1FM	1,819,602	104.4000	1,854,462	1,776,305	1,799,609	0	(5,608)	0	0	5.000	3.916	MON	7,401	88,815	06/24/2010	06/30/2040
05946X-KB-8	BANC OF AMERICA FUNDING CORPOR 2004-B 7M1			2	3FM	3,062,883	27.2440	834,464	3,062,883	3,062,883	0	0	0	0	0.811	0.812	MON	759	25,771	11/18/2004	12/20/2034
05946X-MK-6	BANC OF AMERICA FUNDING CORPOR 2004-C 4M1			2	1FM	404,628	2.1130	132,383	6,265,147	404,628	0	0	0	0	0.811	0.000	MON	1,693	53,489	12/13/2004	12/20/2034
05946X-RJ-4	BAFC 05-A 2005-A 5M2			2	1FM	351,334	6.1500	235,107	3,823,000	351,334	0	0	1,353,927	0	1.061	0.000	MON	1,352	42,426	02/04/2005	02/20/2035
05948X-RJ-2	BANC OF AMERICA MORTGAGE SECUR WHOLE CMO 03-6			2	1FM	3,049,559	101.0590	3,070,343	3,038,166	3,035,456	0	(3,338)	0	0	5.250	5.081	MON	13,292	159,504	09/09/2009	08/25/2033
05949A-BA-7	BOAMS 04-3 WHOLE CMO 04-3			2	1FM	62,601	99.7930	62,707	62,837	62,619	0	5	0	0	5.250	5.318	MON	275	3,299	07/15/2009	04/25/2034
05949A-JP-6	BANC OF AMERICA MORTGAGE SECUR BANC OF AMERICA MORTGAGE SECUR			2	3FM	14,202,057	103.9800	14,118,774	13,578,303	14,086,947	0	(115,110)	0	0	5.500	4.501	MON	62,234	560,105	03/13/2012	05/25/2034
07383U-AW-5	BSSP 00-1 2000-1 2A			2	1FM	25,554	100.0000	25,024	25,024	25,175	0	(275)	0	0	6.206	5.822	MON	129	2,135	04/20/2005	08/28/2033
07383U-BE-4	BSSP 00-1 2000-1 3A			2	1FM	1,540,755	100.0000	1,703,731	1,703,731	1,540,755	0	94	1,883	0	1.544	0.000	MON	2,192	29,021	04/20/2005	12/28/2037
07386H-QT-1	BALTA 05-2 2005-2 1M2			2	1FM	153,710	6.8590	171,478	2,500,000	153,710	0	0	0	0	1.335	0.000	MON	556	34,631	02/28/2005	03/25/2035
073879-J8-2	BSABS 05-HE8 2005-HE8-M3			2	1FM	2,972,142	8.8490	2,020,535	22,834,000	2,972,142	0	0	0	0	1.510	0.000	MON	5,744	356,800	07/28/2005	08/25/2035
073879-KR-8	BSABS 04-FR3 2004-FR3 M2			2	3FM	3,510,027	79.4790	2,756,158	3,467,763	3,496,359	0	10,172	0	0	1.965	1.886	MON	1,136	70,178	08/11/2005	09/25/2034
07387A-FP-5	BSARM 05-11 2005-11 B1			2	5FM	6,962,884	55.6550	4,790,776	8,608,004	4,790,776	1,537,303	719	1,449,566	0	4.188	10.034	MON	30,042	374,078	12/21/2005	12/25/2035
073914-VM-2	BSMSI 97-4 1997-4 B1			2	1FM	376,897	95.2330	348,686	366,142	369,302	0	(3,189)	0	0	4.681	4.241	MON	1,428	17,336	06/18/1997	10/25/2025
124860-AB-3	CBASS 97-1 1997-1 A2 144A			2	1FM	1,100,854	44.0000	524,052	1,191,027	1,100,854	0	0	0	0	2.625	4.336	MON	2,605	32,775	11/21/1997	03/28/2033
125878-AC-2	CMOHL 03-1A 2003-1 A2 144A			2	1FE	2,674,896	55.0000	1,559,892	2,836,166	2,696,967	0	1,726	0	0	6.500	7.071	MON	15,363	183,553	12/13/2005	01/26/2048
126670-CS-5	COUNTRYWIDE ASSET-BACKED CERTI 2005 11 MF6			2	1FM	51,148	1.7020	51,045	3,000,000	51,148	0	0	195,784	0	5.364	0.000	MON	13,410	163,905	06/06/2007	02/25/2036
126670-EJ-3	COUNTRYWIDE ASSET-BACKED CERTI 2005 12 2A5			2	1FM	11,455,712	103.1450	11,816,473	11,456,166	11,421,654	0	(3,744)	0	0	5.245	5.234	MON	50,073	600,876	09/28/2005	02/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126671-4E-3	COUNTRYWIDE ASSET-BACKED CERTI 2004-2 M6			2	6FE	164,733	13.7700	211,031	1,532,564	164,733	0	(15,313)	0	0	2.835	0.000	MON	724	48,465	08/02/2005	12/25/2033
126671-6Q-4	COUNTRYWIDE ASSET-BACKED SECUR 2004-5 M6			2	1FM	276,659	32.8740	815,617	2,481,078	276,659	0	0	0	0	2.210	0.000	MON	914	56,378	01/25/2005	04/25/2034
126671-6R-2	COUNTRYWIDE ASSET-BACKED CERTI 2004-5 M7			2	1FM	82,894	24.5320	299,142	1,219,410	82,894	0	0	0	0	2.960	0.000	MON	601	36,981	01/18/2005	02/25/2034
126671-H4-1	CWL 03-4 2003-4 A2			2	1FM	690,554	91.4630	631,604	690,554	690,554	0	0	0	0	0.870	1.702	MON	100	6,310	07/22/2003	11/25/2033
126671-RM-0	CWL 02-3 2002-3 1A1			2	1FM	179,475	87.4880	157,020	179,475	179,475	0	0	0	0	0.950	0.952	MON	28	1,785	08/30/2002	05/25/2032
126671-Z9-0	CWL 04-1 2004-1 M8			2	1FM	79,264	31.9580	166,502	520,999	79,264	0	(3,288)	0	0	3.060	0.000	MON	266	17,768	06/29/2005	08/25/2033
126671-ZA-7	COUNTRYWIDE ASSET-BACKED CERTI 2003-2 M2			2	1FM	128,505	29.4920	538,655	1,826,458	128,505	0	0	0	0	2.685	0.000	MON	817	50,295	07/13/2004	03/26/2033
126673-3F-7	CWHL 05-B3 2005-BC3 M4			2	1FM	875,781	30.2300	906,894	3,000,000	875,781	0	0	0	0	1.210	11.768	MON	605	37,755	06/29/2005	06/25/2035
126673-6F-4	CWL 05-9 2005-9 M2			2	1FM	1,264,630	14.7130	2,501,125	17,000,000	1,264,630	0	0	0	0	0.860	0.000	MON	2,435	153,604	08/19/2005	01/25/2036
126673-6G-2	CWL 05-9 2005-9 M3			2	5FM	95,756	2.6430	154,633	5,850,000	95,756	0	0	134,748	0	0.960	0.000	MON	936	58,793	08/19/2005	01/25/2036
126673-6H-0	CWL 05-9 2005-9 M4			2	5FM	126,631	2.0760	183,717	8,850,000	126,631	0	0	187,448	0	1.210	0.000	MON	1,784	111,376	08/19/2005	07/25/2035
126673-FB-3	CWL 04-8 2004-8 M7			2	6FM	87,396	6.8230	82,020	1,202,144	82,020	(5,376)	0	0	0	2.460	0.000	MON	493	30,364	09/08/2004	02/25/2035
126673-UN-0	COUNTRYWIDE ASSET-BACKED CERTI 2004-15 MV2			2	1FM	4,240,675	95.4900	4,049,429	4,240,675	4,240,675	0	0	0	0	0.750	0.751	MON	530	33,590	12/17/2004	05/25/2035
12669D-ZR-2	CWHL 03-J1 2003-J1 M			2	1FM	454,068	97.5080	436,074	447,220	451,843	0	765	0	0	5.648	5.274	MON	2,105	25,296	02/04/2003	03/25/2033
12669E-NF-9	CWHL 03-20 CWHL_03-20 2A2			2	1FM	1,882,066	103.0640	1,925,891	1,868,636	1,876,655	0	(1,574)	0	0	4.500	4.175	MON	7,007	84,089	10/22/2009	07/25/2018
12669E-XC-5	COUNTRYWIDE HOME LOANS CWHL 03 WHOLE CMO 03-J7			2	1FM	775,442	103.9110	818,037	787,250	778,578	0	881	0	0	5.250	5.637	MON	3,444	41,409	08/13/2009	08/25/2033
12669G-JM-4	COUNTRYWIDE HOME LOANS CWHL 04 2004-29 1B2			2	6FM	8,725	4.1940	18,882	450,206	8,725	1,365	0	0	0	1.754	0.000	MON	658	7,374	01/11/2005	02/25/2035
15132E-GG-7	CENDANT MORTGAGE CORPORATION C			2	1FM	7,005,425	101.0120	7,133,300	7,061,813	7,013,649	0	3,356	0	0	5.250	5.402	MON	30,895	360,414	12/01/2012	11/25/2033
15132E-LB-2	CENDANT MORTGAGE CORPORATION C			2	1FM	2,442,646	102.3020	2,370,426	2,317,096	2,415,281	0	(17,419)	0	0	5.372	4.611	MON	10,373	121,571	12/01/2012	02/18/2035
152314-LQ-1	CXHE 04-C MV1			2	4FM	3,931,916	79.0550	3,108,364	3,931,916	3,931,916	0	0	0	0	0.830	0.831	MON	544	34,334	09/08/2004	09/25/2034
152314-MN-7	CENTEX HOME EQUITY CXHE 05-A 2005-A M6			2	3FM	389,184	25.9900	371,483	1,429,357	389,184	38,670	0	0	0	1.140	13.725	MON	272	16,974	01/05/2005	01/25/2035
152314-NJ-5	CXHE 05-B 2005 B			2	1FM	17,566	0.3450	931	269,719	931	(2,810)	0	0	0	1.560	0.000	MON	70	4,737	03/01/2005	03/25/2035
161546-GB-6	CHASE FUNDING MORTGAGE LOAN AS 2003-4 2A2			2	1FM	630,211	95.6570	602,843	630,211	630,211	0	0	0	0	0.810	0.811	MON	85	5,375	07/24/2003	05/25/2033
161546-JA-5	CFAB 04-1 2004-1 2M1			2	4FM	4,247,668	79.4040	3,372,827	4,247,668	4,247,668	0	0	0	0	0.960	0.954	MON	679	41,717	02/11/2004	09/25/2033
161546-JB-3	CFAB 04-1 2004-1 2M2			2	1FM	182,941	80.2300	635,115	791,618	182,941	0	0	0	0	1.530	0.000	MON	202	11,999	02/11/2004	07/25/2033
16162W-DA-4	CHASE 03-S13 WHOLE CMO 03-S13			2	1FM	586,604	102.1140	611,814	599,149	589,090	0	396	0	0	5.000	5.445	MON	2,496	29,958	08/07/2009	11/25/2033
16162W-FV-6	CHASE MORTGAGE FINANCE CORPORA			2	1FM	5,913,562	105.1650	5,842,885	5,555,900	5,895,308	0	(7,771)	0	0	5.750	4.587	MON	26,622	319,464	10/01/2010	01/25/2034
16163D-CF-3	CHASE MORTGAGE FINANCE CORPORA 2007-A1 13A1			2	4FM	1,750,752	92.0040	1,749,524	1,901,565	1,750,752	0	0	0	0	5.588	0.000	MON	8,855	107,241	02/08/2007	03/25/2037
16163L-AN-2	CHASE MORTGAGE FINANCE CORPORA 2007 A2 6A1			2	2FM	178,070	100.3920	180,062	179,359	178,922	0	226	0	0	3.032	3.267	MON	453	6,201	08/23/2007	07/25/2037
16163L-AQ-5	CHASE MORTGAGE FINANCE CORPORA 2007 A2 7A1			2	3FM	2,530,760	97.8940	2,582,010	2,637,563	2,530,760	0	0	84,781	0	5.445	6.686	MON	11,968	146,700	06/15/2007	07/25/2037
162765-AG-6	CHEC 04-1 2004-1 M4			2	5FM	1,281,545	48.8560	626,105	1,281,545	1,281,545	0	0	0	0	1.310	1.313	MON	280	17,427	07/02/2004	07/25/2034
172973-A3-3	CITICORP MORTGAGE SECURITIES I CMSI_04-5 2A3			2	1FM	335,535	103.6410	344,947	332,830	334,282	0	(250)	0	0	4.750	4.429	MON	1,317	15,810	10/13/2009	08/25/2034
172973-US-6	CITICORP MORTGAGE SECURITIES I CMSI_03-11			2	1FM	1,468,546	100.9890	1,481,323	1,466,811	1,462,961	0	(446)	0	0	5.500	5.381	MON	6,723	80,675	01/27/2010	12/25/2033
17307G-SV-1	CITIGROUP MORTGAGE LOAN TRUST 2005-HE M2			2	3FM	2,736,153	69.0370	1,903,353	2,757,000	2,747,165	0	(530)	0	0	1.560	1.627	MON	717	44,480	06/29/2005	05/25/2035
17307G-WR-5	CMLTI 05-HE3 2005-HE3 M1			2	1FM	7,971,797	94.3990	7,504,199	7,949,439	7,954,821	0	884	0	0	0.670	0.624	MON	887	56,514	03/09/2007	09/25/2035
17315Q-AG-1	CITIGROUP MORTGAGE LOAN TRUST			2	1FM	1,117,203	101.0690	1,104,975	1,093,288	1,097,368	0	(6,685)	0	0	5.000	3.334	MON	4,555	54,664	07/07/2010	11/25/2037
17316Y-AC-2	CITIGROUP MORTGAGE LOAN TRUST 2010-6 2A1			2	1FM	3,276,469	98.1300	3,193,243	3,254,097	3,271,868	0	(2,167)	0	0	2.654	2.456	MON	7,197	86,678	06/15/2010	09/25/2035
17317H-DD-3	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MORTGAGE LOAN TRUST			2	3FM	5,198,266	104.5990	5,266,188	5,034,640	5,194,542	0	(3,723)	0	0	4.500	4.307	MON	18,880	188,774	02/03/2012	12/25/2036
17318W-AN-0	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MORTGAGE LOAN TRUST			2	1FM	6,717,038	102.0910	6,806,469	6,667,035	6,682,705	0	(34,333)	0	0	4.000	3.437	MON	22,223	223,218	01/30/2012	11/20/2035
193908-EF-3	CMOT 66 66 Z			2	1FE	282,094	111.6670	312,621	279,959	279,577	0	(48)	0	0	8.000	8.025	MON	1,866	22,397	05/01/1996	09/20/2021
19390D-AA-7	CMOT 35- 35 A			2	1FE	120	99.2110	185	186	179	0	2	0	0	0.000	1.811	N/A	0	0	08/26/1987	09/23/2017
22541Q-HC-9	CSFB 03-17 CSFB_03-17			2	1FM	374,220	100.4940	376,537	374,688	374,135	0	(18)	0	0	3.500	3.470	MON	1,093	13,114	02/01/2010	07/25/2018
22541S-RY-6	CSFB 04-AR7 2004-AR7 6M1			2	4FM	4,029,144	56.1480	2,419,983	4,310,000	4,029,144	0	0	269,126	0	1.360	2.246	MON	977	60,795	07/12/2004	11/25/2034
251563-EG-3	DMSI 04-3 2004-3 2MR2			2	1FM	114,287	9.8880	45,814	463,355	114,287	0	0	0	0	2.085	19.172	MON	161	9,942	01/07/2005	05/25/2034
31846L-CD-6	FAMLT 99-1 1999-1 A1			2	1FM	448,017	88.9130	466,435	524,595	448,017	0	0	0	0	7.180	9.671	MON	3,139	37,666	09/30/2008	06/20/2030
32027N-JY-8	FIRST FRANKLIN MTG LOAN ASSET 2004-FF5 M4			2	1FM	246,418	29.0460	304,564	1,048,542	246,418	0	0	0	0	2.160	0.000	MON	377	23,294	06/28/2004	08/25/2034
32051D-C3-4	FIRST HORIZON MORTGAGE PASS TH FHASI_03-7			2	1FM	485,361	102.9540	496,675	482,424	484,159	0	(307)	0	0	4.500	4.187	MON	1,809	21,709	10/09/2009	09/25/2018
36185N-D8-0	GMAC MORTGAGE CORPORATION LOAN GMACM_03-J7 A10			2	1FM	3,180,186	103.0780	3,253,679	3,156,512	3,176,729	0	(443)	0	0	5.500	5.060	MON	14,467	173,608	10/07/2009	11/25/2033
36228F-VH-6	GSA 03-SEA 2003-SEA A1			2	1FM	2,259,711	79.6180	1,799,125	2,259,711	2,259,711	0	0	0	0	0.610	0.610	MON	229	14,690	07/30/2003	02/25/2033
362341-4B-2	GSR MORTGAGE LOAN TRUST GSR 06 2006-AR1 2A2			2	1FM	1,534,032	98.8920	1,556,590	1,574,036	1,534,032	0	0	0	0	2.774	4.790	MON	3,639	42,680	03/01/2007	01/25/2036
362341-GQ-6	GSAA 05-9 2005-9 M4			2	1FM	232,016	2.3460	100,950	4,304,000	232,016	71,726	0	0	0	0.840	0.000	MON	602	38,019	07/15/2005	08/25/2035
362341-TP-4	GSAMP 05-SEA2 2005-SEA2 M1			2	1FM	2,594,345	49.0950	2,924,601	5,957,000	2,594,345	0	0	0	0	0.730	14.923	MON	724	45,973	10/07/2005	01/25/2045
362405-AC-6	GSAMP 06-SD2 2006-SD2 M1 144A			2	1FM	138,408	1.2510	40,621	3,248,404	138,408	0	0	0	0	0.680	0.000	MON	368	23,423	06/09/2006	05/25/2046
36242D-EY-5	GSR MORTGAGE LOAN TRUST GSRMLT_04-10F			2	2FM	401,945	104.3560	407,238	390,238	401,498	0	(126)	0	0	5.000	3.344	MON	1,626	19,512	07/07/2010	09/25/2034
36242D-L6-8	GSA 05-SE1 2005-SEA1 M2 144A			2	1FM	1,652,699	43.8130	2,070,479	4,725,750	1,652,699	0	0	0	0	1.110	19.600	MON	874	54,681	03/30/2005	01/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
393513-AJ-5	GREEN TREE MORTGAGE LOAN TRUST 2005 - HEI F M-5 144A			2	1FM	4,841,152	32.0480	1,551,468	4,841,152	4,841,152	0	0	0	0	1.210	1.213	MON	976	60,925	04/07/2005	12/25/2032
393513-AK-2	GREEN TREE MORTGAGE LOAN TRUST 2005 -HEI F M-6 144A			2	1FM	3,112,169	10.7180	333,559	3,112,169	3,112,169	0	0	0	0	1.560	1.565	MON	809	50,210	04/07/2005	12/25/2032
39538W-AG-3	GREENPOINT MORTGAGE PASS-THROU 2005 - HE1 M2			2	1FM	6,048,664	58.5990	8,105,441	13,832,000	6,048,664	0	0	0	0	0.885	28.569	MON	2,039	128,485	03/23/2005	09/25/2034
436904-AG-1	HOSA 7 7 A			2	1FM	97,429	99.5360	91,899	92,327	95,662	0	(237)	0	0	5.037	4.507	MON	388	4,638	04/20/2005	01/20/2027
437084-LR-5	HEAT 05-4 2005-4 M6			2	1FM	349,129	10.9520	602,349	5,500,000	349,129	0	0	0	0	0.930	0.000	MON	852	53,603	05/19/2005	10/25/2035
437084-LS-3	HEAT 05-4 2005-4 M7			2	5FM	36,497	2.5690	42,457	1,652,740	36,497	0	0	0	0	1.390	0.000	MON	447	23,797	05/19/2005	10/25/2035
437084-PQ-3	HEAT 05-7 2005 - 7 2A4			2	1FM	5,943,520	96.4280	5,731,236	5,943,520	5,943,520	0	0	0	0	0.590	0.590	MON	584	37,437	08/25/2005	01/25/2036
43710B-AF-3	INDYMAC RESIDENTIAL ASSET BACK 2007-A M1			2	5FM	50,930	0.8620	25,846	2,999,788	25,846	(12,707)	0	0	0	0.590	0.000	MON	295	18,893	03/08/2007	04/25/2037
43740C-AB-4	HOMEGOLD HOME EQUITY LOAN TRUS 1999-1 A1			2	1FM	18,249	99.7080	17,709	17,761	18,388	0	(33)	0	0	7.370	6.946	MON	109	1,309	08/10/2001	07/15/2029
45254N-KA-4	IMPAC CMB TRUST IMM 04-6 2004-6 M4			2	1FM	288,826	51.6290	376,849	729,920	288,826	0	0	0	0	1.935	28.370	MON	235	14,551	01/25/2005	10/25/2034
45254N-NE-3	IMPAC CMB TRUST IMM 05-2 2005-2 1M4			2	1FM	185,950	46.3840	438,101	944,513	185,950	4,164	(5,468)	0	0	1.215	0.000	MON	191	9,507	10/13/2005	04/25/2035
45254N-QV-2	IMPAC CMB TRUST IMM 05-6 2005-6 2M2			2	3FM	2,934,956	68.0730	1,997,909	2,934,956	2,934,956	0	0	0	0	0.960	0.962	MON	469	29,495	09/07/2005	10/25/2035
45660N-UG-8	RESIDENTIAL ASSET SECURITIZATI			2	3FM	5,151,486	105.0650	5,246,631	4,993,715	5,151,486	0	0	0	0	5.250	0.000	MON	21,848	262,170	10/28/2010	09/25/2033
45661X-AA-0	INDX 06-AR13 2006-AR13 A1			2	1FM	1,661,790	88.4160	1,820,122	2,058,587	1,661,790	0	0	0	0	5.102	0.000	MON	8,752	106,515	08/09/2006	07/25/2036
466247-J4-6	JP MORGAN MORTGAGE TRUST JPMMT 2006-A2 2A1			2	1FM	1,260,227	87.8130	1,307,330	1,488,766	1,260,227	0	0	121,304	0	5.138	0.000	MON	6,375	80,305	01/18/2007	04/25/2036
466247-NQ-2	JPMMT 05-A2 2005-A2 3A2			2	1FM	13,974,793	99.2030	14,612,875	14,730,275	13,974,793	0	0	156,246	0	2.767	0.000	MON	33,966	446,267	03/31/2005	04/25/2035
46628B-BF-6	JP MORGANMORTGAGE TRUST JPMMT 2006-A6 3A2			2	2FM	1,299,741	90.4880	1,303,839	1,440,896	1,299,741	0	0	105,722	0	5.745	0.000	MON	6,898	84,413	10/26/2006	10/25/2036
46629C-AG-2	JPMMT 06-A5 2006-A5 3A1			2	1FM	634,855	81.2330	633,041	779,293	634,855	0	0	46,389	0	5.565	0.000	MON	3,614	44,433	07/07/2006	08/25/2036
46629D-AK-1	JPMMT 06-A7 2006-A7 2A2			2	1FM	421,090	76.9650	395,274	513,575	421,090	0	0	0	0	2.905	0.000	MON	1,243	14,223	12/08/2006	01/25/2037
46630G-BH-7	JP MORGAN MORTGAGE TRUST JPMMT 2007-A1 B1			2	1FM	117,767	1.0000	33,779	3,377,860	117,767	0	0	153,190	0	3.016	0.000	MON	8,490	44,557	02/02/2007	07/25/2035
46630P-AE-5	JP MORGAN MORTGAGE TRUST 2007-A2 2A1			2	1FM	1,600,693	77.6210	1,523,695	1,962,991	1,600,693	0	0	265,436	0	2.937	0.000	MON	4,805	57,674	03/13/2007	04/25/2037
46631J-AN-8	JP MORGAN MORTGAGE TRUST JPMMT 2007-A4 3A3			2	3FM	8,715,652	90.8750	8,976,419	9,877,732	8,715,652	0	0	402,048	0	5.414	0.000	MON	44,568	543,148	05/18/2007	06/25/2037
46637J-CQ-3	JP MORGAN REREMIC JPMRR_12-2 JP MORGAN REREMIC JPMRR_12-2			2	1FM	9,893,632	101.8800	10,079,632	9,893,632	9,893,632	0	0	0	0	3.058	3.018	MON	25,216	221,262	03/06/2012	10/26/2034
50820N-AJ-1	LCMLT 05-HE1 2005-HE1 M5 144A			2	1FM	5,239,258	67.7370	3,548,937	5,239,258	5,239,258	0	0	0	0	1.460	1.464	MON	1,274	79,212	07/01/2005	12/25/2032
50820N-AK-8	LCMLT 05-HE1 2005-HE1 M6			2	1FM	3,167,905	62.9700	1,994,814	3,167,905	3,167,905	0	0	0	0	1.760	1.766	MON	929	57,531	07/01/2005	12/25/2032
50820N-AL-6	LCMLT 05-HE1 2005-HE1 M7 144A			2	1FM	1,213,002	44.6660	541,794	1,213,002	1,213,002	0	0	0	0	2.460	2.472	MON	497	30,638	07/01/2005	12/25/2032
542514-EX-8	LBMLT 04-1 2004 - 1M4			2	1FM	1,052,541	85.6410	894,974	1,045,029	1,048,699	0	(692)	0	0	1.710	1.661	MON	298	18,449	01/25/2005	02/25/2034
542514-GM-0	LBMLT 04-3 2004-3 M1			2	1FM	10,023,958	89.9200	8,991,970	10,000,000	9,115,679	0	37,458	0	0	1.065	2.180	MON	1,774	121,026	01/25/2005	07/25/2034
542514-HX-5	LBMLT 04-4			2	1FM	339,922	71.1440	835,838	1,174,849	339,922	0	(7,544)	0	0	1.860	0.000	MON	364	24,519	02/09/2005	10/25/2034
542514-JC-9	LBMLT 04-4 2004-4 M10			2	4FM	76,781	6.7770	85,344	1,259,381	76,781	0	0	0	0	4.710	0.000	MON	988	53,879	08/15/2005	10/25/2034
542514-JD-7	LBMLT 04-4 2004-4 M11			2	1FM	20,437	2.3690	10,952	462,398	10,952	(6,678)	0	0	0	4.710	0.000	MON	363	19,782	08/25/2004	10/25/2034
542514-JN-5	LONG BEACH MORTGAGE LOAN TRUST 2004-6 M2			2	4FM	130,973	1.7750	60,522	3,410,484	60,522	(36,963)	0	0	0	1.935	0.000	MON	1,100	67,987	08/02/2005	11/25/2034
542514-KF-0	LONG BEACH MORTGAGE LOAN TRUST 2005-1 M7			2	1FM	79,283	1.6570	36,814	2,222,291	36,814	(42,468)	0	0	0	2.610	0.000	MON	966	55,067	05/24/2005	02/25/2035
542514-NG-5	LBMLT 05-WL2 2005-WL2 M6			2	1FM	24,890	0.2320	4,059	1,753,369	4,059	(14,812)	0	0	0	0.930	0.000	MON	272	15,737	08/05/2005	08/25/2035
542514-NV-2	LBMLT 05-3 2005-3 2A2			2	1FM	383,219	99.1920	380,122	383,219	383,219	0	0	0	0	0.490	0.490	MON	31	2,025	08/25/2005	08/25/2045
55265K-A2-5	MASTR ASSET SECURITIZATION TRU 2003-7 1A1			2	1FM	2,669,373	105.4550	2,830,922	2,684,473	2,670,301	0	120	0	0	5.500	5.621	MON	12,304	147,588	08/26/2009	09/25/2033
55265K-J9-1	MASTR 03-8 MASTR_03-8			2	2FM	4,739,179	103.9570	4,843,480	4,659,101	4,732,801	0	(1,292)	0	0	5.500	4.901	MON	21,354	256,160	10/29/2009	09/25/2033
55265K-T4-1	MAST 03-10 WHOLE CMO 2003-10			2	1FM	3,065,046	105.5530	3,236,941	3,066,665	3,065,046	0	0	0	0	5.500	0.000	MON	14,056	168,566	05/16/2011	11/25/2033
55265K-VG-1	MASTR ASSET SECURITIZATION TRU WHOLE CMO 03-4			2	1FM	3,854,168	101.0910	3,893,799	3,851,761	3,852,480	0	488	0	0	5.500	5.453	MON	17,654	211,847	08/18/2009	05/25/2033
55265K-WF-2	MASTR ASSET SECURITIZATION TRU WHOLE CMO 03-4			2	1FM	272,362	101.6010	288,066	283,526	275,805	0	144	0	0	5.000	6.238	MON	1,181	14,153	07/17/2008	05/25/2018
55265K-X9-5	MASTER ASSET SECURITIZATION TR MAST_03-11 3A1			2	1FM	338,955	102.4230	345,655	337,479	338,299	0	(166)	0	0	4.500	4.273	MON	1,266	15,187	10/13/2009	12/25/2018
55265W-CV-3	MSSTR 05-1 2005-1 HYB1			2	1FM	1,075,377	50.1350	818,564	1,632,726	1,075,377	0	0	262,235	0	2.574	0.000	MON	3,502	42,032	04/29/2005	10/25/2032
55265W-CW-1	MSSTR 05-1 2005-1 HYB2			2	1FM	19,810	4.3500	7,059	162,293	7,059	2,054	0	0	0	2.574	0.000	MON	348	3,831	04/29/2005	10/25/2032
57172*-AA-0	MASTR RESECURITIZATION TRUST M 2002-2 A			2	1	5,968,688	54.0000	3,280,500	6,075,000	6,043,451	0	8,015	0	0	1.218	1.363	FA	28,368	68,287	08/06/2003	08/16/2016
576433-PY-6	MASTR ADJUSTABLE RATE MORTGAGE 2004-7 6M2			2	5FM	5,019,922	36.4750	1,823,750	5,000,000	5,005,616	0	(1,336)	0	0	1.510	1.476	MON	1,258	78,133	08/02/2004	08/25/2034
576433-RN-8	MARM 04-9 2004-9 1A6			2	1FM	716,103	99.8200	713,139	714,428	715,552	0	37	0	0	0.710	0.689	MON	85	5,369	12/16/2004	11/25/2034
576433-RU-2	MARM 04-9 2004-9 M2			2	4FM	5,463,714	24.2380	1,313,237	5,418,000	5,433,414	0	(2,112)	0	0	1.360	1.280	MON	1,227	76,421	07/14/2005	11/25/2034
576434-AU-8	MASTR 02-2 2002-2 1A1			2	1FM	629,128	104.9270	634,498	604,705	622,463	0	(733)	0	0	7.250	6.916	MON	3,653	43,841	08/01/2002	10/25/2032
576434-JS-4	MASTR ALTERNATIVE LOAN TRUSTS 2003-8 A1A1			2	1FM	3,863,317	104.3670	4,016,343	3,848,285	3,856,418	0	(846)	0	0	6.000	5.999	MON	19,241	230,897	09/04/2003	10/25/2033
576434-X3-3	MALT 05-6 2005-6 B1			2	6FM	1,716	0.0010	2	204,044	2	0	0	0	0	5.500	0.000	MON	935	17,977	01/12/2006	12/25/2035
589929-5K-0	MERRILL LYNCH MORTGAGE INVESTO 2003-OPT1 M1			2	4FM	1,639,607	82.9770	1,360,500	1,639,607	1,639,607	0	0	0	0	1.185	2.099	MON	324	20,217	11/14/2003	07/25/2034
59020U-4V-4	MLCC MORTGAGE INVESTORS MLCC 0 2006-1 M2			2	6FM	90,915	1.6650	45,223	2,715,464	45,223	(45,692)	0	0	0	2.541	0.000	MON	5,750	38,481	02/21/2006	02/25/2036
59023P-AD-5	MLCC MORTGAGE INVESTORS INC 2006-3 M1			2	1FM	621,416	20.7010	802,257	3,875,488	621,416	11,290	0	500,453	0	2.672	0.000	MON	8,631	100,029	10/17/2006	10/25/2036
61748H-LH-2	MSM 05-5AR 2005 - 5AR 1M1			2	4FM	7,266,000	54.7160	3,975,679	7,266,000	7,266,000	4,954,538	0	0	0	0.710	0.711	MON	859	53,858	08/22/2005	09/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61913P-AS-1	MORTGAGEIT TRUST MHL 05-1 2005-1 1M1			2	3FM	4,805,122	66.1660	3,231,186	4,883,483	4,805,122	0	(352)	0	0	0.690	0.000	MON	561	38,221	01/14/2005	02/25/2035
61913P-AT-9	MORTGAGEIT TRUST MHL 05-1 2005-1 1M2			2	1FM	1,377,770	51.8900	1,496,428	2,883,847	1,377,770	0	(6,773)	0	0	0.800	0.000	MON	384	26,008	01/14/2005	02/25/2035
61915R-AP-1	MORTGAGEIT TRUST MHL 05-3 2005-3 M3			2	1FM	1,154,485	23.6030	1,095,657	4,641,965	1,154,485	0	0	0	0	0.790	0.000	MON	611	38,121	10/21/2005	08/25/2035
65535V-JA-7	NOMURA ASSET ACCEPTANCE CORPOR 2005-AR1 2A3			2	1FM	50,909	99.6840	50,749	50,909	50,909	0	0	0	0	0.560	0.560	MON	5	305	01/31/2005	02/25/2035
66987X-BV-6	NHEL 02-3 2002-3 A2			2	1FM	235,893	77.4610	182,726	235,893	235,893	0	0	0	0	0.970	0.972	MON	38	2,395	09/03/2002	07/25/2033
66987X-EF-8	NOVASTAR HOME EQUITY LOAN NHEL 2004-1 M6			2	1FM	311,000	14.8270	314,288	2,119,730	311,000	0	0	0	0	2.085	0.000	MON	737	45,482	02/09/2005	06/25/2034
66987X-EG-6	NOVASTAR HOME EQUITY LOAN NHEL 2004 1 B1			2	1FM	167,047	13.7930	78,868	571,783	167,047	0	0	0	0	2.760	0.000	MON	263	16,182	10/31/2005	06/25/2034
669971-AF-0	NOMURA HOME EQUITY LOAN INC NH 2007-1 M1			2	1FM	6,487	0.5000	5,706	1,141,150	6,487	0	0	0	0	0.530	0.000	MON	101	2,106	02/23/2007	03/25/2037
68383N-CG-6	OPMAC 05-4 2005-4 M1			2	6FM	2,412,240	14.1260	2,187,709	15,487,000	2,187,709	(224,531)	0	0	0	0.700	30.808	MON	1,806	114,821	08/11/2005	11/25/2035
68389F-DV-3	OPTION ONE MORTGAGE LOAN TRUST 2003-4 M2			2	2FM	886,132	66.5650	745,624	1,120,140	886,132	455,272	0	0	0	2.685	0.000	MON	501	30,848	07/19/2004	07/25/2033
71085P-BM-4	PCHLT 05-1 2005-1 M3			2	1FM	7,000,000	98.0150	6,861,022	7,000,000	7,000,000	0	0	0	0	1.080	2.741	MON	1,259	78,863	12/21/2004	01/25/2035
71085P-BN-2	PCHLT 05-1 2005-1 M4			2	4FM	7,000,000	63.8490	4,469,409	7,000,000	7,000,000	0	0	0	0	1.110	1.112	MON	1,295	112,934	12/21/2004	01/25/2035
71085P-BP-7	PCHLT 05-1 2005-1 M5			2	1FM	390,076	6.4170	263,109	4,100,000	390,076	0	0	0	0	1.210	0.000	MON	827	72,383	12/21/2004	01/25/2035
71085P-BQ-5	PCHLT 05-1 2005-1 B1			2	1FM	146,884	0.9330	51,304	5,500,000	51,304	(95,580)	0	0	0	1.760	0.000	MON	1,613	107,469	12/21/2004	01/25/2035
74922H-AB-8	RESIDENTIAL ACCREDIT LOANS INC 2007-QH1 A2			2	6FM	635,414	21.6180	655,525	3,032,380	635,414	178,134	0	194,960	0	0.400	0.000	MON	202	13,256	01/25/2007	02/25/2037
74951P-BT-4	RESI FINANCE LIMITED PARTNERSH 2003-C B3 144A			2	4FM	1,751,105	77.1450	1,350,892	1,751,105	1,751,105	0	0	0	0	1.613	1.618	MON	1,726	29,113	09/10/2003	09/10/2035
74951P-CC-0	RESIF 03-D 2003-D B3			2	4FM	1,808,678	83.0000	1,476,290	1,778,663	1,807,179	0	(213)	0	0	1.513	1.002	MON	1,645	27,773	12/01/2004	12/10/2035
74977Y-AA-7	RAAC 07-RP1 2007 RP1 A - 144A			2	3FM	5,750,870	81.5710	4,691,037	5,750,870	5,750,870	0	0	0	0	0.500	0.500	MON	479	33,769	02/07/2007	05/25/2046
75115Y-AB-5	RESIDENTIAL ACCREDIT LOANS INC 2007-Q01 A2			2	5FM	758,357	20.2620	852,264	4,206,199	758,357	0	0	0	0	0.400	0.000	MON	280	18,388	01/23/2007	02/25/2037
760985-SP-2	RESIDENTIAL ASSET MORTGAGE PRO 2004-RS6 MII4			2	4FM	43,497	1.1340	14,116	1,245,329	43,497	28,738	0	0	0	3.060	0.000	MON	635	38,647	01/25/2005	06/25/2034
76110H-M7-1	RALI 05-QA1 2005-QA1 M1			2	3FM	6,898,130	11.8140	813,005	6,882,000	6,889,471	0	(1,003)	0	0	0.760	0.738	MON	871	54,453	03/09/2005	01/25/2035
76110H-M8-9	RALI 05-QA1 2005-QA1 M2			2	1FM	158,315	3.2110	155,930	4,856,579	158,315	0	0	0	0	1.160	0.000	MON	939	57,853	03/09/2005	01/25/2035
76110W-G7-5	RFMSI 04-K10 2004-KS10 M5			2	1FM	39,764	1.2030	8,424	700,053	8,424	(3,763)	0	0	0	2.985	0.000	MON	348	21,404	10/19/2004	11/25/2034
76110W-J4-9	RFMSI 04-K11 2004 KS11 M2			2	1FM	594,579	10.8970	344,771	3,164,050	594,579	0	0	0	0	1.710	0.000	MON	902	55,859	11/03/2005	12/25/2034
76110W-SK-3	RESIDENTIAL ASSET SECURITIES C 2003-KS5 AIIB			2	3FM	539,620	77.4620	417,999	539,618	539,619	0	0	0	0	0.790	0.791	MON	71	4,493	09/09/2004	07/25/2033
76110W-WN-2	RESIDENTIAL ASSET SECURITIES C 2004-KS2 M21			2	3FM	4,279,547	62.3100	2,666,569	4,279,547	4,279,547	0	0	0	0	0.975	0.977	MON	695	43,658	02/11/2004	03/25/2034
76110W-WP-7	RESIDENTIAL ASSET SECURITIES C 2004-KS2 M22			2	1FM	122,449	15.9770	78,634	492,156	122,449	82,647	0	0	0	1.710	0.000	MON	140	8,688	02/11/2004	03/25/2034
76112B-CG-3	RESIDENTIAL ASSET MORTGAGE PRO 2004-RS9 AI15			2	1FM	3,684,040	78.8690	3,899,469	4,944,217	3,684,040	0	0	951,243	0	5.707	9.348	MON	23,514	282,166	09/17/2004	08/25/2034
76112B-JH-4	RFMSI 05-RS1 2005-RS1 MII2			2	1FM	542,006	9.5810	471,651	4,922,721	542,006	0	0	0	0	1.010	0.000	MON	828	65,444	07/18/2005	01/25/2035
76112B-QB-9	RESIDENTIAL ASSET MORTGAGE PRO 2005-RS5 M6			2	4FM	183,699	1.0840	16,772	1,547,632	16,772	7,998	0	0	0	0.940	0.000	MON	242	15,239	05/19/2005	05/25/2035
76112B-TY-6	RAMP 05-RS6 2005-RS6 M7			2	3FM	89,539	1.3150	13,331	1,013,653	13,331	(2,011)	0	0	0	1.610	0.000	MON	272	16,863	07/11/2005	06/25/2035
785136-AB-8	SECNA 05-A 2005-A B 144A			2	4AM	434,019	6.5000	32,242	496,036	434,019	0	(10,893)	45,346	0	7.412	57.090	MON	613	36,766	09/30/2008	12/25/2035
805564-QL-8	SAST 04-2			2	3FM	438,817	72.1960	316,810	438,817	438,817	0	0	0	0	2.010	2.018	MON	147	9,081	07/15/2004	08/25/2035
81441P-CP-4	SECURITY NATIONAL MORTGAGE LOA 2005 2A A3 144A			2	4FM	2,022,689	85.9980	1,739,472	2,022,689	2,022,689	0	0	0	0	6.213	6.294	MON	2,094	130,621	10/19/2005	02/25/2036
81441P-CQ-2	SECURITY NATIONAL MORTGAGE LOA 2005 2A M1 144A			2	6FM	1,444,914	25.2630	1,391,911	5,509,640	1,391,911	283,427	0	0	0	6.658	0.000	MON	6,114	39,322	10/19/2005	02/25/2036
81744P-AA-3	SEQUOIA MORTGAGE TRUST SEMT 10			2	1FM	1,112,449	100.9200	1,117,429	1,107,245	1,107,888	0	(1,110)	0	0	3.750	3.281	MON	3,460	41,222	05/18/2012	02/25/2040
81744Q-AA-1	SEQUOIA MORTGAGE TRUST SEMT 11			2	1FM	8,007,378	102.4940	8,207,114	8,007,378	8,007,378	0	0	0	0	3.900	3.679	MON	26,024	311,935	09/16/2011	09/25/2041
81744R-AA-9	SEQUOIA MORTGAGE TRUST SEMT 11			2	1FM	2,231,905	101.5980	2,254,883	2,219,421	2,221,536	0	(9,742)	0	0	4.125	3.729	MON	7,629	91,551	10/31/2011	02/25/2041
81744R-AC-5	SEQUOIA MORTGAGE TRUST SEMT_11 SEQUOIA MORTGAGE TRUST SEMT_11			2	1FM	5,116,229	96.7630	4,938,251	5,103,471	5,103,870	0	(12,360)	0	0	4.751	4.505	MON	20,204	201,976	02/01/2012	02/25/2041
81744T-AB-3	SEQUOIA MORTGAGE TRUST SEMT_12 SEQUOIA MORTGAGE TRUST SEMT_12			2	1FM	7,284,571	102.9530	7,499,958	7,284,837	7,277,303	0	(7,268)	0	0	3.474	3.384	MON	21,090	231,986	01/20/2012	01/25/2042
81744U-AA-2	SEQUOIA MORTGAGE TRUST SEMT_12 SEQUOIA MORTGAGE TRUST SEMT_12			2	1FM	12,381,613	103.0330	12,646,478	12,274,202	12,317,257	0	(64,356)	0	0	3.500	2.798	MON	35,800	322,198	03/27/2012	04/25/2042
81744U-AE-4	SEQUOIA MORTGAGE TRUST SEMT_12 SEQUOIA MORTGAGE TRUST SEMT_12			2	1FM	4,828,016	94.2360	4,651,186	4,935,673	4,872,376	0	44,360	0	0	4.310	5.648	MON	17,727	159,904	03/27/2012	04/25/2042
83611M-DN-5	SVHE 05-OPT1			2	6FM	25,750	2.2350	25,241	1,129,625	25,241	3,192	0	0	0	1.210	0.000	MON	228	14,215	04/06/2005	06/25/2035
83611P-AJ-0	SVHE 01-1 2001-1 A			2	1FM	108,669	97.7280	104,630	107,063	106,840	0	(81)	0	0	6.765	6.515	MON	604	6,948	12/15/2011	04/15/2031
83611P-AP-6	SVHE 01-2 2001-2 AF			2	1FM	1,268,227	99.8140	1,246,590	1,248,908	1,258,907	0	5,318	0	0	6.500	6.380	MON	6,765	81,197	04/15/2002	03/25/2030
86358R-N6-0	ARC 02-BC3 2002-BC3 A			2	1FM	750,109	89.3070	669,114	749,231	749,728	0	134	0	0	0.870	0.866	MON	109	6,846	07/18/2002	06/25/2032
86359B-ZE-4	STRUCTURED ASSET SECURITIES CO 2004-17XS A3B			2	2FM	14,906,837	98.6050	14,703,511	14,911,496	14,881,016	0	(472)	0	0	5.540	5.561	MON	68,841	826,097	08/17/2004	09/25/2034
86359L-FU-8	STRUCTURED ASSET MORTGAGE INVE 2004-AR7 B1			2	1FM	1,148,784	30.1730	1,264,268	4,190,120	1,148,784	0	0	0	0	1.110	25.211	MON	1,550	47,832	07/19/2005	04/19/2035
929227-3K-0	WASHINGTON MUTUAL WAMU 03-S5			2	1FM	4,853,037	104.3990	4,994,733	4,784,264	4,849,218	0	(679)	0	0	5.500	5.007	MON	21,928	261,807	11/03/2009	06/25/2033
929227-WM-4	WAMU 02-A15 2002-AR15 B1			2	1FM	205,118	50.7560	106,813	210,445	206,722	0	396	0	0	2.327	2.505	MON	408	4,847	11/15/2002	12/25/2032
929227-ZX-7	WAMU 02-A19 2002-AR19 B1			2	2FM	700,399	62.8960	442,530	703,587	701,002	0	74	0	0	2.461	2.511	MON	1,443	17,305	12/11/2002	02/25/2033
92922F-DE-5	WAMU MORTGAGE PASS-THROUGH CER			2	1FM	214,175	102.7930	220,157	214,175	214,175	0	0	0	0	5.000	4.933	MON	892	10,707	08/26/2009	09/25/2018
939336-DA-8	WAMU MORTGAGE PASS-THROUGH CER 2002-AR14 B1			2	1FM	132,708	43.1280	57,566	133,479	132,885	0	(35)	0	0	2.476	2.517	MON	275	3,287	11/07/2002	11/25/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
939336-K3-6	WAMMS 03-AR4 2003-AR4 B1			2	3FM	2,502,227	38.2050	966,155	2,528,896	2,508,251	0	1,128	0	0	2.583	2.670	MON	5,444	64,580	08/27/2003	08/25/2033
939336-TS-2	WASHINGTON MUTUAL MSC MORTGAGE			2	1FM	10,484,815	103.8990	10,464,278	10,071,616	10,471,324	0	(4,098)	0	0	5.500	4.246	MON	46,162	553,601	02/17/2011	03/25/2033
949768-AD-7	WFMBS 03-K WELLS FARGO MORTGAGE BACKED SE			2	1FM	1,465,779	103.3330	1,468,292	1,420,931	1,453,975	0	(10,896)	0	0	4.434	3.593	MON	5,250	63,052	09/16/2010	11/25/2033
949775-AB-6	WELLS FARGO MORTGAGE BACKED SE WHOLE CMO 03-18			2	1FM	1,679,783	104.0590	1,766,170	1,697,286	1,682,885	0	392	0	0	5.250	5.471	MON	7,426	89,108	08/11/2009	12/25/2033
94979F-AC-0	WFMBS 03-12			2	1FM	1,646,497	103.8840	1,706,187	1,642,391	1,642,741	0	(749)	0	0	5.000	4.878	MON	6,843	82,120	08/11/2009	11/25/2018
9497ER-AK-0	WELLS FARGO HOME EQUITY TRUST 2005-1 M10			2	6FM	717,372	35.5970	1,241,162	3,694,298	717,372	0	(21,276)	0	0	2.710	0.000	MON	1,668	111,760	07/19/2005	04/25/2035
94980G-AG-6	WFHN 04-2 2004-2 AI6			2	1FM	24,395,334	101.2480	26,019,135	25,698,469	25,225,169	0	93,997	0	0	5.000	5.883	MON	107,077	1,284,923	06/06/2007	05/25/2034
94980G-AR-2	WFHN 04-2 2004-2 M4			2	3FM	1,988,148	87.2670	1,700,982	1,949,165	1,972,118	0	(1,709)	0	0	1.410	1.260	MON	458	28,482	01/25/2005	05/25/2034
94980L-AA-8	WELLS FARGO MORTGAGE BACKED SE WHOLE CMO 04-8			2	1FM	552,423	103.1060	568,162	551,045	551,229	0	(214)	0	0	5.000	4.874	MON	2,296	27,552	07/15/2009	08/25/2019
94980W-AG-1	WELLS FARGO MORTGAGE BACKED SE 2003-15 B1			2	1FM	515,832	94.1490	497,625	528,550	521,209	0	529	0	0	4.750	5.333	MON	2,092	25,106	12/02/2003	12/25/2018
94980W-AH-9	WELLS FARGO MORTGAGE BACKED SE 2003-15 B2			2	3FM	139,634	92.5410	133,559	144,325	141,689	0	203	0	0	4.750	5.555	MON	571	6,855	12/02/2003	12/25/2018
94981A-AJ-2	WELLS FARGO MORTGAGE BACKED SE 2003-14 B1			2	1FM	469,592	97.0370	470,454	484,819	476,259	0	657	0	0	4.625	5.404	MON	1,869	22,423	12/02/2003	12/25/2018
94981A-AK-9	WELLS FARGO MORTGAGE BACKED SE 2003-14 B2			2	1FM	139,627	91.5140	133,059	145,397	142,202	0	254	0	0	4.625	5.625	MON	560	6,725	12/02/2003	12/25/2018
94983V-AJ-4	WELLS FARGO MORTGAGE BACKED SE 2006-AR8 2A4			2	1FM	1,023,101	92.5180	1,098,288	1,187,108	1,023,101	0	0	45,528	0	2.724	0.000	MON	2,695	31,906	08/03/2006	04/25/2036
94983W-AE-3	WELLS FARGO MORTGAGE BACKED SE 2006-AR7 2A2			2	1FM	2,401,357	89.4650	2,374,100	2,653,652	2,401,357	0	0	0	0	2.616	0.000	MON	5,785	70,394	01/09/2007	05/25/2036
00131B-AB-3	AH MORTGAGE ADVANCE TRUST AHMA AH MORTGAGE ADVANCE TRUST AHMA		F	2	1FE	7,999,800	101.5000	8,120,000	8,000,000	7,999,825	0	25	0	0	3.720	3.749	MON	14,880	261,227	01/20/2012	03/13/2044
12646C-AA-6	COMISION FEDERAL DE ELECTRICID CREDIT SUISSE MORTGAGE CAPITAL		R	2	1FM	7,896,728	100.3990	7,925,767	7,894,261	7,896,429	0	(299)	0	0	3.380	3.390	MON	22,236	200,120	02/23/2012	03/25/2042
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						522,982,865	XXX	466,176,495	734,179,474	519,337,146	7,167,127	(404,777)	9,414,125	0	XXX	XXX	XXX	1,391,846	19,636,155	XXX	XXX
03063N-AD-9	AMERICOLD LLC TRUST ACRE 10-AR			2	1FM	4,999,985	115.5280	5,776,420	5,000,000	4,999,629	0	(169)	0	0	4.954	5.000	MON	13,762	247,715	12/09/2010	01/14/2029
03063N-AK-3	AMERICOLD LLC TRUST ACRE 10-AR			2	1FM	1,967,188	120.3400	2,406,804	2,000,000	1,970,269	0	2,668	0	0	6.031	6.341	MON	6,701	120,618	10/31/2011	01/14/2029
05947N-FF-6	BALL 04-BBA4 2004-BBA4 J 144A			2	1FM	1,106,165	98.3270	1,088,396	1,106,912	1,106,893	0	(15)	0	0	1.609	1.625	MON	841	22,900	11/15/2011	06/15/2018
05947U-LJ-5	BACM 03-1 2003-1 A2			2	1FM	333,184	100.0660	331,719	331,502	331,139	0	(113)	0	0	4.648	4.609	MON	1,284	15,440	03/31/2003	09/11/2036
05947U-LK-2	BACM 03-1 2003-1 B			2	1FM	2,512,668	100.2020	2,505,045	2,500,000	2,507,298	0	8,293	0	0	4.805	4.805	MON	10,010	120,125	03/31/2003	09/11/2036
05947U-M7-0	BANC OF AMERICA COMMERCIAL MOR 2005-2 C			2	1FM	4,840,550	103.7050	5,185,250	5,000,000	4,947,412	0	17,804	0	0	5.143	5.626	MON	21,429	261,541	12/13/2005	07/10/2043
05947U-M8-8	BANC OF AMERICA COMMERCIAL MOR 2005-2 D			2	1FM	6,514,098	103.0020	6,943,380	6,741,000	6,665,392	0	25,266	0	0	5.203	5.712	MON	29,228	356,654	12/13/2005	07/10/2043
05947U-N2-0	BANC OF AMERICA COMMERCIAL MOR 2005-2 E 144A			2	1FM	1,937,240	102.4800	2,049,606	2,000,000	1,978,637	0	6,930	0	0	5.322	5.802	MON	8,870	108,196	12/13/2005	07/10/2043
05947U-PR-3	BACM 04-1 2004-1 A3			2	1FM	359,956	100.9750	372,115	368,521	367,706	0	633	0	0	4.429	4.828	MON	1,360	16,322	08/04/2004	11/10/2039
05947U-PS-1	BACM 04-1 2004-1 A4	RA		2	1FM	33,055,859	103.2990	35,121,592	34,000,000	33,881,371	0	115,016	0	0	4.760	5.174	MON	134,867	1,618,400	04/29/2004	11/10/2039
05947U-RD-2	BACM 04-2 2004-2 A4			2	1FM	3,860,964	101.0760	4,094,435	4,050,847	4,030,759	0	16,108	0	0	4.153	5.025	MON	14,019	168,232	12/19/2005	11/10/2038
05947U-VM-7	BACM 04-4 2004-4 A5			2	1FM	6,250,053	100.1920	6,230,687	6,218,747	6,213,669	0	(2,818)	0	0	4.576	4.526	MON	23,714	284,570	09/30/2004	07/10/2042
07383F-3X-4	BEAR STEARNS COMMERCIAL MORTGA 2005-PWR7			2	1FM	301,209	100.2170	300,205	299,555	299,229	0	38	0	0	4.945	4.863	MON	1,234	29,340	03/10/2005	02/11/2041
07383F-5P-9	BSCMS 05-T18 2005-T18 C			2	1FM	680,771	96.8110	677,677	700,000	692,766	0	2,101	0	0	5.074	5.475	MON	2,960	35,518	12/13/2005	02/13/2042
07383F-A7-3	BEAR STEARNS COMMERCIAL MORTGA 2004-T14 A4			2	1FM	6,032,342	103.9320	6,235,296	5,999,400	5,994,417	0	(5,287)	0	0	5.200	5.160	MON	25,997	311,969	05/10/2004	01/12/2041
07383F-QU-5	BSCMS 03-T10 2003-T10 A2			2	1FM	3,031,116	100.1900	2,996,883	2,991,205	2,987,190	0	(4,515)	0	0	4.740	4.577	MON	11,815	143,332	02/19/2004	03/13/2040
07383F-U7-1	BSCMS 04-T16 2004-T16 A6			2	1FM	24,465,720	106.0540	27,043,781	25,500,000	25,108,498	0	(17,194)	0	0	4.750	5.309	MON	100,938	1,211,250	12/13/2005	02/13/2046
07383F-XJ-2	BEAR STEARNS COMMERCIAL MORTGA 2003-PWR2 A4	RA		2	1FM	24,660,876	101.8350	24,977,505	24,527,427	24,500,197	0	(15,569)	0	0	5.186	5.148	MON	105,999	1,284,536	09/10/2003	05/11/2039
07387B-AN-3	BSCMS 05-PWR9 2005 - PWR9 C			2	1FM	7,038,461	80.3580	5,625,032	7,000,000	7,005,666	0	(10,403)	0	0	5.055	5.019	MON	29,488	353,850	09/14/2005	09/11/2042
12514A-AE-1	CITIGROUPDEUTSCHE BANK COMMER Citigroup/Deutsche Bank			2	1FM	6,805,352	118.3230	8,012,751	6,771,905	6,781,945	0	(5,158)	0	0	5.886	5.856	MON	33,216	398,594	11/20/2007	11/15/2044
12527D-AQ-3	CFCRE COMMERCIAL MORTAGE TRUST CFCRE COMMERCIAL MORTAGE TRUST			2	1FM	10,149,986	109.7430	10,974,284	10,000,000	10,128,828	0	(20,257)	0	0	3.817	3.586	MON	31,810	381,720	12/07/2011	12/15/2047
126192-AE-3	COMMERCIAL MORTGAGE PASS-THROU COMMERCIAL MORTGAGE PASS-THROU			2	1FM	6,059,972	110.4210	6,625,246	6,000,000	6,055,637	0	(4,335)	0	0	4.063	3.961	MON	20,315	182,835	03/01/2012	12/10/2044
126192-AF-0	COMMERCIAL MORTGAGE PASS-THROU COMMERCIAL MORTGAGE PASS-THROU			2	1FM	5,999,863	112.7920	6,767,516	6,000,000	5,999,409	0	(454)	0	0	4.934	4.969	MON	24,670	222,030	03/01/2012	12/10/2044
12624B-AF-3	COMMERCIAL MORTGAGE PASS-THROU COMMERCIAL MORTGAGE PASS-THROU			2	1FM	4,079,799	109.0160	4,360,641	4,000,000	4,075,561	0	(4,237)	0	0	3.912	3.682	MON	13,040	91,280	05/18/2012	05/15/2045
12624B-AG-1	COMMERCIAL MORTGAGE PASS-THROU COMMERCIAL MORTGAGE PASS-THROU			2	1FM	5,609,609	110.7870	6,093,262	5,500,000	5,603,913	0	(5,695)	0	0	4.612	4.382	MON	21,138	147,968	05/18/2012	05/15/2045
12624P-AJ-4	COMMERCIAL MORTGAGE PASS-THROU COMMERCIAL MORTGAGE PASS-THROU			2	1FM	9,259,618	101.8110	9,197,606	9,034,000	9,255,446	0	(4,172)	0	0	3.416	3.127	MON	25,717	51,434	10/03/2012	11/15/2045
12624Q-AT-0	COMMERCIAL MORTGAGE PASS-THROU COMMERCIAL MORTGAGE PASS-THROU			2	1FM	4,099,949	102.3840	4,095,376	4,000,000	4,098,727	0	(1,222)	0	0	3.251	2.964	MON	10,837	10,837	11/02/2012	10/15/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
	COMMERCIAL MORTGAGE PASS-THROU COMMERCIAL MORTGAGE																				
126240-BA-0	PASS-THROU			2	1FM	7,174,509	101.9650	7,137,522	7,000,000	7,172,407	0	(2,102)	0	0	3.703	3.414	MON	21,601	21,601	11/02/2012	10/15/2045
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST 2007-AETC A1 144A			2	1	13,637,644	99.1500	13,480,609	13,596,176	13,634,117	0	(485)	0	0	5.746	5.793	MON	45,572	781,236	02/02/2007	02/10/2052
161505-DW-9	CCMSC 99-2 1999-2 K 144A			2	1FM	43,895	106.9350	530,999	496,562	43,895	0	0	0	0	6.500	14,306.367	MON	2,690	32,277	08/13/2003	01/15/2032
173067-AC-3	CCMT 04-C1 SENIOR CMBS 04-C1			2	1FM	4,241,045	101.0320	4,309,233	4,265,203	4,254,045	0	2,628	0	0	5.251	5.439	MON	18,665	223,983	07/31/2008	04/15/2040
17311J-AB-2	CITIGROUP COMMERCIAL MORTGAGE 2007-FL3A A2 144A			2	1FM	133,286	98.8060	131,695	133,286	133,286	0	0	0	0	0.349	0.349	MON	22	519	05/09/2007	04/15/2022
17311J-AG-1	CITIGROUP COMMERCIAL MORTGAGE 2007-FL3A D 144A			2	1FM	6,000,000	95.5480	5,732,898	6,000,000	6,000,000	0	0	0	0	0.459	0.459	MON	1,301	30,050	05/09/2007	04/15/2022
17311J-AH-9	CITIGROUP COMMERCIAL MORTGAGE 2007-FL3A E 144A			2	1FM	3,954,000	93.7880	3,708,389	3,954,000	3,954,000	0	0	0	0	0.509	0.509	MON	950	21,815	05/09/2007	04/15/2022
17311J-AJ-5	CITIGROUP COMMERCIAL MORTGAGE 2007-FL3A F 144A			2	1FM	4,450,000	92.7020	4,125,252	4,450,000	4,450,000	0	0	0	0	0.559	0.560	MON	1,174	26,814	05/09/2007	04/15/2022
17311J-AK-2	CITIGROUP COMMERCIAL MORTGAGE 2007-FL3A G 144A			2	1FM	6,000,000	91.2620	5,475,738	6,000,000	6,000,000	0	0	0	0	0.609	0.610	MON	1,726	39,200	05/09/2007	04/15/2022
	CITIGROUP COMMERCIAL MORTGAGE CITIGROUP COMMERCIAL																				
17318U-AG-9	MORTGAGE			2	1FM	7,174,770	106.6090	7,462,623	7,000,000	7,170,769	0	(4,002)	0	0	4.285	3.996	MON	24,996	74,987	09/10/2012	09/10/2045
200466-AK-6	CMT 99-1 1999-1 J 144A			2	4FM	1,231,841	95.6500	1,377,469	1,440,114	1,231,841	0	0	0	0	5.645	0.000	MON	6,775	84,269	08/13/2003	05/15/2032
20047A-AE-0	COMMERCIAL MORTGAGE PASS-THROU 2004-LB2A B			2	1FM	5,024,866	102.2450	5,112,262	5,000,000	4,998,467	0	(3,586)	0	0	4.820	4.789	MON	20,083	241,000	02/27/2004	03/10/2039
20047G-AC-1	COMM 04-LB3A 2004-LB3A B			2	1FM	2,193,177	105.4810	2,373,329	2,250,000	2,233,623	0	8,461	0	0	5.357	5.854	MON	10,044	122,436	06/30/2008	07/10/2037
20047G-AD-9	COMM 04-LB4A 2004-LB3A C			2	1FM	2,956,607	100.4180	3,012,540	3,000,000	2,988,851	0	4,621	0	0	5.357	5.593	MON	13,392	163,249	06/18/2004	07/10/2037
20047G-AE-7	COMM 04-LB3A 2004-LB3A D			2	1FM	3,930,318	98.8760	3,955,057	4,000,000	3,982,692	0	7,516	0	0	5.357	5.632	MON	17,856	217,665	06/18/2004	07/10/2037
20047G-BQ-9	COMM 04-LB3A 2004-LB3A A5	RA		2	1FM	13,928,484	105.3570	14,750,044	14,000,000	13,974,159	0	6,521	0	0	5.357	5.469	MON	62,498	761,826	06/18/2004	07/10/2037
20047M-AR-5	COMMERCIAL MORTGAGE PASS THROU 2006-CNL2 H 144A			2	1FM	1,993,337	97.7500	1,954,996	2,000,000	1,998,365	0	27	0	0	5.570	5.688	MON	9,283	113,255	02/09/2006	02/05/2019
201728-EM-0	CMAC 99-C1 1999-C1 L 144A			2	1FM	861,593	82.9130	837,790	1,010,442	861,593	0	0	0	0	6.790	0.000	MON	5,717	92,255	08/13/2003	06/15/2031
201728-EN-8	CMAC 99-C1 1999-C1 M 144A			2	1FM	55,942	46.3900	392,108	845,242	55,942	0	0	0	0	6.790	0.000	MON	4,783	88,221	08/13/2003	06/15/2031
20173R-AC-3	GCCFC 06-FL4A 2006-FL4A B 144A			2	1FM	5,531,681	95.6940	5,293,492	5,531,681	5,531,681	0	0	0	0	0.405	0.405	MON	1,680	24,472	12/14/2006	11/05/2021
20173R-AD-1	GCCFC 06-FL4A 2006-FL4A C 144A			2	1FM	6,839,280	94.1940	6,442,198	6,839,280	6,839,280	0	0	0	0	0.445	0.445	MON	2,283	33,033	12/14/2006	11/05/2021
20173R-AE-9	GCCFC 06-FL4A 2006-FL4A D 144A			2	1FM	5,023,200	92.5040	4,646,666	5,023,200	5,023,200	0	0	0	0	0.485	0.485	MON	1,827	30,751	12/14/2006	11/05/2021
20173R-AF-6	GCCFC 06-FL4A 2006-FL4A E 144A			2	1FM	3,211,040	90.5040	2,906,123	3,211,040	3,211,040	0	0	0	0	0.535	0.536	MON	1,288	30,124	12/14/2006	11/05/2021
20173R-AG-4	GCCFC 06-FL4A 2006-FL4A F 144A			2	1FM	2,122,960	88.5040	1,878,907	2,122,960	2,122,960	0	0	0	0	0.585	0.586	MON	931	22,883	12/14/2006	11/05/2021
20173R-AH-2	GCCFC 06-FL4A 2006-FL4A G 144A			2	1FM	2,802,239	86.5040	2,424,052	2,802,239	2,802,239	0	0	0	0	0.635	0.636	MON	1,335	52,333	12/14/2006	11/05/2021
22540A-XW-3	CSFB 01-CK1 2001-CK1 J 144A			2	1FM	391,438	100.6190	465,413	462,550	459,828	0	5,417	0	0	5.863	8.409	MON	2,260	29,258	08/13/2003	12/18/2035
22540A-XX-1	CSFB 01-CK1 2001-CK1 K 144A			2	1FM	423,570	60.7840	625,987	1,029,858	423,570	0	0	606,288	0	5.863	45.450	MON	5,032	32,266	08/13/2003	12/18/2035
22540A-XY-9	CSFB 01-CK1 2001-CK1 L			2	1FM	0	24.6300	45,862	186,204	0	0	0	27,927	0	5.863	0.000	MON	910	0	08/13/2003	12/18/2035
22540V-DB-5	CSFB 01-CKN5 2001-CKN5 J 144A			2	1FM	702	16.0980	130,794	812,485	702	0	8,270	806,102	0	5.196	8,888.000	MON	3,518	40,054	08/13/2003	09/15/2034
22540V-DD-1	CSFB 01-CKN5 2001-CKN5 K 144A			2	1FM	0	7.2000	329,192	4,572,111	0	0	0	457,211	0	5.196	0.000	MON	19,797	274,820	08/13/2003	09/15/2034
22541N-A3-3	CSFB 03-CPN1 2003-CPN1 A2			2	1FM	2,614,625	99.9740	2,621,420	2,622,102	2,617,450	0	463	0	0	4.597	4.661	MON	10,045	121,592	09/05/2003	03/15/2035
22541N-US-6	CSFB 02-CP5 2002-CP5 J 144A			2	1FM	1,678,359	83.3940	3,002,170	3,600,000	1,678,359	0	0	1,415,919	0	5.250	0.000	MON	15,750	81,147	08/13/2003	12/15/2035
22541N-UT-4	CSFB 02-CP5 2002-CP5 K 144A			2	1FM	0	13.9650	83,790	600,000	0	0	0	165,643	0	5.250	0.000	MON	2,625	10,500	08/13/2003	12/15/2035
22541N-UU-1	CSFB 02-CP5 2002-CP5 L 144A			2	1FM	0	8.6220	300,433	3,484,488	0	0	0	571,657	0	5.250	0.000	MON	15,245	47,877	08/21/2003	12/15/2035
22541Q-J2-9	CSFB 03-C5 2003-C5 A4	RA		2	1FM	26,847,402	102.2300	27,309,605	26,713,833	26,675,651	0	(22,802)	0	0	4.900	4.859	MON	109,081	1,332,292	11/20/2003	12/15/2036
22541Q-SF-0	CSFB 03-C4 2003-C4 A4			2	1FM	37,304,488	101.1850	37,368,227	36,930,599	36,873,808	0	(54,777)	0	0	5.137	5.028	MON	158,094	1,970,919	10/29/2003	08/15/2036
22541S-AD-0	CSFB 04-C1 2004-C1 A4			2	1FM	14,276,291	103.1660	14,654,932	14,205,264	14,186,371	0	(11,720)	0	0	4.750	4.705	MON	56,229	679,174	02/26/2004	01/15/2037
22541S-WJ-3	CSFB 04-C3			2	1FM	2,614,152	101.5010	2,606,652	2,568,107	2,566,049	0	(5,352)	0	0	4.835	4.548	MON	10,347	124,168	09/09/2004	07/15/2036
22545R-AF-3	CREDIT SUISSE MORTGAGE CAPITAL 2006-TF2A B 144A			2	1FM	4,793,478	96.3330	4,617,701	4,793,478	4,793,478	0	0	0	0	0.409	0.409	MON	926	21,571	11/15/2006	10/15/2021
22545R-AG-1	CREDIT SUISSE MORTGAGE CAPITAL 2006-TF2A C 144A			2	1FM	4,793,478	94.5830	4,533,815	4,793,478	4,793,478	0	0	0	0	0.459	0.459	MON	1,039	24,007	11/15/2006	10/15/2021
22545R-AH-9	CREDIT SUISSE MORTGAGE CAPITAL 2006-TF2A D 144A			2	1FM	5,326,087	94.3330	5,024,258	5,326,087	5,326,087	0	0	0	0	0.509	0.510	MON	1,280	29,382	11/15/2006	10/15/2021
225470-TA-1	CREDIT SUISSE MORTGAGE CAPITAL			2	1FM	10,817,969	113.6290	11,362,900	10,000,000	10,539,550	0	(116,147)	0	0	5.384	4.007	MON	44,867	538,400	07/08/2010	05/15/2023
2254ER-AN-6	CSMC 07-1 2007-TFLA D 144A			2	1FM	9,524,328	93.3840	8,894,198	9,524,328	9,524,328	0	0	0	0	0.429	0.429	MON	1,929	44,796	03/20/2007	02/15/2022
2254ER-AQ-9	CREDIT SUISSE MORTGAGE CAPITAL 2007-TFLA E 144A			2	1FM	9,224,350	93.2840	8,604,843	9,224,350	9,224,350	0	0	0	0	0.479	0.479	MON	2,087	48,074	03/20/2007	02/15/2022
2254ER-AS-5	CREDIT SUISSE MORTGAGE CAPITAL 2007-TFLA F 144A			2	1FM	13,874,022	93.2340	12,935,306	13,874,022	13,874,022	0	0	0	0	0.529	0.530	MON	3,466	79,359	03/20/2007	02/15/2022
2254ER-AU-0	CREDIT SUISSE MORTGAGE CAPITAL 2007-TFLA G 144A			2	1FM	4,124,709	93.0040	3,836,144	4,124,709	4,124,709	0	0	0	0	0.579	0.580	MON	1,128	25,690	03/20/2007	02/15/2022
2254ER-AW-6	CREDIT SUISSE MORTGAGE CAPITAL 2007-TFLA H 144A			2	1FM	6,749,524	87.5940	5,912,178	6,749,524	6,749,524	0	0	0	0	0.709	0.710	MON	2,260	50,959	03/20/2007	02/15/2022
2254ER-AY-2	CREDIT SUISSE MORTGAGE CAPITAL 2007-TFLA J 144A			2	1FM	12,524,117	82.5940	10,344,169	12,524,117	12,524,117	0	0	0	0	0.859	0.861	MON	5,080	113,656	03/20/2007	02/15/2022
233050-AH-6	DBUBS MORTGAGE TRUST DBUBS 11-			2	1FM	5,033,594	112.1090	5,605,450	5,000,000	5,027,950	0	(3,377)	0	0	5.557	5.511	MON	23,153	282,129	04/13/2011	11/10/2046
233050-AN-3	DBUBS MORTGAGE TRUST DBUBS 11-			2	1FM	4,854,168	108.0230	5,191,858	4,806,252	4,838,512	0	(8,116)	0	0	3.742	3.420	MON	14,988	179,850	02/08/2011	11/10/2046
23305X-AD-3	DBUBS MORTGAGE TRUST DBUBS 11-			2	1FM	7,069,789	115.4350	8,080,450	7,000,000	7,059,818	0	(6,685)	0	0	4.537	4.437	MON	26,466	317,590	06/17/2011	05/10/2021
23322B-FN-3	DLJCM 99-CG2 1999-CG2 B5			2	1FM	670,272	99.2460	872,504	879,133	859,929	0	59,580	0	0	6.110	14.073	MON	4,476	53,715	08/13/2003	06/10/2032
23322B-FP-8	DLJCM 99-CG2 1999-CG2 B6			2	1FM	318,048	48.1470	196,508	408,143	318,048	0	51,040	45,298	0	6.110	16.040	MON	2,078	24,864	08/13/2003	06/10/2032
23322B-FQ-6	DLJCM 99-CG2 1999-CG2 B7			2	1FM	143	7.1880	214	2,974	143	0	0	0	0	6.110	0.000	MON	15	15	08/13/2003	06/10/2032
23322B-KN-7	DLJ COMMERCIAL MORTGAGE CORP D 2000-CF1 B5			2	1FM	349,961	94.4250	376,643	398,880	398,880	0	0	0	0	6.998	6.946	MON	2,326	25,374	07/26/2002	06/10/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23322B-KP-2	DLJ COMMERCIAL MORTGAGE CORP D 2000-CF1 B6			2	4FM	378,002	51.7220	426,068	823,762	378,002	0	0	134,977	0	6.998	0.000	MON	4,804	40,171	08/13/2003	06/10/2033
23322B-KQ-0	DLJ COMMERCIAL MORTGAGE CORP D 2000-CF1 B7			2	6FM	20,533	22.0500	29,756	134,947	20,533	0	0	0	0	6.998	0.000	MON	787	11,429	08/21/2003	06/10/2033
30261H-AN-3	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE TRUST FREMF_12-			2	1FM	9,512,240	103.1040	10,310,370	10,000,000	9,534,997	0	22,757	0	0	4.265	4.907	MON	35,540	253,626	05/07/2012	01/25/2022
30263S-AE-7	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE TRUST FREMF_12-			2	1FM	11,636,316	105.7710	12,692,460	12,000,000	11,661,797	0	25,481	0	0	4.350	4.735	MON	43,503	347,185	09/27/2012	12/25/2044
30290D-AN-7	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE TRUST FREMF_12-			2	1FM	13,827,344	106.4650	14,905,114	14,000,000	13,841,257	0	13,913	0	0	4.023	4.227	MON	46,935	430,515	03/19/2012	11/25/2044
30290E-AQ-8	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE TRUST FREMF_12-			2	1FM	12,030,177	103.7370	12,603,997	12,150,000	12,043,237	0	13,061	0	0	3.490	3.693	MON	35,333	287,650	03/26/2012	11/25/2016
30290E-AS-4	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE TRUST FREMF_12-			2	1FM	3,288,971	98.6310	3,452,071	3,500,000	3,317,272	0	28,301	0	0	3.490	4.925	MON	10,178	82,862	03/27/2012	11/25/2016
30290H-AE-8	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE TRUST FREMF_12-			2	1FM	10,526,978	103.9580	11,435,347	11,000,000	10,560,033	0	33,055	0	0	3.759	4.507	MON	34,455	210,356	05/31/2012	02/25/2045
30290K-AN-1	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE TRUST FREMF_12-			2	1FM	6,499,654	103.7880	7,265,174	7,000,000	6,530,883	0	31,229	0	0	3.740	4.996	MON	21,818	133,208	06/19/2012	04/25/2045
30290M-AN-7	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE TRUST FREMF_12-			2	1FM	4,918,500	102.0350	5,101,725	5,000,000	4,920,684	0	2,184	0	0	4.037	4.247	MON	16,822	68,451	07/31/2012	05/25/2045
337378-AK-9	FUNCM 99-C4 1999-C4 H 144A			2	1FM	225,821	100.3380	271,254	270,341	268,345	0	3,057	0	0	6.500	9.324	MON	1,464	17,572	08/13/2003	12/15/2031
337378-AL-7	FUNCM 99-C4 1999-C4 J 144A			2	1FM	237,043	101.3690	309,041	304,868	300,792	0	10,706	0	0	6.500	10.548	MON	1,651	19,816	08/13/2003	12/15/2031
337378-AM-5	FUNCM 99-C4 1999-C4 K 144A			2	1FM	246,879	99.9620	365,757	365,897	328,981	0	40,911	0	0	6.500	22.017	MON	1,982	23,783	08/13/2003	12/15/2031
337378-AN-3	FUNCM 99-C4 1999-C4 L 144A			2	1FM	58,954	59.9570	215,094	358,749	58,954	0	0	0	0	6.500	0.000	MON	1,943	23,319	08/13/2003	12/15/2031
345538-AD-4	FCCM 94-1 1994-1 A4			2	1FM	54,728	94.0000	51,602	54,895	54,740	0	3	0	0	7.280	7.402	MON	333	3,996	09/30/2008	01/15/2013
36161R-AW-9	GFCM 03-1 2003-1 B 144A			2	1FM	10,628,437	111.2480	12,583,250	11,311,000	10,891,269	0	37,495	0	0	5.967	6.622	MON	56,248	674,973	09/26/2003	05/12/2035
361849-C7-5	GMACC 04-C1 2004-C1 A3			2	1FM	5,198,877	101.7740	5,364,208	5,270,732	5,260,975	0	4,749	0	0	4.776	5.012	MON	20,978	251,730	04/15/2004	03/10/2038
361849-C8-3	GMACC 04-C1 2004-C1 B			2	1FM	5,024,648	98.3190	4,915,950	5,000,000	4,998,329	0	(3,640)	0	0	4.991	4.962	MON	20,796	249,550	04/08/2004	03/10/2038
361849-D4-1	GMACC 04-C1 2004-C1 A4	RA		2	1FM	12,941,645	104.1700	13,414,533	12,877,500	12,871,611	0	(9,626)	0	0	4.908	4.876	MON	52,669	632,028	04/07/2004	03/10/2038
361849-F4-9	GMAC COMMERCIAL MORTGAGE SECUR 2004-C2 A3	RA		2	1FM	21,038,284	102.9090	21,053,217	20,458,032	20,487,151	0	(41,489)	0	0	5.134	4.730	MON	87,526	1,050,315	01/05/2005	08/10/2038
361849-J7-8	GMAC COMMERCIAL MORTGAGE SECUR 2004-C3 A4			2	1FM	3,189,187	99.9490	3,184,852	3,186,483	3,182,815	0	17	0	0	4.547	4.592	MON	12,074	159,760	05/29/2008	12/10/2041
361849-WF-5	GMACC 02-C3 2002-C3 J 144A			2	1FM	3,488,560	99.8680	3,614,181	3,618,944	3,488,560	0	67,544	90,300	0	5.250	9.595	MON	15,833	212,196	08/13/2003	07/10/2039
361849-WG-3	GMACC 02-C3 2002-C3 K 144A			2	1FM	1,005,314	106.4560	1,368,662	1,285,662	1,276,753	0	37,477	0	0	5.250	8.695	MON	5,625	26,044	08/13/2003	07/10/2039
361849-WH-1	GMACC 02-C3 2002-C3 L 144A			2	1FM	929,216	57.2450	981,356	1,714,314	929,216	0	0	0	0	5.250	0.000	MON	7,500	0	08/13/2003	07/10/2039
361849-XR-8	GCMSI 03-C1 2003-C1 K 144A			2	1FM	720,173	74.0910	658,060	888,173	878,578	0	24,858	0	0	5.000	7.836	MON	3,701	44,409	05/16/2003	05/10/2036
361849-XS-6	GCMSI 03-C1 2003-C1 L 144A			2	1FM	1,642,916	57.4600	1,148,309	1,998,453	1,642,916	0	0	0	0	5.000	0.000	MON	8,327	99,923	05/16/2003	05/10/2036
36192K-AV-9	GS MORTGAGE SECURITIES CORPORA GS MORTGAGE SECURITIES CORPORA			2	1FM	9,179,652	108.8290	9,794,595	9,000,000	9,170,629	0	(9,023)	0	0	4.085	3.860	MON	30,638	183,825	05/18/2012	05/10/2045
36192P-AD-8	GS MORTGAGE SECURITIES TRUST G GS MORTGAGE SECURITIES TRUST G			2	1FE	4,612,284	101.8860	4,584,870	4,500,000	4,611,410	0	(874)	0	0	3.747	3.464	MON	14,051	14,051	11/16/2012	11/10/2022
36228C-A6-0	GS MORTGAGE SECURITIES CORPORA 2007 EOP E - 144A			2	1FM	5,500,000	100.3090	5,517,017	5,500,000	5,500,000	0	0	0	0	2.476	2.489	MON	9,837	175,929	06/01/2007	03/06/2020
36228C-A8-6	GS MORTGAGE SECURITIES CORPORA 2007 EOP F - 144A			2	1FM	2,500,000	100.3110	2,507,785	2,500,000	2,500,000	0	0	0	0	2.633	2.648	MON	4,755	84,688	06/01/2007	03/06/2020
36228C-B2-8	GS MORTGAGE SECURITIES CORPORA 2007 EOP G - 144A			2	1FM	2,000,000	100.3520	2,007,032	2,000,000	2,000,000	0	0	0	0	2.790	2.807	MON	4,030	71,541	06/01/2007	03/06/2020
36228C-B4-4	GS MORTGAGE SECURITIES CORPORA 2007 EOP H - 144A			2	1FM	1,000,000	100.4410	1,004,409	1,000,000	1,000,000	0	0	0	0	3.300	2.756	MON	2,384	41,919	06/01/2007	03/06/2020
36228C-VB-6	GS MORTGAGE SECURITIES CORPORA GS MORTGAGE SECURITIES CORPORA			2	1FM	21,462,500	114.2340	22,846,740	20,000,000	21,297,006	0	(76,077)	0	0	5.415	4.764	MON	90,250	1,083,000	10/01/2010	05/03/2032
36228C-VZ-3	GSMS 05-GG4 2005-GG4 C			2	4FM	7,648,687	70.8120	5,669,949	8,007,000	7,888,275	0	36,469	0	0	4.890	5.540	MON	32,629	391,542	12/13/2005	07/10/2039
36228C-XH-1	GS MORTGAGE SECURITIES CORPORA 2006-GG6 XC 144A			24	1FE	1,704,364	0.1750	854,876	0	887,145	0	(267,064)	0	0	0.089	(7.434)	MON	36,210	551,840	03/09/2006	04/10/2038
36248E-AB-1	GS MORTGAGE SECURITIES CORPORA			2	1FM	5,049,724	119.7510	5,987,550	5,000,000	5,040,472	0	(4,724)	0	0	5.162	5.071	MON	21,508	258,100	12/16/2010	12/10/2043
396789-FT-1	GCCFC 04-GG1 2004-GG1 A7			2	1FM	5,987,038	104.2320	6,213,861	5,961,583	5,957,090	0	(2,801)	0	0	5.317	5.284	MON	26,415	316,977	08/30/2005	06/10/2036
396789-PC-7	GCCFC 05-FL3A 2005-FL3A K-LH 144A			2	1FM	3,420,300	94.0000	3,215,082	3,420,300	3,420,300	0	0	0	0	1.615	1.620	MON	4,143	57,207	12/09/2005	10/05/2020
45256H-AA-6	IF 01-A			2	1FE	1,239,544	122.9040	1,466,541	1,193,246	1,227,105	0	(1,392)	0	0	5.999	5.681	MON	5,965	70,584	05/16/2003	07/25/2033
45256H-AC-2	IF 01-A			2	1FE	101,412	121.0390	127,783	105,572	103,006	0	186	0	0	6.389	6.895	MON	562	6,720	05/16/2003	07/25/2033
45256H-AD-0	IF 01-A			2	1FE	558,503	107.4570	661,758	615,838	573,705	0	2,166	0	0	6.589	7.540	MON	3,382	40,370	05/16/2003	07/25/2033
45256H-AE-8	IF 01-A			2	1AM	173,371	103.9270	192,007	184,752	176,064	0	384	0	0	7.049	7.705	MON	1,085	12,980	05/16/2003	07/25/2033
45256H-AF-5	IF 01-A			2	5*	1,656,085	78.3230	1,426,353	1,821,116	1,656,085	0	0	93,106	0	2.757	0.000	MON	4,183	73,618	12/01/2011	07/25/2033
46625M-3P-2	JPMCCMSC 04-C2 2004-C2 B			2	1FM	4,486,201	96.8970	4,438,852	4,581,000	4,556,908	0	10,033	0	0	5.271	5.578	MON	20,121	245,428	05/12/2004	05/15/2041
46625M-3R-8	JP MORGAN CHASE COMMERCIAL MOR 2004-C2 D			2	1FM	5,840,544	77.6250	4,657,500	6,000,000	5,957,796	0	13,946	0	0	5.271	5.650	MON	26,353	321,452	05/12/2004	05/15/2041
46625M-5J-4	JPMCCMSC 04-PNC1 2004-PNC1 A4			2	1FM	34,724,418	105.4900	36,921,340	35,000,000	34,904,793	0	28,555	0	0	5.366	5.518	MON	156,502	1,906,091	06/06/2007	06/12/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46625M-5M-7	JP MORGAN CHASE COMMERCIAL MOR 2004-PNC1 D			2	1FM	13,578,155	85.8140	11,870,692	13,833,000	13,719,380	0	16,574	0	0	5.366	5.617	MON	61,854	753,345	06/09/2004	06/12/2041
46625M-AQ-2	JPMCCM 01-CIB1 2001-CIBC H 144A			2	5FM	74,085	51.9350	73,598	141,710	74,085	0	0	0	0	5.775	44.196	MON	682	5,872	08/13/2003	03/15/2033
46625M-FT-1	JP MORGAN CHASE COMMERCIAL MOR 2001-CI J 144A			2	1FM	678,750	77.4550	713,347	920,989	678,750	0	14,448	233,521	0	5.626	14.105	MON	4,318	30,933	08/13/2003	10/12/2035
46625M-FV-6	JP MORGAN CHASE COMMERCIAL MOR 2001-CI K			2	1FM	0	13.2320	109,769	829,575	0	0	0	470,624	0	5.626	0.000	MON	3,889	4,059	08/13/2003	10/12/2035
46625M-P2-9	JP MORGAN CHASE COMMERCIAL MOR 2003-CB7 A4			2	1FM	4,492,801	102.6490	4,588,871	4,470,448	4,465,614	0	(2,023)	0	0	4.879	4.834	MON	18,176	218,113	11/25/2003	01/12/2038
46625M-V7-1	JP MORGAN CHASE COMMERCIAL MOR 2004-C1 A3			2	1FM	2,009,318	103.0660	2,061,318	2,000,000	1,997,748	0	(1,561)	0	0	4.719	4.681	MON	7,865	94,380	02/12/2004	01/15/2038
46625M-VR-7	JPMCC 03-ML1A 2003-ML1A A2			2	1FM	5,702,087	100.0380	5,676,185	5,674,034	5,666,292	0	(3,626)	0	0	4.767	4.730	MON	22,540	270,481	03/28/2003	03/12/2039
46625M-WX-3	JPMCCMSC 03-CIBC6 2003-CB6 A2			2	1FM	11,677,939	101.3400	11,842,488	11,685,885	11,667,663	0	(1,694)	0	0	5.255	5.297	MON	51,174	614,093	12/13/2005	07/12/2037
46629R-AE-4	JPMCC 06-FL2A 2006-FL2A B 144A			2	1FM	7,480,316	96.8830	7,247,162	7,480,316	7,480,316	0	0	0	0	0.379	0.379	MON	1,339	31,380	11/21/2006	11/15/2018
46629R-AF-1	JPMCC 06-FL2A 2006-FL2A C 144A			2	1FM	7,355,657	96.3410	7,086,521	7,355,657	7,355,657	0	0	0	0	0.419	0.419	MON	1,455	33,848	11/21/2006	11/15/2018
46629R-AG-9	JPMCC 06-FL2A 2006-FL2A D 144A			2	1FM	6,124,552	94.3410	5,777,970	6,124,552	6,124,552	0	0	0	0	0.439	0.439	MON	1,270	29,428	11/21/2006	11/15/2018
46629R-AH-7	JPMCC 06-FL2A 2006-FL2A E 144A			2	1FM	1,721,883	92.3410	2,234,307	2,419,624	1,721,883	0	0	0	0	0.489	13.553	MON	559	12,856	12/08/2006	11/15/2018
46629R-AJ-3	JPMCC 06-FL2A 2006-FL2A F 144A			2	1FM	620,772	88.3410	769,508	871,065	620,772	0	(7,580)	0	0	0.539	0.000	MON	222	5,490	12/08/2006	11/15/2018
46636D-AJ-5	JP MORGAN CHASE COMMERCIAL MOR			2	1FM	3,029,991	112.1360	3,364,080	3,000,000	3,025,403	0	(3,046)	0	0	4.388	4.278	MON	10,970	131,634	05/25/2011	07/15/2046
46636D-AU-0	JP MORGAN CHASE COMMERCIAL MOR			2	1FM	10,099,980	108.7540	10,875,400	10,000,000	10,085,154	0	(9,865)	0	0	5.252	5.151	MON	43,764	534,129	05/25/2011	07/15/2046
46636V-AD-8	JP MORGAN CHASE COMMERCIAL MOR			2	1FM	10,099,970	109.4190	10,941,950	10,000,000	10,082,074	0	(14,316)	0	0	3.678	3.523	MON	30,646	367,750	09/16/2011	08/15/2046
46636V-AM-8	JP MORGAN CHASE COMMERCIAL MOR JP MORGAN CHASE COMMERCIAL MOR			2	1FM	8,992,188	116.0750	11,607,500	10,000,000	9,083,661	0	73,469	0	0	5.314	6.767	MON	44,286	540,273	09/22/2011	08/15/2046
46637W-AF-0	JP MORGAN CHASE COMMERCIAL MOR JP MORGAN CHASE COMMERCIAL MOR			2	1FM	5,099,975	110.2890	5,514,460	5,000,000	5,095,456	0	(4,519)	0	0	4.271	4.040	MON	17,795	106,767	06/22/2012	06/15/2045
46637W-AG-8	JP MORGAN CHASE COMMERCIAL MOR JP MORGAN CHASE COMMERCIAL MOR			2	1FM	4,487,978	111.0340	4,885,487	4,400,000	4,484,089	0	(3,889)	0	0	4.969	4.739	MON	18,218	111,224	06/22/2012	06/15/2045
46639E-AK-7	JP MORGAN CHASE COMMERCIAL MOR JP MORGAN CHASE COMMERCIAL MOR			2	1FE	10,249,960	101.8440	10,184,370	10,000,000	10,248,683	0	(1,277)	0	0	3.812	3.289	MON	31,766	0	12/12/2012	12/15/2047
501773-DS-1	LBCMT 99-C2 1999-C2 K			2	1FM	542,658	53.0060	536,503	1,012,154	542,658	0	0	0	0	6.720	0.000	MON	5,668	68,305	08/13/2003	10/15/2032
50177A-AH-2	LB COMMERCIAL CONDUIT MORTGAGE 2007 C3 AJ			2	1FM	9,289,951	85.4030	7,964,656	9,326,000	9,304,058	0	2,991	0	0	5.886	6.002	MON	30,494	561,398	12/11/2011	07/15/2044
52108H-2S-2	LBUBS 05-C1 2005-C1 A3			2	1FM	1,103,933	100.0140	1,098,643	1,098,493	1,098,131	0	(28)	0	0	4.545	4.493	MON	2,774	49,926	01/31/2005	02/15/2030
52108H-DQ-4	LBUBS 01-C2 2001-C2 J 144A			2	1FM	314,352	29.8940	305,437	1,021,734	314,352	0	0	0	0	6.366	0.000	MON	3,614	28,582	08/21/2003	09/15/2034
52108H-DR-2	LBUBS 01-C2 2001-C2 K 144A			2	1FM	0	1.6300	6,841	419,700	0	0	0	0	0	6.366	0.000	MON	1,484	0	08/13/2003	09/15/2034
52108H-MN-1	LB-UBS COMMERCIAL MORTGAGE TRU 2002-C4 XCL 144A			24	5Z	319,900	0.5460	39,718	0	228,859	0	166,252	0	0	1.366	14.315	MON	5,519	125,611	01/26/2006	10/15/2035
52108H-PN-8	LBUBSCMT 03-C1 2003-C1 A4			2	1FM	2,927,776	100.0780	2,985,607	2,983,280	2,980,738	0	6,892	0	0	4.394	4.692	MON	7,283	131,742	09/09/2004	03/15/2032
52108H-RR-7	LBUBS 03-C3 2003-C3 144A			2	1FM	903,945	99.0240	946,418	955,746	903,945	0	0	0	0	4.750	7.717	MON	2,522	45,398	05/27/2003	02/15/2037
52108H-RT-3	LBUBS 03-C3 2003-C3 M 144A			2	1FM	507,437	98.4650	537,747	546,129	507,437	0	0	0	0	4.750	8.667	MON	1,441	25,941	05/27/2003	02/15/2037
52108H-RV-8	LBUBS 03-C3 2003-C3 N 144A			2	1FM	1,162,383	97.1200	1,588,438	1,635,547	1,583,835	0	44,815	0	0	4.750	9.242	MON	4,316	77,689	05/27/2003	02/15/2037
52108H-XM-1	LBUBSCMT 03-C8 2003-C8 A4			2	1FM	8,039,757	102.2620	8,180,984	8,000,000	7,999,181	0	(5,422)	0	0	5.124	5.105	MON	22,773	409,920	11/11/2003	11/15/2032
52109P-AE-5	LB-UBS COMMERCIAL MORTGAGE TRU 2007 C6 A4			2	1FM	10,049,994	118.3500	11,834,986	10,000,000	10,021,921	0	(5,939)	0	0	5.858	5.850	MON	32,544	585,800	08/24/2007	07/15/2040
52521T-AQ-0	LBFRC 06-LLFA 2006-LLFA D 144A			2	1FM	13,430,266	95.1450	12,780,158	13,432,366	13,430,266	0	0	0	0	0.439	0.000	MON	2,785	64,542	11/03/2006	09/15/2021
52521T-AS-6	LBFRC 06-LLFA 2006-LLFA E 144A			2	1FM	17,267,127	92.6450	15,983,591	17,252,606	17,254,246	0	(1,913)	0	0	0.499	0.477	MON	4,065	133,149	12/15/2011	09/15/2021
52521T-AU-1	LBFRC 06-LLFA 2006-LLFA F 144A			2	1FM	6,575,284	90.1450	5,927,257	6,575,284	6,575,284	0	0	0	0	0.549	0.550	MON	1,705	38,947	08/07/2006	09/15/2021
52521T-AW-7	LBFRC 06-LLFA 2006-LLFA G 144A			2	1FM	9,393,263	87.6450	8,232,678	9,393,263	9,393,263	0	0	0	0	0.569	0.570	MON	2,524	57,549	08/07/2006	09/15/2021
52521T-AY-3	LBFRC 06-LLFA 2006-LLFA H 144A			2	1FM	2,817,979	84.1450	2,371,174	2,817,979	2,817,979	0	0	0	0	0.609	0.610	MON	810	18,808	12/15/2011	09/15/2021
55445R-AE-7	MACH 04-1A 2004-1 B 144A			2	1FE	504,801	100.0000	500,000	500,000	498,202	0	(838)	0	0	5.430	5.289	MON	2,263	27,150	07/12/2004	05/28/2040
59022H-CQ-3	MLMT 03-KEY1 2003-KEY1 A4	RA		2	1FM	32,860,113	102.6300	33,867,900	33,000,000	32,929,714	0	22,403	0	0	5.236	5.368	MON	143,990	1,727,880	06/06/2007	11/12/2035
59022H-DT-6	MLMT 04-KEY2 2004-KEY2 A3	RA		2	1FM	31,430,616	102.4890	32,488,875	31,700,000	31,608,529	0	37,088	0	0	4.615	4.908	MON	121,913	1,462,955	05/05/2008	08/12/2039
59022H-NC-2	MLMT 05-LC1 SENIOR CMBS 05-LC1			2	1FM	19,738,281	111.0450	22,208,993	20,000,000	19,887,840	0	36,767	0	0	5.291	5.566	MON	88,183	1,058,200	07/09/2008	01/12/2044
60688C-AE-6	MLCFC 07-9 2007 9 A4	LS		2	1FM	5,027,331	117.0900	5,854,501	5,000,000	5,010,130	0	(3,748)	0	0	5.700	5.667	MON	23,750	285,000	11/01/2007	09/12/2049
617451-AE-9	MSC 05-IQ10 SENIOR CMBS 05-IQ10			2	1FM	457,732	99.9690	461,213	461,354	460,296	0	776	0	0	5.178	5.418	MON	1,991	35,293	07/16/2008	09/15/2042
61745M-LJ-0	MSC 99-RM1 1999-RM 1 K 144A			2	1FM	179,225	94.0960	923,500	981,445	179,225	0	0	0	0	6.370	3,052.933	MON	5,210	62,518	08/13/2003	12/15/2031
61745M-LK-7	MSC 99-RM1 1999-RM1 L 144A			2	1FM	44,559	83.7350	743,124	887,477	44,559	0	0	0	0	6.370	0.000	MON	4,711	56,532	08/13/2003	12/15/2031
61745M-LY-7	MSCI 99-FNV1 1999-FNV1 J 144A			2	1FM	990,855	100.9080	1,317,391	1,305,534	990,855	0	0	0	0	6.120	0.000	MON	6,658	79,899	08/13/2003	03/15/2031
61745M-LZ-4	MSCI 99-FNV1 1999-FNV1 K 144A			2	1FM	886,138	77.7960	846,500	1,088,105	886,138	0	0	0	0	6.120	0.000	MON	5,549	75,583	08/13/2003	03/15/2031
61745M-MA-8	MSCI 99-FNV1 1999-FNV1 L 144A			2	1FM	3,304	5.0000	2,162	43,238	3,304	0	0	0	0	6.120	0.000	MON	221	0	08/13/2003	03/15/2031
61745M-P3-1	MORGAN STANLEY CAPITAL I MSCI 2004-IQ8 D			2	1FM	7,627,774	78.3830	5,950,837	7,592,000	7,595,618	0	(6,181)	0	0	5.530	5.515	MON	34,986	419,838	08/11/2004	06/15/2040
61745M-QM-8	MSC 03-IQ4 2003-IQ4 A2			2	1FM	7,281,148	100.3480	7,657,378	7,630,846	7,607,483	0	27,064	0	0	4.070	4.841	MON	25,881	313,865	01/07/2005	05/15/2040
61745M-T9-4	MSCI 04-HQ4 2004-HQ4 X1 144A			24	1FE	2,179,240	0.3860	743,496	0	763,836	0	(398,033)	0	0	0.322	(6.323)	MON	51,740	333,637	10/06/2004	04/14/2040
61745M-TD-5	MSDWCI 03-IQ5 2003-IQ5 A4			2	1FM	16,417,280	101.5500	16,604,570	16,351,208	16,324,281	0	(7,409)	0	0	5.010	4.968	MON	68,266	819,305	04/27/2004	04/15/2038
61745M-VE-0	MSC 04-T13 2004-T13 D			2	1FM	2,010,408	90.9780	1,819,560	2,000,000	2,000,660	0	(1,069)	0	0	4.950	4.923	MON	8,250	99,000	01/23/2004	09/13/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61751N-AC-6	MORGAN STANLEY CAPITAL I MSC 0 2007-HQ11 A2			2	1FM	5,495,461	100.2020	5,476,651	5,465,594	5,460,018	0	2,395	0	0	5.359	5.276	MON	24,408	292,901	02/15/2007	02/12/2044
61752L-AD-7	MORGAN STANLEY CAPITAL I MSC 0 MSC 2007-XLFA C			2	1FM	1,901,408	92.7500	1,763,556	1,901,408	1,901,408	0	0	0	0	0.369	0.369	MON	331	7,784	02/01/2007	10/15/2020
61752L-AE-5	MORGAN STANLEY CAPITAL I MSC 0 2007-XLFA D 144A			2	1FM	2,825,704	90.7500	2,564,326	2,825,704	2,825,704	0	0	0	0	0.399	0.399	MON	532	12,429	02/01/2007	10/15/2020
61752L-AF-2	MORGAN STANLEY CAPITAL I MSC 0 2007-XLFA E 144A			2	1FM	4,642,954	88.0000	4,085,800	4,642,954	4,642,954	0	0	0	0	0.459	0.459	MON	1,006	23,256	02/01/2007	10/15/2020
61752L-AG-0	MORGAN STANLEY CAPITAL I MSC 0 2007-XLFA F 144A			2	1FM	3,375,000	83.0000	2,801,250	3,375,000	3,375,000	0	0	0	0	0.509	0.510	MON	811	15,595	02/01/2007	10/15/2020
61752L-AH-8	MORGAN STANLEY CAPITAL I MSC 0 2007-XLFA G 144A			2	1FM	3,750,000	77.7500	2,915,625	3,750,000	3,750,000	0	0	0	0	0.549	0.550	MON	972	15,087	02/01/2007	10/15/2020
61754J-AC-2	MORGAN STANLEY CAPITAL I MSC 0 2007-T27 A2			2	1FM	279,046	99.9400	278,671	278,840	278,444	0	(13)	0	0	5.651	5.666	MON	1,313	15,986	07/19/2007	06/11/2042
61754J-AH-1	MORGAN STANLEY CAPITAL I MSC 0 2007-T27 AJ			2	1FM	11,366,001	100.8640	11,767,839	11,667,001	11,465,031	0	5,453	0	0	5.651	6.002	MON	54,944	668,867	07/19/2007	06/11/2042
61755B-AC-8	MSC 07-HQ12 2007-HQ12 A2			2	1FM	5,837,561	102.8760	5,992,436	5,824,939	5,820,160	0	(2,705)	0	0	5.575	5.562	MON	27,060	330,955	07/26/2007	04/12/2049
61756U-AE-1	MORGAN STANLEY CAPITAL I MSC 0			2	1FM	2,915,907	118.8890	3,447,782	2,900,000	2,905,637	0	(2,088)	0	0	5.809	5.717	MON	14,038	168,461	11/15/2007	12/12/2049
61760R-BB-7	MORGAN STANLEY CAPITAL I MORGAN STANLEY CAPITAL I MSC_1			2	1FM	4,039,983	113.3830	4,535,340	4,000,000	4,035,037	0	(3,998)	0	0	4.118	4.008	MON	13,727	164,720	09/14/2011	07/15/2049
61760V-AQ-6	MORGAN STANLEY CAPITAL I MSC_1 MORGAN STANLEY CAPITAL I MSC_1			2	1FM	16,159,728	106.7220	17,075,599	16,000,000	16,147,993	0	(11,735)	0	0	3.773	3.663	MON	50,307	452,760	03/09/2012	03/15/2045
61761A-BB-3	MORGAN STANLEY BAML TRUST MSBA MORGAN STANLEY BAML TRUST MSBA			2	1FM	15,299,676	110.2060	16,530,905	15,000,000	15,288,514	0	(11,162)	0	0	4.443	4.213	MON	55,538	277,688	07/13/2012	08/15/2045
61761D-AH-5	MORGAN STANLEY BAML TRUST MSBA MORGAN STANLEY BAML TRUST MSBA			2	1FM	11,329,464	105.1410	11,565,472	11,000,000	11,323,634	0	(5,831)	0	0	4.536	4.184	MON	41,580	83,160	10/03/2012	11/15/2045
62544H-AC-9	MULTI SECURITY ASSET TRUST MSA A3 144A			2	1FE	6,984,955	100.6500	6,940,885	6,896,060	6,885,061	0	(8,209)	0	0	5.000	4.782	MON	28,734	344,803	05/18/2005	11/28/2035
74432G-AB-3	PCMT 03-PWR1 2003-PWR1 A2			2	1FM	2,934,530	99.9790	2,999,605	3,000,232	2,995,150	0	6,158	0	0	4.493	4.822	MON	11,233	134,800	09/05/2003	02/11/2036
74972M-AA-8	RIAL RIAL_12-LT1A RIAL RIAL_12-LT1A			2	2AM	8,998	100.0000	9,020	9,020	8,998	0	0	0	0	4.750	4.805	MON	36	265	04/05/2012	02/15/2025
784851-AA-5	S2 HOSPITALITY LLC S2H_12-LV1 S2 HOSPITALITY LLC S2H_12-LV1			2	2AM	1,360,030	100.1490	1,362,053	1,360,030	1,360,030	0	0	0	0	4.500	4.349	MON	5,100	29,581	05/31/2012	04/15/2025
79548C-BY-1	SBM7 01-C1 2001-C1 J			2	1FM	21,647	49.7690	18,486	37,144	21,647	0	0	0	0	6.138	0.000	MON	190	2,182	08/13/2003	12/18/2035
79549A-JU-4	SALOMON BROTHERS MORTGAGE SECU 2001-C2 J			2	1FM	1,205,914	96.5010	1,345,458	1,394,250	1,374,395	0	(15,963)	0	0	6.163	8.328	MON	7,161	85,928	08/13/2003	11/13/2036
79549A-JV-2	SALOMON BROTHERS MORTGAGE SECU 2001-C2 K			2	1FM	1,236,763	38.0000	1,171,289	3,082,340	1,236,763	0	0	1,744,093	0	6.163	0.000	MON	15,830	190,073	12/01/2011	11/13/2036
883408-9B-0	SLCMT 00-C1 2000-C1 A1			2	1FM	351,662	112.8130	396,718	351,662	351,662	0	0	0	0	6.540	6.597	MON	1,917	22,998	12/22/2000	04/15/2020
91830C-AG-3	VNDO_12-6AVE MORTGAGE TRUST VNDO_12-6AVE MORTGAGE TRUST			2	1FM	15,374,922	102.6860	15,402,840	15,000,000	15,371,898	0	(3,024)	0	0	3.298	3.011	MON	41,221	41,221	11/16/2012	11/15/2030
91830C-AJ-7	VNDO_12-6AVE MORTGAGE TRUST VNDO_12-6AVE MORTGAGE TRUST			2	1FM	17,325,990	99.2340	17,218,057	17,351,000	17,326,008	0	19	0	0	3.337	3.362	MON	48,250	48,250	11/16/2012	11/15/2030
92890N-AW-9	WF-RBS COMMERCIAL MORTGAGE TRU WF-RBS COMMERCIAL MORTGAGE TRU			2	1FE	15,374,370	102.1050	15,315,750	15,000,000	15,372,047	0	(2,323)	0	0	3.241	2.722	MON	40,513	0	11/30/2012	12/15/2045
92903P-AG-4	VORNADO DP LLC 2010-VNO B			2	1FM	4,968,885	113.0770	5,653,845	5,000,000	4,973,256	0	2,575	0	0	4.741	4.866	MON	13,828	237,048	03/24/2011	09/13/2020
92924Q-AA-0	WB FNB			2	2	10,561,802	101.0470	10,462,322	10,353,876	10,363,137	0	(16,705)	0	0	5.660	5.392	MON	34,185	586,029	12/15/2009	07/10/2013
92935V-AG-3	WF-RBS COMMERCIAL MORTGAGE TRU			2	1FM	9,089,568	114.3260	10,289,340	9,000,000	9,075,468	0	(9,121)	0	0	4.375	4.266	MON	32,813	393,750	05/26/2011	03/15/2044
92935V-AN-8	WF-RBS COMMERCIAL MORTGAGE TRU			2	1FM	7,069,706	111.6060	7,812,420	7,000,000	7,059,055	0	(6,893)	0	0	4.740	4.636	MON	27,650	331,800	06/01/2011	03/15/2044
92936C-AS-8	WF-RBS COMMERCIAL MORTGAGE TRU			2	1FM	9,988,920	115.4550	11,545,500	10,000,000	9,987,839	0	(749)	0	0	5.249	5.295	MON	43,742	533,341	07/21/2011	06/15/2044
92936T-AD-4	WF-RBS COMMERCIAL MORTGAGE TRU WF-RBS COMMERCIAL MORTGAGE TRU			2	1FM	968,709	115.6060	1,098,260	950,000	967,872	0	(837)	0	0	4.785	4.559	MON	3,788	23,101	06/07/2012	06/15/2045
929766-JE-4	WBCMT 03-C6 2003-C6 A4	RA		2	1FM	27,810,979	101.7670	28,557,285	28,061,550	27,997,966	0	17,111	0	0	5.125	5.276	MON	119,846	1,451,915	09/05/2003	08/15/2035
929766-NQ-2	WBCMT 04-C10 2004-C10 A4			2	1FM	11,743,867	103.7500	12,304,371	11,859,635	11,817,438	0	18,379	0	0	4.748	4.967	MON	46,925	563,095	06/06/2007	02/15/2041
929766-QU-0	WBCMT 04-C11 2004-C11 A4			2	1FM	6,761,575	100.1310	6,736,904	6,728,104	6,716,366	0	(2,378)	0	0	5.030	4.976	MON	28,202	338,424	04/21/2004	01/15/2041
929766-QV-8	WBCMT 04-C11 2004-C11 A5			2	1FM	15,074,411	105.0380	15,755,711	15,000,000	14,993,129	0	(11,317)	0	0	5.215	5.185	MON	65,188	782,250	04/21/2004	01/15/2041
929766-RD-7	WBCMT 04-C11 2004-C11 H 144A			2	5FM	961,110	68.2580	682,581	1,000,000	985,849	0	3,191	0	0	5.439	5.947	MON	4,533	55,234	04/21/2004	01/15/2041
929766-RE-5	WBCMT 04-C11 2004-C11 J			2	1FM	6,077,069	45.4960	3,412,170	7,500,000	3,412,170	(2,664,899)	0	0	0	5.310	0.000	MON	33,188	398,250	06/14/2004	01/15/2041
929766-X2-4	WBCMT 05-C19 SENIOR CMBS 05-C19			2	1FM	4,141,393	102.0110	4,358,308	4,272,402	4,258,909	0	10,081	0	0	4.661	5.469	MON	16,595	199,137	07/21/2008	05/15/2044
929766-ZE-6	WBCMT 05-C16 2005-C16 XC 144A			24	3	599,206	1.1010	338,012	0	330,121	0	(200,353)	0	0	0.651	10.334	MON	16,670	217,150	01/20/2005	10/15/2041
92976B-HR-6	WBCMT 06-WHL7 2006- WL7A B			2	1FM	10,625,000	94.4940	10,039,945	10,625,000	10,625,000	0	0	0	0	0.379	0.379	MON	1,902	44,572	09/19/2006	09/15/2021
92976B-HS-4	WBCMT 06-WHL7 2006-WL7A C 144A			2	1FM	4,972,000	93.4940	4,648,502	4,972,000	4,972,000	0	0	0	0	0.419	0.419	MON	984	22,879	09/19/2006	09/15/2021
92976B-HT-2	WBCMT 06-WHL7 2006-WL7A D 144A			2	1FM	6,000,000	91.9940	5,519,616	6,000,000	6,000,000	0	0	0	0	0.439	0.439	MON	1,244	28,830	09/19/2006	09/15/2021
92976B-HU-9	WBCMT 06-WHL7 2006-WL7A E			2	1FM	4,000,000	89.9940	3,599,744	4,000,000	4,000,000	0	0	0	0	0.489	0.489	MON	923	21,256	09/19/2006	09/15/2021
92976B-LL-4	WACHOVIA BANK COMMERCIAL MORTG 2007 WHL8 A2 144A			2	1FM	14,926,243	96.3370	14,411,418	14,959,349	14,926,243	0	0	0	0	0.349	0.442	MON	2,465	58,192	06/15/2007	06/15/2020
92976B-LS-9	WACHOVIA BANK COMMERCIAL MORTG 2007 WHL8 B 144A			2	1FM	15,189,342	86.3370	13,114,053	15,189,342	15,189,342	0	0	0	0	0.409	0.409	MON	2,934	68,352	06/15/2007	06/15/2020
92976B-LU-4	WACHOVIA BANK COMMERCIAL MORTG 2007 WHL8 C 144A			2	1FM	5,934,959	84.3370	5,005,378	5,934,959	5,934,959	0	0	0	0	0.459	0.459	MON	1,286	29,724	06/15/2007	06/15/2020
92976B-LW-0	WACHOVIA BANK COMMERCIAL MORTG 2007 WHL8 D 144A			2	1FM	4,000,000	81.8370	3,273,488	4,000,000	4,000,000	0	0	0	0	0.509	0.510	MON	961	22,067	06/15/2007	06/15/2020
92976B-LY-6	WACHOVIA BANK COMMERCIAL MORTG 2007 WHL8 E 144A			2	1FM	3,560,976	79.8370	2,842,984	3,560,976	3,560,976	0	0	0	0	0.609	0.610	MON	1,024	23,267	06/15/2007	06/15/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
929780-CB-1	WACHOVIA BANK COMMERCIAL MORTG 2007 C30 A5			2	1FM	9,905,078	114.1730	11,417,291	10,000,000	9,944,134	0	7,827	0	0	5.342	5.504	MON	44,517	534,200	05/03/2007	12/15/2043
94988H-AF-8	WELLS FARGO COMMERCIAL MORTGAG WELLS FARGO COMMERCIAL MORTGAG			2	1FM	2,869,989	107.6370	3,013,833	2,800,000	2,868,393	0	(1,596)	0	0	4.142	3.851	MON	9,665	28,994	09/19/2012	10/15/2045
20047L-AA-4	COMM 04-RS1 2004-RS1 A 144A		F	2	2AM	10,620,117	95.9650	10,390,641	10,827,589	10,620,117	0	0	0	0	5.648	6.571	MON	50,962	611,542	02/23/2007	03/03/2041
36849*-10-9	GEFA Special Purpose Vehicle Two LLC				2Z			658,406	24,285,537								MON		807,087	06/22/2001	07/28/2023
36161R-AV-1	GFCM LLC				3Z	8,172,698		9,256,248	277,133,165	8,172,698		770,710					MON			09/26/2003	05/12/2035
36161R-AX-7	GFCM LLC				1Z	12,836,145		13,452,125	13,368,000	12,836,145		38,433					MON		816,946	09/26/2003	05/12/2035
36161R-AY-5	GFCM LLC				2Z	10,579,085		8,637,555	11,311,000	10,579,085		46,447					MON		723,060	09/26/2003	05/12/2035
36161R-AZ-2	GFCM LLC				2Z	9,105,747		5,637,401	10,284,000	9,105,747		66,260					MON		657,408	09/26/2003	05/12/2035
36161R-BA-6	GFCM LLC				4Z	8,354,834		5,617,540	12,339,000	8,354,834		164,682					MON		616,950	09/26/2003	05/12/2035
36161R-BB-4	GFCM LLC				6Z	1,567,012		1,731,673	7,198,000	1,567,012							MON		370,218	09/26/2003	05/12/2035
36161R-BC-2	GFCM LLC				6Z	94,890		94,890	1,253,597	94,890	48,929	(2,343)					MON		22,745	09/26/2003	05/12/2035
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,477,231,511	XXX	1,494,378,417	1,807,891,283	1,475,108,633	(2,615,970)	886,405	6,862,666	0	XXX	XXX	XXX	4,785,499	57,618,267	XXX	XXX
00213R-AB-9	ARL FIRST LLC ARLFR_12-1A ARL FIRST LLC ARLFR_12-1A			2	1FE	6,994,497	99.9210	6,994,497	7,000,000	6,994,506	0	9	0	0	3.810	3.850	MON	10,372	0	12/06/2012	12/15/2042
02005A-CF-3	ALLY MASTER OWNER TRUST AMOT_1 ALLY MASTER OWNER TRUST AMOT_1			2	2AM	6,998,698	100.4750	7,033,278	7,000,000	6,999,052	0	354	0	0	3.120	3.147	MON	9,707	177,753	02/15/2012	02/15/2017
02005G-AD-7	ALLY AUTO RECEIVABLES TRUST AL			2	1FE	13,095,282	101.3430	13,275,408	13,099,431	13,098,687	0	1,056	0	0	3.050	3.079	MON	17,757	399,533	11/03/2009	12/15/2014
023763-AA-3	AMERICAN AIRLINE CORP BND			2	2FE	3,431,348	104.0000	3,568,602	3,431,348	3,431,348	0	0	0	0	10.375	10.376	JJ	177,012	356,002	06/29/2009	07/02/2019
023767-AA-4	AMERICAN AIRLINE AMERICAN AIRLINES PT TRST 11-1			2	2AM	1,870,868	103.2500	1,956,123	1,894,550	1,874,907	0	2,071	0	0	5.250	5.479	JJ	41,720	99,464	04/12/2011	07/31/2022
03061U-AF-0	AMERICREDIT AUTOMOBILE RECEIVA AMERICREDIT AUTOMOBILE RECEIVA			2	2AM	1,999,358	102.4560	2,049,111	2,000,000	1,999,434	0	76	0	0	3.030	3.058	MON	3,872	27,270	06/19/2012	07/09/2018
03061U-AH-6	AMERICREDIT AUTOMOBILE RECEIVA AMERICREDIT AUTOMOBILE RECEIVA			2	3AM	1,999,340	105.5250	2,110,506	2,000,000	1,999,405	0	65	0	0	4.460	4.510	MON	5,699	40,140	06/19/2012	11/08/2019
03063P-AE-2	AMERICREDIT AUTOMOBILE RECEIVA			2	1FE	1,999,824	103.1030	2,062,069	2,000,000	1,999,897	0	35	0	0	3.340	3.365	MON	4,268	66,800	09/16/2010	04/08/2016
03063W-AG-2	AMERICREDIT AUTOMOBILE RECEIVA AMERICREDIT AUTOMOBILE RECEIVA			2	3AM	4,998,324	105.0900	5,254,500	5,000,000	4,998,525	0	201	0	0	4.850	4.907	MON	15,493	154,257	04/11/2012	08/08/2019
03064N-AF-3	AMERICREDIT AUTOMOBILE RECEIVA AMERICREDIT AUTOMOBILE RECEIVA			2	1FE	1,950,306	102.7840	1,994,003	1,940,000	1,945,904	0	(3,607)	0	0	3.190	3.014	MON	3,954	61,886	09/28/2011	10/12/2016
03064P-AD-3	AMERICREDIT AUTOMOBILE RECEIVA AMERICREDIT AUTOMOBILE RECEIVA			2	1FE	3,061,055	101.8040	3,054,114	3,000,000	3,045,411	0	(15,644)	0	0	2.280	1.111	MON	4,370	28,500	07/13/2012	06/08/2016
03064P-AF-8	AMERICREDIT AUTOMOBILE RECEIVA			2	2AM	10,479,609	105.4130	11,068,408	10,500,000	10,486,066	0	5,401	0	0	4.040	4.133	MON	27,102	424,200	10/13/2011	07/10/2017
03064X-AF-1	AMERICREDIT AUTOMOBILE RECEIVA AMERICREDIT AUTOMOBILE RECEIVA			2	2AM	10,600,448	100.0180	10,604,917	10,603,000	10,600,497	0	49	0	0	2.350	2.370	MON	15,919	13,843	11/14/2012	12/10/2018
03064X-AG-9	AMERICREDIT AUTOMOBILE RECEIVA AMERICREDIT AUTOMOBILE RECEIVA			2	3AM	6,997,861	101.2890	7,090,258	7,000,000	6,997,894	0	33	0	0	3.290	3.320	MON	14,714	12,794	11/14/2012	05/08/2020
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRU			2	1FE	3,325,880	102.7290	3,749,609	3,650,000	3,334,819	0	6,187	0	0	5.524	6.240	JD	8,961	201,626	07/18/2011	06/15/2050
04248P-AA-6	ARMY HAWAII FAMILY HOUSING TRU 144A			2	1FE	4,704,400	101.1750	5,058,750	5,000,000	4,712,768	0	5,742	0	0	5.624	6.094	JD	12,498	281,200	07/14/2011	06/15/2050
045184-AA-6	ASIF GLOBAL FINANCING XIX 144A				1FE	9,951,600	100.1410	10,014,100	10,000,000	9,999,712	0	6,540	0	0	4.900	4.968	JJ	223,222	490,000	04/22/2004	01/17/2013
048677-AC-2	ATLANTIC MARINE CORPS COMMUNIT			2	1FE	9,493,217	105.0000	11,377,628	10,835,836	9,520,082	0	17,468	0	0	5.373	6.415	JD	48,517	582,209	06/27/2011	12/01/2050
049164-AU-0	ATLAS AIR INC 1999-1 A			2	3	1,787,657	104.2500	1,863,632	1,787,657	1,787,657	0	0	0	0	7.200	7.309	MON	10,368	128,678	04/01/1999	01/02/2019
05377R-AC-8	ASEOP FUNDING II LLC AESOP 09- AVIS BUDGET RENTAL CAR			2	1FE	6,666,238	100.4940	6,699,573	6,666,667	6,666,635	0	124	0	0	5.680	5.750	MON	11,570	378,667	09/24/2009	02/20/2013
05377R-AL-8	AESOP FUNDING II LLC AESOP 10-			2	1FE	7,999,909	105.7600	8,460,792	8,000,000	7,999,932	0	16	0	0	3.150	3.171	MON	7,700	252,000	10/21/2010	03/20/2017
05377R-AM-6	AESOP FUNDING II LLC AESOP 10-			2	2AM	8,997,496	109.1510	9,823,563	9,000,000	8,998,339	0	416	0	0	5.110	5.171	MON	14,053	459,900	10/21/2010	03/20/2017
05377R-AS-3	AESOP FUNDING II LLC AESOP 11-			2	2AM	4,998,438	102.9670	5,148,335	5,000,000	4,999,032	0	484	0	0	3.650	3.689	MON	5,576	182,500	10/04/2011	11/20/2014
05377R-AW-4	AESOP FUNDING II LLC AESOP 11- 2011-5A B			2	2AM	9,996,200	109.2210	10,922,140	10,000,000	9,996,869	0	523	0	0	4.720	4.774	MON	14,422	472,000	08/19/2011	02/20/2018
05377R-BA-1	AVIS BUDGET RENTAL CAR FUNDING AVIS BUDGET RENTAL CAR FUNDING			2	2AM	3,299,945	106.2740	3,507,032	3,300,000	3,299,948	0	3	0	0	3.887	3.919	MON	3,919	95,491	03/15/2012	05/20/2018
05377R-BC-7	AVIS BUDGET RENTAL CAR FUNDING AVIS BUDGET RENTAL CAR FUNDING			2	2AM	5,697,562	100.0960	5,705,461	5,700,000	5,697,693	0	132	0	0	3.040	3.067	MON	5,295	67,387	07/25/2012	03/20/2019
05463S-AA-5	AXIS EQUIPMENT FINANCE RECEIVA AXIS EQUIPMENT FINANCE RECEIVA			2	1FE	1,842,479	100.1300	1,893,966	1,891,507	1,854,424	0	11,945	0	0	1.250	2.947	MON	722	17,207	03/21/2012	04/20/2015
05463S-AH-0	AXIS EQUIPMENT FINANCE RECEIVA			2	1AM	2,615,906	96.5000	2,689,455	2,787,000	2,692,903	0	76,997	0	0	5.000	10.395	MON	4,258	101,416	03/22/2012	07/20/2015
05522R-AY-4	BANK OF AMERICA CREDIT CARD TR 2007-B3 B3			2	1FE	99,471	99.6820	99,155	99,471	99,471	0	0	0	0	0.409	0.420	MON	17	450	03/22/2007	08/15/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
055598-AQ-5	UTX NOR LOS ALAMOS NAT LAB ESP				1	14,488,345	105.0000	15,212,762	14,488,345	14,488,345	0	0	0	0	6.182	6.089	FEB	821,030	1,047,496	01/27/2010	02/01/2030
056061-AM-6	BXG RECEIVABLES NOTE TRUST BXG 2005-A C 144A			2	1FE	655,891	100.0300	656,100	655,903	655,177	0	(107)	0	0	5.757	5.787	MON	3,042	37,760	12/20/2005	01/02/2021
06052D-AD-7	BANK OF AMERICA AUTO TRUST BAA ABS 09 144A			2	1FE	584,605	100.1150	585,436	584,762	584,754	0	27	0	0	3.520	3.555	MON	915	20,584	07/07/2009	06/15/2016
07324N-AA-1	BAYVIEW COMMERCIAL ASSET TRUST 2006-3 A1 144A			2	2AM	10,626,186	60.5330	6,749,948	11,150,949	10,626,186	0	0	524,763	0	0.460	0.763	MON	854	55,539	09/07/2006	10/25/2036
07324N-AB-9	BAYVIEW COMMERCIAL ASSET TRUST 2006-3 A2 144A			2	4AM	4,250,055	57.9830	2,586,240	4,460,380	4,250,055	0	0	210,325	0	0.510	0.815	MON	379	24,484	09/07/2006	10/25/2036
07324S-AF-9	BAYVIEW COMMERCIAL ASSET TRUST 2003 2 A - 144A			2	1FE	4,231,338	90.2090	3,803,976	4,216,843	4,227,923	0	1,340	0	0	0.790	0.770	MON	555	35,109	05/04/2007	12/25/2033
07324S-CB-6	BAYVIEW COMMERCIAL ASSET TRUS 2005-3A A1 144A			2	1FE	5,806,386	78.4180	4,547,768	5,799,401	5,804,758	0	(284)	0	0	0.530	0.524	MON	512	33,044	07/13/2007	11/25/2035
07325B-AB-4	BAYVIEW COMMERCIAL ASSET TRUST 2006 4A A1 - 144A			2	2AM	2,752,953	79.1460	2,178,847	2,752,953	2,752,953	0	0	0	0	0.440	0.440	MON	202	13,236	07/03/2007	12/25/2036
07325B-AC-2	BAYVIEW COMMERCIAL ASSET TRUST 2006-4A A2 144A			2	5AM	3,660,310	52.6680	2,174,868	4,129,430	3,660,310	0	0	389,792	0	0.480	1.660	MON	330	21,544	10/24/2006	12/25/2036
07325K-AA-6	BAYVIEW COMMERCIAL ASSET TRUST 2006-SP2 A1 144A			2	4AM	5,278,322	67.5000	3,641,342	5,394,581	5,278,322	0	0	116,258	0	0.490	0.643	MON	440	28,536	12/01/2006	01/25/2037
07325K-AB-4	BAYVIEW COMMERCIAL ASSET TRUST 2006-SP2 M1 144A			2	1AM	917,063	50.5100	645,067	1,277,108	917,063	0	0	284,480	0	0.540	10.226	MON	115	7,403	12/01/2006	01/25/2037
07325M-AA-2	BAYC 07-1 2007-1 A1 144A			2	1FE	9,900,968	77.0000	7,623,746	9,900,968	9,900,968	0	0	0	0	0.430	0.430	MON	709	46,302	07/03/2007	03/25/2037
07325M-AB-0	BAYC 07-1 2007-1 A2 144A			2	5AM	6,551,097	59.0000	4,172,551	7,072,120	6,551,097	0	0	521,023	0	0.480	1.166	MON	565	36,658	07/03/2007	03/25/2037
07325Y-AA-6	BAYVIEW COMMERCIAL ASSET TRUST 2007-3 A1 144A			2	1FE	2,650,761	75.3250	1,996,683	2,650,761	2,650,761	0	0	0	0	0.450	0.450	MON	199	12,942	06/01/2007	07/25/2037
07325Y-AB-4	BAYVIEW COMMERCIAL ASSET TRUST 2007-3 A2 144A			2	4AM	3,421,704	51.3470	2,041,609	3,976,141	3,421,704	0	0	554,437	0	0.500	2.236	MON	331	21,433	05/31/2007	07/25/2037
07326B-AB-3	BAYVIEW COMMERCIAL ASSET TRUST 2007-4A A2 144A			2	1AM	3,970,521	20.0000	3,077,678	15,388,391	3,970,521	0	(5,036)	6,609,788	0	0.760	97.641	MON	1,948	0	08/02/2007	09/25/2037
07329#-AA-3	BLUE CRSS BLU NE BLUE CROSS AND BLUE SHIELD OF			2	1	4,847,400	105.0000	5,041,872	4,801,783	4,844,328	0	(1,394)	0	0	5.460	5.424	MON	15,294	262,177	09/27/2010	12/15/2035
08874*-AA-4	AMERESCO FCC ALLENWOOD TRUST C AMERESCO FCC ALLENWOOD ESPC TR			2	1	9,883,559	105.0000	10,377,737	9,883,559	9,883,559	0	0	0	0	6.367	6.276	AUG	262,203	629,286	02/01/2010	08/01/2024
08879*-AA-9	BFC HON FEDERAL RECEIVABLES TR BFC HON FEDERAL RECEIVABLES TR				1	7,727,474	101.3440	7,831,331	7,727,474	7,727,474	0	0	0	0	6.139	6.139	MON	39,532	474,167	06/10/2010	11/01/2025
08880#-AA-2	ESPC - HONEYWELL - HOUSING & U ESPC - HONEYWELL - HOUSING & U			2	1	34,000,000	101.2890	34,438,260	34,000,000	34,000,000	0	0	0	0	5.310	5.310	JAN	1,800,385	2,377,110	09/08/2010	01/02/2030
08885*-AA-1	WALGREENS CTL WALGREENS CTL				2	5,414,131	105.0000	5,684,837	5,414,131	5,414,131	0	0	0	0	5.210	5.267	MON	13,320	212,341	03/14/2012	03/15/2037
12479H-AA-7	CAPITAL AUTOMOTIVE REIT CAUTO_			2	1FE	9,869,534	107.9850	10,661,067	9,872,720	9,869,542	0	(1)	0	0	5.610	5.678	MON	24,616	556,929	11/17/2011	11/15/2039
12497@-AA-1	CCG RECEIVABLES TRUST CCGRT_12 CCG RECEIVABLES TRUST CCGRT_12			2	1FE	7,013,573	99.9440	7,009,646	7,013,573	7,013,573	0	0	0	0	3.130	3.150	MON	10,366	182,937	02/15/2012	12/14/2019
12563A-AE-5	CLI FUNDING LLC CLIF_12-1A CLI FUNDING LLC CLIF_12-1A			2	1FE	7,050,040	104.4750	7,366,420	7,050,913	7,050,047	0	8	0	0	4.210	4.248	MON	10,719	148,423	06/14/2012	06/18/2027
12614M-AJ-3	CNL COMMERCIAL MORTGAGE LOAN T 2002-1A A 144A			2	1FE	1,569,381	74.9900	1,175,708	1,567,820	1,568,928	0	(78)	0	0	0.810	0.803	MON	212	13,262	02/28/2007	10/25/2028
12614M-AS-3	CNLC 03-1 2003-1A A1 144A			2	2AM	784,262	76.6690	601,282	784,262	784,262	0	0	0	0	0.709	0.710	MON	232	5,952	07/10/2003	05/15/2031
126176-AC-0	CPS AUTO TRUST CPS_12-C CPS AUTO TRUST CPS_12-C			2	2AM	959,904	100.0140	960,135	959,999	959,912	0	8	0	0	3.320	3.347	MON	1,417	7,614	09/11/2012	12/16/2019
126176-AD-8	CPS AUTO TRUST CPS_12-C CPS AUTO TRUST CPS_12-C			2	3AM	799,893	100.0110	800,090	799,999	799,902	0	9	0	0	5.110	5.171	MON	1,817	9,766	09/11/2012	12/16/2019
126185-AC-1	CPS AUTO TRUST CPS_12-A CPS AUTO TRUST CPS_12-A			2	3AM	1,511,971	99.9800	1,511,698	1,511,998	1,511,970	0	(2)	0	0	6.510	6.600	MON	4,375	72,730	03/14/2012	06/17/2019
12624G-AC-9	CPS AUTO TRUST CPS_12-B CPS AUTO TRUST CPS_12-B			2	3AM	1,536,694	103.7680	1,594,909	1,537,000	1,536,745	0	51	0	0	5.900	5.981	MON	4,030	44,334	06/12/2012	09/01/2019
126650-BC-3	CVS PASS-THROUGH TRUST 144A REG			2	2FE	14,872,437	115.1470	18,672,356	16,216,103	15,064,070	0	59,305	0	0	5.880	7.049	MON	55,621	953,507	08/26/2009	01/10/2028
134011-AA-3	CAMP PENDELTONQUANTICO 144A			2	2	24,439,020	108.1260	26,101,616	24,140,000	24,416,685	0	(3,232)	0	0	5.937	5.856	AO	358,298	1,433,192	01/08/2004	10/01/2043
14312A-AG-6	CARMAX AUTO OWNER TRUST CARMX_			2	2AM	4,999,963	104.3550	5,217,725	5,000,000	4,999,969	0	7	0	0	3.900	3.932	MON	8,667	195,000	11/02/2011	04/16/2018
14312Y-AF-6	CARMAX AUTO OWNERS TRUST CARMX			2	1FE	1,499,512	103.3480	1,550,225	1,500,000	1,499,740	0	103	0	0	2.590	2.612	MON	1,727	38,850	11/03/2010	08/15/2016
14313B-AD-0	CARMAX AUTO OWNER TRUST CARMX			2	1FE	8,712,185	101.2330	8,821,421	8,714,012	8,713,721	0	462	0	0	2.820	2.843	MON	10,922	245,735	10/30/2009	12/15/2014
14313B-AE-8	CARMAX AUTO OWNER TRUST CARMX			2	1FE	2,999,709	104.2190	3,126,564	3,000,000	2,999,899	0	61	0	0	4.650	4.698	MON	6,200	139,500	10/30/2009	08/17/2015
14313D-AG-9	CARMAX AUTO OWNER TRUST CARMX			2	2AM	7,799,405	103.6160	8,083,100	7,801,000	7,799,730	0	262	0	0	3.610	3.641	MON	12,516	281,616	09/14/2011	03/15/2018
14313G-AG-2	CARMAX AUTO OWNER TRUST CARMX_ CARMAX AUTO OWNER TRUST CARMX_			2	2AM	7,997,426	102.5270	8,202,168	8,000,000	7,997,887	0	462	0	0	3.090	3.118	MON	10,987	205,313	02/07/2012	08/15/2018
14313J-AB-7	CARMAX AUTO OWNER TRUST CARMX_ CARMAX AUTO OWNER TRUST CARMX_			2	1FE	6,386,460	100.1380	6,389,507	6,380,727	6,383,845	0	(2,615)	0	0	0.640	0.551	MON	1,815	20,645	06/26/2012	05/15/2015
14313J-AG-6	CARMAX AUTO OWNER TRUST CARMX_ CARMAX AUTO OWNER TRUST CARMX_			2	2AM	4,478,843	102.4170	4,588,268	4,480,000	4,478,962	0	119	0	0	3.020	3.045	MON	6,013	68,400	06/06/2012	12/15/2018
14574K-AE-2	CAPITAL AUTOMOTIVE REIT CAUTO			2	1FE	14,583,578	108.2440	15,786,762	14,584,490	14,583,589	0	23	0	0	5.730	5.799	MON	37,142	840,334	12/08/2010	12/01/2038
161478-AA-0	CHASE CAPITAL III C				1AM	19,210,539	81.9900	16,807,950	20,500,000	19,634,960	0	62,506	0	0	0.861	1.180	MJSD	14,210	214,791	01/14/2005	03/01/2027
161480-AA-6	CHASE CAPITAL II				1AM	15,787,090	82.0280	14,395,914	17,550,000	16,433,598	0	77,581	0	0	0.813	1.301	FMAN	24,169	173,300	10/28/2003	02/01/2027
161623-AL-7	CMRV 97-A 1997-A B			2	1FE	44,784	100.0000	44,486	44,486	44,558	0	42	0	0	6.540	6.524	MON	129	2,910	12/07/2001	08/15/2017
21079V-AA-1	CONTINENTAL AIRLINES			2	2AM	9,543,440	109.0000	10,402,350	9,543,440	9,543,440	0	0	0	0	4.750	4.749	JJ	212,805	453,313	11/18/2010	01/12/2021
210805-AM-9	CONTINENTAL AIRLINES 96-A			2	3FE	118,184	99.5000	117,593	118,184	118,184	0	0	0	0	6.940	6.999	JAJO	1,732	10,023	10/25/2001	10/15/2013
210805-BU-0	CONTINENTAL AIRLINES 974A			2	2FE	6,775,605	108.7500	7,688,839	7,070,197	6,960,451	0	27,311	0	0	6.900	7.652	JJ	242,567	487,844	07/15/2004	01/02/2018
210805-CQ-8	CONTINENTAL AIRLINES 991A			2	2FE	5,204,709	109.0000	5,948,838	5,457,650	5,317,580	0	18,274	0	0	6.545	7.323	FA	147,842	357,203	07/15/2004	02/02/2019
210805-CT-2	CONTINENTAL AIRLINES 99-2			2	2FE	11,458,575	109.5000	13,701,462	12,512,751	11,844,908	0	114,146	0	0	7.256	8.983	MS	267,334	907,925	08/26/2009	09/15/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
210805-DH-7	CONTINENTAL AIRLINES 01-1			2	2FE	10,427,629	108.7500	11,953,302	10,991,542	10,660,199	0	68,737	0	0	6.703	7.619	JD	32,745	736,763	07/29/2004	06/15/2021
21987H-AP-0	CORP BOND BACKED CTF-A2 A-2				1AM	7,093,500	104.6900	26,172,500	25,000,000	19,907,958	0	1,337,053	0	0	0.000	7.069	MN	0	0	02/04/1998	05/15/2097
21987H-AR-6	CORP BOND BACK A-2				1FE	5,203,890	99.1420	6,642,514	6,700,000	5,522,184	0	318,294	0	0	0.000	6.444	MS	0	0	01/26/2012	03/01/2097
247367-AX-3	DELTA AIR LINES DELTA AIR LINES INC PASS-THROU			2	3AM	5,336,538	109.7500	5,878,897	5,356,626	5,337,415	0	(103)	0	0	6.718	6.789	JJ	178,929	359,858	11/03/2011	01/02/2023
24736T-AA-5	DELTA AIR LINES			2	2FE	11,504,226	115.0000	13,229,860	11,504,226	11,504,226	0	0	0	0	7.750	7.748	JD	34,672	891,577	11/24/2009	12/17/2019
24736V-AA-0	DELTA AIR LINES INC P-T TR DELTA AIR LINES INC PASS THROU	LS		2	2FE	2,130,129	112.5000	2,396,395	2,130,129	2,130,129	0	0	0	0	6.200	6.200	JJ	65,667	132,068	06/30/2010	07/02/2018
252727-AA-0	DIAMOND RESORTS OWNER TRUST DR			2	1FE	2,748,259	104.6940	2,877,641	2,748,623	2,748,455	0	74	0	0	9.310	9.498	MON	7,819	255,897	10/15/2009	03/20/2026
256911-AF-5	DOLLAR DIVERS RIGHT FIN 144A			2	1FE	1,083,614	100.0000	1,032,859	1,032,859	1,038,704	0	(4,955)	0	0	6.550	5.595	MJSD	3,007	67,652	11/23/2004	12/16/2013
25755T-AC-4	DOMINOS PIZZA MASTER ISSUER LL DOMINOS PIZZA MASTER ISSUER LL			2	2AM	9,887,500	112.3780	11,111,325	9,887,500	9,887,500	0	0	0	0	5.216	5.250	JAJO	94,551	315,170	03/06/2012	01/25/2042
26223N-AE-5	DRUG ROYALTY CORPORATION INC D DRUG ROYALTY CORPORATION INC D			2	2AM	3,474,267	103.5440	3,598,018	3,474,872	3,474,190	0	(77)	0	0	5.800	5.844	JAJO	41,988	110,289	03/22/2012	07/15/2024
301655-AC-0	EXETER AUTOMOBILE RECEIVABLES EXETER AUTOMOBILE RECEIVABLES			2	1FE	4,998,808	101.6810	5,084,060	5,000,000	4,999,151	0	343	0	0	3.180	3.210	MON	7,067	125,433	02/23/2012	03/15/2017
30251T-AA-7	FNBC 1993-A PASS THRU TR 93-A			2	1FE	4,035,963	110.0220	3,608,154	3,279,484	3,616,053	0	(79,857)	0	0	8.080	3.600	JJ	129,547	264,982	09/30/2008	01/05/2018
31331F-AF-8	FEDEX CORP C2			2	2FE	898,222	111.5000	1,101,719	988,089	974,812	0	6,368	0	0	7.960	8.763	MS	20,318	78,652	09/08/1994	03/28/2017
31953*-AJ-1	UNION PACIFIC			2	1	5,523,810	105.0000	5,800,000	5,523,810	5,523,810	0	0	0	0	5.470	5.469	JJ	150,237	302,152	05/31/2007	05/31/2022
31953*-AK-8	UNION PACIFIC SECURED CORP BND			2	1	5,142,857	105.0000	5,400,000	5,142,857	5,142,857	0	0	0	0	5.470	5.472	JJ	139,876	281,314	09/27/2007	09/27/2022
32082C-AC-1	FIRST MARYLAND CAPTL II				1AM	10,768,765	80.9860	9,718,320	12,000,000	11,232,658	0	52,110	0	0	1.163	1.665	FMAN	23,643	161,195	01/14/2005	02/01/2027
33632*-UQ-8	FIRST SEC BK NA			2	2	11,266,095	100.0000	11,266,095	11,266,095	11,266,095	0	0	0	0	7.280	7.391	MON	47,843	820,172	04/12/2001	01/10/2024
33716P-AA-8	FIRST TENNESSEE CAP II				3AM	7,000,000	98.0000	6,860,000	7,000,000	7,000,000	0	0	0	0	6.300	6.300	AO	93,100	441,000	03/24/2004	04/15/2034
33882V-AE-5	FLATIRON CLO FLAT_12-1A FLATIRON CLO FLAT_12-1A		E	2	1FE	4,964,300	100.1540	5,007,700	5,000,000	4,964,687	0	387	0	0	3.715	3.805	JAJO	35,088	0	09/19/2012	10/25/2024
34486#-AA-6	FOOTBALL CLUB TERM NOTES 2014				1	10,949,055	105.0000	11,550,000	11,000,000	10,982,885	0	9,089	0	0	5.050	5.144	OCT	135,789	564,758	03/31/2009	10/05/2014
344868-AA-2	FOOTBALL TRUST V FOOTBALL TRUST V				1FE	10,000,000	118.2710	11,827,095	10,000,000	10,000,000	0	0	0	0	5.350	5.350	OCT	130,778	543,917	04/08/2010	10/05/2020
34486@-AA-8	FOOTBALL CLUB TERM NOTES 2015				1	10,000,000	105.0000	10,500,000	10,000,000	10,000,000	0	0	0	0	5.240	5.240	OCT	128,089	532,733	11/21/2005	10/05/2015
34486@-AD-2	FOOTBALL CLUB TERM NOTES 2015				1	11,400,000	105.0000	11,970,000	11,400,000	11,400,000	0	0	0	0	5.900	5.900	OCT	164,413	683,810	11/08/2006	10/05/2015
34528Q-AS-3	FORD CREDIT FLOORPLAN MASTER O FORD CREDIT FLOORPLAN MASTER O			2	1FE	9,967,307	105.7000	10,570,040	10,000,000	9,984,973	0	6,569	0	0	4.640	4.761	MON	20,622	464,000	03/08/2010	02/15/2017
34528Q-BS-2	FORD CREDIT FLOORPLAN MASTER O FORD CREDIT FLOORPLAN MASTER O			2	2AM	2,998,883	103.5260	3,105,771	3,000,000	2,999,065	0	182	0	0	3.510	3.544	MON	4,680	87,750	02/07/2012	01/15/2019
34529U-AG-9	FORD CREDIT AUTO OWNER TRUST F FORD CREDIT AUTO OWNER TRUST F			2	1FE	3,999,215	103.1220	4,124,900	4,000,000	3,999,369	0	153	0	0	2.940	2.963	MON	5,227	104,533	01/18/2012	07/15/2018
346845-AF-7	FORT BENNING FAM 144A			2	2AM	20,000,000	105.0000	21,000,000	20,000,000	20,000,000	0	0	0	0	5.810	5.810	JJ	535,811	1,162,000	01/27/2006	01/15/2051
347466-AF-1	IRWIN LAND LLC IRWIN LAND LLC 144A			1	1FE	970,425	105.0000	1,181,250	1,125,000	972,902	0	1,710	0	0	5.400	6.428	JD	2,700	60,750	07/18/2011	12/15/2047
361561-AA-1	GG1C FUNDING CORP			2	2AM	3,475,976	101.3150	3,521,685	3,475,976	3,475,976	0	0	0	0	5.129	5.131	JJ	82,208	178,283	04/16/2004	01/15/2014
36159E-AA-0	GE BUSINESS LOAN TRUST GEBL 06 2006 2A A - 144A			2	1FE	5,654,547	86.6800	4,901,612	5,654,811	5,654,611	0	11	0	0	0.389	0.390	MON	917	24,420	12/15/2006	11/15/2034
36159E-AC-6	GE BUSINESS LOAN TRUST GEBL 06 2006 2A B - 144A			2	2AM	1,420,235	70.3870	999,658	1,420,235	1,420,235	0	0	0	0	0.489	0.489	MON	289	7,585	11/21/2006	11/15/2034
36159G-AE-7	GE BUSINESS LOAN TRUST GEBL 03 2003 2A A - 144A			2	1FE	6,587,530	93.5140	6,129,615	6,554,756	6,579,102	0	(1,465)	0	0	0.579	0.545	MON	1,581	41,013	03/09/2007	11/15/2031
36161K-AA-2	GUGGENHEIM ENERGY FDG GUGGENHEIM ENERGY FDG				1	12,275,716	105.0000	12,889,501	12,275,716	12,275,716	0	0	0	0	4.217	4.217	NOV	86,278	721,858	06/09/2011	11/01/2025
36186Y-AF-2	GMAC COMMERCIAL MORTGAGE ASSET			1	1	25,816,016	105.0000	27,562,500	26,250,000	25,826,650	0	7,281	0	0	6.107	6.318	MON	93,513	1,603,087	07/21/2011	08/10/2052
374593-A*-2	GIANTS STADIUM				2FE	14,000,000	100.0000	14,000,000	14,000,000	14,000,000	0	0	0	0	7.100	7.100	AO	248,500	994,000	06/30/2010	04/01/2040
39153V-AS-3	GREAT AMERICA LEASING RECEIVAB			2	1FE	999,774	100.8990	1,008,990	1,000,000	999,961	0	61	0	0	4.520	4.569	MON	2,009	45,200	11/02/2009	11/15/2014
39153V-AY-0	GREAT AMERICA LEASING RECEIVAB			2	1FE	1,999,397	102.4370	2,048,742	2,000,000	1,999,662	0	146	0	0	2.880	2.905	MON	2,560	57,600	02/16/2011	05/15/2016
39153V-AZ-7	GREAT AMERICA LEASING RECEIVAB			2	1FE	2,249,838	102.2470	2,300,546	2,250,000	2,249,900	0	36	0	0	3.380	3.406	MON	3,380	76,050	02/16/2011	01/15/2018
40167*-AA-3	UTX NOR HAWAII NAVAL STATION UTX NOR HAWAII NAVAL STATION E				1	4,150,413	105.0000	4,357,933	4,150,413	4,150,413	0	0	0	0	6.291	6.291	SEP	87,034	268,764	01/27/2010	09/01/2025
404225-AF-1	HLSS SERVICER ADVANCE RECEIVAB HLSS SERVICER ADVANCE RECEIVAB			2	1FE	3,499,874	100.3130	3,510,938	3,500,000	3,499,899	0	25	0	0	1.740	1.750	MON	2,707	9,812	10/10/2012	10/15/2043
404225-AH-7	HLSS SERVICER ADVANCE RECEIVAB HLSS SERVICER ADVANCE RECEIVAB			2	1FE	749,940	100.5000	753,750	750,000	749,951	0	11	0	0	3.220	3.250	MON	1,073	3,891	10/10/2012	10/15/2043
42206#-AA-8	HD PULLMAN LLC			2	1	11,870,075	100.0000	12,028,739	12,028,739	11,896,435	0	8,988	0	0	5.365	5.610	MON	37,645	645,342	12/15/2009	06/10/2025
42710T-AA-7	HERCULES CAPITAL FUNDING TRUST HERCULES CAPITAL FUNDING TRUST			2	1FE	8,000,000	100.0000	8,000,000	8,000,000	8,000,000	0	0	0	0	3.320	3.343	MON	8,853	0	12/12/2012	12/16/2017
42805R-AU-3	HERTZ VEHICLE FINANCING LLC HE			2	1FE	3,999,761	100.5560	4,022,252	4,000,000	3,999,984	0	67	0	0	4.260	4.300	MON	2,840	170,400	10/16/2009	03/25/2014
42805R-AV-1	HERTZ VEHICLE FINANCING LLC HE			2	1FE	4,999,695	108.7670	5,438,340	5,000,000	4,999,865	0	58	0	0	5.290	5.350	MON	4,408	264,500	10/16/2009	03/25/2016
42805R-AY-5	HERTZ VEHICLE FINANCING LLC HE			2	1FE	14,765,268	101.9200	14,778,444	14,500,000	14,698,697	0	(66,805)	0	0	2.600	1.647	MON	6,283	218,400	06/28/2012	02/15/2015

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
42805R-BA-6	HERTZ VEHICLE FINANCING LLC HE			2	1FE	2,113,984	107.2750	2,145,490	2,000,000	2,082,830	0	(13,398)	0	0	4.730	3.917	MON	1,577	94,600	08/06/2010	02/25/2019
44614A-AG-8	HUNTINGTON AUTO TRUST HUNT_12- HUNTINGTON AUTO TRUST HUNT_12-			2	2AM	2,999,995	102.2330	3,066,999	3,000,000	2,999,996	0	1	0	0	2.850	2.867	MON	3,800	65,788	03/01/2012	12/17/2018
44614T-AG-7	HUNTINGTON AUTO TRUST HUNT_12- HUNTINGTON AUTO TRUST HUNT_12-			2	2AM	3,999,340	99.8900	3,995,592	4,000,000	3,999,368	0	28	0	0	2.110	2.123	MON	3,751	15,239	10/03/2012	05/15/2019
44890B-AF-3	HYUNDAI AUTO RECEIVABLES TRUST			2	1FE	1,999,822	103.0440	2,060,882	2,000,000	1,999,897	0	35	0	0	3.000	3.023	MON	2,667	60,000	01/20/2011	06/15/2017
44890E-AG-5	HYUNDAI AUTO RECEIVABLES TRUST			2	1FE	6,999,608	106.5490	7,458,451	7,000,000	6,999,768	0	73	0	0	3.510	3.537	MON	10,920	245,700	05/11/2011	11/15/2017
46626Y-AA-0	JP MORGAN CHASE CAP XIII M			1	2AM	9,931,500	82.0850	8,208,500	10,000,000	9,947,787	0	2,539	0	0	1.261	1.288	MJSD	350	144,463	09/16/2004	09/30/2034
47714M-AA-7	JETBLUE AIRWAYS CORP 144A			2	4	14,113,364	100.0000	14,113,364	14,113,364	14,113,364	0	0	0	0	6.780	6.836	JAJO	202,009	956,886	01/14/2007	01/15/2019
49326Y-AA-7	KEYCORP CAPITAL II				1AM	32,930,000	101.1670	37,431,790	37,000,000	33,219,809	0	111,232	0	0	6.875	8.012	MS	734,861	2,543,750	03/17/2010	03/17/2029
50026@-AA-1	KOHLS CORP			2	2	6,172,248	105.0000	7,058,256	6,722,148	6,277,500	0	32,681	0	0	5.902	7.425	MON	17,633	396,741	08/26/2009	12/15/2023
50027#-AA-8	KOHLS CORP			2	2	1,142,021	105.0000	1,199,122	1,142,021	1,142,021	0	0	0	0	5.902	5.975	MON	2,996	67,402	12/12/2003	12/15/2023
52177B-AA-1	LEAF II RECEIVABLES FUNDING LL			2	1FE	393,957	99.2000	401,517	404,755	401,906	0	4,340	0	0	1.700	3.783	MON	210	6,881	01/21/2011	12/20/2018
52177B-AB-9	LEAF II RECEIVABLES FUNDING LL			2	1FE	1,872,263	97.6800	1,953,600	2,000,000	1,953,353	0	43,818	0	0	4.000	6.473	MON	2,444	80,000	01/21/2011	12/20/2023
52177C-AB-7	LEAF II RECEIVABLES FUNDING LL			2	1FE	7,147,006	98.9700	7,216,370	7,291,472	7,215,072	0	54,931	0	0	2.400	3.523	MON	7,778	174,995	10/25/2011	04/15/2016
52467@-AK-1	NORTH ORCHARD PLAZA PARCEL			2	1	16,718,974	100.0000	14,346,658	14,346,658	16,105,488	0	(99,373)	0	0	7.138	5.670	MON	45,516	1,024,112	03/27/2006	01/15/2028
52467@-BY-0	LEGG MASON MORTGAGE CAPITAL			2	5	16,938,620	51.2020	9,259,255	18,083,811	17,048,385	0	32,992	0	0	6.024	6.804	MON	48,416	1,089,369	08/26/2009	02/15/2031
52520V-AA-1	LEHMAN BROTHERS SMALL BALANCE 2006-2A 1A 144A			2	1FE	6,231,907	78.3290	4,881,410	6,231,907	6,231,907	0	0	0	0	0.410	0.410	MON	426	27,880	09/11/2006	09/25/2036
52520V-AE-3	LEHMAN BROTHERS SMALL BALANCE 2006-2A M1 144A			2	3AM	3,000,000	16.7400	502,207	3,000,000	3,000,000	0	0	0	0	0.500	0.500	MON	250	16,159	09/11/2006	09/25/2036
52521B-AA-4	LEHMAN BROTHERS SMALL BALANCE 2006-3A 1A 144A			2	1AM	8,011,814	75.2880	6,389,793	8,487,190	8,011,814	0	0	0	0	0.410	0.777	MON	580	37,969	11/21/2006	12/25/2036
52521G-AA-3	LEHMAN BROTHERS SMALL BALANCE 2007 1A 1A - 144A			2	1AM	11,393,627	76.2720	9,143,671	11,988,241	11,393,627	0	(95)	600,252	0	0.460	0.790	MON	919	59,710	06/04/2007	03/25/2037
52521V-AJ-1	LBSBC 07-2A 2007-2A M3 144A			2	1AM	302,188	0.0000	0	6,258,500	302,188	0	0	115,258	0	1.110	34.364	MON	1,158	0	07/12/2007	06/25/2037
56564P-AJ-3	MAPS CLO FUND LLC MAPS_05-1A 144A			2	1FE	4,575,000	98.7500	4,937,500	5,000,000	4,647,988	0	65,320	0	0	1.260	2.770	MJSD	1,925	72,237	11/15/2011	12/21/2017
571628-AA-4	MARRIOTT VACATION CLUB OWNER T 2007-1A A 144A			2	1FE	2,670,301	103.3210	2,759,060	2,670,366	2,665,866	0	(881)	0	0	5.518	5.514	MON	12,279	147,351	05/22/2007	05/20/2029
571628-AB-2	MARRIOTT VACATION CLUB OWNER T 2007-1A B 144A			2	1FE	526,115	102.3110	538,282	526,125	525,232	0	(176)	0	0	5.568	5.564	MON	2,441	29,295	05/22/2007	05/20/2029
571628-AC-0	MARRIOTT VACATION CLUB OWNER T 2007 1A C144A			2	1FE	219,216	102.0580	223,731	219,219	218,831	0	(65)	0	0	5.817	5.816	MON	1,063	12,752	05/22/2007	05/20/2029
57164Q-AC-8	MVCOT 06-1 2006-1A C 144A			2	1FE	295,807	100.1610	296,286	295,811	295,152	0	(104)	0	0	6.125	6.127	MON	1,510	18,118	05/24/2006	04/20/2028
57164Q-AD-6	MVCOT 06-1 2006-1A D 144A			2	2AM	147,901	100.0730	148,014	147,905	147,556	0	(55)	0	0	6.502	6.509	MON	801	9,617	05/24/2006	04/20/2028
57165L-AA-2	MARRIOTT VACATION CLUB OWNER T			2	1FE	2,364,077	103.5960	2,449,349	2,364,335	2,364,127	0	22	0	0	3.540	3.568	MON	2,557	83,697	11/08/2010	12/20/2032
57165L-AB-0	MARRIOTT VACATION CLUB OWNER T			2	2AM	576,551	102.7550	592,551	576,667	576,573	0	10	0	0	4.520	4.567	MON	796	26,065	11/05/2010	12/20/2032
58501W-BF-7	STEERS-R40 144A	@		2	1FE	1,776,525	86.6290	6,497,175	7,500,000	4,988,557	0	338,979	0	0	0.000	7.162	N/A	0	0	04/16/1998	10/17/2018
59549N-AC-7	MID 00-6 6 A3			2	1FE	1,003,240	101.4060	964,310	950,938	977,064	0	(4,066)	0	0	7.540	6.735	JAJO	17,925	71,701	03/30/2005	07/01/2035
60467M-AB-7	MIRANT MID-ATLANTIC LLC B			2	3FE	1,240,594	109.0000	1,269,716	1,164,877	1,205,963	0	(11,366)	0	0	9.125	7.572	JD	295	106,295	03/03/2010	06/30/2017
63615#-AC-5	NATIONAL FOOTBALL LEAGUE			2	1	15,000,000	100.4900	15,073,500	15,000,000	15,000,000	0	0	0	0	1.285	1.285	AO	41,771	209,278	08/28/2002	10/15/2017
653240-AA-9	NEWTOWN CREDIT LEASE			2	1	12,918,077	105.0000	13,564,458	12,918,532	12,918,270	0	20	0	0	6.082	6.160	MON	34,920	785,705	02/16/2004	12/15/2023
65566V-AE-0	NORDSTROM PRVT LABEL CREDIT CA			2	1FE	14,994,405	103.8870	15,583,035	15,000,000	14,995,606	0	1,144	0	0	2.280	2.299	MON	15,200	342,000	11/17/2011	11/15/2019
667294-AM-4	NORTHWEST AIRLINES INC 2001-1 992A			2	1FE	2,155,839	108.5000	2,196,324	2,024,262	2,132,128	0	(13,852)	0	0	7.575	6.509	MS	51,113	153,338	09/23/2010	03/01/2019
674135-CT-3	OAK 97-D 1997-D A3			2	1FE	614	99.8890	605	606	610	0	5	0	0	6.500	6.445	MON	3	39	01/14/1998	02/15/2028
68619A-AK-3	ORGN 01-A 2001-A A7			2	5AM	1,336,325	101.9740	1,331,900	1,306,121	1,328,282	0	3,593	0	0	6.660	6.545	MON	3,866	86,988	02/06/2002	03/15/2032
68619A-AM-9	ORGN 02-A 2002-A A2			2	1FE	645,433	101.1650	653,092	645,572	644,546	0	(75)	0	0	5.220	5.252	MON	2,808	33,699	03/06/2002	05/15/2032
69349A-AA-0	PNC CAPITAL TRUST C			2	1AM	17,779,118	83.7360	15,909,840	19,000,000	18,156,045	0	56,043	0	0	0.881	1.192	MJSD	14,522	201,952	01/14/2005	06/01/2028
74112T-AK-2	PRESTIGE AUTO RECEIVABLES TRUS			2	1FE	4,998,860	101.5960	5,079,815	5,000,000	4,999,572	0	432	0	0	2.870	2.896	MON	6,378	143,500	03/18/2011	07/16/2018
7425A0-A5-9	PRINCIPAL LIFE GLOBAL 144A				1FE	15,598,950	100.1610	15,024,150	15,000,000	15,007,616	0	(198,169)	0	0	5.250	3.891	JJ	363,125	787,500	12/15/2009	01/15/2013
7425A0-BC-3	PRINCIPAL LIFE GLOBAL 144A				1FE	28,279,217	122.1820	34,663,033	28,370,000	28,294,964	0	1,540	0	0	6.125	6.147	AO	366,840	1,737,663	11/29/2005	10/15/2033
74438G-AC-5	PRUDENTIAL HOLDINGS LLC			2	1FE	10,449,948	125.6040	11,580,689	9,220,000	10,057,446	0	(71,711)	0	0	7.245	5.897	JD	24,122	667,989	08/11/2006	12/18/2023
74955E-AB-5	RGS FUNDING CORP I & M F			2	4AM	1,589,464	120.7060	1,660,848	1,375,945	1,546,593	0	(3,216)	0	0	9.820	7.158	JD	9,008	135,118	09/30/2008	12/07/2022
755920-AC-9	ROCS SERIES BLS- 1998-1 144A	@			1	11,139,600	75.6110	30,244,400	40,000,000	28,861,080	0	1,810,169	0	0	0.000	6.583	N/A	0	0	04/15/1998	01/15/2018
755920-AH-8	ROCS SERIES BLS- 1998-1				1AM	9,170,232	84.4460	38,000,700	45,000,000	26,068,297	0	2,090,148	0	0	0.000	8.535	FA	0	0	07/01/2000	08/01/2097
755920-AJ-4	ROCS SERIES BLS- 1998-2 144A				1FE	8,736,110	75.6110	23,439,410	31,000,000	23,266,144	0	1,500,496	0	0	0.000	6.779	JJ	0	0	04/09/1998	07/15/2097
760106-AZ-7	RENTAL CAR FINANCE CORPORATION			2	2AM	4,999,108	104.8080	5,240,410	5,000,000	4,999,359	0	184	0	0	4.380	4.425	MON	3,650	219,000	07/21/2011	02/25/2016
78388Q-AB-6	SAPTS-BLS TRUST 1997-1 144A				1	5,705,400	78.1620	15,632,400	20,000,000	15,375,350	0	998,418	0	0	0.000	6.828	JJ	0	0	03/23/1998	07/15/2097
78442G-HQ-2	SLMA 03-8 2003-8			2	1FE	9,000,000	87.1250	7,841,268	9,000,000	9,000,000	0	0	0	0	0.868	0.869	MJSD	3,255	94,680	07/30/2003	06/17/2024
78459T-AE-8	SNAAC AUTO RECEIVABLES TRUST S			2	2AM	1,999,558	100.5330	2,010,658	2,000,000	1,999,628	0	70	0	0	4.380	4.428	MON	3,893	44,043	06/06/2012	06/15/2017
78487Y-AA-1	SVO VOI MORTGAGE CORP SVOVM 10			2	1FE	2,470,483	102.4280	2,530,490	2,470,501	2,469,877	0	228	0	0	3.650	3.651	MON	7,514	90,173	08/20/2010	07/20/2027
78488A-AA-2	SVO VOI MORTGAGE CORP SVOVM_11			2	1FE	6,871,743	102.8750	7,069,354	6,871,796	6,870,986	0	(618)	0	0	3.670	3.682	MON	21,016	252,195	10/28/2011	11/20/2027
795549-AA-2	SALT CREEK PASS THRU TR 144A				1	15,000,000	105.0000	15,750,000	15,000,000	15,000,000	0	0	0	0	5.672	5.672	JD	37,813	850,800	06/17/2004	06/15/2014

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
798737-AA-0	SAN MANUEL ENTERTAINMENT AUTHO 144A			1	2	6,600,000	100.5450	6,635,970	6,600,000	6,600,000	0	0	0	0	5.690	5.690	JD	31,295	375,540	11/08/2004	12/01/2015
80281A-AD-1	SANTANDER DRIVE AUTO RECEIVABL SANTANDER DRIVE AUTO RECEIVABL			2	1FE	1,999,801	102.5560	2,051,114	2,000,000	1,999,879	0	78	0	0	2.720	2.740	MON	2,418	49,262	01/11/2012	05/15/2016
80281A-AE-9	SANTANDER DRIVE AUTO RECEIVABL SANTANDER DRIVE AUTO RECEIVABL			2	1FE	2,999,662	104.5550	3,136,638	3,000,000	2,999,752	0	91	0	0	3.780	3.814	MON	5,040	102,690	01/11/2012	11/15/2017
80281U-AE-5	SANTANDER DRIVE AUTO RECEIVABL			2	1FE	15,208,734	101.8560	15,568,613	15,285,000	15,251,067	0	37,053	0	0	3.020	3.298	MON	20,516	461,607	11/29/2011	10/17/2016
80282G-AD-7	SANTANDER DRIVE AUTO REC TRUST SANTANDER DRIVE AUTO REC TRUST			2	1FE	10,096,875	100.6170	10,061,690	10,000,000	10,045,384	0	(51,491)	0	0	2.240	1.221	MON	9,956	112,000	06/25/2012	12/15/2014
80282G-AE-5	SANTANDER DRIVE AUTO REC TRUST SANTANDER DRIVE AUTO REC TRUST			2	1FE	5,025,000	103.4120	5,170,580	5,000,000	5,013,383	0	(9,315)	0	0	3.890	3.713	MON	8,644	194,500	10/07/2011	07/17/2017
80282H-AE-3	SANTANDER DRIVE AUTO REC TRUST			2	1FE	7,806,702	103.2820	8,102,496	7,845,000	7,826,157	0	15,485	0	0	3.060	3.297	MON	10,669	240,057	10/11/2011	11/15/2017
80282J-AE-9	SANTANDER DRIVE AUTO RECEIVABL SANTANDER DRIVE AUTO RECEIVABL			2	1FE	9,999,573	103.1330	10,313,340	10,000,000	9,999,713	0	121	0	0	3.820	3.852	MON	16,978	382,000	10/07/2011	08/15/2017
80282N-AC-4	SANTANDER DRIVE AUTO RECEIVABL			2	2AM	1,796,796	100.5370	1,806,491	1,796,842	1,796,824	0	17	0	0	3.350	3.375	MON	2,675	60,194	05/20/2011	06/15/2017
80282U-AF-1	SANTANDER DRIVE AUTO RECEIVABL SANTANDER DRIVE AUTO RECEIVABL			2	2AM	3,999,206	103.2630	4,130,514	4,000,000	3,999,268	0	62	0	0	3.300	3.328	MON	5,867	44,000	08/07/2012	09/17/2018
80282V-AE-2	SANTANDER DRIVE AUTO RECEIVABL SANTANDER DRIVE AUTO RECEIVABL			2	1FE	11,428,849	103.1970	11,795,371	11,430,000	11,429,086	0	237	0	0	3.200	3.225	MON	16,256	268,224	03/14/2012	02/15/2018
80282W-AF-7	SANTANDER DRIVE AUTO RECEIVABL SANTANDER DRIVE AUTO RECEIVABL			2	2AM	4,998,713	104.3070	5,215,351	5,000,000	4,998,903	0	190	0	0	3.640	3.675	MON	8,089	106,167	05/07/2012	05/15/2018
80283C-AF-0	SANTANDER DRIVE AUTO RECEIVABL SANTANDER DRIVE AUTO RECEIVABL			2	2AM	4,498,744	100.7000	4,531,501	4,500,000	4,498,809	0	65	0	0	2.520	2.540	MON	5,040	20,475	10/03/2012	10/15/2018
82651N-AA-7	SIERRA RECEIVABLES FUNDING COM			2	1FE	2,053,727	103.2420	2,120,515	2,053,925	2,053,775	0	14	0	0	3.510	3.538	MON	2,203	72,093	10/15/2010	11/20/2025
82651N-AB-5	SIERRA RECEIVABLES FUNDING COM			2	2AM	1,642,771	103.9360	1,707,817	1,643,140	1,642,860	0	24	0	0	4.440	4.486	MON	2,229	72,955	10/14/2010	11/20/2025
82651P-AA-2	SIERRA RECEIVABLES FUNDING COM			2	1FE	1,422,614	102.2810	1,455,221	1,422,764	1,422,651	0	16	0	0	3.840	3.873	MON	1,669	54,634	07/16/2010	11/20/2025
82651R-AA-8	SIERRA RECEIVABLES FUNDING COM			2	1FE	3,253,552	103.6800	3,373,623	3,253,880	3,253,638	0	51	0	0	3.350	3.377	MON	3,331	109,005	03/16/2011	06/20/2018
82651T-AA-4	SIERRA RECEIVABLES FUNDING COM			2	1FE	3,445,125	102.7510	3,540,522	3,445,726	3,445,246	0	104	0	0	3.260	3.287	MON	3,432	112,331	08/24/2011	05/20/2028
82651T-AB-2	SIERRA RECEIVABLES FUNDING COM			2	2AM	1,292,142	101.5600	1,312,305	1,292,147	1,292,140	0	1	0	0	4.250	4.288	MON	1,678	54,916	08/24/2011	05/20/2028
82651X-AA-5	SIERRA RECEIVABLES FUNDING COM 144A			2	1FE	3,029,422	102.7020	3,111,898	3,030,018	3,029,565	0	129	0	0	3.370	3.399	MON	3,120	102,112	11/04/2011	07/20/2028
82652A-AB-2	SIERRA RECEIVABLES FUNDING COM SIERRA RECEIVABLES FUNDING COM			2	2AM	3,811,911	102.5550	3,910,121	3,812,703	3,811,991	0	80	0	0	3.580	3.613	MON	4,171	102,371	03/14/2012	05/20/2019
841281-AA-6	SCL 99-CTL1 1999-CTL1 A 144A			2	1FM	979,488	105.0000	941,815	896,967	907,785	0	(6,386)	0	0	7.110	5.731	MON	5,315	64,837	08/13/2003	09/02/2014
86357M-BK-4	SPARCS TRUST 98-2			1	1	7,040,360	66.2560	24,514,720	37,000,000	19,483,812	0	1,293,949	0	0	0.000	6.991	JJ	0	0	02/26/1998	01/17/2098
86359D-AB-3	LEHMAN BROTHERS SMALL BALANCE 144A			2	1FE	1,788,262	84.6090	1,511,379	1,786,308	1,787,412	0	(122)	0	0	0.460	0.447	MON	137	8,896	01/25/2007	02/25/2030
86359D-UG-0	LBSBC 05-2A 2005-2A M1			2	3AM	1,516,326	53.5000	811,235	1,516,326	1,516,326	0	0	0	0	0.610	0.610	MON	154	10,743	10/27/2005	09/25/2030
86359D-UH-8	LBSBC 05-2A 2005-2A M2			2	4AM	1,810,539	28.0000	506,951	1,810,539	1,810,539	0	0	0	0	0.730	0.731	MON	220	15,224	10/27/2005	09/25/2030
86359D-UJ-4	LBSBC 05-2A 2005-2A M3			2	4AM	2,122,404	15.0000	318,361	2,122,404	2,122,404	0	0	0	0	0.810	0.811	MON	286	18,101	10/27/2005	09/25/2030
86359D-YZ-4	LEHMAN BROTHERS SMALL BALANCE 2006-1A 2A 144A			2	1FE	6,299,074	85.8570	5,403,552	6,293,665	6,296,605	0	(702)	0	0	0.440	0.430	MON	461	30,070	01/31/2007	04/25/2031
86788L-AA-8	SUNTRUST CAPITAL III			1	3AM	37,792,680	78.2510	31,456,902	40,200,000	38,735,418	0	105,748	0	0	0.958	1.217	MJSD	16,047	459,887	08/24/2001	03/15/2028
871928-AT-4	CORP BOND BACKED CTF APA 97-8				1FE	4,360,859	90.6120	18,122,400	20,000,000	12,176,597	0	960,163	0	0	0.000	8.385	FA	0	0	07/01/2000	08/15/2047
871928-AW-7	CORP BOND BACKED CTF AGC 144A			1	1AM	9,107,450	78.3400	27,419,000	35,000,000	26,708,428	0	1,890,957	0	0	0.000	7.467	MS	0	0	04/27/1998	03/15/2046
871928-BJ-5	CORP BOND BACKED CTF				1AM	6,240,000	52.8820	20,623,980	39,000,000	6,240,000	0	0	0	0	0.000	11.088	AO	0	0	07/01/2000	10/01/2097
872162-AD-4	TAL ADVANTAGE LLC TAL 10-2A			2	1FE	1,566,667	101.2210	1,585,788	1,566,667	1,566,667	0	0	0	0	4.300	4.339	MON	2,246	68,490	10/13/2010	10/20/2025
872162-AF-9	TAL ADVANTAGE LLC			2	1FE	5,244,315	103.8510	5,456,515	5,254,167	5,244,930	0	608	0	0	4.600	4.675	MON	8,056	245,720	12/27/2011	01/20/2026
872162-AH-5	TAL ADVANTAGE LLC TAL 11-2A			2	1FE	1,683,333	101.2060	1,703,641	1,683,333	1,683,333	0	0	0	0	4.310	4.349	MON	2,418	73,761	05/09/2011	05/20/2026
872162-AK-8	TAL ADVANTAGE LLC TAL_12-1A TAL ADVANTAGE LLC TAL_12-1A			2	1FE	9,555,621	103.2650	9,821,381	9,510,833	9,554,758	0	(864)	0	0	3.860	3.848	MON	11,218	199,007	08/08/2012	05/20/2027
877280-AA-5	TAYLOR STREET CO 144A			2	1FE	6,089,795	105.0000	6,416,550	6,111,000	6,101,672	0	1,199	0	0	6.460	6.490	MS	131,590	394,771	02/24/1998	03/01/2019
89656F-AA-4	TRINITY RAIL LEASING LP TRL_12 TRINITY RAIL LEASING LP TRL_12			2	1FE	6,000,000	99.5050	5,970,306	6,000,000	6,000,000	0	0	0	0	2.266	2.277	MON	4,532	0	12/12/2012	01/15/2043
90185R-AC-2	2 BROADWAY 2006 ADDL LOA 144A			2	1AM	20,000,000	27.7120	25,450,681	91,839,930	30,696,346	0	1,906,708	0	0	0.000	6.517	MS	0	0	04/18/2006	03/15/2047
90332U-AE-3	US AIRWAYS P-T TR			2	3FE	3,388,505	110.0000	3,692,279	3,356,618	3,388,816	0	(2,254)	0	0	8.360	8.154	JJ	125,496	280,613	05/18/2010	07/20/2020
903436-AA-1	US AIRWAYS GROUP INCOLD			2	3AM	6,604,417	112.5000	7,429,969	6,604,417	6,604,417	0	0	0	0	7.125	7.127	AO	90,192	470,565	06/22/2011	10/22/2023
907830-AA-4	UNION PACIFIC CORP 144A				2FE	7,000,000	106.2700	7,438,900	7,000,000	7,000,000	0	0	0	0	5.214	5.214	MS	92,259	364,980	09/28/2004	09/30/2014
91274#-AK-0	ESPC-JCI BLM BACKED CERT H1 - JCI / WHTMAN			1	1	4,464,216	101.0000	4,286,835	4,244,391	4,416,310	0	(15,791)	0	0	6.210	5.282	DEC	15,375	263,577	12/15/2009	12/10/2022
91274#-AR-5	CONSOLIDATED EDISON INC			1	1	745,795	101.0000	753,253	745,795	745,795	0	0	0	0	5.470	5.402	JUL	19,378	40,795	05/01/2007	07/10/2015

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92867K-AB-0	VOLKSWAGEN AUTO LEASE TRUST VW VOLKSWAGEN AUTO LEASE TRUST VW			2	1FE	9,495,393	100.1730	9,499,546	9,483,169	9,489,771	0	(5,622)	0	0	0.660	0.535	MON	1,912	31,121	06/21/2012	11/20/2014
929648-AA-7	WY GA HLDGS 2004 LLC			1	12,000,000	105.0000	12,600,000	12,000,000	12,000,000	0	0	0	0	5.590	5.590	MS	199,377	670,800	08/27/2004	09/14/2019
92977B-AD-6	ROSS STORES INC			2	12,141,220	100.0000	12,250,000	12,250,000	12,241,608	0	14,297	0	0	5.650	5.791	MON	15,381	692,125	02/06/2004	07/23/2013
93144*-AA-0	WALGREENS CTL			2	1	8,068,570	105.0000	8,471,998	8,068,570	8,068,570	0	0	0	0	5.990	6.065	MON	21,480	483,307	12/03/2004	02/15/2030
938837-A#-8	GSA REC BACKED TRUST - WGL PRO			2	1	8,771,387	101.0000	8,859,101	8,771,387	8,771,387	0	0	0	0	7.220	7.330	MON	45,738	633,294	11/17/2000	09/05/2017
94978#-AT-4	LEGG MASON LEASE BACKED PASS T 2002-CTL-20			2	1	6,914,768	105.0000	7,260,507	6,914,768	6,914,768	0	0	0	0	6.650	6.743	MON	38,319	459,832	07/30/2002	08/01/2027
94978#-BJ-5	WLS FRGO NRTHWST CAP. LEASE FUNDING 2003-CTL-02			2	1	6,086,311	105.0000	6,738,952	6,418,050	6,325,668	0	5,318	0	0	5.789	5.930		16,512	371,522	10/09/2003	11/15/2027
94978#-CY-1	WACHOVIA CORP I 2005-1			2	1	631,007	105.0000	662,558	631,007	631,007	0	0	0	0	5.480	5.480	JJ	17,194	34,579	12/22/2005	01/02/2025
94978#-CZ-8	WACHOVIA CORP II 2005-1			2	1	3,279,953	105.0000	3,443,951	3,279,953	3,279,953	0	0	0	0	5.480	5.480	JJ	89,371	179,741	12/22/2005	01/02/2025
94978#-DA-2	WACHOVIA CORP III 2005-1			2	1	797,605	105.0000	837,485	797,605	797,605	0	0	0	0	5.480	5.480	JJ	21,733	43,709	12/22/2005	01/02/2025
94978#-DB-0	WACHOVIA CORP IV 2005-1			2	1	94,114	105.0000	98,819	94,114	94,114	0	0	0	0	5.480	5.480	JJ	2,564	5,157	12/22/2005	01/02/2025
94978#-DC-8	WACHOVIA CORP V 2005-1			2	1	4,019,606	105.0000	4,220,587	4,019,606	4,019,606	0	0	0	0	5.480	5.480	JJ	109,525	220,274	12/22/2005	01/02/2025
13645#-AA-8	CANADIAN PACIFIC RAILWAY		I		2	23,760,000	100.0000	23,760,000	23,760,000	23,760,000	0	0	0	0	6.990	6.990	MS	502,861	1,660,824	02/06/2002	03/12/2022
13645#-AB-6	CANADIAN PACIFIC RAILWAY		I		2	285,000	100.0000	285,000	285,000	285,000	0	0	0	0	6.990	6.990	MS	6,032	19,922	02/06/2002	03/12/2022
00131B-AD-9	AH MORTGAGE ADVANCE TRUST AHMA AH MORTGAGE ADVANCE TRUST AHMA		F	2	1FE	1,999,973	101.5000	2,030,000	2,000,000	1,999,988	0	15	0	0	6.170	6.250	MON	6,170	108,318	01/20/2012	03/13/2044
00163E-AE-2	ALM LOAN FUNDING ALM_12-6A ALM LOAN FUNDING ALM_12-6A		F	2	1FE	4,875,000	100.0000	5,000,000	5,000,000	4,887,407	0	12,407	0	0	3.910	4.648	MJSD	9,774	101,431	06/04/2012	06/14/2023
04010K-AH-8	ARES CLO FUNDS ARES_04-8A ARES CLO FUNDS ARES_04-8A		F	2	1FE	192,103	99.7500	199,347	199,847	193,538	0	1,435	0	0	0.912	1.937	FMAN	182	1,609	03/30/2012	02/26/2016
04012L-AB-7	ARES CLO LTD ARES CLO LTD ARES_07-3RA 144A		F	2	1FE	10,685,899	95.4000	11,342,807	11,889,735	10,820,598	0	119,268	0	0	0.554	1.708	JAJO	14,095	83,474	11/08/2011	04/16/2021
04013P-AC-5	ARES CLO LTD ARES_12-1A ARES CLO LTD ARES_12-1A		F	2	1FE	4,707,500	100.5000	5,025,000	5,000,000	4,725,131	0	17,631	0	0	4.069	4.767	JAJO	41,818	142,622	02/03/2012	04/19/2023
04013P-AE-1	ARES CLO LTD ARES_12-1A ARES CLO LTD ARES_12-1A		F	2	1FE	5,000,000	101.2500	5,062,500	5,000,000	5,000,000	0	0	0	0	4.390	4.412	JAJO	43,900	134,749	02/03/2012	04/19/2023
04013Y-AE-2	ARES CLO LTD ARES_12-2A ARES CLO LTD ARES_12-2A		F	2	1FE	6,500,000	100.8000	6,552,000	6,500,000	6,500,000	0	0	0	0	3.988	4.006	JAJO	67,685	0	08/29/2012	10/13/2023
04317L-AA-1	ARTUS LOAN FUND LTD ARTUS 07-1 ABS 144A		R	2	1FE	5,396,728	99.6000	5,658,044	5,680,767	5,485,921	0	35,705	0	0	0.960	2.313	FMAN	7,120	64,401	06/24/2010	02/15/2018
04940T-AA-9	ATLAS REINSURANCE VII LTD ATLAS REINSURANCE VII LTD		F	1	3AM	1,500,000	98.9200	1,483,800	1,500,000	1,500,000	0	0	0	0	8.360	8.448	JAJO	21,249	0	10/25/2012	01/07/2016
05344A-AC-5	AVALON IV CAPITAL LTD AVLN4_12 AVALON IV CAPITAL LTD AVLN4_12		F	2	1FE	9,845,000	100.7000	10,070,000	10,000,000	9,855,043	0	10,043	0	0	3.080	3.257	JAJO	65,028	206,347	02/23/2012	04/17/2023
05357T-AC-8	AVENUE CLO LTD AVCLO_06-3A AVENUE CLO LTD AVCLO_06-3A		F	2	1FE	4,406,250	92.2500	4,612,500	5,000,000	4,463,601	0	57,351	0	0	0.769	2.848	JAJO	7,581	23,389	05/04/2012	07/20/2018
05616V-AB-2	BABSON CLO LTD BABSN_06-2A BABSON CLO LTD BABSN_06-2A		F	2	1FE	882,000	93.0000	976,500	1,050,000	895,805	0	13,805	0	0	0.710	2.797	JAJO	1,595	6,973	03/14/2012	10/16/2020
10575V-AE-5	BRAZIL FORG DIV BRAZIL FOREIGN DIVERSIFIED PAY		F		1FE	15,000,000	105.0000	15,750,000	15,000,000	15,000,000	0	0	0	0	4.200	4.200	MS	176,750	630,000	04/29/2011	03/20/2018
12479L-AA-8	CAL FUNDING LTD CAI_12-1A CAL FUNDING LTD CAI_12-1A		F	2	1FE	6,881,850	101.9140	7,015,060	6,883,333	6,881,886	0	36	0	0	3.470	3.500	MON	3,981	45,116	10/10/2012	10/25/2027
12548V-AE-5	CIFC FUNDING LTD CIFC_12-2A CIFC FUNDING LTD CIFC_AS-2A		F	2	1FE	12,500,000	98.7500	12,343,750	12,500,000	12,500,000	0	0	0	0	3.441	3.456	MJSD	62,129	0	10/12/2012	12/05/2024
12764R-AA-9	CAELUS RE		F		3	3,000,000	100.9100	3,027,300	3,000,000	3,000,000	0	0	0	0	6.590	6.643	FMAN	17,573	199,076	05/18/2010	05/24/2013
14309J-AC-1	CARLYLE GLOBAL MARKET STRATEGI CARLYLE GLOBAL MARKET STRATEGI		F	2	1FE	7,135,461	100.4000	7,329,200	7,300,000	7,146,270	0	10,809	0	0	2.869	3.139	JAJO	41,302	129,634	03/09/2012	04/20/2022
14309J-AE-7	CARLYLE GLOBAL MARKET STRATEGI CARLYLE GLOBAL MARKET STRATEGI		F	2	1FE	4,828,531	100.4000	5,020,000	5,000,000	4,853,086	0	24,556	0	0	4.119	5.061	JAJO	40,615	125,075	03/09/2012	04/20/2022
14309Q-AJ-0	CARLYLE GLOBAL MARKET STRATEGI CARLYLE GLOBAL MARKET STRATEGI		F	2	1FE	7,160,588	98.9100	7,418,250	7,500,000	7,173,488	0	12,901	0	0	4.710	5.277	JAJO	183,494	0	06/07/2012	07/20/2023
16208N-AB-1	CHATHAM LIGHT CLO LTD CHAT-05- CHATHAM LIGHT CLO LTD CHAT-05-		F	2	1FE	3,023,375	94.6400	3,170,440	3,350,000	3,047,725	0	24,350	0	0	0.713	2.171	FMAN	3,781	14,774	05/31/2012	08/03/2019
227170-AD-9	CRONOS CONTAINERS PROGRAM LTD CRONOS CONTAINERS PROGRAM LTD		F	2	1FE	6,334,849	103.3960	6,552,722	6,337,500	6,334,935	0	86	0	0	3.810	3.849	MON	8,719	53,658	09/20/2012	09/18/2027
26250D-AE-3	DRYDEN SENIOR LOAN FUND DRSLF_ DRYDEN SENIOR LOAN FUND DRSLF_		F	2	1FE	6,500,000	100.0000	6,500,000	6,500,000	6,500,000	0	0	0	0	2.560	2.567	FMAN	35,781	0	09/25/2012	11/15/2015
26250D-AG-8	DRYDEN SENIOR LOAN FUND DRSLF_ DRYDEN SENIOR LOAN FUND DRSLF_		F	2	1FE	2,943,900	100.0000	3,000,000	3,000,000	2,950,499	0	6,599	0	0	3.410	4.567	FMAN	21,898	0	09/25/2012	11/15/2015
26358E-AC-6	DUANE STREET CLO DUANE 07-4A MEZZANIN ABS 144A		F	2	1FE	7,471,500	89.5000	6,712,500	7,500,000	7,488,311	0	3,221	0	0	0.760	0.804	FMAN	7,600	69,802	07/06/2007	11/15/2021
29079D-AA-4	EMBARCADERO REINSURANCE LTD EMBARCADERO REINSURANCE LTD		F		3AM	4,000,000	101.4500	4,058,000	4,000,000	4,000,000	0	0	0	0	7.360	7.423	FMAN	44,363	217,123	02/02/2012	02/13/2015

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
318030-AC-7	FINN SQUARE CLO LTD FINNS_12-1 FINN SQUARE CLO LTD FINNS_12-1		F	2	1FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	2.510	2.517	MJSD	2,531	0	12/07/2012	12/24/2023
318030-AE-3	FINN SQUARE CLO LTD FINNS_12-1 FINN SQUARE CLO LTD FINNS_12-1		F	2	1FE	4,850,500	97.0100	4,850,500	5,000,000	4,850,845	0	345	0	0	3.110	3.446	MJSD	5,218	0	12/07/2012	12/24/2023
35047B-AB-2	FOUNDATION RE III LTD FOUNDATION RE III LTD 144A		F		3AM	5,000,000	100.7900	5,039,500	5,000,000	5,000,000	0	0	0	0	5.103	5.136	FMAN	35,439	256,314	02/15/2011	02/25/2015
363202-AE-2	GALE FORCE CLO LTD GALE 06-2A GALE FORCE CLO LTD GALE_06-2A		F	2	1FE	2,975,000	88.0000	3,520,000	4,000,000	3,119,348	0	137,411	0	0	1.040	5.894	JAJO	9,016	47,421	12/08/2011	04/15/2018
368266-AA-0	GAZ CAPITAL FOR GAZPROM 144A		F		2AM	3,000,000	143.9170	4,317,510	3,000,000	3,000,000	0	0	0	0	8.625	8.625	AO	45,281	258,750	04/23/2004	04/28/2034
368266-AE-2	GAZ CAPITAL FOR GAZPROM 144A		F		2AM	1,000,000	112.0000	1,120,000	1,000,000	1,000,000	0	0	0	0	6.212	6.212	MN	6,730	62,120	11/17/2006	11/22/2016
368266-AF-9	GAZ CAPITAL FOR GAZPROM 144A		F		2AM	2,600,000	119.2500	3,100,500	2,600,000	2,600,000	0	0	0	0	6.510	6.510	MS	53,599	169,260	03/02/2007	03/07/2022
368266-AK-8	GAZ CAPITAL FOR GAZPROM 144A		F		3AM	2,022,500	103.2000	2,064,000	2,000,000	2,003,029	0	(4,942)	0	0	7.510	7.239	JJ	63,001	150,200	07/23/2008	07/31/2013
38123C-AA-3	GOLDEN STATE RESOURCES LTD GOLDEN STATE RE LTD		F		3AM	3,000,000	101.8100	3,054,300	3,000,000	3,000,000	0	0	0	0	3.836	3.854	MJSD	7,032	115,273	12/05/2011	01/08/2015
38137A-AE-3	GOLD6_12-6A GOLDENTREE LOAN OPPORTUNITIES		F	2	1FE	5,802,124	100.0900	5,855,265	5,850,000	5,804,883	0	2,759	0	0	2.680	2.782	JAJO	33,101	76,424	04/03/2012	04/17/2022
38137A-AG-8	GOLD6_12-6A GOLDENTREE LOAN OPPORTUNITIES		F	2	1FE	4,786,080	100.0000	5,000,000	5,000,000	4,797,793	0	11,713	0	0	3.580	4.119	JAJO	37,792	86,445	04/03/2012	04/17/2022
42822T-AB-0	HEWETTS ISLAND CDO LTD HICDO_0 HEWETTS ISLAND CDO LTD HICDO_0		F	2	1FE	955,000	97.6100	976,100	1,000,000	960,626	0	5,626	0	0	0.960	1.988	MJSD	400	8,417	05/24/2012	12/15/2016
42822T-AD-6	HEWETTS ISLAND CDO LTD HICDO_0 HEWETTS ISLAND CDO LTD HICDO_0		F	2	1FE	4,583,950	97.5000	4,777,500	4,900,000	4,623,738	0	39,788	0	0	1.508	3.016	MJSD	3,079	61,975	05/18/2012	12/15/2016
449792-AG-5	ING INVESTMENT MANAGEMENT INGI ING INVESTMENT MANAGEMENT INGI		F	2	1FE	861,250	83.3100	833,100	1,000,000	877,530	0	16,280	0	0	1.061	3.784	MJSD	854	9,299	04/04/2012	12/01/2017
449796-AE-1	ING INVESTMENT MANAGEMENT INGI ING INVESTMENT MANAGEMENT INGI		F	2	1FE	2,262,500	94.5700	2,364,250	2,500,000	2,281,296	0	18,796	0	0	0.653	1.880	FMAN	2,765	15,704	04/13/2012	08/01/2020
449796-AG-6	ING INVESTMENT MANAGEMENT INGI ING INVESTMENT MANAGEMENT INGI		F	2	1FE	2,864,063	95.1300	3,091,725	3,250,000	2,894,890	0	30,827	0	0	0.713	2.269	FMAN	3,925	21,899	04/04/2012	08/01/2020
44985T-AB-9	ING INVESTMENT MANAGEMENT CLO ING INVESTMENT MANAGEMENT CLO		F	2	1FE	10,000,000	100.9000	10,090,000	10,000,000	10,000,000	0	0	0	0	3.310	3.322	MJSD	16,548	269,989	03/02/2012	03/14/2022
44985T-AC-7	ING INVESTMENT MANAGEMENT CLO ING INVESTMENT MANAGEMENT CLO		F	2	1FE	3,428,250	101.1000	3,538,500	3,500,000	3,433,110	0	4,860	0	0	4.460	4.741	MJSD	7,804	124,572	03/02/2012	03/14/2022
44985Y-AE-2	ING INVEST MGT INGIM_12-2A ING INVESTMENT MANAGEMENT CLO		F	2	1FE	5,210,081	94.2500	5,089,500	5,400,000	5,225,430	0	15,348	0	0	3.790	4.787	JAJO	72,463	0	08/07/2012	10/15/2022
451052-AA-2	IBIS RE II LTD IBIS RE II LTD		F		3AM	2,500,000	102.6600	2,566,500	2,500,000	2,500,000	0	0	0	0	8.350	8.439	MJSD	8,698	186,715	01/25/2012	02/05/2015
46062N-AA-5	INTEROCEANICA IV FINANCE LTD 144A		R	2	1AM	1,120,425	86.0000	1,461,514	1,699,435	1,421,001	0	38,195	0	0	0.000	5.900	APR	0	0	05/03/2007	11/30/2018
46062N-AB-3	INTEROCEANICA IV FINANCE LTD 144A		R	2	1AM	1,043,642	64.5000	1,356,049	2,102,401	1,312,455	0	52,159	0	0	0.000	6.450	APR	0	0	05/03/2007	11/30/2025
479403-AB-3	JOHNSTON RE LTD 144A		F		3	5,000,000	101.4400	5,072,000	5,000,000	5,000,000	0	0	0	0	6.586	6.638	MJSD	20,123	332,310	04/30/2010	05/08/2013
49374D-AA-4	KIBOU LTD KIBOU LTD		F		3AM	3,000,000	102.2300	3,066,900	3,000,000	3,000,000	0	0	0	0	5.250	5.285	MJSD	7,438	137,434	01/31/2012	02/16/2015
50183Y-AC-3	LCM LTD PARTNERSHIP LCM_12-12A LCM LTD PARTNERSHIP LCM_12A		F	2	1FE	10,000,000	101.5800	10,158,000	10,000,000	10,000,000	0	0	0	0	2.821	2.830	JAJO	70,295	0	09/14/2012	10/19/2022
540209-AA-1	LODESTEON RE LTD		R		3	3,000,000	100.6500	3,019,500	3,000,000	3,000,000	0	0	0	0	6.255	6.303	FMAN	25,541	190,127	05/07/2010	05/17/2013
540209-AD-5	LODESTONE RE LTD		F		3AM	3,000,000	100.5000	3,015,000	3,000,000	3,000,000	0	0	0	0	7.250	7.316	JAJO	55,583	219,930	12/16/2010	01/08/2014
54313T-AB-1	LONGPOINT RE II LTD LONGPOINT RE II LTD		F		3	4,963,500	99.8500	4,992,500	5,000,000	4,986,346	0	13,282	0	0	5.400	5.726	MJSD	11,250	276,000	04/01/2011	12/24/2013
55817X-AB-0	MADISON PARK FUNDING LTD 2007-5A A1B 144A		F	2	1FE	5,000,000	92.0920	4,604,600	5,000,000	5,000,000	0	0	0	0	0.582	0.582	FMAN	2,908	37,619	03/23/2007	02/26/2021
55817X-AC-8	MADISON PARK FUNDING LTD 2007-5A A2 144A		F	2	1FE	13,539,000	91.6300	13,744,500	15,000,000	13,892,526	0	150,325	0	0	0.692	2.206	FMAN	10,373	129,539	03/15/2011	02/26/2021
568416-AC-5	MARINE PARK CLO LTD MRNPK _12- MARINE PARK CLO LTD MRNPK _12-		F	2	1FE	4,836,500	100.0000	5,000,000	5,000,000	4,839,957	0	3,457	0	0	2.561	2.926	FMAN	35,048	0	09/11/2012	05/18/2023
568416-AE-1	MARINE PARK CLO LTD MRNPK _12- MARINE PARK CLO LTD MRNPK _12-		F	2	1FE	2,434,500	98.5000	2,462,500	2,500,000	2,435,827	0	1,327	0	0	3.411	3.723	FMAN	23,191	0	09/11/2012	05/18/2023
59011B-AA-6	MERNA RE II LTD		F		3	3,500,000	100.1900	3,506,650	3,500,000	3,500,000	0	0	0	0	3.650	3.666	MJSD	355	130,561	03/29/2010	04/08/2013
66858N-AC-7	NORTHWOODS CAPITAL LTD WOODS_0 NORTHWOODS CAPITAL LTD WOODS_0		F	2	1FE	5,408,500	96.2500	5,582,500	5,800,000	5,460,770	0	52,270	0	0	1.063	2.219	FMAN	9,760	54,731	02/09/2012	05/03/2018
67102V-AG-2	OAK HILL CREDIT PARTNERS OAKC_ OAK HILL CREDIT PARTNERS OAKC_		F	2	1FE	10,056,900	100.0000	10,500,000	10,500,000	10,108,127	0	51,227	0	0	3.460	4.657	FMAN	47,431	185,151	04/24/2012	05/15/2023
67102V-AL-1	OAK HILL CREDIT PARTNERS OAKC_ OAK HILL CREDIT PARTNERS OAKC_		F	2	1FE	7,455,000	100.0000	7,500,000	7,500,000	7,456,945	0	1,945	0	0	3.640	3.724	FMAN	34,883	134,225	04/24/2012	05/15/2023
67572N-AE-6	OCTAGON INVESTMENT PARTNERS XI OCTAGON INVESTMENT PARTNERS XI		R	2	1FE	9,658,000	101.0000	10,100,000	10,000,000	9,678,801	0	20,801	0	0	4.050	4.463	FMAN	63,000	254,250	02/22/2012	05/05/2023
67572N-AG-1	OCTAGON INVESTMENT PARTNERS XI OCTAGON INVESTMENT PARTNERS XI		R	2	1FE	3,819,200	102.0000	4,080,000	4,000,000	3,829,726	0	10,526	0	0	5.250	5.842	FMAN	32,667	131,833	02/22/2012	05/05/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
74042F-AA-9	PREFERRED TERM SECURITIES XXV A-1 144A		F		2AM	20,202,298	60.0300	12,127,440	20,202,298	20,202,298	0	0	0	0	0.598	0.598	MJSD	2,685	156,769	03/16/2007	06/22/2037
74042F-AB-7	PREFERRED TERM SECURITIES XXV A-2 144A		F		4AM	11,196,626	39.1400	4,382,359	11,196,626	11,196,626	0	0	0	0	0.658	0.658	MJSD	1,637	93,753	03/16/2007	06/22/2037
74043A-AD-3	PREFERRED TERM XXIII 144A		F		3AM	16,946,590	62.1100	10,534,078	16,960,357	16,948,978	0	499	0	0	0.618	0.621	MJSD	2,329	135,079	06/21/2007	12/22/2036
74824F-AA-3	QUEEN STREET II CAPITAL LTD		F		3AM	5,000,000	100.5300	5,026,500	5,000,000	5,000,000	0	0	0	0	7.500	7.570	MJSD	12,500	381,250	03/15/2011	04/09/2014
74824H-AA-9	QUEEN STREET IV CAPITAL LTD		F		3AM	5,000,000	99.7100	4,985,500	5,000,000	5,000,000	0	0	0	0	7.500	7.572	MJSD	12,500	381,320	10/24/2011	04/09/2015
74973D-AA-7	RSHB CAPITAL 144A		F		2AM	2,368,750	101.8600	2,424,268	2,380,000	2,379,004	0	2,556	0	0	7.175	7.291	MN	21,346	170,765	07/29/2008	05/16/2013
74973D-AD-1	RSHB CAPITAL 144A		F		2AM	1,458,750	119.1250	1,786,875	1,500,000	1,473,563	0	3,758	0	0	7.750	8.160	MN	10,333	116,250	07/28/2008	05/29/2018
74982D-AC-2	RACE POINT CLO RACEP_12-6A RACE POINT CLO RACEP_12-6A		F	2	1FE	1,000,000	100.3600	1,003,600	1,000,000	1,000,000	0	0	0	0	2.812	2.821	FMAN	2,812	15,234	04/30/2012	05/24/2023
74982D-AE-8	RACE POINT CLO RACEP_12-6A RACE POINT CLO RACEP_12-6A		F	2	1FE	6,931,960	101.5900	7,111,300	7,000,000	6,938,709	0	6,749	0	0	3.912	4.168	FMAN	27,381	146,425	04/30/2012	05/24/2023
74982G-AE-1	RACE POINT CLO LTD RACEP_12-7A RACE POINT CLO LTD RACEP_12-7A		F	2	1FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	2.562	2.570	FMAN	15,371	0	10/26/2012	11/08/2024
75405U-AG-1	RAS LAFFAN LIQUEFIED NATURAL G		F		1FE	277,500	125.2500	313,125	250,000	271,343	0	(2,582)	0	0	6.750	5.231	MS	4,266	16,875	06/30/2010	09/30/2019
76114W-AB-8	RES REINSURANCE RESIDENTIAL REINSURANCE		F		3	2,000,000	101.3500	2,027,000	2,000,000	2,000,000	0	0	0	0	6.685	6.685	MJSD	9,656	134,234	05/25/2010	06/06/2013
803444-AD-0	SARATOGA CLO LTD - SARA_06-1A SARATOGA CLO LTD - SARA_06-1A		F	2	1FE	2,187,500	94.6020	2,365,050	2,500,000	2,209,096	0	21,596	0	0	0.618	2.424	MJSD	644	14,500	06/01/2012	12/15/2019
85431T-AC-0	STANFIELD DAYTONA CLO LTD STAN STANFIELD DAYTONA CLO LTD STAN		F	2	1FE	4,350,000	90.9100	4,545,500	5,000,000	4,393,955	0	43,955	0	0	0.713	2.304	JAJO	6,340	22,016	04/26/2012	04/27/2021
87155P-AC-8	SYMPHONY CLO LTD SYMP_12-9A SYMPHONY CLO LTD SYMP_12-9A		F	2	1FE	3,000,000	100.2100	3,006,300	3,000,000	3,000,000	0	0	0	0	2.825	2.833	JAJO	18,125	39,180	04/19/2012	04/16/2022
87155P-AD-6	SYMPHONY CLO LTD SYMP_12-9A SYMPHONY CLO LTD SYMP_12-9A		F	2	1FE	2,869,833	99.3700	2,981,100	3,000,000	2,886,239	0	16,406	0	0	3.558	4.807	JAJO	22,903	49,242	04/19/2012	04/16/2022
87158Y-AE-2	SYMPHONY CLO LTD SYMP_12-10A SYMPHONY CLO LTD SYMP_12-10A		F	2	1FE	4,970,500	100.0000	5,000,000	5,000,000	4,971,297	0	797	0	0	3.117	3.192	JAJO	30,307	30,731	07/31/2012	07/23/2023
87158Y-AG-7	SYMPHONY CLO LTD SYMP_12-10A SYMPHONY CLO LTD SYMP_12-10A		F	2	1FE	4,834,500	100.0000	5,000,000	5,000,000	4,839,005	0	4,505	0	0	3.767	4.161	JAJO	36,626	37,051	07/31/2012	07/23/2023
883145-AJ-3	TEXTAINER MARINE CONTAINERS LT		F	2	1FE	10,483,549	101.7350	10,619,120	10,438,000	10,484,320	0	(101)	0	0	4.700	4.632	MON	20,441	447,334	08/16/2012	06/15/2026
883145-AN-4	TEXTAINER MARINE CONTAINERS TEXTAINER MARINE CONTAINERS TM		F	2	1FE	9,238,850	104.0650	9,615,615	9,240,000	9,238,870	0	20	0	0	4.210	4.248	MON	17,289	256,094	04/10/2012	04/15/2027
90263M-AE-4	UBS LUXEMBOURG SA FOR OJSC VIM 144A		F		4AM	2,531,219	112.8800	2,850,220	2,525,000	2,527,684	0	(663)	0	0	8.250	8.213	MN	21,989	208,313	05/05/2006	05/23/2016
95736X-AB-4	WESTCHESTER CLO LTD 2007-1A A1B 144A		R	2	1FE	5,000,000	87.0000	4,350,000	5,000,000	5,000,000	0	0	0	0	0.653	0.653	FMAN	5,530	41,240	05/22/2007	08/01/2022
95736X-AD-0	WESTCHESTER CLO LTD 2007-1A B 144A		R	2	1FE	14,977,500	80.0000	12,000,000	15,000,000	14,989,962	0	2,582	0	0	0.753	0.769	FMAN	19,132	138,969	05/22/2007	08/01/2022
BGW1HW-F2-8	BBVA BANCO CONTINENTAL		F		1FE	12,000,000	101.7090	12,205,080	12,000,000	12,000,000	0	0	0	0	2.808	2.808	MJSD	14,040	371,962	08/05/2011	12/15/2015
G3722M-AF-2	GARANTI DIVERSIFIED PAYMENT RI SECURED ABS		F	2	1AM	973,750	100.0000	1,000,000	1,000,000	973,750	0	0	0	0	0.592	3.080	JAJO	1,382	7,229	03/18/2011	04/09/2013
X32056-AA-5	GPB EUROBOND BAZPROMBK		F		2AM	1,940,000	107.9920	2,159,840	2,000,000	1,979,236	0	6,723	0	0	6.500	6.925	MS	35,389	130,000	12/05/2005	09/23/2015
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						2,008,713,968	XXX	2,164,413,823	2,360,388,810	2,137,351,269	0	16,134,357	9,926,376	0	XXX	XXX	XXX	14,162,264	70,087,984	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						19,996,241,118	XXX	22,498,243,471	20,936,960,969	20,103,651,716	4,551,157	15,740,632	26,203,167	638,166	XXX	XXX	XXX	245,252,688	971,387,897	XXX	XXX
001822-AB-1	ANZ CAPITAL TRUST I 144A			1	2FE	5,111,700	102.0000	5,100,000	5,000,000	5,111,700	0	0	0	0	5.360	5.243	JD	11,911	268,000	02/27/2004	01/01/9999
002927-AA-9	ABBEY NATL CAP TRUST I			1	2FE	24,958,641	111.0000	19,746,900	17,790,000	24,958,641	0	0	0	0	8.963	6.389	JD	4,429	1,594,606	06/28/2005	01/01/9999
003723-AA-1	ABN AMRO NA HOLDING CAP 144A				4FE	15,000,000	100.0000	15,000,000	15,000,000	15,000,000	0	0	1,338,375	0	6.523	5.989	MN	144,050	978,450	02/10/2004	01/01/9999
124789-AA-6	CBA CAPITAL TRUST I 144A	LS		1	2	24,223,505	102.0180	24,484,320	24,000,000	24,223,505	0	0	0	0	5.805	5.751	JD	3,870	1,393,200	12/13/2005	01/01/9999
25153R-AA-0	DEUTSCHE BK CAP FNDG TST 144A	LS		1	2FE	5,500,000	95.0000	5,225,000	5,500,000	5,500,000	0	0	0	0	5.628	5.628	JJ	139,293	309,540	01/10/2006	01/01/9999
44978N-AA-3	ING CAP FUNDING TRUST III			1	4FE	25,279,220	94.9370	20,411,455	21,500,000	25,279,220	0	0	0	0	3.906	7.177	MJSD	2,333	891,085	07/06/2005	01/01/9999
749768-AA-5	RABOBANK CAPITAL FUND II 144A			1	2FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	5.260	5.260	JD	731	263,000	11/14/2003	01/01/9999
749769-AA-3	RABOBANK CAP FD TRST III 144A			1	2	30,043,700	100.0000	30,000,000	30,000,000	30,043,700	0	0	0	0	5.254	5.246	JD	4,378	1,576,200	10/14/2004	01/01/9999
96122B-AA-4	WESTPAC CAPITAL TRST III 144A			1	2FE	20,457,510	99.8900	19,978,000	20,000,000	20,457,510	0	0	0	0	5.819	5.689	MS	294,183	1,163,800	12/13/2005	01/01/9999
96122C-AA-2	WESTPAC CAPITAL TRST IV 144A			1	2FE	8,939,050	98.0000	8,820,000	9,000,000	8,939,050	0	0	0	0	5.256	5.292	MS	119,574	473,040	12/13/2005	01/01/9999
05959L-AA-1	BANCO DO BRASIL SA GRAND CAYMAN		F	1	2FE	1,110,000	121.5000	1,215,000	1,000,000	1,110,000	0	0	0	0	8.500	7.658	AO	16,764	85,000	06/22/2010	01/01/9999
06738C-82-8	BARCLAYS BANK PLC		F	1	3FE	25,188,010	95.9420	23,985,500	25,000,000	25,188,010	0	0	0	0	6.278	6.231	JD	69,756	1,569,500	06/02/2005	01/01/9999
06738C-AG-4	BARCLAYS BANK PLC 144A		F	1	2FE	49,175,160	101.5000	44,660,000	44,000,000	49,175,160	0	0	0	0	6.860	6.138	JD	134,151	3,018,400	03/24/2005	01/01/9999
225448-AA-7	CREDIT SUISSE GUERSEY	LS	R	1	2FE	5,747,500	104.6250	6,277,500	6,000,000	5,747,500	0	0	0	0	5.860	6.117	MN	44,927	351,600	02/17/2011	01/01/9999
233048-AA-5	DBS BANK LIMITED 144A		F	1	1FE	15,952,000	105.7490	16,919,840	16,000,000	15,974,537	0	3,037	0	0	5.000	5.028	MN	102,222	800,000	09/24/2004	11/15/2019
40411C-AA-0	HBOS CAPITAL FUNDING LP 144A		F	1	3FE	2,001,160	87.0000	1,740,000	2,000,000	2,001,160	0	0	0	0	6.072	6.067	JD	337	121,440	06/22/2004	01/01/9999
40427L-AB-0	HSBC CAPITAL FUNDING LP 144A		F	1	2FE	60,523,459	137.0000	65,513,400	47,820,000	60,523,459	0	0	0	0	10.176	8.040	JD	13,517	4,866,163	02/28/2002	01/01/9999

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
76117H-AA-0	RESONA PFD GLOBAL SECS 144A		F	1	3FE	10,202,300	109.1270	10,912,700	10,000,000	10,202,300	0	0	0	0	7.191	7.048	JJL	301,623	719,100	07/27/2005	01/01/9999
76117J-AB-4	RESONA BANK LTD 144A		F	1	2FE	4,996,500	106.0000	5,300,000	5,000,000	4,996,500	0	0	0	0	5.850	5.854	AO	61,750	292,500	09/08/2005	01/01/9999
830505-AL-7	SKANDINAVISKA ENSKILDA BANKEN 144A		F	1	2FE	15,000,000	98.0000	14,700,000	15,000,000	15,000,000	0	0	0	0	4.958	4.958	MS	198,320	743,700	03/19/2004	01/01/9999
911271-AB-0	UNITED OVERSEAS BANK LTD 144A		F	1	1FE	12,293,520	105.5160	12,661,920	12,000,000	12,061,814	0	(34,748)	0	0	5.375	5.049	MS	211,417	645,000	02/03/2005	09/03/2019
91530B-20-2	UOB CAYMAN LTD 144A		F	1	2FE	1,500,000	105.8750	1,588,125	1,500,000	1,500,000	0	0	0	0	5.796	5.796	MS	25,599	86,940	12/06/2005	01/01/9999
F07875-AE-1	BNP PARIBAS		F	1	2FE	16,350,000	45.0000	9,000,000	20,000,000	16,350,000	0	0	0	0	0.929	2.370	MS	49,017	153,689	02/06/2001	01/01/9999
G63255-AA-4	MUFG CAPITAL FIN 1 LTD		F	1	3FE	4,649,250	110.2690	5,513,450	5,000,000	4,649,250	0	0	0	0	6.346	6.825	JJ	137,497	317,300	09/13/2007	01/01/9999
R08880-AB-3	DEN NORSKE BANK		F	1	2	7,150,000	51.0000	5,100,000	10,000,000	7,150,000	0	0	0	0	0.938	2.701		32,031	82,674	12/11/1998	01/01/9999
R57779-BC-4	DEN NORSKE BANK		F	1	2FE	3,625,000	51.0000	2,550,000	5,000,000	3,625,000	0	0	0	0	0.561	0.000		2,491	40,512	12/11/1998	01/01/9999
Y35339-AA-1	HONGKONG & SHANGHAI BANK		F	1	1FE	1,530,000	51.0000	1,020,000	2,000,000	1,530,000	0	0	0	0	0.625	0.000	JAJO	2,222	12,740	01/11/2001	01/01/9999
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						401,507,185	XXX	382,423,110	380,110,000	401,298,016	0	(31,711)	1,338,375	0	XXX	XXX	XXX	2,128,393	22,817,179	XXX	XXX
4399999. Subtotal - Bonds - Hybrid Securities - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
4499999. Subtotal - Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
06423K-AA-9	BANK ONE CAP III				4AM	5,749,150	140.0000	7,000,000	5,000,000	5,618,992	0	(16,525)	0	0	8.750	7.476	MS	145,833	437,500	10/05/2001	09/01/2030
251528-AA-3	DEUTSCHE BK CAP FDG TR I 144A			1	4AM	5,356,200	68.0360	3,401,800	5,000,000	5,356,200	0	0	0	0	3.281	3.063	MJSD	918	174,752	05/22/2002	01/01/9999
26156F-AA-1	DRESDNER FNDG TRUST I 144A			1	4AM	15,942,375	98.0500	16,325,325	16,650,000	15,942,375	0	0	0	0	8.152	8.601	JD	3,770	1,357,308	11/17/2005	06/30/2031
316781-AA-1	FIFTH THIRD CAP TRUST IV			1	2AM	18,665,920	100.0000	20,000,000	20,000,000	18,717,013	0	14,801	0	0	6.500	7.030	AO	274,444	1,300,000	12/15/2009	04/15/2037
31945H-AA-3	FIRST CHI NBD INST CAP I				1AM	5,083,134	81.9810	4,549,946	5,550,000	5,274,122	0	19,563	0	0	0.863	1.243	FMAN	8,113	57,681	07/16/2001	02/01/2027
320808-AD-0	FIRST MARYLAND CAP I				2AM	14,326,095	81.0060	11,664,864	14,400,000	14,350,011	0	3,314	0	0	1.340	1.367	JAJO	41,816	215,774	03/22/2005	01/15/2027
33735Y-AA-6	FIRST UNION CAPITAL II A				2	5,235,238	117.0000	5,446,350	4,655,000	5,122,784	0	(14,585)	0	0	7.950	6.925	MN	47,287	370,073	09/10/2002	11/15/2029
66644P-AA-5	NORTHGROUP PFD CAP CORP 144A			1	1FE	7,500,000	101.0000	7,575,000	7,500,000	7,500,000	0	0	0	0	6.378	6.378	AO	100,985	478,350	05/10/2007	01/01/9999
85748D-AA-7	STATE STREET CAP TR IV				2AM	10,000,000	77.7780	7,777,800	10,000,000	10,000,000	0	0	0	0	1.308	1.308	MJSD	5,450	150,177	04/23/2007	06/15/2037
94974P-AA-7	WELLS FARGO CAPITAL II				1AM	9,282,667	83.7740	8,377,400	10,000,000	9,542,521	0	31,987	0	0	0.813	1.161	JAJO	14,232	98,955	10/28/2003	01/30/2027
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						97,140,779	XXX	92,118,485	98,755,000	97,424,018	0	38,555	0	0	XXX	XXX	XXX	642,848	4,640,570	XXX	XXX
4899999. Total - Hybrid Securities						498,647,964	XXX	474,541,595	478,865,000	498,722,034	0	6,844	1,338,375	0	XXX	XXX	XXX	2,771,241	27,457,749	XXX	XXX
36166@-AB-8	GENWORTH FINANCIAL ASSURANCE H				2	200,000,000	100.0000	200,000,000	200,000,000	200,000,000	0	0	0	0	7.250	7.250	MS	3,665,278	14,500,000	03/31/2010	03/31/2020
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						200,000,000	XXX	200,000,000	200,000,000	200,000,000	0	0	0	0	XXX	XXX	XXX	3,665,278	14,500,000	XXX	XXX
5099999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5199999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
458046-AA-7	INS NOTE CAP 1 SENIOR CORP BND				1FE	30,500,000	100.0000	30,500,000	30,500,000	30,500,000	0	0	0	0	2.210	1.909		9,362	691,132	09/26/2007	08/10/2033
45804U-AA-4	INS NOTE CAP RL II 2005-1 INC MONEY MARKET SECURITIES				1FE	36,782,205	74.2973	37,148,682	50,000,000	37,148,682	0	294,002	0	0	0.575	1.951	MON	22,342	183,993	12/05/2012	10/04/2035
76827R-AA-9	INSURANCE NOTE CAPITAL 2004-1				1FE	27,920,500	70.0493	28,369,978	40,500,000	28,369,978	0	318,362	0	0	2.212	4.320	MAY	12,443	917,757	08/08/2011	04/19/2035
76827R-AB-7	INSURANCE NOTE CAPITAL 2004-2				1FE	13,239,000	69.3195	13,447,980	19,400,000	13,447,980	0	152,478	0	0	2.208	4.380	****	14,278	439,652	11/18/2011	04/12/2035
76827R-AC-5	INSURANCE NOTE CAPITAL 2004-3				1FE	33,360,000	70.5832	33,950,538	48,100,000	33,950,538	0	372,984	0	0	2.211	4.275	MN	62,033	1,090,966	08/18/2011	04/03/2035
5299999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						141,801,705	XXX	143,417,178	188,500,000	143,417,178	0	1,137,826	0	0	XXX	XXX	XXX	120,458	3,323,500	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						341,801,705	XXX	343,417,178	388,500,000	343,417,178	0	1,137,826	0	0	XXX	XXX	XXX	3,785,736	17,823,500	XXX	XXX
7799999. Total - Issuer Obligations						20,210,685,776	XXX	23,608,880,989	22,323,004,691	20,357,396,601	10,701,644	46,553,378	1,338,375	(845,796)	XXX	XXX	XXX	259,378,300	945,137,149	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						2,039,776,114	XXX	2,232,026,387	2,328,257,510	2,047,554,511	7,167,127	5,180,555	9,414,125	0	XXX	XXX	XXX	7,356,077	88,319,026	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						1,820,204,451	XXX	1,888,878,818	2,154,749,560	1,814,000,124	(2,615,970)	690,714	6,862,666	0	XXX	XXX	XXX	6,447,642	81,040,581	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						2,253,720,658	XXX	2,405,981,868	2,653,616,466	2,384,188,011	0	17,288,384	9,926,376	0	XXX	XXX	XXX	15,167,075	78,331,339	XXX	XXX
8399999 - Total Bonds						26,324,386,999	XXX	30,135,768,062	29,459,628,227	26,603,139,247	15,252,801	69,713,031	27,541,542	(845,796)	XXX	XXX	XXX	288,349,094	1,192,828,095	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
064058-20-9	BANK OF NEW YORK CO INC BANK OF NEW YORK MELLON CORP	L.S.		240,000.000	1,000.00		6,000,000	25.130	6,031,200	6,000,000	0	79,200	0	0	0	0	0	0	P2LFE	09/12/2012
313400-62-4	FREDDIE MAC Z			120,000.000	25.00	0.390	46,800	1.750	210,000	46,800	0	0	0	0	0	0	0	0	P6UFE	12/19/2007
313586-75-2	FEDERAL NATIONAL MORTGAGE ASSO			400,000.000	25.00	0.435	174,000	1.670	668,000	174,000	0	0	0	0	0	0	0	0	P6UFE	12/20/2007
55261F-70-8	M&T BK CORP M&T BANK CORPORATION	L.S.		8,150.000	1,000.00		8,176,480	1,012.500	8,251,875	8,176,480	0	101,875	0	0	0	0	0	0	P2LFE	08/20/2012
693475-83-2	PNC FINL SERV GRP INC (THE) PNC FINANCIAL SERVICES GROUP I			200,000.000	1,000.00		5,000,000	24.950	4,990,000	5,000,000	0	52,257	0	0	0	0	0	0	P2LFE	09/14/2012
693475-85-7	PNC FINL SERV GRP INC (THE) PNC FINANCIAL SERVICES GROUP I			200,000.000	25.00		5,054,000	27.740	5,548,000	5,054,000	0	159,080	0	0	0	0	0	0	P2LFE	06/13/2012
857477-50-9	STATE STREET CORP	L.S.		500,000.000	1,000.00		12,500,000	25.410	12,705,000	12,500,000	0	207,800	0	0	0	0	0	0	P2LFE	08/14/2012
95648*-12-4	WEST VA-AMER WTR CO			16,000.000	100.00		1,681,423	118.508	1,896,128	1,792,000	0	141,600	0	0	(110,577)	0	(110,577)	0	RP3A	08/22/2003
151327-40-0	CENTAUR FUNDING CORP 144A		F	133,195.000	1,000.00		63,650,799	668.750	89,074,156	23,810,528	0	0	0	0	4,244,466	0	4,244,466	0	RP2UFE	05/12/2008
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							102,283,502	XXX	129,374,359	62,553,808	0	741,812	0	0	4,133,889	0	4,133,889	0	XXX	XXX
8999999 - Total Preferred Stocks							102,283,502	XXX	129,374,359	62,553,808	0	741,812	0	0	4,133,889	0	4,133,889	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
305560-10-4	FAIRPOINT COMMUNICATIONS INC			15.000	0		0	253	0	0	0	0	0	0	0	U	04/01/2008
31338#-10-6	FEDERAL HOME LOAN BANK OF PITT			487,562.000	48,756,200	100.000	48,756,200	48,756,200	0	88,441	0	0	0	0	0	U	04/09/2012
652526-10-4	NEWTEK BUSINESS SERV INC			15,000.000	27,900	1.860	27,900	15	0	0	0	10,650	0	10,650	0	L	06/21/2005
808649-30-5	SCIENT INC			21,851.000	0	0.000	0	0	0	0	0	0	0	0	0	U	01/23/2002
63947#-94-6	COMISION FEDERAL DE ELECTRICID NCIRCLE NETWORK SECURITY INC		R	27,744.000	136,500	4.920	136,500	136,777	0	0	0	(276)	0	(276)	0	L	01/01/2012
63947#-95-3	COMISION FEDERAL DE ELECTRICID NCIRCLE NETWORK SECURITY INC		R	35,547.000	175,247	4.930	175,247	175,245	0	0	0	2	0	2	0	L	01/01/2012
63947#-99-5	COMISION FEDERAL DE ELECTRICID NCIRCLE NETWORK SECURITY INC		R	1,376.000	114,648	83.320	114,648	114,643	0	0	0	5	0	5	0	L	01/01/2012
BRS3HB-VH-7	AFORE INBURSA SA DE CV		R	18,764.000	7,230,332	385.330	7,230,332	7,801,554	0	2,546,442	0	0	0	0	0	U	06/01/2010
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					56,440,827	XXX	56,440,827	56,984,687	0	2,634,883	0	10,381	0	10,381	0	XXX	XXX
32031*-10-6	Genworth Life Insurance Company of New York			2,000.000	353,796,026	176,898.000	353,796,026	319,745,456				(12,692,116)		(12,692,116)			06/30/1989
53207*-10-0	Genworth Life and Annuity Insurance Company			245,472.000	2,255,332,001	9,188.000	2,255,332,001	1,247,843,259				304,869,913		304,869,913			06/30/1991
G7585#-10-7	Genworth Seguros Vida, SA de CV		F	29,584.000	239	0.008	239	239						0			01/31/2011
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					2,609,128,266	XXX	2,609,128,266	1,567,588,954	0	0	0	292,177,797	0	292,177,797	0	XXX	XXX
9799999 - Total Common Stocks					2,665,569,093	XXX	2,665,569,093	1,624,573,641	0	2,634,883	0	292,188,178	0	292,188,178	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					2,767,852,595	XXX	2,794,943,452	1,687,127,449	0	3,376,695	0	292,188,178	0	296,322,067	0	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 4 , the total $ value (included in Column 8) of all such issues $ 55,986,532

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
38373A-Z6-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-64 4.000% 08/20/39		12/01/2012	Interest Capitalization		447,202	447,202	0
38373M-7Y-0	GOVERNMENT NATIONAL MORTGAGE A 5.150% 06/16/49		12/01/2012	Interest Capitalization		301,218	301,218	0
38373M-8G-8	GNMA 09-63 GNMA_09-63 5.500% 03/16/51		12/01/2012	Interest Capitalization		243,630	243,630	0
38373M-LL-2	GOVERNMENT NATIONAL MORTGAGE A 2004-57 Z 4.939% 07/16/44		12/01/2012	Interest Capitalization		570,476	570,476	0
38373M-MK-3	GOVERNMENT NATIONAL MORTGAGE A 2004-108 Z S 4.714% 03/16/38		12/01/2012	Interest Capitalization		502,208	502,208	0
38373M-ML-1	GOVERNMENT NATIONAL MORTGAGE A 2004-108Z 4.590% 12/16/44		12/01/2012	Interest Capitalization		254,124	254,124	0
38373M-MU-1	GNMA 05-2 2005 2ZA 5.494% 11/16/38		12/01/2012	Interest Capitalization		633,129	633,129	0
38373M-MV-9	GNMA 05-2 2005 2ZB 5.517% 07/16/44		12/01/2012	Interest Capitalization		245,062	245,062	0
38373M-NV-8	GM 05-9 2005-9 Z 4.650% 01/16/45		12/01/2012	Interest Capitalization		169,776	169,776	0
38373M-PX-2	GM 05-29 2005-29 Z 4.250% 04/16/45		12/01/2012	Interest Capitalization		144,121	144,121	0
38373M-PY-0	GOVERNMENT NATIONAL MORTGAGE A 2005-29 ZS 4.250% 06/16/38		12/01/2012	Interest Capitalization		431,281	431,281	0
38373M-RB-8	GNMA 05-50 2005-50 Z 4.797% 06/16/45		12/01/2012	Interest Capitalization		266,694	266,694	0
38373M-SE-1	GNMA 05-90 2005-90 Z 4.481% 11/16/45		12/01/2012	Interest Capitalization		621,845	621,845	0
38373M-TA-8	GNMA 06-5 2006-5 Z 4.742% 01/16/46		12/01/2012	Interest Capitalization		638,732	638,732	0
38373M-TV-2	GNMA 06-18 2006-18 Z 4.822% 03/16/45		12/01/2012	Interest Capitalization		957,511	957,511	0
38373M-UL-2	GNMA 06-15 2006-15 Z 4.151% 04/16/46		12/01/2012	Interest Capitalization		684,742	684,742	0
38373M-VA-5	GNMA 06-32 5.495% 11/16/45		12/01/2012	Interest Capitalization		75,880	75,880	0
38373M-NZ-7	GNMASP 02-25 2002-25 Z 6.725% 02/16/42		03/01/2012	Interest Capitalization		490,884	490,884	0
38374B-BG-7	GNMA 03-49 2003-49 Z 5.309% 04/16/43		12/01/2012	Interest Capitalization		327,765	327,765	0
38374B-QR-7	GOVERNMENT NATIONAL MORTGAGE A 2003-72 Z 5.217% 11/16/45		12/01/2012	Interest Capitalization		161,948	161,948	0
38374G-5L-2	GNMA 04-43 2004-43 ZS 4.500% 04/16/36		12/01/2012	Interest Capitalization		193,024	193,024	0
38374G-RF-1	GOVERNMENT NATIONAL MORTGAGE AGENCY CMO 04-38 5.000% 05/20/34		12/01/2012	Interest Capitalization		7,469	7,469	0
38374J-7B-6	GOVERNMENT NATIONAL MORTGAGE A 2004-103 ZB 5.138% 11/16/44		12/01/2012	Interest Capitalization		306,164	306,164	0
38374J-F5-0	GOVERNMENT NATIONAL MORTGAGE A 2004-97 5.065% 09/16/37		12/01/2012	Interest Capitalization		262,214	262,214	0
38374J-FJ-0	GNMA 04-77 2004-77 Z 5.563% 09/16/44		12/01/2012	Interest Capitalization		818,281	818,281	0
38374J-FK-7	GNMA 04-77 2004-77 ZS 5.471% 09/16/44		12/01/2012	Interest Capitalization		416,702	416,702	0
38374J-VC-7	GNMA 04-84 2004-84 ZA 5.234% 09/16/37		12/01/2012	Interest Capitalization		530,076	530,076	0
38374J-VD-5	GNMA 04-84 2004-84 ZB 5.566% 09/16/44		12/01/2012	Interest Capitalization		425,070	425,070	0
38376F-2S-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-85 5.000% 09/20/39		12/01/2012	Interest Capitalization		301,459	301,459	0
38376F-T6-9	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-82 5.000% 09/16/39		12/01/2012	Interest Capitalization		572,788	572,788	0
38376F-UF-7	GOVERNMENT NATIONAL MORTGAGE GNMA_09-78 5.000% 09/20/39		12/01/2012	Interest Capitalization		579,052	579,052	0
38376G-6B-1	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.974% 04/16/53		12/01/2012	Interest Capitalization		108,700	108,700	0
38376G-7L-8	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 4.208% 10/16/53		12/01/2012	Interest Capitalization		96,819	96,819	0
38376G-AZ-3	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-90 5.452% 04/16/51		12/01/2012	Interest Capitalization		186,838	186,838	0
38376G-BW-9	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-99 5.046% 10/16/49		12/01/2012	Interest Capitalization		264,769	264,769	0
38376G-CL-2	GOVERNMENT NATIONAL MORTGAGE A 4.510% 12/16/49		12/01/2012	Interest Capitalization		267,281	267,281	0
38376G-SN-1	GOVERNMENT NATIONAL MORTGAGE GNMA_10-96 4.727% 07/16/50		12/01/2012	Interest Capitalization		342,324	342,324	0
38376G-WC-0	GOVERNMENT NATIONAL MORTGAGE 4.425% 08/16/50		12/01/2012	Interest Capitalization		238,191	238,191	0
38376G-WW-6	GOVERNMENT NATIONAL MORTGAGE A 3.909% 10/16/50		12/01/2012	Interest Capitalization		271,252	271,252	0
38376J-2W-3	GOVERNMENT NATIONAL MORTGAGE A GNMA 09-123 4.500% 12/20/39		12/01/2012	Interest Capitalization		260,153	260,153	0
38376J-JV-7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009-104 5.000% 11/20/39		12/01/2012	Interest Capitalization		851,497	851,497	0
38376J-Y3-2	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-123 4.500% 12/20/39		12/01/2012	Interest Capitalization		538,476	538,476	0
38376J-Z3-1	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-123 4.500% 12/20/39		12/01/2012	Interest Capitalization		253,059	253,059	0
38376K-AP-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-93 5.000% 10/20/39		12/01/2012	Interest Capitalization		570,030	570,030	0
38376K-B7-5	GOVERNMENT NATIONAL MORTGAGE A GNR_09-91 5.000% 10/20/39		12/01/2012	Interest Capitalization		570,030	570,030	0
38376K-ZJ-3	GOVERNMENT NATIONAL MORTGAGE A GNR 2009-97 5.000% 10/20/39		12/01/2012	Interest Capitalization		824,848	824,848	0
38376P-D7-2	GOVERNMENT NATIONAL MORTGAGE A 4.500% 12/20/39		12/01/2012	Interest Capitalization		1,507,731	1,507,731	0
38376P-MZ-0	GOVERNMENT NATIONAL MORTGAGE A GNR 2009-118 5.000% 12/20/39		12/01/2012	Interest Capitalization		161,047	161,047	0
38376P-TF-7	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-125 4.500% 12/20/39		12/01/2012	Interest Capitalization		502,577	502,577	0
38376P-YU-8	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-116 5.000% 12/16/39		12/01/2012	Interest Capitalization		1,130,618	1,130,618	0
38376V-AC-1	GOVERNMENT NATIONAL MORTGAGE A GNMA_10-20A 4.000% 02/20/40		12/01/2012	Interest Capitalization		263,017	263,017	0
38377J-4X-8	GOVERNMENT NATIONAL MORTGAGE A 5.418% 02/16/40		12/01/2012	Interest Capitalization		44,484	44,484	0
38377T-2Y-6	GOVERNMENT NATIONAL MORTGAGE A GINNIE MAE GNMA_11-28 4.000% 01/20/41		12/01/2012	Interest Capitalization		210,601	210,601	0
38377T-3A-7	GOVERNMENT NATIONAL MORTGAGE A GINNIE MAE GNMA_11-28 4.000% 12/20/40		12/01/2012	Interest Capitalization		294,841	294,841	0
912803-DP-5	US TREASURY NB TREASURY STRIP (PRIN) 0.000% 11/15/40		12/17/2012	GNW Capital Markets		18,391,675	42,475,000	0
912803-DS-9	US TREASURY NB TREASURY STRIP (PRIN) 0.000% 05/15/41		12/17/2012	GNW Capital Markets		9,169,308	21,585,000	0
912803-DV-2	US TREASURY NB TREASURY STRIP (PRIN) 0.000% 02/15/42		04/04/2012	Various		12,977,456	35,800,000	0
912803-DX-8	US TREASURY NB STRIP Zero Coupon Bond 0.000% 05/15/42		08/22/2012	Various		76,464,450	190,000,000	0
912803-DY-6	US TREASURY NB STRIP (PRIN) Zero Coupon Bond 0.000% 08/15/42		09/21/2012	Various		361,529,281	899,000,000	0
912810-QL-5	US TREASURY NB 4.250% 11/15/40		01/01/2012	BNP PARISBAS		55,389,375	48,000,000	0
912810-QX-9	US TREASURY NB TREASURY BOND 2.750% 08/15/42		09/24/2012	CREDIT SUISSE FIRST BOSTON COR		114,275,625	118,000,000	361,535
912833-5A-4	US TREASURY NB TREASURY STRIP (INT) 0.000% 08/15/35		03/16/2012	Various		9,041,340	21,000,000	0
912833-7N-4	US TREASURY NB TREASURY STRIP (INT) 0.000% 11/15/30		12/17/2012	GNW Capital Markets		20,837,402	33,805,000	0
912834-DV-7	US TREASURY NB TREASURY STRIP (INT) 0.000% 05/15/39		12/17/2012	GNW Capital Markets		6,420,310	14,176,000	0
912834-EV-6	US TREASURY NB 0.000% 11/15/39		12/17/2012	GNW Capital Markets		11,115,000	25,000,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
912834-HV-3	US TREASURY NB 0.000% 05/15/40		12/17/2012	Various		14,335,711	33,449,000	0
912834-JB-5	US TREASURY NB 0.000% 08/15/40		01/04/2012	BANC OF AMERICA SECURITIES LLC		3,972,900	10,000,000	0
912834-JH-2	US TREASURY NB 0.000% 11/15/40		12/17/2012	Various		10,462,985	24,985,414	0
912834-JP-4	US TREASURY NB 0.000% 02/15/41		12/17/2012	GNW Capital Markets		14,868,000	35,000,000	0
0599999. Subtotal - Bonds - U.S. Governments						761,590,528	1,574,615,124	361,535
46513A-GA-2	ISRAEL (STATE OF) ISRAEL (STATE OF) 4.000% 06/30/22	F	01/23/2012	GOLDMAN SACHS & CO		13,865,040	14,000,000	0
50065W-AC-0	KNOC KOREA NATIONAL OIL CORP 3.125% 04/03/17	F	03/26/2012	BARCLAYS CAPITAL INC		4,985,300	5,000,000	0
78307A-DC-4	RUSSIAN FEDERATION OF RUSSIAN FEDERATION (GOVERNMENT 4.500% 04/04/22	F	03/28/2012	Various		1,191,324	1,200,000	0
78307A-DD-2	RUSSIAN FEDERATION OF RUSSIAN FEDERATION 3.250% 04/04/17	F	03/28/2012	DEUTSCHE BANK SECURITIES INC.		4,982,850	5,000,000	0
836205-AQ-7	SOUTH AFRICA REPUBLIC OF SOUTH AFRICA (REPUBLIC OF) 4.665% 01/17/24	F	01/09/2012	CITIGROUP		4,500,000	4,500,000	0
857524-AB-8	POLAND REPUBLIC OF 5.000% 03/23/22	F	01/26/2012	HSBC SECURITIES INC		3,527,335	3,500,000	43,264
910860-BB-3	MEXICO UNITED MEXICAN STATES MEXICO (UNITED MEXICAN STATES) 4.750% 03/08/44	F	03/05/2012	CITIGROUP		492,795	500,000	0
J26161-4W-6	JAPAN (GOVERNMENT OF) JAPAN (GOVERNMENT OF) 5YR # 10 0.400% 12/20/16	D	01/17/2012	DEUTSCHE BANK SECURITIES INC.		13,069,949	13,025,922	4,996
1099999. Subtotal - Bonds - All Other Governments						46,614,593	46,725,922	48,260
373384-ZH-2	GEORGIA ST GEORGIA ST 2.300% 07/01/22		06/22/2012	J.P. MORGAN SECURITIES INC		3,386,948	3,375,000	0
373384-ZJ-8	GEORGIA ST GEORGIA ST 2.450% 07/01/23		06/22/2012	J.P. MORGAN SECURITIES INC		3,552,425	3,540,000	0
373384-ZK-5	GEORGIA ST GEORGIA ST 2.600% 07/01/24		06/22/2012	J.P. MORGAN SECURITIES INC		3,732,946	3,720,000	0
574193-GK-8	MARYLAND ST MARYLAND ST 2.800% 08/01/27		08/01/2012	MORGAN STANLEY & CO. INC		5,030,450	5,000,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						15,702,769	15,635,000	0
592112-LQ-7	METROPOLITAN GOVT NASHVILLE & MET GOVT NASHVILLE & DAVIDSON 2.767% 07/01/24		08/02/2012	Various		5,000,000	5,000,000	0
631294-4C-6	NASHUA N H NASHUA N H 4.226% 01/15/32		01/11/2012	J.P. MORGAN SECURITIES INC		4,000,000	4,000,000	0
631294-4D-4	NASHUA N H NASHUA N H 4.376% 01/15/42		01/30/2012	J.P. MORGAN SECURITIES INC		7,663,205	7,500,000	2,978
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						16,663,205	16,500,000	2,978
052414-NR-6	AUSTIN TX ELECTRIC UTILITY SYS AUSTIN TX ELECTRIC UTILITY SYS 3.156% 11/15/27		12/05/2012	CITIGROUP		2,000,000	2,000,000	0
13066K-X4-6	CALIFORNIA ST DEPT WTR RES CALIFORNIA ST DEPT WTR RES CEN 3.137% 12/01/26		09/20/2012	MORGAN STANLEY & CO. INC		4,500,000	4,500,000	0
13066K-X5-3	CALIFORNIA ST DEPT WTR RES CALIFORNIA ST DEPT WTR RES CEN 3.237% 12/01/27		09/20/2012	MORGAN STANLEY & CO. INC		4,000,000	4,000,000	0
13066K-X6-1	CALIFORNIA ST DEPT WTR RES CALIFORNIA ST DEPT WTR RES CEN 3.337% 12/01/28		09/20/2012	MORGAN STANLEY & CO. INC		2,630,000	2,630,000	0
235416-4A-9	DALLAS TEX WTRWKS & SWR SYS RE DALLAS TEX WTRWKS & SWR SYS RE 3.748% 10/01/31		08/22/2012	CITIGROUP		3,000,000	3,000,000	0
29270C-YT-6	ENERGY NORTHWEST ENERGY NORTHWEST WASH ELEC REV 3.403% 07/01/25		08/16/2012	Various		2,000,000	2,000,000	0
29270C-YU-3	ENERGY NORTHWEST ENERGY NORTHWEST WASH ELEC REV 3.503% 07/01/26		08/16/2012	Various		1,000,000	1,000,000	0
3136A0-VF-1	FANNIE MAE FNMA 11-73 FNMA_11-73D 3.500% 01/25/41		12/01/2012	Interest Capitalization		23,020	23,020	0
3136A1-3G-8	FANNIE MAE FNMA_11-118 FANNIE MAE FNMA_11-118 3.500% 11/25/41		12/01/2012	Interest Capitalization		31,543	31,543	0
3136A1-3V-5	FANNIE MAE FNMA_11-1827 FANNIE MAE FNMA_11-1827 4.000% 07/25/41		12/01/2012	Interest Capitalization		205,068	205,068	0
3136A1-BV-6	FANNIE MAE FNMA 11-103 ZL 4.000% 10/25/41		12/01/2012	Interest Capitalization		446,158	446,158	0
3136A1-N9-2	FANNIE MAE FNMA_11-114 3.500% 11/25/41		12/01/2012	Various		536,621	536,621	0
3136A1-UL-7	FANNIE MAE FNMA 11-108 AZ 4.000% 10/25/41		12/01/2012	Interest Capitalization		381,021	381,021	0
3136A2-5P-4	FANNIE MAE FNMA_11-141 FANNIE MAE FNMA_11-141 4.500% 01/25/42		12/01/2012	Interest Capitalization		229,699	229,699	0
3136A3-5D-9	FANNIE MAE FNMA_12-28 FANNIE MAE FNMA_12-28 3.500% 03/25/42		02/15/2012	MIZUHO SECURITIES		4,230,000	4,500,000	12,250
3136A3-5D-9	FANNIE MAE FNMA_12-28 FANNIE MAE FNMA_12-28 3.500% 03/25/42		12/01/2012	Interest Capitalization		132,986	132,986	0
3136A4-GW-3	FANNIE MAE FNMA_12-20 FANNIE MAE FNMA_12-20 3.500% 03/25/42		02/03/2012	DEUTSCHE BANK SECURITIES INC.		1,057,106	1,128,144	3,071
3136A4-GW-3	FANNIE MAE FNMA_12-20 FANNIE MAE FNMA_12-20 3.500% 03/25/42		12/01/2012	Interest Capitalization		33,339	33,339	0
3136A5-TC-0	FANNIE MAE FNMA_12-33 FANNIE MAE FNMA_12-33 3.500% 04/25/42		05/08/2012	WELLS FARGO BANK		5,382,418	5,636,040	5,479
3136A5-TC-0	FANNIE MAE FNMA_12-33 FANNIE MAE FNMA_12-33 3.500% 04/25/42		12/01/2012	Various		116,081	116,081	0
3136A5-YT-7	FANNIE MAE FNMA_12-43 FANNIE MAE FNMA_12-43 3.500% 04/25/42		05/08/2012	CREDIT SUISSE FIRST BOSTON COR		2,153,307	2,263,660	2,201
3136A5-YT-7	FANNIE MAE FNMA_12-43 FANNIE MAE FNMA_12-43 3.500% 04/25/42		12/01/2012	Interest Capitalization		46,623	46,623	0
3136A6-UZ-5	FANNIE MAE FNMA_12-63 FANNIE MAE FNMA_12-63 3.500% 06/25/42		05/10/2012	MIZUHO SECURITIES		2,789,438	2,900,000	8,176
3136A6-UZ-5	FANNIE MAE FNMA_12-63 FANNIE MAE FNMA_12-63 3.500% 06/25/42		12/01/2012	Various		59,729	59,729	0
3136A7-B6-8	FANNIE MAE FNMA_12-83 FANNIE MAE FNMA_12-83 2.500% 08/25/42		07/26/2012	RAYMOND JAMES & ASSOC		310,397	379,690	791
3136A7-B6-8	FANNIE MAE FNMA_12-83 FANNIE MAE FNMA_12-83 2.500% 08/25/42		12/01/2012	Interest Capitalization		3,972	3,972	0
3136A7-XX-5	FANNIE MAE FNMA_12-87 FANNIE MAE FNMA_12-87 3.500% 08/25/42		12/17/2012	GNW Capital Markets		8,172,192	8,015,882	12,469
3137A4-5X-1	FREDDIE MAC FHLMC 3778 4.000% 12/15/40		12/01/2012	Interest Capitalization		212,007	212,007	0
3137A5-EK-6	FREDDIE MAC FHLMC 3793 FREDDIE MAC FHLMC_3793 4.000% 01/15/41		12/01/2012	Interest Capitalization		698,696	698,696	0
3137A5-XU-3	FREDDIE MAC FHLMC 11-1055 4.500% 01/15/41		12/01/2012	Interest Capitalization		167,548	167,548	0
3137AD-H9-1	FREDDIE MAC FHLMC 3888 4.000% 07/15/41		12/01/2012	Interest Capitalization		803,993	803,993	0
3137AD-R5-8	FREDDIE MAC FHLMC 3887 4.000% 07/15/41		12/01/2012	Interest Capitalization		497,101	497,101	0
3137AD-SQ-1	FREDDIE MAC FHLMC 3889 4.000% 07/15/41		12/01/2012	Interest Capitalization		562,064	562,064	0
3137AF-HA-3	FREDDIE MAC FHLMC 3922 FREDDIE MAC FHLMC_3922 4.000% 09/15/41		12/01/2012	Interest Capitalization		52,310	52,310	0
3137AF-SY-9	FREDDIE MAC FHLMC 3919 FREDDIE MAC FHLMC_3919 4.000% 09/15/41		12/01/2012	Interest Capitalization		617,255	617,255	0
3137AJ-6R-0	FREDDIE MAC FHLMC_3955 FREDDIE MAC FHLMC_3955 3.500% 11/15/41		12/01/2012	Interest Capitalization		113,351	113,351	0
3137AJ-J7-0	FREDDIE MAC FHLMC_11-3960 FREDDIE MAC FHLMC_11-3960 3.500% 11/15/41		12/01/2012	Interest Capitalization		382,231	382,231	0
3137AK-AR-2	FREDDIE MAC FHLMC_3982 FREDDIE MAC FHLMC_3982 4.000% 01/15/42		01/06/2012	RAYMOND JAMES & ASSOC		2,579,078	2,600,000	8,667
3137AK-AR-2	FREDDIE MAC FHLMC_3982 FREDDIE MAC FHLMC_3982 4.000% 01/15/42		12/01/2012	Interest Capitalization		96,938	96,938	0
3137AL-CF-4	FREDDIE MAC FHR_4001 FREDDIE MAC FHR_4001 3.500% 02/15/42		12/17/2012	GNW Capital Markets		6,461,739	6,383,225	9,929
3137AN-BF-1	FREDDIE MAC FHLMC_4016 FREDDIE MAC FHLMC_4016 3.500% 03/15/42		05/08/2012	GOLDMAN SACHS & CO		2,386,528	2,503,898	2,434

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
3137AN-BF-1	FREDDIE MAC FHLMC_4016 FREDDIE MAC FHLMC_4016 3.500% 03/15/42		12/01/2012	Various		51,571	51,571	0
3137AN-JY-2	FREDDIE MAC FHLMC_4013 FREDDIE MAC FHLMC_4013 3.500% 03/15/42		12/17/2012	GNW Capital Markets		4,320,722	4,126,765	6,419
3137AR-H3-3	FREDDIE MAC FHLMC_4057 FREDDIE MAC FHLMC_4057 3.500% 06/15/42		06/04/2012	DEUTSCHE BANK SECURITIES INC.		7,070,000	7,000,000	19,056
3137AR-H3-3	FREDDIE MAC FHLMC_4057 FREDDIE MAC FHLMC_4057 3.500% 06/15/42		12/01/2012	Interest Capitalization		123,397	123,397	0
3137AR-M2-9	FREDDIE MAC FHLMC_4057 FREDDIE MAC FHLMC_4057 3.500% 06/15/42		12/17/2012	GNW Capital Markets		7,439,747	7,225,160	11,239
31394C-US-9	FANNIE MAE FNMA 05-15 5.500% 03/25/35		12/01/2012	Interest Capitalization		127,210	127,210	0
31394J-LN-5	FHLMC 2676 AGENCY CMO 2676 4.500% 09/15/33		12/01/2012	Interest Capitalization		100,897	100,897	0
31394R-TP-4	FREDDIE MAC FHLMC 2766 5.000% 03/15/34		12/01/2012	Interest Capitalization		45,190	45,190	0
31394U-M7-4	FANNIE MAE FNMA 05-106 4.500% 12/25/35		12/01/2012	Interest Capitalization		106,032	106,032	0
31395B-Y8-0	FANNIE MAE ACES FNA 06-M1 2006-M1 Z 5.547% 03/25/36		12/01/2012	Interest Capitalization		391,023	391,023	0
31395J-HV-1	FHLMC 2882 5.000% 11/15/34		12/01/2012	Interest Capitalization		46,345	46,345	0
31395P-BA-9	FREDDIE MAC FHLMC 2931 5.000% 02/15/35		11/01/2012	Interest Capitalization		39,071	39,071	0
31395T-LN-2	FHLMC 2957 5.000% 03/15/35		12/01/2012	Interest Capitalization		156,976	156,976	0
31395W-X6-9	FREDDIE MAC FHLMC 3012 4.500% 08/15/35		12/01/2012	Interest Capitalization		183,169	183,169	0
31396E-UC-8	FREDDIE MAC FHLMC 3065 5.500% 11/15/35		12/01/2012	Interest Capitalization		15,752	15,752	0
31396H-HT-9	FREDDIE MAC FHLMC 3114 5.000% 02/15/36		12/01/2012	Interest Capitalization		66,051	66,051	0
31396Q-KB-4	FANNIE MAE FNMA 09-51 4.500% 07/25/39		12/01/2012	Interest Capitalization		256,996	256,996	0
31396R-KJ-5	FREDDIE MAC FHLMC 3153 5.000% 05/15/36		12/01/2012	Various		468,889	468,889	0
31396T-FY-4	FREDDIE MAC FHLMC 3169 5.000% 06/15/36		12/01/2012	Various		466,944	466,944	0
31397A-RM-7	FREDDIE MAC FHLMC 3203 5.000% 08/15/36		12/01/2012	Interest Capitalization		200,281	200,281	0
31397J-R9-7	FREDDIE MAC FHLMC 3351 5.500% 07/15/37		12/01/2012	Interest Capitalization		646,902	646,902	0
31397N-T4-7	FANNIE MAE FNMA 09-42 5.000% 06/25/39		12/01/2012	Interest Capitalization		28,111	28,111	0
31397P-K8-2	FREDDIE MAC FHLMC 3388 5.500% 11/15/37		12/01/2012	Interest Capitalization		162,323	162,323	0
31397Q-2R-8	FANNIE MAE 2010-158 Z 4.000% 01/25/41		12/01/2012	Interest Capitalization		508,817	508,817	0
31397Q-GR-3	FANNIE MAE FNMA 11-2 4.000% 02/25/41		12/01/2012	Interest Capitalization		274,694	274,694	0
31397Q-JJ-8	FANNIE MAE FNMA 11-8 4.000% 02/25/41		12/01/2012	Interest Capitalization		1,056,514	1,056,514	0
31397Q-NQ-7	FANNIE MAE FNMA 11-9 3.500% 02/25/41		12/01/2012	Interest Capitalization		117,780	117,780	0
31397Q-PB-8	FANNIE MAE FNMA 11-12 FANNIE MAE FNMA_11-12 3.500% 02/25/41		12/01/2012	Interest Capitalization		550,873	550,873	0
31397Q-PL-6	FANNIE MAE FNMA 11-12 4.000% 02/25/41		12/01/2012	Interest Capitalization		422,606	422,606	0
31397Q-XA-1	FANNIE MAE FNMA 11-15 4.000% 03/25/41		12/01/2012	Interest Capitalization		465,386	465,386	0
31397Q-XE-3	FANNIE MAE FNMA 11-15 4.000% 03/25/41		12/01/2012	Interest Capitalization		631,802	631,802	0
31397Q-Z5-0	FANNIE MAE FNMA 10-147 4.000% 01/25/41		12/01/2012	Interest Capitalization		148,405	148,405	0
31397S-AN-4	FANNIE MAE FNMA 11-16 5.000% 07/25/39		12/01/2012	Interest Capitalization		58,470	58,470	0
31397S-ET-7	FANNIE MAE FNMA 11-26 4.500% 04/25/41		12/01/2012	Interest Capitalization		475,138	475,138	0
31397U-4L-0	FANNIE MAE FNMA 11-67 4.000% 07/25/41		12/01/2012	Interest Capitalization		169,928	169,928	0
31397U-DU-0	FANNIE MAE FNMA 11-47 4.000% 06/25/41		12/01/2012	Interest Capitalization		429,806	429,806	0
31397U-PZ-6	FANNIE MAE FNMA 11-56 5.000% 09/25/40		12/01/2012	Interest Capitalization		168,979	168,979	0
31397W-JU-0	FREDDIE MAC FHLMC 3476 5.500% 07/15/38		12/01/2012	Interest Capitalization		2,721,600	2,721,600	0
31398E-K9-4	FREDDIE MAC FHLMC 3556 AGENCY CMO 3556 5.000% 07/15/37		12/01/2012	Interest Capitalization		288,592	288,592	0
31398F-2F-7	FANNIE MAE FNMA 09-89 4.500% 11/25/39		12/01/2012	Interest Capitalization		506,354	506,354	0
31398F-Y8-8	FANNIE MAE FNMA 09-89 4.500% 11/25/39		12/01/2012	Interest Capitalization		506,354	506,354	0
31398F-YE-5	FANNIE MAE FNMA 09-93 4.500% 11/25/39		12/01/2012	Interest Capitalization		813,200	813,200	0
31398G-AC-3	FANNIE MAE FNMA 09-104A 4.500% 12/25/39		12/01/2012	Interest Capitalization		504,462	504,462	0
31398G-BF-5	FANNIE MAE FNMA 09-102 4.500% 12/25/39		12/01/2012	Interest Capitalization		1,172,712	1,172,712	0
31398G-BH-1	FANNIE MAE FNMA 09-102 4.500% 12/25/39		12/01/2012	Interest Capitalization		824,807	824,807	0
31398G-D7-1	FANNIE MAE FNMA 10-6 5.000% 02/25/40		12/01/2012	Interest Capitalization		562,963	562,963	0
31398G-FS-3	FANNIE MAE FNMA 09-105 5.000% 12/25/39		12/01/2012	Interest Capitalization		428,019	428,019	0
31398G-GT-0	FANNIE MAE FNMA 09-98 4.500% 12/25/39		12/01/2012	Interest Capitalization		50,446	50,446	0
31398G-J2-6	FANNIE MAE FNMA 10-5 5.000% 02/25/40		12/01/2012	Interest Capitalization		397,610	397,610	0
31398G-NZ-8	FANNIE MAE FNMA 09-108 5.000% 01/25/40		12/01/2012	Interest Capitalization		1,130,618	1,130,618	0
31398G-TN-9	FANNIE MAE FNMA 09-109 4.500% 01/25/40		12/01/2012	Interest Capitalization		519,190	519,190	0
31398G-XM-6	FANNIE MAE FNMA 09-107 5.000% 01/25/40		12/01/2012	Interest Capitalization		1,130,618	1,130,618	0
31398G-Z5-1	FANNIE MAE FNMA 10-10 4.500% 02/25/40		12/01/2012	Interest Capitalization		200,280	200,280	0
31398J-XX-6	FREDDIE MAC FHLMC 3571 5.500% 09/15/39		12/01/2012	Interest Capitalization		732,341	732,341	0
31398K-4E-7	FREDDIE MAC FHLMC_3588 5.000% 10/15/49		12/01/2012	Interest Capitalization		350,197	350,197	0
31398K-XQ-8	FREDDIE MAC FHLMC 3595 4.500% 11/15/39		12/01/2012	Interest Capitalization		216,801	216,801	0
31398L-PM-4	FREDDIE MAC FHLMC 3606 5.000% 04/15/36		12/01/2012	Interest Capitalization		169,593	169,593	0
31398L-SL-3	FREDDIE MAC FHLMC 3611 5.000% 12/15/39		12/01/2012	Interest Capitalization		362,652	362,652	0
31398L-VK-1	FREDDIE MAC FHLMC 3628 5.000% 01/15/40		12/01/2012	Interest Capitalization		712,694	712,694	0
31398M-ZH-2	FANNIE MAE FNMA 10-23 5.000% 03/25/40		12/01/2012	Interest Capitalization		1,349,823	1,349,823	0
31398P-Q3-6	FANNIE MAE FNMA 10-50 4.500% 05/25/40		12/01/2012	Interest Capitalization		495,109	495,109	0
31398P-W9-6	FANNIE MAE FNMA 10-39 4.500% 05/25/40		12/01/2012	Various		321,821	321,821	0
31398P-Y3-7	FANNIE MAE FNMA 10-39 4.500% 05/25/40		12/01/2012	Interest Capitalization		495,109	495,109	0
31398R-2P-9	FANNIE MAE FNMA 10-79 4.000% 07/25/40		12/17/2012	GNW Capital Markets		10,362,492	9,834,386	17,483
31398R-2P-9	FANNIE MAE FNMA 10-79 4.000% 07/25/40		12/01/2012	Interest Capitalization		23,791	23,791	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
31398R-D6-9	FANNIE MAE FNMA 10-57 FANNIE MAE FNMA_10-57 3.750% 06/25/25		07/10/2012	KEYBANC CAPITAL MARKET		3,055,092	2,908,746	3,636
31398S-2S-1	FANNIE MAE FNMA 10-152 4.000% 01/25/41		12/01/2012	Interest Capitalization		212,007	212,007	0
31398S-4J-9	FANNIE MAE FNMA 10-156 4.000% 01/25/41		12/01/2012	Interest Capitalization		508,817	508,817	0
31398S-5H-2	FANNIE MAE FNMA 10-148 FNMA_10-148 4.000% 01/25/41		12/01/2012	Various		89,767	89,767	0
31398S-GF-4	FANNIE MAE FNMA 10-129 4.500% 11/25/40		12/01/2012	Interest Capitalization		489,033	489,033	0
31398S-GH-0	FANNIE MAE FNMA 10-129 4.000% 11/25/40		12/01/2012	Interest Capitalization		725,638	725,638	0
31398S-KG-7	FANNIE MAE FNMA 10-142 4.000% 12/25/40		12/01/2012	Interest Capitalization		340,342	340,342	0
31398S-LT-8	FANNIE MAE FNMA 10-134 4.000% 12/25/40		12/01/2012	Various		586,902	586,902	0
31398S-PT-4	FANNIE MAE FNMA 10-137 4.000% 12/25/40		12/01/2012	Interest Capitalization		315,724	315,724	0
31398S-SD-6	FANNIE MAE FNMA 10-136 4.000% 12/25/40		12/01/2012	Various		425,428	425,428	0
31398T-FU-0	FANNIE MAE FNMA 10-76 4.500% 07/25/40		12/01/2012	Interest Capitalization		442,274	442,274	0
31398T-XU-0	FANNIE MAE FNMA 10-90 4.000% 08/25/40		12/01/2012	Interest Capitalization		321,006	321,006	0
31398W-4A-9	FREDDIE MAC FHLMC 3624 5.000% 01/15/40		12/01/2012	Interest Capitalization		549,308	549,308	0
31398W-JC-9	FREDDIE MAC FHLMC 3635 4.500% 02/15/40		12/01/2012	Interest Capitalization		49,883	49,883	0
347622-CP-5	FORT LAUDERDALE FL SPL OBLG FORT LAUDERDALE FL SPL OBLG 5.143% 01/01/32		10/03/2012	CITIGROUP		1,702,217	1,655,000	1,419
432845-FC-4	HILTON HEAD SC PUBLIC SVC DIS1 HILTON HEAD PUB SVC DIST NO 1 2.839% 08/01/24		11/16/2012	STEPHENS		1,235,000	1,235,000	0
452227-FR-7	ILLINOIS ST SALES TAX REV ILLINOIS ST SALES TAX REV 3.481% 06/15/26		05/10/2012	Various		8,000,000	8,000,000	0
452227-FS-5	ILLINOIS ST SALES TAX REV ILLINOIS ST SALES TAX REV 3.581% 06/15/27		05/10/2012	Various		7,710,000	7,710,000	0
469466-EV-4	JACKSONVILLE FLA PORT AUTH JACKSONVILLE FLA PORT AUTH REV 4.500% 11/01/31		09/13/2012	MORGAN STANLEY & CO. INC		599,001	580,000	0
469466-EX-0	JACKSONVILLE FLA PORT AUTH JACKSONVILLE FLA PORT AUTH REV 4.500% 11/01/33		09/13/2012	MORGAN STANLEY & CO. INC		889,827	870,000	0
49130T-PQ-3	KENTUCKY HSG CORP KENTUCKY HSG CORP HSG REV 4.268% 01/01/28		06/06/2012	CITIGROUP		2,635,000	2,635,000	0
590545-TJ-8	MESA ARIZ UTIL SYS REV MESA ARIZ UTIL SYS REV 5.048% 07/01/35		03/16/2012	Various		5,450,000	5,450,000	0
60636A-EC-3	MISSOURI ST HEALTH & EDL FACS MISSOURI ST HEALTH & EDL FACS 3.535% 02/15/33		07/19/2012	MORGAN STANLEY & CO. INC		10,000,000	10,000,000	0
610730-AA-1	MONROE CNTY N Y INDL DEV CORP MONROE CNTY N Y INDL DEV AGY S 4.176% 05/01/28		06/14/2012	CITIGROUP		2,000,000	2,000,000	0
649906-WH-3	NY ST DORM AUTH NEW YORK UNIV NY ST DORM AUTH NEW YORK UNIV 3.521% 07/01/26		05/04/2012	BANC OF AMERICA SECURITIES LLC		1,000,000	1,000,000	0
73358W-JA-3	PORT AUTH N Y & N J PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/62		09/28/2012	ROYAL BANK OF CANADA		7,500,000	7,500,000	0
796253-Z2-1	SAN ANTONIO TEX SAN ANTONIO TEX ELEC & GAS REV 4.427% 02/01/42		03/20/2012	J.P. MORGAN SECURITIES INC		3,600,000	3,600,000	0
796253-Z3-9	SAN ANTONIO TEX SAN ANTONIO TEX ELECTRIC & GAS 3.722% 02/01/26		03/20/2012	J.P. MORGAN SECURITIES INC		6,000,000	6,000,000	0
796253-Z5-4	SAN ANTONIO TEX SAN ANTONIO TEX ELEC & GAS REV 3.972% 02/01/28		03/20/2012	J.P. MORGAN SECURITIES INC		10,000,000	10,000,000	0
797669-UN-6	SAN FRANCISCO CALIF BAY AREA R SAN FRANCISCO CALIF BAY AREA R 3.477% 07/01/27		10/23/2012	ROYAL BANK OF CANADA		2,998,432	2,990,000	6,353
797669-UP-1	SAN FRANCISCO CALIF BAY AREA R SAN FRANCISCO CALIF BAY AREA R 4.087% 07/01/32		09/21/2012	ROYAL BANK OF CANADA		4,000,000	4,000,000	0
797669-UQ-9	SAN FRANCISCO CALIF BAY AREA R SAN FRANCISCO CALIF BAY AREA R 4.287% 07/01/42		10/23/2012	ROYAL BANK OF CANADA		10,503,680	10,500,000	1,310
875301-FE-8	TAMPA-HILLSBOROUGH CNTY FLA EX TAMPA-HILLSBOROUGH CNTY FLA EX 3.190% 07/01/22		12/13/2012	BANC OF AMERICA SECURITIES LLC		1,500,000	1,500,000	0
880558-AM-3	TENNESSEE ST SCH BD AUTH TENNESSEE ST SCH BD AUTH 2.979% 05/01/24		07/13/2012	J.P. MORGAN SECURITIES INC		1,500,000	1,500,000	0
880558-AN-1	TENNESSEE ST SCH BD AUTH TENNESSEE ST SCH BD AUTH 3.129% 05/01/25		07/12/2012	J.P. MORGAN SECURITIES INC		1,610,000	1,610,000	0
880558-AP-6	TENNESSEE ST SCH BD AUTH TENNESSEE ST SCH BD AUTH 3.279% 05/01/26		07/13/2012	J.P. MORGAN SECURITIES INC		3,495,000	3,495,000	0
880558-AQ-4	TENNESSEE ST SCH BD AUTH TENNESSEE ST SCH BD AUTH 3.379% 05/01/27		07/13/2012	J.P. MORGAN SECURITIES INC		1,000,000	1,000,000	0
880558-AT-8	TENNESSEE ST SCH BD AUTH TENNESSEE ST SCH BD AUTH 3.765% 05/01/34		07/27/2012	Various		3,057,000	3,000,000	0
882117-W3-4	TEXAS A & M UNIV PERM UNIV FD TEXAS A & M UNIV PERM UNIV FD 2.808% 07/01/25		06/26/2012	J.P. MORGAN SECURITIES INC		2,000,000	2,000,000	0
882117-W4-2	TEXAS A & M UNIV PERM UNIV FD TEXAS A & M UNIV PERM UNIV FD 2.908% 07/01/26		06/26/2012	J.P. MORGAN SECURITIES INC		3,000,000	3,000,000	0
882117-W5-9	TEXAS A & M UNIV PERM UNIV FD TEXAS A & M UNIV PERM UNIV FD 3.008% 07/01/27		06/26/2012	J.P. MORGAN SECURITIES INC		2,965,000	2,965,000	0
91412G-HA-6	UNIVERSITY CALIF UNIVERSITY OF CALIFORNIA 4.858% 05/15/12		03/14/2012	Various		16,943,460	17,000,000	4,858
928075-FV-7	VIRGINIA PORT AUTH COMWLTH POR VIRGINIA PORT AUTH COMWLTH POR 3.520% 07/01/25		01/11/2012	MORGAN STANLEY & CO. INC		4,000,000	4,000,000	0
928075-FW-5	VIRGINIA PORT AUTH COMWLTH POR VIRGINIA PORT AUTH COMWLTH POR 3.620% 07/01/26		01/11/2012	MORGAN STANLEY & CO. INC		4,000,000	4,000,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						255,449,440	254,986,163	137,240
00003#-AB-9	A&E TELEVISION NETWORKS LLC A&E TELEVISION NETWORKS LLC 3.630% 08/22/22		08/22/2012	BANC OF AMERICA SECURITIES LLC		5,800,000	5,800,000	0
00003#-AC-7	A&E TELEVISION NETWORKS LLC A&E TELEVISION NETWORKS LLC 3.780% 08/22/24		08/22/2012	BANC OF AMERICA SECURITIES LLC		5,000,000	5,000,000	0
000361-AP-0	AAR CORP Series 144A 7.250% 01/15/22		01/13/2012	Bancamerica Securities Inc		3,734,184	3,800,000	0
00037B-AB-8	ABB FINANCE USA INC ABB FINANCE USA INC 2.875% 05/08/22		07/03/2012	Various		10,167,000	10,000,000	43,524
00037B-AC-6	ABB FINANCE USA INC ABB FINANCE USA INC 4.375% 05/08/42		05/03/2012	BANC OF AMERICA SECURITIES LLC		1,123,634	1,160,000	0
00101J-AB-2	ADT CORP ADT CORP 3.500% 07/15/22		06/28/2012	Various		13,124,751	13,125,000	0
00206R-BG-6	AT&T Inc Series 144A 4.300% 12/15/42		12/17/2012	Taxable Exchange		22,219,142	22,249,000	0
00206R-BJ-0	AT&T Inc Series 144A 4.350% 06/15/45		12/17/2012	Taxable Exchange		4,316,493	4,315,000	0
00212J-AY-8	ASG RESECURITIZATION TRUST ASG ASG RESECURITIZATION TRUST ASG 2.505% 03/26/37		02/15/2012	AMHERST		3,699,759	3,723,028	5,541
00213R-AB-9	ARL FIRST LLC ARLFR_12-1A ARL FIRST LLC ARLFR_12-1A 3.810% 12/15/42		12/06/2012	ROYAL BANK OF SCOTLAND		6,994,497	7,000,000	0
002819-AC-4	ABBOTT LABORATORIES 6.150% 11/30/37		01/26/2012	River Lake Insurance Company III		442,517	350,000	3,348
00287Y-AC-3	ABBVIE INC ABBVIE INC 2.900% 11/06/22		11/05/2012	MORGAN STANLEY & CO. INC		3,974,240	4,000,000	0
00287Y-AF-6	ABBVIE INC ABBVIE INC 2.000% 11/06/18		11/05/2012	MORGAN STANLEY & CO. INC		4,973,650	5,000,000	0
00751Y-AB-2	ADVANCE AUTO PARTS INC. ADVANCE AUTO PARTS INC. 4.500% 01/15/22		01/11/2012	Various		9,030,320	9,000,000	0
008117-AP-8	AETNA INC AETNA INC 2.750% 11/15/22		11/02/2012	GOLDMAN SACHS & CO		4,915,450	5,000,000	0
00817Y-AM-0	AETNA INC AETNA INC 4.125% 11/15/42		11/02/2012	UBS WARBURG LLC		4,922,850	5,000,000	0
00846U-AH-4	AGILENT TECH INC AGILENT TECHNOLOGIES INC 3.200% 10/01/22		12/21/2012	Various		17,167,904	17,148,000	49,132
009158-AR-7	AIR PRODUCTS & CHEMICALS INC AIR PRODUCTS AND CHEMICALS INC 3.000% 11/03/21		01/20/2012	Cambridge		3,366,000	3,300,000	22,550
010392-FG-8	ALABAMA POWER CO ALABAMA POWER COMPANY 4.100% 01/15/42		01/10/2012	CITIGROUP		4,976,900	5,000,000	0
018522-F*-8	ALLETE INC. ALLETE INC 4.080% 07/15/42		07/02/2012	BANC OF AMERICA SECURITIES LLC		8,700,000	8,700,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
020002-AS-0	ALLSTATE CORP 5.550% 05/09/35		01/26/2012	Various		3,800,031	3,555,000	42,202
02005A-CF-3	ALLY MASTER OWNER TRUST AMOT_1 ALLY MASTER OWNER TRUST AMOT_1 3.120% 02/15/17		02/15/2012	BARCLAYS CAPITAL INC		6,998,698	7,000,000	0
026874-CU-9	AMERICAN INTERNATIONAL GROUP I AMERICAN INTERNATIONAL GROUP I 4.875% 06/01/22		05/21/2012	CITIGROUP		4,953,850	5,000,000	0
03027X-AA-8	AMERICAN TOWER CORP AMERICAN TOWER CORP 4.700% 03/15/22		03/07/2012	J.P. MORGAN SECURITIES INC		4,990,500	5,000,000	0
03040W-AJ-4	AMERICAN WATER CAPITAL CORP AMERICAN WATER CAPITAL CORP 4.300% 12/01/42		12/19/2012	BANC OF AMERICA SECURITIES LLC		5,099,500	5,000,000	4,181
03061U-AF-0	AMERICREDIT AUTOMOBILE RECEIVA AMERICREDIT AUTOMOBILE RECEIVA 3.030% 07/09/18		06/19/2012	J.P. MORGAN SECURITIES INC		1,999,358	2,000,000	0
03061U-AH-6	AMERICREDIT AUTOMOBILE RECEIVA AMERICREDIT AUTOMOBILE RECEIVA 4.460% 11/08/19		06/19/2012	J.P. MORGAN SECURITIES INC		1,999,340	2,000,000	0
03063W-AG-2	AMERICREDIT AUTOMOBILE RECEIVA AMERICREDIT AUTOMOBILE RECEIVA 4.850% 08/08/19		04/11/2012	CREDIT SUISSE FIRST BOSTON COR		4,998,324	5,000,000	0
03064P-AD-3	AMERICREDIT AUTOMOBILE RECEIVA AMERICREDIT AUTOMOBILE RECEIVA 2.280% 06/08/16		07/13/2012	MORGAN STANLEY & CO. INC		3,061,055	3,000,000	1,900
03064X-AF-1	AMERICREDIT AUTOMOBILE RECEIVA AMERICREDIT AUTOMOBILE RECEIVA 2.350% 12/10/18		11/14/2012	BARCLAYS CAPITAL INC		10,600,448	10,603,000	0
03064X-AG-9	AMERICREDIT AUTOMOBILE RECEIVA AMERICREDIT AUTOMOBILE RECEIVA 3.290% 05/08/20		11/14/2012	BARCLAYS CAPITAL INC		6,997,861	7,000,000	0
031162-BC-3	AMGEN INC 5.750% 03/15/40		01/26/2012	River Lake Insurance Company III		3,047,987	2,850,000	59,632
031162-BE-9	AMGEN INC 4.950% 10/01/41		01/26/2012	River Lake Insurance Company III		2,898,855	3,000,000	47,438
032095-AB-7	AMPHENOL CORP AMPHENOL CORP 4.000% 02/01/22		01/20/2012	BARCLAYS CAPITAL INC		5,013,000	5,000,000	0
035229-CJ-0	ANHEUSER-BUSCH COS INC 6.800% 08/20/32		01/26/2012	River Lake Insurance Company III		647,417	500,000	16,528
035229-CQ-4	ANHEUSER-BUSCH COS INC 5.950% 01/15/33		01/26/2012	River Lake Insurance Company III		2,995,408	2,529,000	4,598
035229-DA-8	ANHEUSER-BUSCH COS INC 5.750% 04/01/36		01/26/2012	River Lake Insurance Company III		1,662,442	1,400,000	25,715
039483-AU-6	ARCHER-DANIELS-MIDLAND COMPANY 5.375% 09/15/35		01/26/2012	River Lake Insurance Company III		3,377,983	3,000,000	58,677
039483-BE-1	ARCHER-DANIELS-MIDLAND COMPANY 4.535% 03/26/42		03/13/2012	Tax Free Exchange		26,186,894	30,029,000	0
040555-CN-2	ARIZONA PUBLIC SERVICE ARIZONA PUBLIC SERVICE CO 4.500% 04/01/42		01/10/2012	BARCLAYS CAPITAL INC		6,933,780	7,000,000	0
05348E-AQ-2	AVALONBAY COMMUNITIES INC AVALONBAY COMMUNITIES INC 2.950% 09/15/22		09/06/2012	UBS WARBURG LLC		6,984,950	7,000,000	0
05348E-AR-0	AVALONBAY COMMUNITIES INC AVALONBAY COMMUNITIES INC 2.850% 03/15/23		12/27/2012	Various		9,867,038	9,945,000	3,291
05377R-BA-1	AVIS BUDGET RENTAL CAR FUNDING AVIS BUDGET RENTAL CAR FUNDING 3.887% 05/20/18		03/15/2012	BARCLAYS CAPITAL INC		3,299,945	3,300,000	0
05377R-BC-7	AVIS BUDGET RENTAL CAR FUNDING AVIS BUDGET RENTAL CAR FUNDING 3.040% 03/20/19		07/25/2012	BANC OF AMERICA SECURITIES LLC		5,697,562	5,700,000	0
05463S-AA-5	AXIS EQUIPMENT FINANCE RECEIVA AXIS EQUIPMENT FINANCE RECEIVA 1.250% 04/20/15		03/21/2012	NOMURA SECURITIES		1,842,479	1,891,507	0
05463S-AH-0	AXIS EQUIPMENT FINANCE RECEIVA 5.000% 07/20/15		03/22/2012	AMUR ADVISORS LLC		2,615,906	2,787,000	0
05531G-AA-9	BB&T CORP BB&T CORP 3.950% 03/22/22		03/15/2012	DEUTSCHE BANK SECURITIES INC.		7,944,480	8,000,000	0
055381-AS-6	BE AEROSPACE INC BE AEROSPACE INC 5.250% 04/01/22		03/08/2012	CREDIT SUISSE FIRST BOSTON COR		3,037,500	3,000,000	0
05564E-BM-7	BRE PPTYS, INC. BRE PROPERTIES INC 3.375% 01/15/23		08/06/2012	J.P. MORGAN SECURITIES INC		9,928,100	10,000,000	0
057224-AZ-0	BAKER HUGHES INC 5.125% 09/15/40		12/17/2012	GNW Capital Markets		1,218,900	1,000,000	13,097
057224-BC-0	BAKER HUGHES INC BAKER HUGHES INC 3.200% 08/15/21		05/24/2012	Tax Free Exchange		15,239,416	14,734,000	0
058498-AR-7	BALL CORP BALL CORP 5.000% 03/15/22		02/24/2012	Bancamerica Securities Inc		2,000,000	2,000,000	0
05949A-JP-6	BANC OF AMERICA MORTGAGE SECUR BANC OF AMERICA MORTGAGE SECUR 5.500% 05/25/34		03/13/2012	AMHERST		14,202,057	13,578,303	31,117
06406H-BY-4	BANK OF NEW YORK MELLON/THE BANK OF NEW YORK MELLON/THE 3.550% 09/23/21		02/13/2012	GOLDMAN SACHS & CO		10,333,800	10,000,000	145,944
067383-AD-1	CR BARD INC CR BARD INC 1.375% 01/15/18		10/25/2012	GOLDMAN SACHS & CO		6,991,110	7,000,000	0
071813-BF-5	BAXTER INTERNATIONAL INC BAXTER INTERNATIONAL INC 2.400% 08/15/22		08/08/2012	UBS WARBURG LLC		4,978,350	5,000,000	0
075887-BA-6	BECTON DICKINSON BECTON DICKINSON & CO 3.125% 11/08/21		01/20/2012	Cambridge		2,040,000	2,000,000	13,368
084423-AR-3	WR BERKLEY CORP 5.375% 09/15/20		03/15/2012	ROYAL BANK OF SCOTLAND		2,102,860	2,000,000	1,493
084423-AS-1	WR BERKLEY CORP WR BERKLEY CORPORATION 4.625% 03/15/22		03/13/2012	BANC OF AMERICA SECURITIES LLC		2,988,600	3,000,000	0
08885*-AA-1	WALGREENS CTL WALGREENS CTL 5.210% 03/15/37		03/14/2012	Bostonia Global Securities		5,414,131	5,414,131	0
09256B-AD-9	BLACKSTONE HOLDINGS FINANCE CO BLACKSTONE HOLDINGS FINANCE CO 4.750% 02/15/23		08/22/2012	Various		2,773,130	2,750,000	2,045
100743-AJ-2	BOSTON GAS COMPANY INC BOSTON GAS COMPANY INC 4.487% 02/15/42		02/14/2012	Various		7,521,450	7,500,000	0
110394-AE-3	BRISTOW GROUP INC BRISTOW GROUP INC 6.250% 10/15/22		10/01/2012	CREDIT SUISSE FIRST BOSTON COR		3,565,000	3,500,000	0
116794-A@-7	BRUKER CORP BRUKER CORPORATION 3.740% 01/18/19		01/18/2012	J.P. MORGAN SECURITIES INC		10,000,000	10,000,000	0
120568-AV-2	BUNGE LIMITED FINANCE CORP BUNGE LIMITED FINANCE CORP 3.200% 06/15/17		06/12/2012	J.P. MORGAN SECURITIES INC		2,994,240	3,000,000	0
1248EP-AY-9	CCO HOLDINGS LLCCCO HOLDINGS CCO HOLDINGS LLC/CCO HOLDINGS 5.250% 09/30/22		08/08/2012	CITIGROUP		2,970,780	3,000,000	0
12497@-AA-1	CCG RECEIVABLES TRUST CCGRT_12 CCG RECEIVABLES TRUST CCGRT_12 3.130% 12/14/19		02/15/2012	WELLS FARGO BANK		7,013,573	7,013,573	0
125634-AE-5	CLI FUNDING LLC CLIF_12-1A CLI FUNDING LLC CLIF_12-1A 4.210% 06/18/27		06/14/2012	WELLS FARGO BANK		7,050,040	7,050,913	0
12572Q-AE-5	CME GROUP INC CME GROUP INC 3.000% 09/15/22		09/05/2012	BANC OF AMERICA SECURITIES LLC		7,277,443	7,300,000	0
125896-BK-5	CMS ENERGY CORP CMS ENERGY CORP 5.050% 03/15/22		03/07/2012	BNP PARISBAS		2,990,670	3,000,000	0
126176-AC-0	CPS AUTO TRUST CPS_12-C CPS AUTO TRUST CPS_12-C 3.320% 12/16/19		09/11/2012	CITIGROUP		959,904	959,999	0
126176-AD-8	CPS AUTO TRUST CPS_12-C CPS AUTO TRUST CPS_12-C 5.110% 12/16/19		09/11/2012	CITIGROUP		799,893	799,999	0
126185-AC-1	CPS AUTO TRUST CPS_12-A CPS AUTO TRUST CPS_12-A 6.510% 06/17/19		03/14/2012	CITIGROUP		1,511,971	1,511,998	0
126192-AE-3	COMMERCIAL MORTGAGE PASS-THROU COMMERCIAL MORTGAGE PASS-THROU 4.063% 12/10/44		03/01/2012	DEUTSCHE BANK SECURITIES INC.		6,059,972	6,000,000	12,866
126192-AF-0	COMMERCIAL MORTGAGE PASS-THROU COMMERCIAL MORTGAGE PASS-THROU 4.934% 12/10/44		03/01/2012	DEUTSCHE BANK SECURITIES INC.		5,999,863	6,000,000	15,612
12624B-AF-3	COMMERCIAL MORTGAGE PASS-THROU COMMERCIAL MORTGAGE PASS-THROU 3.912% 05/15/45		05/18/2012	DEUTSCHE BANK SECURITIES INC.		4,079,799	4,000,000	12,605
12624B-AG-1	COMMERCIAL MORTGAGE PASS-THROU COMMERCIAL MORTGAGE PASS-THROU 4.612% 05/15/45		05/18/2012	Various		5,609,609	5,500,000	20,434
12624G-AC-9	CPS AUTO TRUST CPS_12-B CPS AUTO TRUST CPS_12-B 5.900% 09/01/19		06/12/2012	CITIGROUP		1,536,694	1,537,000	0
12624P-AJ-4	COMMERCIAL MORTGAGE PASS-THROU COMMERCIAL MORTGAGE PASS-THROU 3.416% 11/15/45		10/03/2012	DEUTSCHE BANK SECURITIES INC.		9,259,618	9,034,000	14,573
12624Q-AT-0	COMMERCIAL MORTGAGE PASS-THROU COMMERCIAL MORTGAGE PASS-THROU 3.251% 10/15/45		11/02/2012	DEUTSCHE BANK SECURITIES INC.		4,099,949	4,000,000	4,335
12624Q-BA-0	COMMERCIAL MORTGAGE PASS-THROU COMMERCIAL MORTGAGE PASS-THROU 3.703% 10/15/45		11/02/2012	DEUTSCHE BANK SECURITIES INC.		7,174,509	7,000,000	8,640
126650-BR-0	CVS CAREMARK CORP CVS CAREMARK CORP 6.125% 09/15/39		01/26/2012	River Lake Insurance Company III		350,086	300,000	6,686
133131-AT-9	CAMDEN PROPERTY TRUST CAMDEN PROPERTY TRUST 2.950% 12/15/22		12/13/2012	Various		13,497,178	13,645,000	3,695
134429-AY-5	CAMPBELL SOUP COMPANY CAMPBELL SOUP COMPANY 2.500% 08/02/22		07/30/2012	BARCLAYS CAPITAL INC		2,980,260	3,000,000	0
14149Y-AV-0	CARDINAL HEALTH INC CARDINAL HEALTH INC 3.200% 06/15/22		05/18/2012	Various		10,987,440	11,000,000	533

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
141781-AF-1	CARGILL INC 144A 7.250% 11/01/36		01/26/2012	River Lake Insurance Company III		3,587,843	2,750,000	47,075
14313G-AG-2	CARMAX AUTO OWNER TRUST CARMX_ CARMAX AUTO OWNER TRUST CARMX_ 3.090% 08/15/18		02/07/2012	J.P. MORGAN SECURITIES INC		7,997,426	8,000,000	0
14313J-AB-7	CARMAX AUTO OWNER TRUST CARMX_ CARMAX AUTO OWNER TRUST CARMX_ 0.640% 05/15/15		06/26/2012	NOMURA SECURITIES		6,386,460	6,380,727	1,815
14313J-AG-6	CARMAX AUTO OWNER TRUST CARMX_ CARMAX AUTO OWNER TRUST CARMX_ 3.020% 12/15/18		06/06/2012	BARCLAYS CAPITAL INC		4,478,843	4,480,000	0
149123-BN-0	CATERPILLAR INC 6.050% 08/15/36		01/26/2012	River Lake Insurance Company III		1,889,516	1,500,000	40,585
15132E-GG-7	CENDANT MORTGAGE CORPORATION C 5.250% 11/25/33		12/01/2012	Interest Capitalization		360,414	360,414	0
15132E-LB-2	CENDANT MORTGAGE CORPORATION C 5.372% 02/18/35		12/01/2012	Interest Capitalization		121,571	121,571	0
15189X-AM-0	CENTERPOINT ENERGY HOUSTON ELE CENTERPOINT ENERGY HOUSTON ELE 3.550% 08/01/42		08/07/2012	ROYAL BANK OF SCOTLAND		14,961,600	15,000,000	0
171232-AQ-4	CHUBB CORP 6.000% 05/11/37		01/26/2012	River Lake Insurance Company III		3,637,563	3,000,000	37,500
171232-AS-0	CHUBB CORP 1 6.500% 05/15/38		01/26/2012	Various		2,246,817	1,750,000	22,434
171798-AB-7	CIMAREX ENERGY CO. CIMAREX ENERGY CO 5.875% 05/01/22		03/23/2012	Various		5,068,750	5,000,000	0
17317H-DD-3	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MORTGAGE LOAN TRUST 4.500% 12/25/36		02/03/2012	J.P. MORGAN SECURITIES INC		5,198,266	5,034,640	3,776
17318U-AG-9	CITIGROUP COMMERCIAL MORTGAGE CITIGROUP COMMERCIAL MORTGAGE 4.285% 09/10/45		09/10/2012	CITIGROUP		7,174,770	7,000,000	21,663
17318W-AN-0	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MORTGAGE LOAN TRUST 4.000% 11/20/35		01/30/2012	CITIGROUP		6,717,038	6,667,035	741
178180-GD-1	CITY NTL BK CITY NATIONAL BANK 5.375% 07/15/22		06/13/2012	J.P. MORGAN SECURITIES INC		999,950	1,000,000	0
184496-AJ-6	CLEAN HARBORS INC CLEAN HARBORS INC 5.250% 08/01/20		11/15/2012	Tax Free Exchange		1,000,000	1,000,000	15,313
184496-AK-3	CLEAN HARBORS, INC. CLEAN HARBORS INC 5.125% 06/01/21		11/28/2012	GOLDMAN SACHS & CO		250,000	250,000	0
189054-AS-8	CLOROX COMPANY CLOROX CO 3.800% 11/15/21		01/20/2012	Various		9,783,688	9,647,000	68,939
209111-EQ-2	CONSOLIDATED EDISON COMPANY OF E 5.700% 12/01/36		01/26/2012	River Lake Insurance Company III		4,187,357	3,500,000	30,479
210518-D@-2	CONSUMERS ENERGY COMPANY CONSUMERS ENERGY COMPANY 4.310% 12/15/42		12/17/2012	MITSUBISHI SECURITIES		15,000,000	15,000,000	0
212015-AH-4	CONTINENTAL RESOURCES, INC. 5.000% 09/15/22		11/13/2012	Various		10,112,108	10,000,000	148,611
21987H-AR-6	CORP BOND BACK A-2 0.000% 03/01/97		01/26/2012	River Lake Insurance Company III		5,203,890	6,700,000	0
23311V-AC-1	DCP MIDSTREAM OPERATING DCP MIDSTREAM OPERATING LP 2.500% 12/01/17		11/19/2012	J.P. MORGAN SECURITIES INC		3,478,265	3,500,000	0
24713E-AF-4	DELPHI CORP DELPHI CORP 6.125% 05/15/21		05/11/2012	Tax Free Exchange		2,022,507	2,000,000	0
25459H-BF-1	DIRECTTV HOLDINGS DIRECTTV HOLDINGS 3.800% 03/15/22		05/09/2012	Tax Free Exchange		9,995,874	10,000,000	0
25468P-CT-1	WALT DISNEY COMPANY WALT DISNEY COMPANY (THE) 2.550% 02/15/22		02/09/2012	J.P. MORGAN SECURITIES INC		29,790,000	30,000,000	0
25470D-AG-4	DISCOVERY COMMUNICATIONS LLC DISCOVERY COMMUNICATIONS LLC 4.950% 05/15/42		05/10/2012	J.P. MORGAN SECURITIES INC		1,726,567	1,740,000	0
256677-AA-3	DOLLAR GENERAL CORP DOLLAR GENERAL CORP 4.125% 07/15/17		06/27/2012	CITIGROUP		3,000,000	3,000,000	0
25755T-AC-4	DOMINOS PIZZA MASTER ISSUER LL DOMINOS PIZZA MASTER ISSUER LL 5.216% 01/25/42		03/06/2012	BARCLAYS CAPITAL INC		9,887,500	9,887,500	0
260003-AF-5	DOVER CORP 5.375% 10/15/35		01/26/2012	River Lake Insurance Company III		3,896,795	3,350,000	50,518
26138E-AR-0	DR PEPPER SNAPPLE GROUP INC DR PEPPER SNAPPLE GROUP INC 2.700% 11/15/22		11/13/2012	BANC OF AMERICA SECURITIES LLC		2,988,810	3,000,000	0
26223N-AE-5	DRUG ROYALTY CORPORATION INC D DRUG ROYALTY CORPORATION INC D 5.800% 07/15/24		03/22/2012	CREDIT SUISSE FIRST BOSTON COR		3,474,267	3,474,872	0
26441Y-AV-9	DUKE REALTY LP DUKE REALTY LP 4.375% 06/15/22		06/19/2012	Various		4,606,625	4,600,000	2,321
26441Y-AW-7	DUKE REALTY LP DUKE REALTY LP 3.875% 10/15/22		09/14/2012	WELLS FARGO BANK		2,987,520	3,000,000	0
26442C-AB-0	DUKE ENERGY CAROLINAS LLC CORP BND 6.000% 01/15/38		01/26/2012	Various		4,788,572	3,800,000	6,967
26483E-AF-7	DUN & BRADSTREET CORPORATION DUN & BRADSTREET CORP 3.250% 12/01/17		11/28/2012	J.P. MORGAN SECURITIES INC		6,999,370	7,000,000	0
26483E-AG-5	DUN & BRADSTREET CORPORATION DUN & BRADSTREET CORP 4.375% 12/01/22		11/28/2012	J.P. MORGAN SECURITIES INC		6,238,701	6,300,000	0
266228-C@-2	DUQUESNE LIGHT CO DUQUESNE LIGHT COMPANY 4.760% 02/03/42		02/01/2012	J.P. MORGAN SECURITIES INC		5,000,000	5,000,000	0
26875P-AK-7	EOG RESOURCES INC EOG RESOURCES INC 2.625% 03/15/23		09/05/2012	J.P. MORGAN SECURITIES INC		4,969,050	5,000,000	0
26884T-AH-5	ERAC USA FIN CO ERAC USA FINANCE LLC 3.300% 10/15/22		10/10/2012	GOLDMAN SACHS & CO		4,984,400	5,000,000	0
27556*-AA-9	EAST TENNESSEE NATURAL GAS CO EAST TENNESSEE NATURAL GAS CO 3.100% 12/06/24		12/06/2012	BANC OF AMERICA SECURITIES LLC		10,000,000	10,000,000	0
277432-AL-4	EASTMAN CHEMICAL EASTMAN CHEMICAL CO 4.800% 09/01/42		05/30/2012	Various		2,305,245	2,320,000	0
29266R-AC-2	ENERGIZER HLDGS INC ENERGIZER HOLDINGS INC 4.700% 05/24/22		09/06/2012	Various		12,094,240	12,000,000	27,939
29357#-AA-2	ENSIGN US FINANCIAL LP ENSIGN US FINANCIAL (DELAWARE) 3.430% 02/22/17		02/22/2012	HSBC SECURITIES INC		5,000,000	5,000,000	0
29357#-AB-0	ENSIGN US FINANCIAL LP ENSIGN US FINANCIAL (DELAWARE) 3.970% 02/22/19		02/22/2012	HSBC SECURITIES INC		6,000,000	6,000,000	0
29357#-AC-8	ENSIGN US FINANCIAL LP ENSIGN US FINANCIAL (DELAWARE) 4.540% 02/22/22		02/22/2012	HSBC SECURITIES INC		3,000,000	3,000,000	0
294429-AJ-4	EQUIFAX INC EQUIFAX INC 3.300% 12/15/22		12/10/2012	Various		9,995,390	10,000,000	0
29717P-AC-1	ESSEX PORTFOLIO LP ESSEX PORTFOLIO LP 3.625% 08/15/22		08/08/2012	WELLS FARGO BANK		5,939,400	6,000,000	0
29736R-AC-4	ESTEE LAUDER COMPANIES INC 6.000% 05/15/37		01/26/2012	River Lake Insurance Company III		4,335,113	3,500,000	41,417
30161M-AK-9	EXELON GENERATION CO LLC EXELON GENERATION CO LLC 4.250% 06/15/22		06/13/2012	UBS WARBURG LLC		3,499,160	3,500,000	0
30162A-AC-2	EXELIS INC EXELIS INC 5.550% 10/01/21		07/20/2012	Tax Free Exchange		3,991,176	4,000,000	0
30162A-AF-5	EXELIS INC EXELIS INC 4.250% 10/01/16		07/13/2012	Tax Free Exchange		2,995,536	3,000,000	0
301655-AC-0	EXETER AUTOMOBILE RECEIVABLES EXETER AUTOMOBILE RECEIVABLES 3.180% 03/15/17		02/23/2012	WELLS FARGO BANK		4,998,808	5,000,000	0
30249U-AB-7	FMC TECHNOLOGIES INC FMC TECHNOLOGIES INC 3.450% 10/01/22		09/20/2012	Various		10,067,600	10,000,000	1,917
30261H-AN-3	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE TRUST FREMF_12- 4.265% 01/25/22		05/07/2012	J.P. MORGAN SECURITIES INC		9,512,240	10,000,000	25,726
30263S-AE-7	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE TRUST FREMF_12- 4.350% 12/25/44		09/27/2012	Various		11,636,316	12,000,000	23,990
30290D-AN-7	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE TRUST FREMF_12- 4.023% 11/25/44		03/19/2012	CREDIT SUISSE FIRST BOSTON COR		13,827,344	14,000,000	43,800
30290E-AQ-8	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE TRUST FREMF_12- 3.490% 11/25/16		03/26/2012	WELLS FARGO BANK		12,030,177	12,150,000	11,778
30290E-AS-4	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE TRUST FREMF_12- 3.490% 11/25/16		03/27/2012	WELLS FARGO BANK		3,288,971	3,500,000	3,393
30290H-AE-8	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE TRUST FREMF_12- 3.759% 02/25/45		05/31/2012	BARCLAYS CAPITAL INC		10,526,978	11,000,000	6,891
30290K-AN-1	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE TRUST FREMF_12- 3.740% 04/25/45		06/19/2012	WELLS FARGO BANK		6,499,654	7,000,000	18,909
30290M-AN-7	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE TRUST FREMF_12- 4.037% 05/25/45		07/31/2012	BARCLAYS CAPITAL INC		4,918,500	5,000,000	7,542
313747-AS-6	FEDERAL RLTY INVEST TR FEDERAL REALTY INVESTMENT TRUS 3.000% 08/01/22		07/16/2012	WELLS FARGO BANK		6,912,010	7,000,000	0
31428X-AS-5	FEDEX CORP FEDEX CORP 2.625% 08/01/22		11/08/2012	Various		9,013,535	9,000,000	21,948
31428X-AT-3	FEDEX CORP FEDEX CORP 3.875% 08/01/42		07/24/2012	NOMURA SECURITIES		1,159,176	1,160,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
316773-CL-2	FIFTH THIRD BANCORP FIFTH THIRD BANCORP 3.500% 03/15/22		03/02/2012	J.P. MORGAN SECURITIES INC		6,951,420	7,000,000	0
33882V-AE-5	FLATIRON CLO FLAT_12-1A FLATIRON CLO FLAT_12-1A 3.715% 10/25/24	E	09/19/2012	CITIGROUP		4,964,300	5,000,000	0
343498-AA-9	FLOWERS FOODS INC FLOWERS FOODS INC 4.375% 04/01/22		03/29/2012	DEUTSCHE BANK SECURITIES INC.		2,992,800	3,000,000	0
34354P-AC-9	FLOWSERVE CORPORATION FLOWSERVE CORPORATION 3.500% 09/15/22		12/19/2012	J.P. MORGAN SECURITIES INC		6,394,391	6,407,000	14,090
34528Q-BS-2	FORD CREDIT FLOORPLAN MASTER O FORD CREDIT FLOORPLAN MASTER O 3.510% 01/15/19		02/07/2012	CITIGROUP		2,998,883	3,000,000	0
34529U-AG-9	FORD CREDIT AUTO OWNER TRUST F FORD CREDIT AUTO OWNER TRUST F 2.940% 07/15/18		01/18/2012	ROYAL BANK OF SCOTLAND		3,999,215	4,000,000	0
35802X-AF-0	FRESENIUS MEDICAL CARE US FINA FRESENIUS MEDICAL CARE US FINA 5.875% 01/31/22		05/23/2012	Various		3,647,938	3,650,000	33,390
35803Q-AA-5	FRESENIUS MEDICAL CARE US FINA SERIES 144A 5.750% 02/15/21		05/23/2012	GOLDMAN SACHS & CO		2,555,381	2,565,000	42,608
361448-AN-3	GATX CORP GATX CORP 4.750% 06/15/22		06/05/2012	CITIGROUP		4,952,500	5,000,000	0
36192K-AV-9	GS MORTGAGE SECURITIES CORPORA GS MORTGAGE SECURITIES CORPORA 4.085% 05/10/45		05/18/2012	Various		9,179,652	9,000,000	6,128
36192P-AD-8	GS MORTGAGE SECURITIES TRUST G GS MORTGAGE SECURITIES TRUST G 3.747% 11/10/22		11/16/2012	GOLDMAN SACHS & CO		4,612,284	4,500,000	13,115
368710-AC-3	GENENTEC INC 5.250% 07/15/35		01/26/2012	River Lake Insurance Company III		4,265,359	3,750,000	6,016
369668-AA-6	GENERAL ELECTRIC CAPITAL CORPO GENERAL ELECTRIC CAPITAL CORPO 3.800% 06/18/19		04/25/2012	J.P. MORGAN SECURITIES INC		4,994,000	5,000,000	0
377316-AL-8	GLATFELTER PH GLATFELTER CO 5.375% 10/15/20		09/21/2012	J.P. MORGAN SECURITIES INC		1,000,000	1,000,000	0
38141G-GS-7	GOLDMAN SACHS GROUP INC GOLDMAN SACHS GROUP INC/THE 5.750% 01/24/22		01/19/2012	Various		4,993,250	5,000,000	0
402524-AD-4	GULFSOUTH PIPELINE CO LP GULF SOUTH PIPELINE CO LP 4.000% 06/15/22		06/12/2012	BARCLAYS CAPITAL INC		9,974,860	10,000,000	667
404225-AF-1	HLSS SERVICER ADVANCE RECEIVAB HLSS SERVICER ADVANCE RECEIVAB 1.740% 10/15/43		10/10/2012	BARCLAYS CAPITAL INC		3,499,874	3,500,000	0
404225-AH-7	HLSS SERVICER ADVANCE RECEIVAB HLSS SERVICER ADVANCE RECEIVAB 3.220% 10/15/43		10/10/2012	BARCLAYS CAPITAL INC		749,940	750,000	0
413875-AN-5	HARRIS CORP 6.150% 12/15/40		01/26/2012	Various		1,174,027	1,100,000	7,705
416515-AS-3	HARTFORD FINANCIAL SERVICES GR 5.950% 10/15/36		01/26/2012	River Lake Insurance Company III		3,879,900	4,250,000	70,945
42710T-AA-7	HERCULES CAPITAL FUNDING TRUST HERCULES CAPITAL FUNDING TRUST 3.320% 12/16/17		12/12/2012	Guggenheim Capital		8,000,000	8,000,000	0
42805R-AY-5	HERTZ VEHICLE FINANCING LLC HE 2.600% 02/15/15		06/28/2012	CITIGROUP		12,465,922	12,200,000	7,049
437076-AS-1	HOME DEPOT INC 5.875% 12/16/36		01/26/2012	River Lake Insurance Company III		4,190,511	3,500,000	22,847
438516-AR-7	HONEYWELL INTERNATIONAL INC 5.700% 03/15/36		01/26/2012	River Lake Insurance Company III		4,820,039	4,000,000	82,967
44107T-AM-8	HOST HOTELS & RESORTS LP 5.875% 06/15/19		01/11/2012	Tax Free Exchange		2,483,151	2,500,000	0
44107T-AQ-9	HOST HOTELS & RESORTS LP 6.000% 10/01/21		06/21/2012	Tax Free Exchange		1,500,000	1,500,000	0
44107T-AS-5	HOST HOTELS & RESORTS LP 5.250% 03/15/22		10/03/2012	Tax Free Exchange		3,000,000	3,000,000	7,875
44107T-AT-3	HOST HOTELS & RESORTS LP HOST HOTELS & RESORTS LP 4.750% 03/01/23		08/02/2012	Various		2,035,000	2,000,000	0
444859-BA-9	HUMANA INC. HUMANA INC 3.150% 12/01/22		12/14/2012	Various		11,974,710	12,000,000	1,575
44614A-AG-8	HUNTINGTON AUTO TRUST HUNT_12- HUNTINGTON AUTO TRUST HUNT_12- 2.850% 12/17/18		03/01/2012	CREDIT SUISSE FIRST BOSTON COR		2,999,995	3,000,000	0
44614T-AG-7	HUNTINGTON AUTO TRUST HUNT_12- HUNTINGTON AUTO TRUST HUNT_12- 2.110% 05/15/19		10/03/2012	DEUTSCHE BANK SECURITIES INC.		3,999,340	4,000,000	0
452308-AP-4	ILLINOIS TOOL WORKS INC 3.375% 09/15/21		06/27/2012	Tax Free Exchange		1,991,690	2,000,000	0
452308-AQ-2	ILLINOIS TOOL WORKS INC 4.875% 09/15/41		07/03/2012	Various		4,119,804	4,180,000	0
452308-AR-0	ILLINOIS TOOL WORKS INC ILLINOIS TOOL WORKS INC 3.900% 09/01/42		08/21/2012	Various		17,135,060	17,301,500	0
458140-AJ-9	INTEL CORP INTEL CORPORATION 3.300% 10/01/21		02/16/2012	BARCLAYS CAPITAL INC		10,577,600	10,000,000	140,250
459200-GS-4	IBM CORP 5.600% 11/30/39		01/26/2012	River Lake Insurance Company III		4,475,458	3,600,000	31,360
459200-HG-9	IBM CORP INTERNATIONAL BUSINESS MACHINE 1.875% 08/01/22		07/25/2012	DEUTSCHE BANK SECURITIES INC.		4,919,900	5,000,000	0
466313-AG-8	JABIL CIRCUIT INC JABIL CIRCUIT INC 4.700% 09/15/22		07/31/2012	Various		4,548,125	4,500,000	0
46637J-CQ-3	JP MORGAN REREMIC JPMRR_12-2 JP MORGAN REREMIC JPMRR_12-2 3.058% 10/26/34		03/06/2012	J.P. MORGAN SECURITIES INC		9,893,632	9,893,632	6,295
46637W-AF-0	JP MORGAN CHASE COMMERCIAL MOR JP MORGAN CHASE COMMERCIAL MOR 4.271% 06/15/45		06/22/2012	J.P. MORGAN SECURITIES INC		5,099,975	5,000,000	16,608
46637W-AG-8	JP MORGAN CHASE COMMERCIAL MOR JP MORGAN CHASE COMMERCIAL MOR 4.969% 06/15/45		06/22/2012	J.P. MORGAN SECURITIES INC		4,487,978	4,400,000	17,007
46639E-AK-7	JP MORGAN CHASE COMMERCIAL MOR JP MORGAN CHASE COMMERCIAL MOR 3.812% 12/15/47		12/12/2012	J.P. MORGAN SECURITIES INC		10,249,960	10,000,000	21,177
478160-AV-6	JOHNSON & JOHNSON 4.500% 09/01/40		12/17/2012	GNW Capital Markets		2,346,400	2,000,000	26,500
478165-AF-0	SC JOHNSON & SON INC 144A 5.750% 02/15/33		01/26/2012	River Lake Insurance Company III		3,532,530	3,000,000	77,146
489170-AC-4	KENNAMETAL INC. KENNAMETAL INC. 3.875% 02/15/22		02/09/2012	BANC OF AMERICA SECURITIES LLC		3,995,080	4,000,000	0
49337W-AH-3	KEYSPAN CORP 5.875% 04/01/33		01/26/2012	River Lake Insurance Company III		1,729,350	1,500,000	28,151
494368-BC-6	KIMBERLY-CLARK CORP 6.625% 08/01/37		01/26/2012	Various		3,748,962	2,750,000	88,563
494368-BH-5	KIMBERLY-CLARK CORP KIMBERLY-CLARK CORPORATION 2.400% 03/01/22		06/19/2012	Various		8,957,810	9,000,000	44,333
50076Q-AC-0	KRAFT FOODS INC KRAFT FOODS INC 5.000% 06/04/42		05/30/2012	Various		12,649,928	12,740,000	0
50076Q-AF-3	KRAFT FOODS INC KRAFT FOODS INC 3.500% 06/06/22		05/30/2012	ROYAL BANK OF SCOTLAND		4,955,000	5,000,000	0
50540R-AK-8	LABORATORY CORP OF AMER HLDGS LABORATORY CORPORATION OF AMER 2.200% 08/23/17		08/20/2012	CREDIT SUISSE FIRST BOSTON COR		4,989,650	5,000,000	0
51808B-AE-2	LASMO USA INC 7.300% 11/15/27		01/26/2012	River Lake Insurance Company III		3,045,750	2,400,000	34,553
524660-AW-7	LEGGETT AND PLATT INCORPORATED LEGGETT AND PLATT INCORPORATED 3.400% 08/15/22		08/08/2012	J.P. MORGAN SECURITIES INC		6,979,420	7,000,000	0
53079E-AW-4	LIBERTY MUTUAL GROUP INC LIBERTY MUTUAL GROUP INC 4.950% 05/01/22		08/14/2012	Various		6,499,316	6,450,000	35,406
53079E-AZ-7	LIBERTY MUTUAL GROUP INC LIBERTY MUTUAL GROUP INC 6.500% 05/01/42		05/01/2012	Various		5,016,290	5,000,000	0
53154*-AA-1	LIBERTY UTILITIES FINANCE GP1 LIBERTY UTILITIES FINANCE GP1 3.510% 07/31/17		07/31/2012	J.P. MORGAN SECURITIES INC		10,000,000	10,000,000	0
532457-BA-5	ELI LILLY AND COMPANY 5.550% 03/15/37		01/26/2012	River Lake Insurance Company III		3,484,560	3,000,000	60,588
539830-AR-0	LOCKHEED MARTIN CORP WI 6.150% 09/01/36		01/26/2012	Various		373,856	325,000	8,051
548661-CJ-4	LOWES COMPANIES INC 5.500% 10/15/35		01/26/2012	River Lake Insurance Company III		4,864,224	4,400,000	67,894
55448Q-AQ-9	MACK-CALI REALTY LP MACK-CALI REALTY LP 4.500% 04/18/22		04/13/2012	CITIGROUP		4,990,050	5,000,000	0
55616X-AF-4	MAY DEPARTMENT STORES CO MACYS RETAIL HOLDINGS INC 3.875% 01/15/22		01/10/2012	CREDIT SUISSE FIRST BOSTON COR		4,959,450	5,000,000	0
55616X-AH-0	MAY DEPARTMENT STORES CO MACYS RETAIL HOLDINGS INC 2.875% 02/15/23		11/15/2012	CREDIT SUISSE FIRST BOSTON COR		4,993,100	5,000,000	0
570535-AK-0	MARKEL CORP MARKEL CORPORATION 4.900% 07/01/22		06/27/2012	WELLS FARGO BANK		4,992,600	5,000,000	0
571903-AJ-2	MARRIOTT INTL MARRIOTT INTERNATIONAL INC 3.000% 03/01/19		02/22/2012	J.P. MORGAN SECURITIES INC		6,924,400	7,000,000	0
571903-AK-9	MARRIOTT INTL MARRIOTT INTERNATIONAL INC 3.250% 09/15/22		09/05/2012	J.P. MORGAN SECURITIES INC		6,082,371	6,100,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
58013M-EM-2	MCDONALDS CORP MCDONALDS CORPORATION 2.625% 01/15/22		02/10/2012	J.P. MORGAN SECURITIES INC		5,074,350	5,000,000	10,938
58013M-EN-0	MCDONALDS CORP MCDONALDS CORPORATION 3.700% 02/15/42		02/02/2012	J.P. MORGAN SECURITIES INC		14,785,500	15,000,000	0
585055-AW-6	MEDTRONIC INC MEDTRONIC INC 4.500% 03/15/42		03/14/2012	Various		10,003,260	10,000,000	0
59156R-AJ-7	METLIFE INC 6.375% 06/15/34		01/26/2012	River Lake Insurance Company III		4,188,805	3,535,000	25,666
59447#-AE-3	MICHIGAN ELECTRIC TRANSMISSION MICHIGAN ELECTRIC TRANSMISSION 3.980% 10/26/42		10/26/2012	DEUTSCHE BANK SECURITIES INC.		12,000,000	12,000,000	0
59531#-AF-7	MID-AMER APT COMMUN, INC. MID-AMERICA APARTMENT COMMUNIT 4.170% 11/30/22		09/28/2012	KEYBANC CAPITAL MARKET		3,500,000	3,500,000	0
59531#-AF-7	MID-AMER APT COMMUN, INC. MID-AMERICA APARTMENT COMMUNIT 4.170% 11/30/22		08/31/2012	KEYBANC CAPITAL MARKET		3,500,000	3,500,000	0
61746S-BR-9	MORGAN STANLEY DEAN WITTER MORGAN STANLEY 5.375% 10/15/15		06/08/2012	J.P. MORGAN SECURITIES INC		5,054,200	5,000,000	43,299
61760V-AQ-6	MORGAN STANLEY CAPITAL I MSC_1 MORGAN STANLEY CAPITAL I MSC_1 3.773% 03/15/45		03/09/2012	Various		16,159,728	16,000,000	45,276
61761A-BB-3	MORGAN STANLEY BAML TRUST MSBA MORGAN STANLEY BAML TRUST MSBA 4.443% 08/15/45		07/13/2012	Various		15,299,676	15,000,000	53,686
61761D-AH-5	MORGAN STANLEY BAML TRUST MSBA MORGAN STANLEY BAML TRUST MSBA 4.536% 11/15/45		10/03/2012	MORGAN STANLEY & CO. INC		11,329,464	11,000,000	22,176
61945C-AB-9	MOSAIC CO MOSAIC CO 4.875% 11/15/41		02/16/2012	BARCLAYS CAPITAL INC		13,654,630	13,334,000	181,466
620076-BB-4	MOTOROLA INC MOTOROLA SOLUTIONS INC 3.750% 05/15/22		05/08/2012	GOLDMAN SACHS & CO		2,989,110	3,000,000	0
626717-AD-4	MURPHY OIL CORP MURPHY OIL CORP 4.000% 06/01/22		05/15/2012	Various		8,980,560	9,000,000	0
628530-AP-2	MYLAN INC MYLAN INC 6.000% 11/15/18		08/09/2012	Various		4,242,500	4,000,000	36,833
628530-AV-9	MYLAN INC MYLAN INC 3.125% 01/15/23		12/20/2012	BANC OF AMERICA SECURITIES LLC		14,949,750	15,000,000	2,170
638612-AK-7	NATIONWIDE FINANCIAL SERVICES 5.375% 03/25/21		08/28/2012	STIFEL NICOLAUS AND CO INC		1,104,293	1,040,000	24,223
64110D-AC-8	NETAPP INC NETAPP INC 2.000% 12/15/17		12/05/2012	MORGAN STANLEY & CO. INC		4,974,700	5,000,000	0
64128X-AC-4	NEUBERGER BERMAN GROUP LLC/NEU NEUBERGER BERMAN GROUP LLC 5.875% 03/15/22		03/13/2012	J.P. MORGAN SECURITIES INC		2,035,000	2,000,000	0
651639-AP-1	NEWMONT MINING CORP NEWMONT MINING CORP 4.875% 03/15/42		03/05/2012	J.P. MORGAN SECURITIES INC		1,982,840	2,000,000	0
655844-BH-0	NORFOLK SOUTHERN CORPORATION 4.837% 10/01/41		05/16/2012	Tax Free Exchange		11,962,240	11,936,000	0
665772-CJ-6	NORTHERN STATES PWR CO MN NORTHERN STATES POWER CO (MINN 3.400% 08/15/42		08/06/2012	J.P. MORGAN SECURITIES INC		9,923,600	10,000,000	0
665859-AN-4	NORTHERN TRUST CORPORATION NORTHERN TRUST CORP 2.375% 08/02/22		10/23/2012	Various		14,933,750	15,000,000	55,417
66989H-AF-5	NOVARTIS CAPITAL CORP NOVARTIS CAPITAL CORP 3.700% 09/21/42		09/18/2012	J.P. MORGAN SECURITIES INC		4,916,250	5,000,000	0
67059T-AC-9	NUSTAR LOGISTICS LP NUSTAR LOGISTICS LP 4.750% 02/01/22		01/30/2012	CITIGROUP		4,489,380	4,500,000	0
681936-AZ-3	OMEGA HLTHCARE INVESTORS INC OMEGA HLTHCARE INVESTORS INC 5.875% 03/15/24		09/20/2012	Tax Free Exchange		2,000,000	2,000,000	1,632
68245J-AB-6	ONEBEACON US HOLDINGS INC ONEBEACON US HOLDINGS INC 4.600% 11/09/22		11/06/2012	BARCLAYS CAPITAL INC		4,994,050	5,000,000	0
682680-AQ-6	ONEOK INC ONEOK INC 4.250% 02/01/22		01/23/2012	J.P. MORGAN SECURITIES INC		1,999,020	2,000,000	0
68389X-AE-5	ORACLE CORP SENIOR CORP BND 6.500% 04/15/38		01/26/2012	River Lake Insurance Company III		4,895,302	3,750,000	68,385
690742-AD-3	OWENS CORNING OWENS CORNING 4.200% 12/15/22		10/18/2012	Various		10,096,260	10,000,000	233
693506-BG-1	PPG INDUSTRIES INC PPG INDUSTRIES INC. 2.700% 08/15/22		07/31/2012	J.P. MORGAN SECURITIES INC		4,999,100	5,000,000	0
695156-AP-4	PACKAGING CORP OF AMERICA PACKAGING CORP OF AMERICA 3.900% 06/15/22		06/21/2012	BANC OF AMERICA SECURITIES LLC		3,996,440	4,000,000	0
70109H-AJ-4	PARKER HANNIFIN CORP CORP BND 6.250% 05/15/38		01/26/2012	Various		652,943	524,000	6,459
709599-AE-4	PENSKE TRUCK LEASING COMPANY L PENSKE TRUCK LEASING COMPANY L 3.750% 05/11/17		05/08/2012	J.P. MORGAN SECURITIES INC		8,993,520	9,000,000	0
709599-AH-7	PENSKE TRUCK LEASING COMPANY L PENSKE TRUCK LEASING COMPANY L 4.875% 07/11/22		07/10/2012	BANC OF AMERICA SECURITIES LLC		2,484,400	2,500,000	0
709599-AK-0	PENSKE TRUCK LEASING COMPANY L PENSKE TRUCK LEASING COMPANY / 3.375% 03/15/18		09/24/2012	WELLS FARGO BANK		2,495,700	2,500,000	0
713448-BZ-0	PEPSICO INC PEPSICO INC/NC 4.000% 03/05/42		02/29/2012	BANC OF AMERICA SECURITIES LLC		9,968,800	10,000,000	0
718546-AA-2	PHILLIPS 66 PHILLIPS 66 4.300% 04/01/22		03/07/2012	J.P. MORGAN SECURITIES INC		4,988,150	5,000,000	0
718546-AF-1	PHILLIPS 66 PHILLIPS 66 5.875% 05/01/42		03/07/2012	ROYAL BANK OF SCOTLAND		9,997,200	10,000,000	0
718546-AG-9	PHILLIPS 66 PHILLIPS 66 2.950% 05/01/17		03/07/2012	CREDIT SUISSE FIRST BOSTON COR		4,999,100	5,000,000	0
720186-AE-5	PIEDMONT NATURAL GAS COMPANY 6.000% 12/19/33		01/26/2012	Various		2,330,640	2,000,000	8,333
723787-AK-3	PIONEER NAT RES CO PIONEER NATURAL RESOURCES CO 3.950% 07/15/22		06/21/2012	DEUTSCHE BANK SECURITIES INC.		1,988,800	2,000,000	0
72650R-BA-9	PLAINS ALL AMERICAN PIPELINE L PLAINS ALL AMERICAN PIPELINE L 5.150% 06/01/42		03/13/2012	J.P. MORGAN SECURITIES INC		4,987,750	5,000,000	0
72650R-BB-7	PLAINS ALL AMERICAN PIPELINE L PLAINS ALL AMERICAN PIPELINE L 2.850% 01/31/23		12/03/2012	WELLS FARGO BANK		4,987,600	5,000,000	0
72925P-AD-7	PLUM CRK TMBRLND PLUM CREEK TIMBERLANDS LP 3.250% 03/15/23		11/14/2012	GOLDMAN SACHS & CO		3,471,650	3,500,000	0
737415-AL-3	POST APARTMENT HOMES LP POST APARTMENT HOMES LP 3.375% 12/01/22		11/05/2012	WELLS FARGO BANK		8,018,340	8,000,000	281
737679-DD-9	POTOMAC ELECTRIC POWER COMPANY POTOMAC ELECTRIC POWER CO 3.050% 04/01/22		03/28/2012	WELLS FARGO BANK		4,985,500	5,000,000	0
74005P-BA-1	PRAXAIR INC PRAXAIR INC 2.450% 02/15/22		02/13/2012	CREDIT SUISSE FIRST BOSTON COR		9,874,700	10,000,000	6,806
740189-AH-8	PRECISION CASTPARTS CORP PRECISION CASTPARTS CORP 3.900% 01/15/43		12/17/2012	BANC OF AMERICA SECURITIES LLC		4,969,150	5,000,000	0
74251V-AA-0	PRINCIPAL FINANCIAL GROUP INC 6.050% 10/15/36		01/26/2012	River Lake Insurance Company III		3,579,880	3,500,000	59,408
742718-DB-2	PROCTER & GAMBLE COMPANY 5.800% 08/15/34		01/26/2012	Various		4,894,596	3,800,000	98,568
742718-DY-2	PROCTER & GAMBLE COMPANY PROCTER & GAMBLE COMPANY 2.300% 02/06/22		07/02/2012	Various		10,036,600	10,000,000	47,917
743315-AL-7	PROGRESSIVE CORP 6.250% 12/01/32		01/26/2012	River Lake Insurance Company III		4,449,452	3,700,000	35,330
74432Q-AC-9	PRUDENTIAL FINANCIAL INC 5.750% 07/15/33		01/26/2012	River Lake Insurance Company III		4,013,156	4,000,000	7,028
74456Q-AP-1	PUBLIC SERVICE ELECTRIC AND GA 5.250% 07/01/35		01/26/2012	River Lake Insurance Company III		3,489,860	3,000,000	10,938
74733V-AB-6	QUESTAR MKT RES INC QEP RESOURCES INC 5.375% 10/01/22		02/27/2012	WELLS FARGO BANK		3,052,500	3,000,000	0
749685-AS-2	RPM INTERNATIONAL INC RPM INTERNATIONAL INC 3.450% 11/15/22		12/04/2012	BARCLAYS CAPITAL INC		5,048,199	5,070,000	21,379
74972M-AA-8	RIAL RIAL_12-LT1A RIAL RIAL_12-LT1A 4.750% 02/15/25		04/05/2012	J.P. MORGAN SECURITIES INC		8,998	9,020	0
754907-AA-1	RAYONIER INC RAYONIER INC. 3.750% 04/01/22		02/29/2012	BANC OF AMERICA SECURITIES LLC		9,978,100	10,000,000	0
755111-BU-4	RAYTHEON CO RAYTHEON CO 4.875% 10/15/40		12/17/2012	GNW Capital Markets		1,134,000	1,000,000	8,396
755111-BW-0	RAYTHEON CO RAYTHEON COMPANY 4.700% 12/15/41		03/16/2012	CREDIT SUISSE FIRST BOSTON COR		5,097,350	5,000,000	68,542
758202-AH-8	REED ELSEVIER CAP INC. REED ELSEVIER CAPITAL INC 3.125% 10/15/22		12/07/2012	Various		6,954,780	7,000,000	14,583
759468-AC-5	RELIANCE HOLDINGS USA INC RELIANCE HOLDING USA INC 5.400% 02/14/22		02/09/2012	CITIGROUP		5,968,860	6,000,000	0
760759-AP-5	REPUBLIC SVCS REPUBLIC SERVICES INC 3.550% 06/01/22		05/14/2012	WELLS FARGO BANK		3,988,920	4,000,000	0
76824*-AU-8	RIVER FUEL TRUST NO 1 RIVER FUEL TRUST NO 1 2.620% 12/15/17		12/06/2012	BARCLAYS CAPITAL INC		5,000,000	5,000,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
772739-AH-1	ROCK-TENN CO ROCK-TENN CO 4.450% 03/01/19		02/14/2012	BANC OF AMERICA SECURITIES LLC		4,995,450	5,000,000	0
772739-AK-4	ROCK-TENN CO ROCK-TENN CO 4.900% 03/01/22		02/14/2012	BANC OF AMERICA SECURITIES LLC		3,992,400	4,000,000	0
772739-AM-0	ROCK-TENN CO ROCK-TENN COMPANY 3.500% 03/01/20		09/04/2012	BANC OF AMERICA SECURITIES LLC		4,957,850	5,000,000	0
774477-AJ-2	ROCKWOOD SPECIALTIES GROUP INC ROCKWOOD SPECIALTIES GROUP INC 4.625% 10/15/20		09/20/2012	DEUTSCHE BANK SECURITIES INC.		250,000	250,000	0
776696-AD-8	ROPER IND INC ROPER INDUSTRIES INC 1.850% 11/15/17		11/15/2012	BANC OF AMERICA SECURITIES LLC		3,996,400	4,000,000	0
776696-AE-6	ROPER IND INC ROPER INDUSTRIES INC 3.125% 11/15/22		11/15/2012	BANC OF AMERICA SECURITIES LLC		3,996,960	4,000,000	0
78355H-JS-9	RYDER SYSTEM INC RYDER SYSTEM INC 2.500% 03/01/17		02/21/2012	BANC OF AMERICA SECURITIES LLC		1,996,820	2,000,000	0
78442F-EM-6	SLM CORPORATION SLM CORPORATION 6.000% 01/25/17		01/24/2012	DEUTSCHE BANK SECURITIES INC.		4,452,390	4,500,000	0
78459T-AE-8	SNAAC AUTO RECEIVABLES TRUST SNAAC AUTO RECEIVABLES TRUST S 4.380% 06/15/17		06/06/2012	WELLS FARGO BANK		1,999,558	2,000,000	0
784851-AA-5	S2 HOSPITALITY LLC S2H_12-LV1 S2 HOSPITALITY LLC S2H_12-LV1 4.500% 04/15/25		05/31/2012	J.P. MORGAN SECURITIES INC		1,360,030	1,360,030	0
78573A-AA-8	SABMILLER HOLDINGS INC SABMILLER HOLDINGS INC 3.750% 01/15/22		01/10/2012	MORGAN STANLEY & CO. INC		4,976,100	5,000,000	0
80281A-AD-1	SANTANDER DRIVE AUTO RECEIVABL SANTANDER DRIVE AUTO RECEIVABL 2.720% 05/15/16		01/11/2012	CITIGROUP		1,999,801	2,000,000	0
80281A-AE-9	SANTANDER DRIVE AUTO RECEIVABL SANTANDER DRIVE AUTO RECEIVABL 3.780% 11/15/17		01/11/2012	CITIGROUP		2,999,662	3,000,000	0
80282G-AD-7	SANTANDER DRIVE AUTO REC TRUST SANTANDER DRIVE AUTO REC TRUST 2.240% 12/15/14		06/25/2012	J.P. MORGAN SECURITIES INC		10,096,875	10,000,000	8,089
80282U-AF-1	SANTANDER DRIVE AUTO RECEIVABL SANTANDER DRIVE AUTO RECEIVABL 3.300% 09/17/18		08/07/2012	J.P. MORGAN SECURITIES INC		3,999,206	4,000,000	0
80282V-AE-2	SANTANDER DRIVE AUTO RECEIVABL SANTANDER DRIVE AUTO RECEIVABL 3.200% 02/15/18		03/14/2012	J.P. MORGAN SECURITIES INC		11,428,849	11,430,000	0
80282W-AF-7	SANTANDER DRIVE AUTO RECEIVABL SANTANDER DRIVE AUTO RECEIVABL 3.640% 05/15/18		05/07/2012	DEUTSCHE BANK SECURITIES INC.		4,998,713	5,000,000	0
80283C-AF-0	SANTANDER DRIVE AUTO RECEIVABL SANTANDER DRIVE AUTO RECEIVABL 2.520% 10/15/18		10/03/2012	DEUTSCHE BANK SECURITIES INC.		4,498,744	4,500,000	0
806605-AG-6	SCHERING-PLOUGH CORPORATION 6.500% 12/01/33		01/26/2012	River Lake Insurance Company III		665,683	500,000	4,965
81744P-AA-3	SEQUOIA MORTGAGE TRUST SEMT 10 3.750% 02/25/40		05/18/2012	J.P. MORGAN SECURITIES INC		19,177	19,171	44
81744R-AC-5	SEQUOIA MORTGAGE TRUST SEMT_11 SEQUOIA MORTGAGE TRUST SEMT_11 4.751% 02/25/41		02/01/2012	WELLS FARGO BANK		5,116,229	5,103,471	3,387
81744T-AB-3	SEQUOIA MORTGAGE TRUST SEMT_12 SEQUOIA MORTGAGE TRUST SEMT_12 3.474% 01/25/42		01/20/2012	CREDIT SUISSE FIRST BOSTON COR		7,284,571	7,284,837	18,278
81744U-AA-2	SEQUOIA MORTGAGE TRUST SEMT_12 SEQUOIA MORTGAGE TRUST SEMT_12 3.500% 04/25/42		03/27/2012	BARCLAYS CAPITAL INC		12,381,613	12,274,202	33,413
81744U-AE-4	SEQUOIA MORTGAGE TRUST SEMT_12 SEQUOIA MORTGAGE TRUST SEMT_12 4.310% 04/25/42		03/27/2012	BARCLAYS CAPITAL INC		4,828,016	4,935,673	16,603
82652A-AB-2	SIERRA RECEIVABLES FUNDING COM SIERRA RECEIVABLES FUNDING COM 3.580% 05/20/19		03/14/2012	DEUTSCHE BANK SECURITIES INC.		3,811,911	3,812,703	0
827048-AP-4	SILGAN HOLDINGS INC 5.000% 04/01/20		08/08/2012	Tax Free Exchange		3,000,000	3,000,000	56,250
828807-CL-9	SIMON PROPERTY GROUP LP SIMON PROPERTY GROUP LP 4.750% 03/15/42		05/24/2012	Various		6,948,750	7,000,000	20,319
828807-CN-5	SIMON PROPERTY GROUP LP SIMON PROPERTY GROUP LP 2.750% 02/01/23		12/10/2012	CITIGROUP		4,972,300	5,000,000	0
835495-AJ-1	SONOCO PRODUCTS COMPANY 5.750% 11/01/40		12/17/2012	GNW Capital Markets		837,450	750,000	5,510
842400-FH-1	SOUTHERN CALIFORNIA EDISON COM SECURED CORP BND 5.950% 02/01/38		01/26/2012	Various		764,867	600,000	17,354
84265V-AE-5	SOUTHERN COPPER 6.750% 04/16/40		01/26/2012	Various		1,081,457	1,051,000	19,706
84265V-AG-0	SOUTHERN COPPER SOUTHERN COPPER CORP 5.250% 11/08/42		11/05/2012	MORGAN STANLEY & CO. INC		1,296,332	1,320,000	0
844895-AV-4	SOUTHWEST GAS CORP SOUTHWEST GAS CORP 3.875% 04/01/22		03/20/2012	J.P. MORGAN SECURITIES INC		6,997,620	7,000,000	0
845467-AH-2	SOUTHWESTERN ENERGY COMPANY 4.100% 03/15/22		12/31/2012	Tax Free Exchange		8,988,708	9,000,000	108,650
84756N-AB-5	SPECTRA ENERGY PARTNERS LP SPECTRA ENERGY PARTNERS 4.600% 06/15/21		09/04/2012	WELLS FARGO BANK		4,832,410	4,425,000	46,364
85571N-AA-7	STARZ LLC & STARZ FINANCE CORP STARZ LLC & STARZ FINANCE CORP 5.000% 09/15/19		09/10/2012	Various		5,625,000	5,500,000	0
85590A-AP-9	STARWOOD HOTELS STARWOOD HOTELS & RESORTS WORL 3.125% 02/15/23		12/05/2012	CITIGROUP		4,979,800	5,000,000	0
858119-AS-9	STEEL DYNAMICS INC STEEL DYNAMICS INC 6.125% 08/15/19		08/02/2012	Bancamerica Securities Inc		3,050,000	3,000,000	0
858119-AU-4	STEEL DYNAMICS INC STEEL DYNAMICS INC 6.375% 08/15/22		08/02/2012	Bancamerica Securities Inc		6,120,000	6,000,000	0
86194#-AA-9	STONEHENGE CAPITAL FUND KENTUC STONEHENGE CAPITAL FUND KENTUC 4.954% 03/01/18		08/21/2012	STONEHENGE CAPITAL CO		2,342,548	2,342,548	0
86194@-AA-1	STONEHENGE CAPITAL FD FL III L STONEHENGE CAPITAL FUND FLORID 4.977% 03/01/19		12/18/2012	STONEHENGE CAPITAL CO		7,475,873	7,475,873	0
869099-AH-4	SUSQUEHANNA BANCSHARES INC. SUSQUEHANNA BANCSHARES INC 5.375% 08/15/22		08/08/2012	J.P. MORGAN SECURITIES INC		7,000,000	7,000,000	0
87089H-AA-1	SWISS RE TREASURY (US) CORP SWISS RE TREASURY (US) CORP 2.875% 12/06/22		11/29/2012	MORGAN STANLEY & CO. INC		4,979,750	5,000,000	0
871829-AJ-6	SYSCO CORP 5.375% 09/21/35		01/26/2012	River Lake Insurance Company III		476,533	400,000	7,465
872162-AK-8	TAL ADVANTAGE LLC TAL_12-1A TAL ADVANTAGE LLC TAL_12-1A 3.860% 05/20/27		08/08/2012	Various		9,555,621	9,510,833	5,806
87305Q-CD-1	TTX COMPANY TTX CO 3.050% 11/15/22		11/15/2012	Various		6,990,890	7,000,000	0
875127-BA-9	TAMPA ELECTRIC TAMPA ELECTRIC CO 4.100% 06/15/42		05/31/2012	WELLS FARGO BANK		4,986,200	5,000,000	0
87612B-AL-6	TARGA RESOURCES PARTNERS LP TARGA RESOURCES PARTNERS LP 5.250% 05/01/23		10/22/2012	Bancamerica Securities Inc		199,000	200,000	0
87612E-AZ-9	TARGET CORPORATION TARGET CORPORATION 2.900% 01/15/22		01/09/2012	GOLDMAN SACHS & CO		4,968,150	5,000,000	0
881609-AY-7	TESORO CORP TESORO CORP 4.250% 10/01/17		09/13/2012	ROYAL BANK OF SCOTLAND		8,000,000	8,000,000	0
881609-AZ-4	TESORO CORP TESORO CORP 5.375% 10/01/22		09/13/2012	ROYAL BANK OF SCOTLAND		10,000,000	10,000,000	0
883556-BC-5	THERMO FISHER THERMO FISHER SCIENTIFIC INC 3.150% 01/15/23		08/15/2012	ROYAL BANK OF SCOTLAND		3,481,625	3,500,000	0
88579E-AC-9	3M CO MTN 5.700% 03/15/37		01/26/2012	River Lake Insurance Company III		3,875,431	3,000,000	62,225
88579Y-AF-8	3M CO 3M CO 2.000% 06/26/22		06/21/2012	MORGAN STANLEY & CO. INC		4,925,750	5,000,000	0
887317-AQ-8	TIME WARNER INC TIME WARNER INC 3.400% 06/15/22		06/08/2012	CITIGROUP		2,995,710	3,000,000	0
89656F-AA-4	TRINITY RAIL LEASING LP TRL_12 TRINITY RAIL LEASING LP TRL_12 2.266% 01/15/43		12/12/2012	CREDIT SUISSE FIRST BOSTON COR		6,000,000	6,000,000	0
899043-AA-1	TUFTS UNIVERSITY MA TUFTS UNIVERSITY MA 5.017% 04/15/12		03/22/2012	Various		10,000,000	10,000,000	0
900212-AH-4	TURLOCK CORP TURLOCK CORP 2.750% 11/02/22		11/14/2012	MORGAN STANLEY & CO. INC		6,976,480	7,000,000	0
90265E-AG-5	UDR INC UDR INC 4.625% 01/10/22		03/01/2012	Various		9,146,240	9,000,000	26,465
904764-AH-0	UNILEVER CAPITAL CORP 5.900% 11/15/32		01/26/2012	River Lake Insurance Company III		3,803,071	3,000,000	34,908
906548-CJ-9	UNION ELECTRIC UNION ELECTRIC CO 3.900% 09/15/42		09/06/2012	BNP PARISBAS		1,989,480	2,000,000	0
908906-AC-4	UNIONBANCAL CORP UNIONBANCAL CORP 3.500% 06/18/22		06/12/2012	MORGAN STANLEY & CO. INC		5,977,500	6,000,000	0
910637-S#-5	UIL HLDGS CORP UNITED ILLUMINATING COMPANY 4.890% 01/30/42		01/30/2012	J.P. MORGAN SECURITIES INC		2,000,000	2,000,000	0
910637-T*-8	UIL HLDGS CORP UNITED ILLUMINATING COMPANY 4.890% 01/30/42		04/02/2012	J.P. MORGAN SECURITIES INC		2,000,000	2,000,000	0
911312-AJ-5	UNITED PARCEL SERVICE INC 6.200% 01/15/38		01/26/2012	Various		657,354	496,000	940

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
911312-AR-7	UNITED PARCEL SERVICE INC UNITED PARCEL SERVICE INC 3.625% 10/01/42		09/24/2012	BANC OF AMERICA SECURITIES LLC		4,937,700	5,000,000	0
91159H-HC-7	US BANCORP US BANCORP 3.000% 03/15/22		02/28/2012	U.S. Bancorp Piper Jaffray		8,993,700	9,000,000	0
91159J-AA-4	US BANCORP US BANCORP 2.950% 07/15/22		07/18/2012	U.S. Bancorp Piper Jaffray		2,990,490	3,000,000	0
913017-BK-4	UNITED TECH CORP 6.050% 06/01/36		01/26/2012	River Lake Insurance Company III		1,713,470	1,400,000	12,940
91324P-CA-8	UNITEDHEALTH GROUP INC UNITEDHEALTH GROUP INCORPORATE 3.950% 10/15/42		11/06/2012	Various		3,944,140	4,000,000	3,731
91412N-AH-3	UNIVERSITY OF CHICAGO UNIVERSITY OF CHICAGO 4.683% 10/01/42		01/24/2012	GOLDMAN SACHS & CO		4,999,400	5,000,000	0
914744-AB-3	UNIVERSITY OF NOTRE DAME 4.900% 03/01/41		12/17/2012	GNW Capital Markets		1,205,000	1,000,000	14,428
91830C-AG-3	VNDO_12-6AVE MORTGAGE TRUST VNDO_12-6AVE MORTGAGE TRUST 3.298% 11/15/30		11/16/2012	DEUTSCHE BANK SECURITIES INC.		15,374,922	15,000,000	38,473
91830C-AJ-7	VNDO_12-6AVE MORTGAGE TRUST VNDO_12-6AVE MORTGAGE TRUST 3.337% 11/15/30		11/16/2012	DEUTSCHE BANK SECURITIES INC.		17,325,990	17,351,000	45,034
920355-AG-9	VALSPAR CORPORATION VALSPAR CORP 4.200% 01/15/22		01/10/2012	DEUTSCHE BANK SECURITIES INC.		11,982,480	12,000,000	0
92345Y-AC-0	VERISK ANALYTICS INC VERISK ANALYTICS INC 4.125% 09/12/22		09/05/2012	BANC OF AMERICA SECURITIES LLC		3,472,245	3,500,000	0
927804-FK-5	VIRGINIA ELECTRIC & POWER VIRGINIA ELECTRIC AND POWER CO 2.950% 01/15/22		01/09/2012	MORGAN STANLEY & CO. INC		5,985,540	6,000,000	0
92867K-AB-0	VOLKSWAGEN AUTO LEASE TRUST VW VOLKSWAGEN AUTO LEASE TRUST VW 0.660% 11/20/14		06/21/2012	ROYAL BANK OF SCOTLAND		9,495,393	9,483,169	869
92890M-AA-9	WEA FINANCE LLC/WT FINANCE AUS WEA FINANCE LLC/WT FINANCE AUS 3.375% 10/03/22		09/24/2012	CITIGROUP		4,938,100	5,000,000	0
92890N-AW-9	WF-RBS COMMERCIAL MORTGAGE TRU WF-RBS COMMERCIAL MORTGAGE TRU 3.241% 12/15/45		11/30/2012	WELLS FARGO BANK		15,374,370	15,000,000	24,308
92936T-AD-4	WF-RBS COMMERCIAL MORTGAGE TRU WF-RBS COMMERCIAL MORTGAGE TRU 4.785% 06/15/45		06/07/2012	Various		968,709	950,000	3,410
931009-AD-6	WAKE FOREST UNIVERSITY WAKE FOREST UNIVERSITY 3.104% 01/15/27		07/26/2012	WELLS FARGO BANK		4,805,000	4,805,000	0
931009-AF-1	WAKE FOREST UNIVERSITY WAKE FOREST UNIVERSITY 3.701% 01/15/42		07/26/2012	Various		2,000,000	2,000,000	0
931142-CK-7	WAL-MART STORES INC 6.500% 08/15/37		01/26/2012	River Lake Insurance Company III		921,209	700,000	20,349
942683-AF-0	WATSON PHARM INC WATSON PHARMACEUTICALS INC 3.250% 10/01/22		09/27/2012	WELLS FARGO BANK		4,958,250	5,000,000	0
942683-AH-6	WATSON PHARM INC WATSON PHARMACEUTICALS INC 4.625% 10/01/42		10/01/2012	Various		3,987,740	4,000,000	257
948741-AH-6	WEINGARTEN RLTY INVS WEINGARTEN REALTY INVESTORS 3.375% 10/15/22		10/05/2012	Various		6,973,620	7,000,000	375
94973V-AX-5	WELLPOINT INC WELLPOINT INC 3.125% 05/15/22		07/23/2012	BANC OF AMERICA SECURITIES LLC		8,075,990	8,000,000	34,288
94973V-BA-4	WELLPOINT INC WELLPOINT INC 3.300% 01/15/23		09/05/2012	CITIGROUP		3,986,520	4,000,000	0
94988H-AF-8	WELLS FARGO COMMERCIAL MORTGAG WELLS FARGO COMMERCIAL MORTGAG 4.142% 10/15/45		09/19/2012	WELLS FARGO BANK		2,869,989	2,800,000	8,698
95709T-AH-3	WESTAR ENERGY INC WESTAR ENERGY INC 4.125% 03/01/42		02/27/2012	WELLS FARGO BANK		7,993,120	8,000,000	0
960413-AF-9	WESTLAKE CHEMICAL CORP WESTLAKE CHEMICAL CORP 3.600% 07/15/22		07/10/2012	Various		7,503,615	7,500,000	0
96332H-CE-7	WHIRLPOOL CORP WHIRLPOOL CORP 4.700% 06/01/22		05/29/2012	J.P. MORGAN SECURITIES INC		3,999,700	4,000,000	0
97381W-AX-2	WINDSTREAM CORP 7.500% 06/01/22		03/29/2012	Tax Free Exchange		4,000,000	4,000,000	0
976656-CD-8	WISCONSIN ELECTRIC POWER COMPA WISCONSIN ELECTRIC POWER CO 2.950% 09/15/21		02/22/2012	CREDIT SUISSE FIRST BOSTON COR		5,825,970	5,700,000	76,602
976656-CE-6	WISCONSIN ELECTRIC POWER COMPA WISCONSIN ELECTRIC POWER COMPA 3.650% 12/15/42		12/05/2012	BARCLAYS CAPITAL INC		6,972,140	7,000,000	0
98212B-AC-7	WPX ENERGY INC 5.250% 01/15/17		06/29/2012	Tax Free Exchange		2,000,000	2,000,000	0
98212B-AD-5	WPX ENERGY INC 6.000% 01/15/22		06/29/2012	Tax Free Exchange		5,995,399	6,000,000	0
983024-AN-0	WYETH 5.950% 04/01/37		01/26/2012	River Lake Insurance Company III		3,307,425	2,650,000	50,368
98310W-AH-1	WYNDHAM WORLDWIDE CORP WYNDHAM WORLDWIDE CORP 2.950% 03/01/17		02/27/2012	J.P. MORGAN SECURITIES INC		4,989,450	5,000,000	0
98385X-AJ-5	XTO ENERGY INC 6.100% 04/01/36		01/26/2012	Various		336,808	250,000	4,872
98419M-AA-8	XYLEM INC XYLEM INC 3.550% 09/20/16		07/23/2012	Tax Free Exchange		7,987,103	8,000,000	0
98419M-AB-6	XYLEM INC XYLEM INC 4.875% 10/01/21		07/23/2012	Tax Free Exchange		3,997,643	4,000,000	0
G8967#-AN-3	TRITON CONTAINER INTERNATIONAL TRITON CONTAINER INTERNATIONAL 4.890% 10/31/24		10/23/2012	BANC OF AMERICA SECURITIES LLC		10,000,000	10,000,000	0
U04644-AE-7	AT&T Inc Series REGS 4.350% 06/15/45		12/17/2012	Taxable Exchange		8,464,176	8,476,000	0
097751-AY-7	BOMBARDIER INC BOMBARDIER INC 5.750% 03/15/22	A	07/18/2012	WELLS FARGO BANK		4,030,000	4,000,000	86,250
136385-AE-1	CANADIAN NATURAL RESOURCES LTD 6.450% 06/30/33	A	01/26/2012	River Lake Insurance Company III		62,023	50,000	233
13643E-AG-0	CANADIAN OIL SANDS TRUST CANADIAN OIL SANDS LTD 4.500% 04/01/22	A	03/26/2012	BANC OF AMERICA SECURITIES LLC		9,922,100	10,000,000	0
15135U-AG-4	CENOVUS ENERGY INC CENOVUS ENERGY INC 3.000% 08/15/22	A	08/14/2012	DEUTSCHE BANK SECURITIES INC.		3,469,515	3,500,000	0
15135U-AH-2	CENOVUS ENERGY INC CENOVUS ENERGY INC 4.450% 09/15/42	A	08/14/2012	BARCLAYS CAPITAL INC		2,893,678	2,900,000	0
59151K-AH-1	METHANEX CORP METHANEX CORP 3.250% 12/15/19	A	12/12/2012	J.P. MORGAN SECURITIES INC		1,981,960	2,000,000	0
69480U-AC-1	PACIFIC RUBIALES ENERGY CORP PACIFIC RUBIALES ENERGY CORP 7.250% 12/12/21	A	06/06/2012	BANC OF AMERICA SECURITIES LLC		5,437,500	5,000,000	180,243
740212-AE-5	PERCISION DRILLING CORP 6.500% 12/15/21	A	04/16/2012	Tax Free Exchange		5,358,222	5,250,000	0
867229-AD-8	SUNCOR ENERGY INC 5.950% 12/01/34	A	01/26/2012	River Lake Insurance Company III		4,844,365	4,200,000	38,179
878742-AY-1	TECK RESOURCES LTD TECK RESOURCES LTD 3.750% 02/01/23	A	07/30/2012	BANC OF AMERICA SECURITIES LLC		3,967,520	4,000,000	0
878744-AA-9	TECK RESOURCES LTD TECK RESOURCES LTD 3.000% 03/01/19	A	02/16/2012	J.P. MORGAN SECURITIES INC		6,480,825	6,500,000	0
878744-AB-7	TECK RESOURCES LTD TECK RESOURCES LTD 5.200% 03/01/42	A	02/16/2012	CITIGROUP		5,013,550	5,000,000	0
89352H-AB-5	TRANSCANADA PIPELINES LIMITED 5.850% 03/15/36	A	01/26/2012	River Lake Insurance Company III		2,093,050	1,800,000	38,318
92658T-AQ-1	VIDEOTRON LTEE VIDEOTRON LTEE 5.000% 07/15/22	A	11/08/2012	Bancamerica Securities Inc		7,030,863	6,755,000	103,502
92658T-AQ-1	VIDEOTRON LTEE VIDEOTRON LTEE 5.000% 07/15/22	A	07/16/2012	Tax Free Exchange		3,014,425	3,000,000	0
98462Y-B*-0	YAMANA GOLD YAMANA GOLD INC 3.890% 03/23/18	A	03/23/2012	ROYAL BANK OF SCOTLAND		5,000,000	5,000,000	0
98462Y-B@-8	YAMANA GOLD YAMANA GOLD INC. 4.360% 03/23/20	A	03/23/2012	ROYAL BANK OF SCOTLAND		5,000,000	5,000,000	0
00131B-AB-3	AH MORTGAGE ADVANCE TRUST AHMA AH MORTGAGE ADVANCE TRUST AHMA 3.720% 03/13/44	F	01/20/2012	BARCLAYS CAPITAL INC		7,999,800	8,000,000	0
00131B-AD-9	AH MORTGAGE ADVANCE TRUST AHMA AH MORTGAGE ADVANCE TRUST AHMA 6.170% 03/13/44	F	01/20/2012	BARCLAYS CAPITAL INC		1,999,973	2,000,000	0
00163E-AE-2	ALM LOAN FUNDING ALM_12-6A ALM LOAN FUNDING ALM_12-6A 3.910% 06/14/23	F	06/04/2012	CREDIT SUISSE FIRST BOSTON COR		4,875,000	5,000,000	0
00205G-AA-5	APT PIPELINES APT PIPELINES LTD 3.875% 10/11/22	F	10/15/2012	Various		10,926,530	11,000,000	2,260
00386S-AK-8	ABU DHABI NATIONAL ENERGY CO ABU DHABI NATIONAL ENERGY CO 2.500% 01/12/18	F	12/06/2012	Various		5,008,877	5,000,000	0
020564-AA-8	ALPEK ALPEK SA DE CV 4.500% 11/20/22	F	11/15/2012	Various		10,005,410	10,000,000	0
02364W-BE-4	AMERICA MOVIL SAB DE CV AMERICA MOVIL SAB DE CV 4.375% 07/16/42	F	07/30/2012	Various		6,095,265	5,870,000	12,760
034863-AG-5	ANGLO AMERICA CA ANGLO AMERICAN CAPITAL PLC 4.125% 09/27/22	F	09/20/2012	BARCLAYS CAPITAL INC		4,962,400	5,000,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
04010K-AH-8	ARES CLO FUNDS ARES_04-8A ARES CLO FUNDS ARES_04-8A 0.912% 02/26/16	F	03/30/2012	MORGAN STANLEY & CO. INC		192,103	199,847	224
04013P-AC-5	ARES CLO LTD ARES_12-1A ARES CLO LTD ARES_12-1A 4.069% 04/19/23	F	02/03/2012	GOLDMAN SACHS & CO		4,707,500	5,000,000	0
04013P-AE-1	ARES CLO LTD ARES_12-1A ARES CLO LTD ARES_12-1A 4.390% 04/19/23	F	02/03/2012	GOLDMAN SACHS & CO		5,000,000	5,000,000	0
04013Y-AE-2	ARES CLO LTD ARES_12-2A ARES CLO LTD ARES_12-2A 3.988% 10/13/23	F	08/29/2012	J.P. MORGAN SECURITIES INC		6,500,000	6,500,000	0
046353-AG-3	ASTRAZENECA PLC ASTRAZENECA PLC 4.000% 09/18/42	F	12/19/2012	Various		7,390,196	7,320,000	53,333
04940T-AA-9	ATLAS REINSURANCE VII LTD ATLAS REINSURANCE VII LTD 8.360% 01/07/16	F	10/25/2012	AON Capital Market		1,500,000	1,500,000	0
05344A-AC-5	AVALON IV CAPITAL LTD AVLN4_12 AVALON IV CAPITAL LTD AVLN4_12 3.080% 04/17/23	F	02/23/2012	NOMURA SECURITIES		9,845,000	10,000,000	0
05357T-AC-8	AVENUE CLO LTD AVCLO_06-3A AVENUE CLO LTD AVCLO_06-3A 0.769% 07/20/18	F	05/04/2012	GOLDMAN SACHS & CO		4,406,250	5,000,000	2,416
055451-AQ-1	BHP BILLITON FINANCE USA LTD BHP BILLITON FINANCE (USA) LTD 2.875% 02/24/22	F	02/21/2012	J.P. MORGAN SECURITIES INC		9,906,400	10,000,000	0
055451-AR-9	BHP BILLITON FINANCE USA LTD BHP BILLITON FINANCE (USA) LTD 4.125% 02/24/42	F	02/21/2012	J.P. MORGAN SECURITIES INC		9,727,542	9,900,000	0
05607M-AA-5	BAA FUNDING LTD 4.875% 07/15/21	F	02/22/2012	BARCLAYS CAPITAL INC		2,095,000	2,000,000	11,375
05616V-AB-2	BABSON CLO LTD BABSN_06-2A BABSON CLO LTD BABSN_06-2A 0.710% 10/16/20	F	03/14/2012	J.P. MORGAN SECURITIES INC		882,000	1,050,000	1,712
064255-AH-5	BANK OF TOKYO-MITSUBISHI UFJ L BANK OF TOKYO-MITSUBISHI UFJ L 2.350% 02/23/17	F	02/14/2012	MORGAN STANLEY & CO. INC		4,997,200	5,000,000	0
10553M-AD-3	BRASIL TELECOM SA BRASIL TELECOM SA 5.750% 02/10/22	F	02/06/2012	HSBC SECURITIES INC		9,580,000	9,580,000	0
10553Y-AE-5	BRASKEM FINANCE LTD BRASKEM FINANCE LTD 5.375% 05/02/22	F	04/26/2012	J.P. MORGAN SECURITIES INC		998,090	1,000,000	0
111013-AK-4	BRITISH SKY BROADCASTING GRP P BRITISH SKY BROADCASTING GROUP 3.125% 11/26/22	F	11/29/2012	Various		11,967,780	12,000,000	1,389
12479L-AA-8	CAL FUNDING LTD CAI_12-1A CAL FUNDING LTD CAI_12-1A 3.470% 10/25/27	F	10/10/2012	BANC OF AMERICA SECURITIES LLC		6,881,850	6,883,333	0
12548V-AE-5	CIFC FUNDING LTD CIFC_12-2A CIFC FUNDING LTD CIFC_AS-2A 3.441% 12/05/24	F	10/12/2012	ROYAL BANK OF SCOTLAND		12,500,000	12,500,000	0
12646C-AA-6	COMISION FEDERAL DE ELECTRICID CREDIT SUISSE MORTGAGE CAPITAL 3.380% 03/25/42	R	02/23/2012	CREDIT SUISSE FIRST BOSTON COR		7,896,728	7,894,261	21,494
12657@-AA-7	CALITTUM HTCE I CV CALITTUM HTCE I C.V. 4.130% 04/01/27	F	03/30/2012	J.P. MORGAN SECURITIES INC		10,728,310	10,728,310	0
14309J-AC-1	CARLYLE GLOBAL MARKET STRATEGI CARLYLE GLOBAL MARKET STRATEGI 2.869% 04/20/22	F	03/09/2012	WELLS FARGO BANK		7,135,461	7,300,000	0
14309J-AE-7	CARLYLE GLOBAL MARKET STRATEGI CARLYLE GLOBAL MARKET STRATEGI 4.119% 04/20/22	F	03/09/2012	WELLS FARGO BANK		4,828,531	5,000,000	0
14309Q-AJ-0	CARLYLE GLOBAL MARKET STRATEGI CARLYLE GLOBAL MARKET STRATEGI 4.710% 07/20/23	F	06/07/2012	J.P. MORGAN SECURITIES INC		7,160,588	7,500,000	0
151191-AW-3	CELULOSA ARAUCO CELULOSA ARAUCO 4.750% 01/11/22	F	07/19/2012	Tax Free Exchange		9,875,996	10,000,000	0
15234Q-AL-2	CENT ELET BRASILEIRAS SA CENTRAIS ELETRICAS BRASILEIRAS 5.750% 10/27/21	F	01/05/2012	NOMURA SECURITIES		10,518,750	10,000,000	115,799
16208N-AB-1	CHATHAM LIGHT CLO LTD CHAT-05- CHATHAM LIGHT CLO LTD CHAT-05- 0.713% 08/03/19	F	05/31/2012	BANC OF AMERICA SECURITIES LLC		3,023,375	3,350,000	2,659
20010C-AA-7	COMBINE RE LTD COMBINE RE LTD 4.500% 01/07/15	F	03/20/2012	Swiss RE Capital Markets		19,000,000	19,000,000	0
21987B-AQ-1	CODELCO INC CORPORACION NACIONAL DEL COBRE 3.000% 07/17/22	F	07/10/2012	HSBC SECURITIES INC		3,206,548	3,250,000	0
22717O-AD-9	CRONOS CONTAINERS PROGRAM LTD CRONOS CONTAINERS PROGRAM LTD 3.810% 09/18/27	F	09/20/2012	WELLS FARGO BANK		6,334,849	6,337,500	0
23329P-AA-8	DNB BANK ASA DNB BANK ASA 3.200% 04/03/17	F	03/26/2012	GOLDMAN SACHS & CO		6,993,910	7,000,000	0
23636T-AA-8	DANONE DANONE SA 3.000% 06/15/22	F	06/05/2012	Various		7,879,466	7,900,000	33
25156P-AQ-6	DEUTSCHE TEL INT DEUTSCHE TELEKOM INTERNATIONAL 2.250% 03/06/17	F	02/28/2012	CREDIT SUISSE FIRST BOSTON COR		6,960,590	7,000,000	0
256853-AB-8	DOLPHIN ENERGY LTD DOLPHIN ENERGY LTD 5.500% 12/15/21	F	02/07/2012	GREENWICH CAPITAL		5,000,000	5,000,000	0
26250D-AE-3	DRYDEN SENIOR LOAN FUND DRSLF_ DRYDEN SENIOR LOAN FUND DRSLF_ 2.560% 11/15/15	F	09/25/2012	MORGAN STANLEY & CO. INC		6,500,000	6,500,000	0
26250D-AG-8	DRYDEN SENIOR LOAN FUND DRSLF_ DRYDEN SENIOR LOAN FUND DRSLF_ 3.410% 11/15/15	F	09/25/2012	MORGAN STANLEY & CO. INC		2,943,900	3,000,000	0
26433U-AA-3	DUFRY FINANCE SCA DUFRY FINANCE SCA 5.500% 10/15/20	F	12/06/2012	CREDIT SUISSE FIRST BOSTON COR		11,848,750	11,500,000	30,861
268270-AA-3	ECL SA ECL SA 144A 5.625% 01/15/21	F	01/09/2012	Various		6,291,941	5,901,000	160,808
29079D-AA-4	EMBARCADERO REINSURANCE LTD EMBARCADERO REINSURANCE LTD 7.360% 02/13/15	F	02/02/2012	DEUTSCHE BANK SECURITIES INC.		4,000,000	4,000,000	0
29082A-AA-5	EMBRAER SA EMPRESA BRAS DE AERONAU 5.150% 06/15/22	F	09/18/2012	Various		10,387,500	10,000,000	68,667
294829-AA-4	TELEFONAKTIEBOLAGET LM ERICSSO TELEFONAKTIEBOLAGET LM ERICSSO 4.125% 05/15/22	F	05/02/2012	DEUTSCHE BANK SECURITIES INC.		2,987,550	3,000,000	0
31572U-AD-8	FIBRIA OVERSEAS FINANCE LTD Series 144A 6.750% 03/03/21	F	08/17/2012	Various		12,717,050	13,000,000	304,725
318030-AC-7	FINN SQUARE CLO LTD FINNS_12-1 FINN SQUARE CLO LTD FINNS_12-1 2.510% 12/24/23	F	12/07/2012	J.P. MORGAN SECURITIES INC		3,000,000	3,000,000	0
318030-AE-3	FINN SQUARE CLO LTD FINNS_12-1 FINN SQUARE CLO LTD FINNS_12-1 3.110% 12/24/23	F	12/07/2012	J.P. MORGAN SECURITIES INC		4,850,500	5,000,000	0
35047B-AB-2	FOUNDATION RE III LTD FOUNDATION RE III LTD 144A 0.000% 02/25/15	F	01/01/2012	GOLDMAN SACHS & CO		(5,000,000)	(5,000,000)	0
35047B-AB-2	FOUNDATION RE III LTD FOUNDATION RE III LTD 144A 5.103% 02/25/15	F	01/01/2012	GOLDMAN SACHS & CO		5,000,000	5,000,000	0
363202-AE-2	GALE FORCE CLO LTD GALE 06-2A GALE FORCE CLO LTD GALE_06-2A 1.040% 04/15/18	F	01/01/2012	GOLDMAN SACHS & CO		0	0	245
377373-AD-7	GLAXOSMITHKLINE CAPITAL PLC GLAXOSMITHKLINE CAPITAL PLC 2.850% 05/08/22	F	06/29/2012	Various		15,176,650	15,000,000	41,167
38137A-AE-3	GOLD6_12-6A GOLDENTREE LOAN OPPORTUNITIES 2.680% 04/17/22	F	04/03/2012	BANC OF AMERICA SECURITIES LLC		5,802,124	5,850,000	0
38137A-AG-8	GOLD6_12-6A GOLDENTREE LOAN OPPORTUNITIES 3.580% 04/17/22	F	04/03/2012	BANC OF AMERICA SECURITIES LLC		4,786,080	5,000,000	0
40052V-AB-0	GRUPO BIMBO SA DE CV Series 144A 4.500% 01/25/22	F	01/18/2012	CITIGROUP		1,879,651	1,895,000	0
423012-AA-1	HEINEKEN NV HEINEKEN NV 3.400% 04/01/22	F	03/29/2012	J.P. MORGAN SECURITIES INC		4,986,550	5,000,000	0
42822T-AB-0	HEWETTS ISLAND CDO LTD HICDO_0 HEWETTS ISLAND CDO LTD HICDO_0 0.960% 12/15/16	F	05/24/2012	BANC OF AMERICA SECURITIES LLC		955,000	1,000,000	2,372
42822T-AD-6	HEWETTS ISLAND CDO LTD HICDO_0 HEWETTS ISLAND CDO LTD HICDO_0 1.508% 12/15/16	F	05/18/2012	GOLDMAN SACHS & CO		4,583,950	4,900,000	15,718
44841C-AA-2	HUTCHISON WHAMPOA INTERNATIONA Series 144A 3.500% 01/13/17	F	01/10/2012	HSBC SECURITIES INC		9,951,900	10,000,000	0
44841C-AB-0	HUTCHISON WHAMPOA INTERNATIONA Series 144A 4.625% 01/13/22	F	01/10/2012	HSBC SECURITIES INC		4,962,500	5,000,000	0
449786-AQ-5	ING BANK NV ING BANK NV 3.750% 03/07/17	F	02/29/2012	DEUTSCHE BANK SECURITIES INC.		14,922,900	15,000,000	0
449792-AG-5	ING INVESTMENT MANAGEMENT INGI ING INVESTMENT MANAGEMENT INGI 1.061% 12/01/17	F	04/04/2012	J.P. MORGAN SECURITIES INC		861,250	1,000,000	1,375
449796-AE-1	ING INVESTMENT MANAGEMENT INGI ING INVESTMENT MANAGEMENT INGI 0.653% 08/01/20	F	04/13/2012	BANC OF AMERICA SECURITIES LLC		2,262,500	2,500,000	4,742
449796-AG-6	ING INVESTMENT MANAGEMENT INGI ING INVESTMENT MANAGEMENT INGI 0.713% 08/01/20	F	04/04/2012	J.P. MORGAN SECURITIES INC		2,864,063	3,250,000	5,984
44985T-AB-9	ING INVESTMENT MANAGEMENT CLO ING INVESTMENT MANAGEMENT CLO 3.310% 03/14/22	F	03/02/2012	CREDIT SUISSE FIRST BOSTON COR		10,000,000	10,000,000	0
44985T-AC-7	ING INVESTMENT MANAGEMENT CLO ING INVESTMENT MANAGEMENT CLO 4.460% 03/14/22	F	03/02/2012	CREDIT SUISSE FIRST BOSTON COR		3,428,250	3,500,000	0
44985Y-AE-2	ING INVEST MGT INGIM_12-2A ING INVESTMENT MANAGEMENT CLO 3.790% 10/15/22	F	08/07/2012	WELLS FARGO BANK		5,210,081	5,400,000	0
451052-AA-2	IBIS RE II LTD IBIS RE II LTD 8.350% 02/05/15	F	01/25/2012	AON Capital Market		2,500,000	2,500,000	0
46131N-AD-6	INVERSIONES CMPC SA INVERSIONES CMPC SA 4.500% 04/25/22	F	04/24/2012	BARCLAYS CAPITAL INC		4,941,250	5,000,000	938
46132F-AA-8	INVESCO FINANCE PLC INVESCO FINANCE PLC 3.125% 11/30/22	F	12/05/2012	MORGAN STANLEY & CO. INC		10,104,980	10,000,000	20,747

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
49374D-AA-4	KIBOU LTD KIBOU LTD 5.250% 02/16/15	F	01/31/2012	MMC/Guy Carpenter		3,000,000	3,000,000	0
500472-AF-2	PHILIPS ELECTRONICS N.V. PHILIPS ELECTRONICS NV 3.750% 03/15/22	F	03/05/2012	DEUTSCHE BANK SECURITIES INC.		4,977,250	5,000,000	0
50183Y-AC-3	LCM LTD PARTNERSHIP LCM_12-12A LCM LTD PARTNERSHIP LCM_12A 2.821% 10/19/22	F	09/14/2012	BANC OF AMERICA SECURITIES LLC		10,000,000	10,000,000	0
552081-AD-3	LYONDELLBASELL INDUSTRIES NV LYONDELLBASELL INDUSTRIES NV 6.000% 11/15/21	F	07/17/2012	Tax Free Exchange		1,000,000	1,000,000	0
552081-AG-6	LYONDELLBASELL INDUSTRIES NV LYONDELLBASELL INDUSTRIES NV 5.000% 04/15/19	F	07/17/2012	Tax Free Exchange		5,000,000	5,000,000	0
552081-AK-7	LYONDELLBASELL INDUSTRIES NV LYONDELLBASELL INDUSTRIES NV 5.750% 04/15/24	F	07/17/2012	Various		2,000,000	2,000,000	0
568416-AC-5	MARINE PARK CLO LTD MRNPK _12- MARINE PARK CLO LTD MRNPK _12- 2.561% 05/18/23	F	09/11/2012	DEUTSCHE BANK SECURITIES INC.		4,836,500	5,000,000	0
568416-AE-1	MARINE PARK CLO LTD MRNPK _12- MARINE PARK CLO LTD MRNPK _12- 3.411% 05/18/23	F	09/11/2012	DEUTSCHE BANK SECURITIES INC.		2,434,500	2,500,000	0
59011B-AA-6	MERNA RE II LTD 3.650% 04/08/13	F	01/01/2012	AON Capital Market		(1,500,000)	(1,500,000)	0
59284B-AB-4	MEXICHEM MEXICHEM SAB DE CV 4.875% 09/19/22	F	09/12/2012	Various		4,994,900	5,000,000	0
612098-AA-1	MONTANA RE LTD 10.061% 12/07/12	R	01/01/2012	GOLDMAN SACHS & CO		(5,000,000)	(5,000,000)	0
614810-AB-5	MONTPELIER RE HOLDINGS LTD MONTPELIER RE HOLDINGS LTD 4.700% 10/15/22	F	10/15/2012	Various		6,422,166	6,400,000	2,376
65120F-AB-0	NEWCREST FINANCE PTY LTD NEWCREST FINANCE PTY LTD 5.750% 11/15/41	F	09/24/2012	Various		16,048,034	15,720,000	300,361
65120F-AC-8	NEWCREST FINANCE PTY LTD NEWCREST FINANCE PTY LTD 4.200% 10/01/22	F	09/24/2012	BARCLAYS CAPITAL INC		3,976,760	4,000,000	0
65504L-AH-0	NOBLE HOLDING INTERNATIONAL LT NOBLE HOLDING INTERNATIONAL LT 2.500% 03/15/17	F	02/24/2012	BARCLAYS CAPITAL INC		3,022,080	3,000,000	3,958
65504L-AJ-6	NOBLE HOLDING INTERNATIONAL LT NOBLE HOLDING INTERNATIONAL LT 3.950% 03/15/22	F	02/07/2012	BARCLAYS CAPITAL INC		3,990,240	4,000,000	0
65557F-AD-8	NORDEA BANK AB NORDEA BANK AB 4.250% 09/21/22	F	11/13/2012	DEUTSCHE BANK SECURITIES INC.		3,036,270	3,000,000	19,479
656531-AM-2	STATOIL ASA 7.250% 09/23/27	F	01/26/2012	River Lake Insurance Company III		1,337,257	1,000,000	24,771
66858N-AC-7	NORTHWOODS CAPITAL LTD WOODS_0 NORTHWOODS CAPITAL LTD WOODS_0 1.063% 05/03/18	F	02/09/2012	MORGAN STANLEY & CO. INC		5,408,500	5,800,000	2,281
67102V-AG-2	OAK HILL CREDIT PARTNERS OAKC_ OAK HILL CREDIT PARTNERS OAKC_ 3.460% 05/15/23	F	04/24/2012	MORGAN STANLEY & CO. INC		10,056,900	10,500,000	0
67102V-AL-1	OAK HILL CREDIT PARTNERS OAKC_ OAK HILL CREDIT PARTNERS OAKC_ 3.640% 05/15/23	F	04/24/2012	MORGAN STANLEY & CO. INC		7,455,000	7,500,000	0
67572N-AE-6	OCTAGON INVESTMENT PARTNERS XI OCTAGON INVESTMENT PARTNERS XI 4.050% 05/05/23	R	02/22/2012	DEUTSCHE BANK SECURITIES INC.		9,658,000	10,000,000	0
67572N-AG-1	OCTAGON INVESTMENT PARTNERS XI OCTAGON INVESTMENT PARTNERS XI 5.250% 05/05/23	R	02/22/2012	DEUTSCHE BANK SECURITIES INC.		3,819,200	4,000,000	0
675758-AG-1	ODEBRECHT FINANCE LTD 6.000% 04/05/23	F	06/07/2012	Various		5,277,075	5,000,000	55,417
69369E-AC-3	PERTAMINA PERTAMINA PT 4.875% 05/03/22	F	08/28/2012	Various		15,186,675	14,860,000	120,453
705011-AA-2	PEARSON FUNDING FOUR PLC PEARSON FUNDING FOUR PLC 3.750% 05/08/22	F	05/01/2012	ROYAL BANK OF SCOTLAND		3,974,600	4,000,000	0
709629-AD-1	PENTAIR FINANCE SA PENTAIR FINANCE SA 2.650% 12/01/19	F	11/19/2012	BANC OF AMERICA SECURITIES LLC		3,491,775	3,500,000	0
71568P-AB-5	PERUSAHAAN LISTRIK NEGARA PT PERUSAHAAN LISTRIK NEGARA PT 5.250% 10/24/42	F	10/17/2012	Various		10,019,450	10,000,000	0
71645W-AR-2	PETROBRAS INTL FIN CO LTD PETROBRAS INTERNATIONAL FINANC 5.375% 01/27/21	F	02/01/2012	MORGAN STANLEY & CO. INC		7,334,342	7,040,000	9,460
71654Q-BB-7	PETROLEOS MEXICANOS PETROLEOS MEXICANOS 4.875% 01/24/22	F	09/07/2012	Tax Free Exchange		5,949,730	6,000,000	34,938
74982D-AC-2	RACE POINT CLO RACEP_12-6A RACE POINT CLO RACEP_12-6A 2.812% 05/24/23	F	04/30/2012	BANC OF AMERICA SECURITIES LLC		1,000,000	1,000,000	0
74982D-AE-8	RACE POINT CLO RACEP_12-6A RACE POINT CLO RACEP_12-6A 3.912% 05/24/23	F	04/30/2012	BANC OF AMERICA SECURITIES LLC		6,931,960	7,000,000	0
74982G-AE-1	RACE POINT CLO LTD RACEP_12-7A RACE POINT CLO LTD RACEP_12-7A 2.562% 11/08/24	F	10/26/2012	MORGAN STANLEY & CO. INC		4,000,000	4,000,000	0
76115A-AA-7	RESIDENTIAL REINSURANCE 2012 L RESIDENTIAL REINSURANCE 2012 L 5.382% 12/06/16	F	11/26/2012	GOLDMAN SACHS & CO		5,500,000	5,500,000	0
77819R-AB-5	ROSNEFT INTERNATIONAL FINANCE ROSNEFT INTERNATIONAL FINANCE 3.149% 03/06/17	F	11/30/2012	Various		10,056,250	10,000,000	0
78440P-AD-0	SK TELECOM CO LTD SK TELECOM CO LTD 2.125% 05/01/18	F	10/24/2012	HSBC SECURITIES INC		9,942,300	10,000,000	0
786584-A#-9	SAFRAN SA SAFRAN SA 4.430% 02/09/24	F	02/09/2012	BANC OF AMERICA SECURITIES LLC		10,000,000	10,000,000	0
803071-AA-7	SAPPI PAPIER HOLDING GMBH 6.625% 04/15/21	F	06/21/2012	Various		1,737,230	1,858,000	24,277
803071-AC-3	SAPPI PAPIER HOLDING GMBH SAPPI PAPIER HOLDING GMBH 7.750% 07/15/17	F	06/20/2012	J.P. MORGAN SECURITIES INC		1,000,000	1,000,000	0
803444-AD-0	SARATOGA CLO LTD - SARA_06-1A SARATOGA CLO LTD - SARA_06-1A 0.618% 12/15/19	F	06/01/2012	CITIGROUP		2,187,500	2,500,000	4,626
806854-AD-7	SCHLUMBERGER INVESTMENT SA SCHLUMBERGER INVESTMENT SA 2.400% 08/01/22	F	07/24/2012	CITIGROUP		1,996,640	2,000,000	0
83238P-AD-6	SMITHS GRP PLC SMITHS GROUP PLC 3.625% 10/12/22	F	12/04/2012	Various		15,237,180	15,150,000	23,185
83272T-AC-7	SMURFIT KAPPA ACQUISITIONS SMURFIT KAPPA ACQUISITIONS 4.875% 09/15/18	F	12/10/2012	BARCLAYS CAPITAL INC		1,025,000	1,000,000	12,323
85431T-AC-0	STANFIELD DAYTONA CLO LTD STAN STANFIELD DAYTONA CLO LTD STAN 0.713% 04/27/21	F	04/26/2012	BANC OF AMERICA SECURITIES LLC		4,350,000	5,000,000	481
85771P-AC-6	STATOIL ASA 5.100% 08/17/40	F	01/26/2012	River Lake Insurance Company III		4,571,475	4,000,000	90,100
865622-AT-1	SUMITOMO MITSUI BANKING CORP Series 144A 3.950% 01/12/22	F	01/05/2012	GOLDMAN SACHS & CO		4,984,050	5,000,000	0
865622-AW-4	SUMITOMO MITSUI BANKING CORP SUMITOMO MITSUI BANKING CORPOR 3.200% 07/18/22	F	07/10/2012	GOLDMAN SACHS & CO		10,000,000	10,000,000	0
86960F-AA-1	SUZANO TRADING SUZANO TRADING LTD 5.875% 01/23/21	F	08/16/2012	NOMURA SECURITIES		2,902,500	3,000,000	13,708
87155P-AC-8	SYMPHONY CLO LTD SYMP_12-9A SYMPHONY CLO LTD SYMP_12-9A 2.825% 04/16/22	F	04/19/2012	BANC OF AMERICA SECURITIES LLC		3,000,000	3,000,000	0
87155P-AD-6	SYMPHONY CLO LTD SYMP_12-9A SYMPHONY CLO LTD SYMP_12-9A 3.558% 04/16/22	F	04/19/2012	BANC OF AMERICA SECURITIES LLC		2,869,833	3,000,000	0
87158Y-AE-2	SYMPHONY CLO LTD SYMP_12-10A SYMPHONY CLO LTD SYMP_12-10A 3.117% 07/23/23	F	07/31/2012	MORGAN STANLEY & CO. INC		4,970,500	5,000,000	0
87158Y-AG-7	SYMPHONY CLO LTD SYMP_12-10A SYMPHONY CLO LTD SYMP_12-10A 3.767% 07/23/23	F	07/31/2012	MORGAN STANLEY & CO. INC		4,834,500	5,000,000	0
87164K-AA-2	SYNGENTA FINANCE NV SYNGENTA FINANCE NV 3.125% 03/28/22	F	03/21/2012	CITIGROUP		9,983,800	10,000,000	0
87164K-AB-0	SYNGENTA FINANCE NV SYNGENTA FINANCE NV 4.375% 03/28/42	F	03/21/2012	Various		4,891,866	4,900,000	0
881575-AC-8	TESCO PLC 144A 6.150% 11/15/37	F	01/26/2012	River Lake Insurance Company III		3,414,630	3,000,000	36,388
88165F-AG-7	TEVA PHARMACEUTICAL FINANCE CO TEVA PHARMACEUTICAL FINANCE CO 2.950% 12/18/22	F	12/13/2012	BARCLAYS CAPITAL INC		11,976,240	12,000,000	0
883145-AJ-3	TEXTAINER MARINE CONTAINERS LT 4.700% 06/15/26	F	08/16/2012	BARCLAYS CAPITAL INC		1,779,953	1,700,000	1,221
883145-AN-4	TEXTAINER MARINE CONTAINERS TEXTAINER MARINE CONTAINERS TM 4.210% 04/15/27	F	04/10/2012	WELLS FARGO BANK		9,238,850	9,240,000	0
89153V-AB-5	TOTAL CAPITAL INTERNATIONAL SA TOTAL CAPITAL INTERNATIONAL SA 2.875% 02/17/22	F	02/14/2012	CREDIT SUISSE FIRST BOSTON COR		9,994,800	10,000,000	0
89387Y-AA-9	TGI INTERNATIONAL LTD TGI INTERNATIONAL LTD 5.700% 03/20/22	F	03/19/2012	Various		14,132,500	14,000,000	1,425
92769V-AC-3	VIRGIN MEDIA FINANCE PLC VIRGIN MEDIA FINANCE PLC 5.250% 02/15/22	F	10/15/2012	Bancamerica Securities Inc		9,858,250	9,405,000	36,056
92769V-AD-1	VIRGIN MEDIA FINANCE PLC VIRGIN MEDIA FINANCE PLC 4.875% 02/15/22	F	10/25/2012	J.P. MORGAN SECURITIES INC		2,030,000	2,000,000	0
92852T-AE-2	VIVENDI SA VIVENDI SA 4.750% 04/12/22	F	04/03/2012	BANC OF AMERICA SECURITIES LLC		4,983,100	5,000,000	0
92857W-AB-6	VODAFONE GROUP PLC 6.250% 11/30/32	F	01/26/2012	River Lake Insurance Company III		3,121,536	2,500,000	24,306
92863U-AA-4	COM FED ELCTRICI COMISION FEDERAL DE ELECTRICID 5.375% 02/02/22	F	01/26/2012	MORGAN STANLEY & CO. INC		7,000,000	7,000,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
92936M-AC-1	WPP FINANCE 2010 WPP FINANCE 2010 3.625% 09/07/22	F	09/04/2012	BNP PARISBAS		4,958,150	5,000,000	0
C9824@-AF-7	WORLEYPARSONS LTD WORLEYPARSONS LTD 3.450% 09/13/19	F	09/13/2012	BANC OF AMERICA SECURITIES LLC		6,380,000	6,380,000	0
D2736#-AG-4	FRITZ DRAXLMAIER GMGH & CO KG 5.520% 10/01/17	F	03/13/2012	CRT CAPITAL		5,275,500	5,000,000	124,200
F0933*-AA-4	BELLON SA BELLON S.A. 5.200% 02/15/22	F	06/26/2012	CITIGROUP		15,000,000	15,000,000	0
F3166#-AA-2	CIE GENERALE D OPTIQUE ESSILOR CIE GENERALE D OPTIQUE ESSILOR 2.650% 03/15/17	F	03/15/2012	MITSUBISHI SECURITIES		11,000,000	11,000,000	0
F3166#-AB-0	CIE GENERALE D OPTIQUE ESSILOR CIE GENERALE D OPTIQUE ESSILOR 3.100% 03/15/19	F	03/15/2012	MITSUBISHI SECURITIES		4,000,000	4,000,000	0
F4162@-AA-6	SAFT GROUPE S.A. SAFT GROUPE S.A. 4.260% 02/28/19	F	02/28/2012	HSBC SECURITIES INC		11,000,000	11,000,000	0
G0646#-AL-3	ASSOCIATED BRITISH FOODS PLC ASSOCIATED BRITISH FOODS PLC 3.180% 03/29/19	F	03/29/2012	ROYAL BANK OF SCOTLAND		16,000,000	16,000,000	0
G0646#-AN-9	ASSOCIATED BRITISH FOODS PLC ASSOCIATED BRITISH FOODS PLC 3.920% 03/29/24	F	03/29/2012	ROYAL BANK OF SCOTLAND		3,000,000	3,000,000	0
G1257*-AE-1	BOREALIS FUNDING COMPANY LTD BOREALIS FUNDING CO LTD 4.460% 07/10/22	F	07/10/2012	Various		15,800,000	15,800,000	0
G2613#-AL-8	DS SMITH PLC DS SMITH PLC 4.650% 08/06/22	F	08/06/2012	Various		10,000,000	10,000,000	0
G31526-AZ-2	CREDIT SUISSE (LONDON BRANCH) CREDIT SUISSE (LONDON BRANCH) 5.707% 12/30/24	F	07/20/2012	Various		5,415,000	6,000,000	194,979
G3400P-AC-1	FIBRIA OVERSEAS FINANCE LTD 6.750% 03/03/21	F	02/28/2012	Various		1,881,000	1,900,000	63,555
G6710E-AG-5	ODEBRECHT FINANCE LTD 6.000% 04/05/23	F	03/26/2012	CITIGROUP		3,142,500	3,000,000	87,000
G7244K-AQ-2	PRINC FINL GLOBL FNDG LLC PRINCIPAL FINANCIAL GLOBAL FUN 0.679% 01/30/19	D	05/22/2012	J.P. MORGAN SECURITIES INC		18,521,643	21,790,169	18,158
G7815@-AE-1	SAP IRELAND US FINANCIAL SERVI SAP IRELAND US FINANCIAL SERVI 2.130% 11/15/17	F	11/15/2012	BANC OF AMERICA SECURITIES LLC		29,500,000	29,500,000	0
G8781#-AB-3	THAMES WATER UTILITIES CAYMAN THAMES WATER UTILITIES CAYMAN 4.020% 02/16/24	F	02/27/2012	HSBC SECURITIES INC		15,000,000	15,000,000	0
G8781#-AC-1	THAMES WATER UTILITIES CAYMAN THAMES WATER UTILITIES CAYMAN 4.220% 02/16/27	F	02/27/2012	HSBC SECURITIES INC		10,000,000	10,000,000	0
L8038*-AA-4	SBM BALEIA AZUL SARL SBM BALEIA AZUL S.A.R.L. 5.500% 09/15/27	F	10/31/2012	TORONTO DOMINION		15,000,000	15,000,000	0
Q1629#-AF-4	BRISBANE AIRPORT CORP LTD BRISBANE AIRPORT CORPORATION P 4.190% 08/22/27	F	08/22/2012	Various		7,500,000	7,500,000	0
Q3534@-AB-5	ENVESTRA LTD ENVESTRA LTD 4.550% 07/12/27	F	07/02/2012	Commonwealth Bank of Austral		25,000,000	25,000,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,302,145,010	3,286,986,292	6,911,267
4899999. Subtotal - Bonds - Hybrid Securities						0	0	0
45804U-AA-4	INS NOTE CAP RL II 2005-1 INC MONEY MARKET SECURITIES 0.575% 10/04/35		12/05/2012	BARCLAYS CAPITAL INC		15,600,000	20,000,000	1,915
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						15,600,000	20,000,000	1,915
8399997. Total - Bonds - Part 3						4,413,765,545	5,215,448,501	7,463,195
8399998. Total - Bonds - Part 5						1,641,454,975	1,773,073,908	2,508,922
8399999. Total - Bonds						6,055,220,520	6,988,522,409	9,972,117
064058-20-9	BANK OF NEW YORK CO INC BANK OF NEW YORK MELLON CORP		09/12/2012	BANC OF AMERICA SECURITIES LLC	240,000.000	6,000,000	0.00	0
55261F-70-8	M&T BK CORP M&T BANK CORPORATION		08/20/2012	Various	8,150.000	8,176,480	0.00	0
693475-83-2	PNC FINL SERV GRP INC (THE) PNC FINANCIAL SERVICES GROUP I		09/14/2012	MORGAN STANLEY & CO. INC	200,000.000	5,000,000	0.00	0
693475-85-7	PNC FINL SERV GRP INC (THE) PNC FINANCIAL SERVICES GROUP I		06/13/2012	CANTOR FITZGERALD	200,000.000	5,054,000	0.00	0
857477-50-9	STATE STREET CORP		08/14/2012	MORGAN STANLEY & CO. INC	500,000.000	12,500,000	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						36,730,480	XXX	0
8599999. Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates						0	XXX	0
8999997. Total - Preferred Stocks - Part 3						36,730,480	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						36,730,480	XXX	0
31338@-10-6	FEDERAL HOME LOAN BANK OF PITT		04/09/2012	FEDERAL HOME LIFE	15,166.000	1,516,600		0
63947@-94-6	COMISION FEDERAL DE ELECTRICID NCIRCLE NETWORK SECURITY INC	R	01/01/2012	J.P. MORGAN SECURITIES INC	27,744.000	136,777		0
63947@-95-3	COMISION FEDERAL DE ELECTRICID NCIRCLE NETWORK SECURITY INC	R	01/01/2012	J.P. MORGAN SECURITIES INC	35,547.000	175,245		0
63947@-99-5	COMISION FEDERAL DE ELECTRICID NCIRCLE NETWORK SECURITY INC	R	01/01/2012	J.P. MORGAN SECURITIES INC	1,376.000	114,643		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,943,265	XXX	0
53207*-10-0	Genworth Life and Annuity Insurance Company		12/31/2012	Tax Agreement	1.000	17,751,688		
53207*-10-0	Genworth Life and Annuity Insurance Company		12/27/2012	Capital Contribution	1.000	25,009,332		
53207*-10-0	Genworth Life and Annuity Insurance Company		03/28/2012	Capital Contribution	1.000	64,770,225		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						107,531,245	XXX	0
9299999. Subtotal - Common Stocks - Mutual Funds						0	XXX	0
9399999. Subtotal - Common Stocks - Money Market Mutual Funds						0	XXX	0
9799997. Total - Common Stocks - Part 3						109,474,510	XXX	0
9799998. Total - Common Stocks - Part 5						91,493	XXX	0
9799999. Total - Common Stocks						109,566,003	XXX	0
9899999. Total - Preferred and Common Stocks						146,296,483	XXX	0
9999999 - Totals						6,201,517,003	XXX	9,972,117

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	GINNIE MAE I POOL #781637 4.500% 07/15/33																			
36225B-ZA-9			12/01/2012	Paydown		339,299	339,299	315,442	317,491	0	21,808	0	21,808	0	339,299	0	0	0	8,945	07/15/2033
38373M-AX-8	GNMA 01-44 2001-44 Z 6.877% 07/16/41		12/01/2012	Paydown		11,855,375	11,855,375	11,749,043	11,738,761	0	116,614	0	116,614	0	11,855,375	0	0	0	546,050	07/16/2041
38373M-EQ-9	GNMA 02-53 2002-53 Z 6.791% 04/16/42		12/01/2012	Paydown		6,888,970	6,888,970	6,920,159	6,912,664	0	(23,695)	0	(23,695)	0	6,888,970	0	0	0	160,909	04/16/2042
38373M-MW-7	GNMA 05-2 2005-2 IO 0.295% 07/16/44		12/01/2012	Paydown		0	0	591,273	208,203	0	(208,203)	0	(208,203)	0	0	0	0	0	28,241	07/16/2044
38373M-RC-6	GNMA 05-50 2005-50 IO 0.645% 06/16/45		12/01/2012	Paydown		0	0	1,604,783	812,647	0	(812,647)	0	(812,647)	0	0	0	0	0	71,199	06/16/2045
38373M-TB-6	GNMA 06-5 2006-5 IO 0.382% 01/16/46		12/01/2012	Paydown		0	0	1,562,020	1,323,018	0	(1,323,018)	0	(1,323,018)	0	0	0	0	0	79,918	01/16/2046
38373M-UM-0	GNMA 06-15 2006-15 IO 0.232% 04/16/46		12/01/2012	Paydown		0	0	400,449	192,765	0	(192,765)	0	(192,765)	0	0	0	0	0	13,198	04/16/2046
38373T-Y5-8	GNMA 02-9 2002-9 Z 6.803% 12/16/41		12/01/2012	Paydown		21,109,876	21,109,876	21,109,876	21,109,876	0	0	0	0	0	21,109,876	0	0	0	631,386	12/16/2041
38373V-MP-2	GNMA 02-61 2002-61 Z 6.426% 07/16/42		12/01/2012	Paydown		87,820	87,820	87,820	87,820	0	0	0	0	0	87,820	0	0	0	3,091	07/16/2042
38373W-NZ-7	GNMASP 02-25 2002-25 Z 6.725% 02/16/42		12/01/2012	Paydown		56,195,318	56,195,318	56,280,019	56,214,324	0	(19,005)	0	(19,005)	0	56,195,318	0	0	0	2,576,339	02/16/2042
	GOVERNMENT NATIONAL MORTGAGE A 2005-76 IO																			
38374M-EJ-4	0.507% 09/16/45		12/01/2012	Paydown		0	0	316,399	167,250	0	(167,250)	0	(167,250)	0	0	0	0	0	19,985	09/16/2045
	GOVERNMENT NATIONAL MORTGAGE A GNR_10-55																			
38377F-UT-6	3.500% 06/20/39		12/01/2012	Paydown		549,884	549,884	568,442	565,203	0	(15,319)	0	(15,319)	0	549,884	0	0	0	10,312	06/20/2039
	US TREASURY NB TREASURY NOTE 3.125%																			
912828-LU-2	10/31/16		04/23/2012	Various		41,661,203	37,800,000	41,906,578	41,699,447	0	(232,096)	0	(232,096)	0	41,467,351	0	193,853	193,853	548,231	10/31/2016
912828-QN-3	US TREASURY NB 3.125% 05/15/21		05/22/2012	BNP PARISBAS		16,912,500	15,000,000	15,003,430	15,003,430	0	(1)	0	(1)	0	15,003,429	0	1,909,071	1,909,071	244,565	05/15/2021
				DEUTSCHE BANK																
912828-RC-6	US TREASURY NB 2.125% 08/15/21		01/11/2012	SECURITIES INC.		6,681,006	6,530,000	6,386,901	6,389,258	0	399	0	399	0	6,389,657	0	291,349	291,349	56,561	08/15/2021
	US TREASURY NB TREASURY NOTE 1.000%																			
912828-RJ-1	09/30/16		01/31/2012	Various		179,760,949	177,060,000	176,628,698	176,645,262	0	7,727	0	7,727	0	176,652,990	0	3,107,960	3,107,960	585,149	09/30/2016
	US TREASURY NB TREASURY NOTE 0.875%																			
912828-RU-6	11/30/16		04/05/2012	Various		149,881,293	150,000,000	150,503,906	150,500,634	0	(22,468)	0	(22,468)	0	150,478,166	0	(596,873)	(596,873)	410,241	11/30/2016
0599999. Subtotal - Bonds - U.S. Governments						491,923,493	483,416,542	491,935,238	489,888,053	0	(2,869,919)	0	(2,869,919)	0	487,018,135	0	4,905,360	4,905,360	5,994,320	XXX
	RUSSIAN FEDERATION OF 144A 7.500%																			
78307A-CZ-4	03/31/30	F	09/30/2012	Various		96,300	96,300	96,084	99,394	0	(3,094)	0	(3,094)	0	96,300	0	0	0	5,417	03/31/2030
	RUSSIAN FEDERATION OF REGS 7.500%																			
X74344-DM-5	03/31/30	F	09/30/2012	Redemption 100.0000		120,000	120,000	119,962	123,737	0	(3,737)	0	(3,737)	0	120,000	0	0	0	6,750	03/31/2030
1099999. Subtotal - Bonds - All Other Governments						216,300	216,300	216,046	223,131	0	(6,831)	0	(6,831)	0	216,300	0	0	0	12,167	XXX
													0					0		
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
													0					0		
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
	FREDDIE MAC GOLD POOL # G13596 4.000%																			
3128MC-GD-1	07/01/24		12/01/2012	Paydown		1,829,963	1,829,963	1,882,861	1,880,935	0	(50,972)	0	(50,972)	0	1,829,963	0	0	0	38,124	07/01/2024
	FREDDIE MAC FHLMC 162 162 F 7.000%																			
312903-P8-4	05/15/21		12/15/2012	Paydown		7,717	7,717	7,814	7,734	0	(17)	0	(17)	0	7,717	0	0	0	315	05/15/2021
	FREDDIE MAC FHLMC 147 147 G 7.500%																			
312903-WZ-6	04/15/21		12/15/2012	Paydown		15,582	15,582	15,854	15,598	0	(16)	0	(16)	0	15,582	0	0	0	707	04/15/2021
	FREDDIE MAC FHLMC 180 180 H 6.500%																			
312904-AD-7	09/15/21		12/15/2012	Paydown		15,088	15,088	14,701	14,865	0	223	0	223	0	15,088	0	0	0	676	09/15/2021
312904-EY-7	FHLMC 188 188 H 7.000% 09/15/21		12/15/2012	Paydown		29,738	29,738	29,125	29,374	0	363	0	363	0	29,738	0	0	0	879	09/15/2021
312904-SN-6	FHLMC 1015 1015 F 7.000% 11/15/20		12/01/2012	Paydown		4,934	4,934	5,014	4,988	0	(54)	0	(54)	0	4,934	0	0	0	178	11/15/2020
312905-3J-9	FHLMC 1096 1096 E 7.000% 06/15/21		12/01/2012	Paydown		109,551	109,551	109,243	109,248	0	304	0	304	0	109,551	0	0	0	4,316	06/15/2021
312905-KJ-0	FHLMC 1060 1060 X 7.250% 03/15/21		12/01/2012	Paydown		26,109	26,109	26,079	26,064	0	45	0	45	0	26,109	0	0	0	1,169	03/15/2021
312905-ME-9	FHLMC 1059 1059 I 6.750% 04/15/21		12/01/2012	Paydown		84,841	84,841	86,008	85,271	0	(429)	0	(429)	0	84,841	0	0	0	3,326	04/15/2021
312905-PU-0	FHLMC 1062 1062 H 6.500% 04/15/21		12/01/2012	Paydown		16,798	16,798	16,215	16,497	0	301	0	301	0	16,798	0	0	0	667	04/15/2021
312905-UN-0	FHLMC 1073 1073 G 7.000% 05/15/21		12/01/2012	Paydown		18,419	18,419	18,350	18,360	0	59	0	59	0	18,419	0	0	0	815	05/15/2021
312905-WT-5	FHLMC 1074 1074 I 6.750% 05/15/21		12/01/2012	Paydown		19,671	19,671	19,185	19,444	0	227	0	227	0	19,671	0	0	0	733	05/15/2021
312906-BR-0	FHLMC 1094 1094 K 7.000% 06/15/21		12/01/2012	Paydown		12,244	12,244	12,489	12,347	0	(103)	0	(103)	0	12,244	0	0	0	424	06/15/2021
312906-R9-3	FHLMC 1133 1133 H 7.000% 09/15/21		12/01/2012	Paydown		18,644	18,644	17,886	18,213	0	431	0	431	0	18,644	0	0	0	615	09/15/2021
312906-RX-0	FHLMC 1119 1119 H 7.750% 08/15/21		12/01/2012	Paydown		18,841	18,841	18,858	18,819	0	21	0	21	0	18,841	0	0	0	805	08/15/2021
312907-UU-0	FHLMC 1162 1162 Z 7.750% 10/15/21		12/01/2012	Paydown		16,041	16,041	16,361	16,031	0	9	0	9	0	16,041	0	0	0	919	10/15/2021
312908-C9-5	FHLMC 1223 1223 G 7.250% 03/15/22		12/01/2012	Paydown		7,746	7,746	7,650	7,712	0	34	0	34	0	7,746	0	0	0	290	03/15/2022
3133T6-BA-8	FHLMC 1777 1777 G 8.250% 03/15/25		12/01/2012	Paydown		6,273	6,273	6,113	6,218	0	56	0	56	0	6,273	0	0	0	261	03/15/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31340Y-3C-1	FHLMC 88 88 H 7.000% 10/15/20		12/15/2012	Paydown		8,196	8,196	8,311	8,222	0	(26)	0	(26)	0	8,196	0	0	0	294	10/15/2020
31358E-A9-3	FNMA 90-92 1990-92 C 7.000% 08/25/20		12/01/2012	Paydown		4,073	4,073	4,217	4,147	0	(74)	0	(74)	0	4,073	0	0	0	151	08/25/2020
31358E-GQ-9	FNMA 90-57 1990-57 J 7.000% 05/25/20		12/01/2012	Paydown		19,806	19,806	20,293	19,861	0	(55)	0	(55)	0	19,806	0	0	0	756	05/25/2020
31358F-4E-6	FANNIE MAE FNMA 91-21 1991-21 J 7.000% 03/25/21		12/01/2012	Paydown		69,162	69,162	68,768	68,853	0	309	0	309	0	69,162	0	0	0	1,938	03/25/2021
31358G-3R-6	FNMA 91-60 1991-60 PL 7.000% 06/25/21		12/01/2012	Paydown		20,627	20,627	20,563	20,545	0	82	0	82	0	20,627	0	0	0	966	06/25/2021
31358G-F7-7	FNMA 91-59 1991-59 Z 6.500% 06/25/21		12/01/2012	Paydown		25,452	25,452	22,983	24,959	0	493	0	493	0	25,452	0	0	0	896	06/25/2021
31358G-Y4-3	FNMA 91-56 1991-56 M 6.750% 06/25/21		12/01/2012	Paydown		30,999	30,999	29,730	30,274	0	726	0	726	0	30,999	0	0	0	992	06/25/2021
31358H-VK-8	FANNIE MAE FNMA 91-86 1991-86 R 3215% 07/25/21		12/01/2012	Paydown		41	41	2,886	2,318	0	(2,277)	0	(2,277)	0	41	0	0	0	801	07/25/2021
31358M-Q4-9	FNMA G92-42 G92-42 Z 7.000% 07/25/22		12/01/2012	Paydown		12,939	12,939	13,496	12,994	0	(55)	0	(55)	0	12,939	0	0	0	506	07/25/2022
31358N-F6-4	FNMA G92-36 G92-36 Z 7.000% 07/25/22		12/01/2012	Paydown		16,734	16,734	16,667	16,687	0	47	0	47	0	16,734	0	0	0	591	07/25/2022
31358N-XA-5	FNMA 92-116 1992-116 B 6.500% 06/25/22		12/01/2012	Paydown		26,197	26,197	25,812	25,962	0	235	0	235	0	26,197	0	0	0	789	06/25/2022
31358P-MJ-3	FNMA G92-38 G92-38 GZ 7.500% 07/25/22		12/01/2012	Paydown		17,567	17,567	17,481	17,482	0	85	0	85	0	17,567	0	0	0	694	07/25/2022
31358Q-3L-7	FNMA G92-57 G92-57 Z 7.800% 10/25/22		12/01/2012	Paydown		29,464	29,464	28,928	29,301	0	163	0	163	0	29,464	0	0	0	1,242	10/25/2022
31359U-GY-5	FNMA 98-49A 1998-49 MZ 6.500% 12/17/35		03/01/2012	Paydown		65,773	65,773	63,298	63,791	0	1,981	0	1,981	0	65,773	0	0	0	623	12/17/2035
31359V-2R-3	FANNIE MAE FNMA 99-M3 1999-M3 Z 6.601% 06/25/38		12/01/2012	Paydown		501,715	501,715	494,684	494,898	0	6,817	0	6,817	0	501,715	0	0	0	30,635	06/25/2038
313603-S4-5	FNMA 90-24 1990-24 RL 9.500% 03/25/20		12/01/2012	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	03/25/2020
3136A2-GT-4	FANNIE MAE FNMA_11-113 4.000% 11/25/41		02/01/2012	Brookfield Life And Annuity Insurance Company Ltd		21,642,619	20,580,000	20,776,153	20,773,562	0	(2,033)	0	(2,033)	0	20,771,529	0	871,090	871,090	137,200	11/25/2041
3136A2-VA-8	FANNIE MAE FNMA_11-127 FANNIE MAE FNMA_11-127 3.500% 12/25/41		02/01/2012	Brookfield Life And Annuity Insurance Company Ltd		20,748,284	20,000,000	19,200,000	19,202,792	0	1,633	0	1,633	0	19,204,425	0	1,543,859	1,543,859	116,667	12/25/2041
3136A2-YJ-6	FANNIE MAE FNMA_11-122 FANNIE MAE FNMA_11-122 4.000% 12/25/41		02/01/2012	Brookfield Life And Annuity Insurance Company Ltd		14,128,732	13,296,000	13,354,170	13,353,646	0	(587)	0	(587)	0	13,353,059	0	775,674	775,674	88,640	12/25/2041
3136A3-EB-3	FANNIE MAE FNMA_11-143 FANNIE MAE FNMA_11-143 4.000% 01/25/42		02/01/2012	Brookfield Life And Annuity Insurance Company Ltd		18,145,921	17,195,000	17,299,782	17,299,766	0	(433)	0	(433)	0	17,299,332	0	846,589	846,589	114,633	01/25/2042
3137A6-VK-5	FREDDIE MAC FHR 3808 4.000% 08/15/38		12/01/2012	Paydown		1,613,569	1,613,569	1,645,588	1,639,603	0	(26,034)	0	(26,034)	0	1,613,569	0	0	0	36,123	08/15/2038
3137A9-6H-4	FREDDIE MAC FHLMC_11-3851 FREDDIE MAC FHLMC_11-3851 4.000% 04/15/41		02/01/2012	Brookfield Life And Annuity Insurance Company Ltd		10,730,583	10,000,000	10,156,250	10,155,758	0	(749)	0	(749)	0	10,155,008	0	575,575	575,575	66,667	04/15/2041
3137AB-CL-3	FREDDIE MAC FHLMC 3864 4.000% 09/15/37		12/01/2012	Paydown		1,199,226	1,199,226	1,213,842	1,211,935	0	(12,709)	0	(12,709)	0	1,199,226	0	0	0	11,597	09/15/2037
3137AC-M6-3	FREDDIE MAC FHLMC_11-3878 FREDDIE MAC FHLMC_11-3878 4.500% 04/15/41		02/01/2012	Brookfield Life And Annuity Insurance Company Ltd		3,102,269	2,837,000	2,987,716	2,987,203	0	(629)	0	(629)	0	2,986,574	0	115,695	115,695	21,278	04/15/2041
3137AC-N7-0	FREDDIE MAC FHLMC_3879 4.000% 01/15/41		02/01/2012	Brookfield Life And Annuity Insurance Company Ltd		951,668	887,742	896,619	896,556	0	(50)	0	(50)	0	896,506	0	55,162	55,162	5,918	01/15/2041
3137AF-WP-3	FREDDIE MAC FHLMC_11-3944 4.000% 10/15/41		03/26/2012	CITIGROUP		9,430,637	9,062,474	9,443,381	9,425,916	0	(12,920)	0	(12,920)	0	9,412,996	0	17,640	17,640	118,819	10/15/2041
3137AF-WP-3	FREDDIE MAC FHLMC_11-3944 4.000% 10/15/41		03/01/2012	Paydown		899,768	899,768	937,587	935,853	0	(36,084)	0	(36,084)	0	899,768	0	0	0	5,907	10/15/2041
3137AH-QL-5	FREDDIE MAC FHLMC_11-3950 FREDDIE MAC FHLMC_11-3950 4.000% 11/15/41		02/01/2012	Brookfield Life And Annuity Insurance Company Ltd		22,782,963	21,640,741	21,721,894	21,721,580	0	(286)	0	(286)	0	21,721,294	0	1,061,669	1,061,669	144,272	11/15/2041
3137AJ-V2-7	FREDDIE MAC FHLMC_3968 FREDDIE MAC FHLMC_3968 3.500% 12/15/41		02/01/2012	Brookfield Life And Annuity Insurance Company Ltd		18,768,334	18,556,000	17,871,748	17,871,811	0	1,912	0	1,912	0	17,873,723	0	894,611	894,611	108,243	12/15/2041
3137AJ-WA-8	FREDDIE MAC FHLMC_11-3966 FREDDIE MAC FHLMC_11-3966 4.000% 12/15/41		02/01/2012	Brookfield Life And Annuity Insurance Company Ltd		10,504,019	10,000,000	10,158,594	10,158,579	0	(442)	0	(442)	0	10,158,137	0	345,882	345,882	66,667	12/15/2041
3137GA-JM-0	FREDDIE MAC FHLMC 3748 4.000% 10/15/40		12/17/2012	Genworth Life and Annuity Insurance Company		6,388,757	5,729,000	5,714,678	5,715,038	0	385	0	385	0	5,715,423	0	673,335	673,335	239,345	10/15/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
313921-L5-5	FNMA 01-M3 2001-M3 X 10.332% 08/25/31		12/01/2012	Paydown		0	0	1,571,641	1,788,577	0	(1,788,577)	0	(1,788,577)	0	0	0	0	0	453,347	08/25/2031
31392B-6U-5	FNGT 02-T4 2002-T4 A2 7.000% 12/25/41		12/01/2012	Paydown		172,530	172,530	177,005	176,003	0	(3,473)	0	(3,473)	0	172,530	0	0	0	6,223	12/25/2041
31392C-R3-0	FNMA 02-26 2002-26 A1 7.000% 01/25/48		12/01/2012	Paydown		290,961	290,961	298,326	296,569	0	(5,609)	0	(5,609)	0	290,961	0	0	0	12,110	01/25/2048
31393B-U5-2	FNW 03-6 2003-W6 2A4 5.204% 09/25/42		12/01/2012	Paydown		998,960	998,960	986,733	988,090	0	10,871	0	10,871	0	998,960	0	0	0	26,861	09/25/2042
31395P-BA-9	FREDDIE MAC FHLMC 2931 5.000% 02/15/35		12/01/2012	Paydown		8,932	8,932	8,692	8,735	0	197	0	197	0	8,932	0	0	0	447	02/15/2035
31397S-5B-6	FANNIE MAE FNMA 11-43 4.000% 11/25/37		12/01/2012	Paydown		2,541,591	2,541,591	2,565,815	2,560,014	0	(18,423)	0	(18,423)	0	2,541,591	0	0	0	61,106	11/25/2037
31397S-KP-8	FANNIE MAE FNMA 11-32 4.000% 08/25/37		12/01/2012	Paydown		6,658,844	6,658,844	6,734,796	6,727,039	0	(68,195)	0	(68,195)	0	6,658,844	0	0	0	161,124	08/25/2037
31397S-TD-6	FANNIE MAE FNMA 11-29 4.000% 03/25/40		12/01/2012	Paydown		2,160,813	2,160,813	2,192,550	2,188,415	0	(27,602)	0	(27,602)	0	2,160,813	0	0	0	48,378	03/25/2040
31397S-UQ-5	FANNIE MAE FNMA 11-29 4.000% 03/25/41		03/16/2012	KGS-Alpha Capital Markets		9,849,980	9,499,680	9,861,855	9,809,105	0	(12,854)	0	(12,854)	0	9,796,250	0	53,730	53,730	116,107	03/25/2041
31397S-UQ-5	FANNIE MAE FNMA 11-29 4.000% 03/25/41		03/01/2012	Paydown		966,654	966,654	1,003,507	998,140	0	(31,486)	0	(31,486)	0	966,654	0	0	0	7,561	03/25/2041
31398F-W9-8	FANNIE MAE FNMA 09-89 5.410% 05/25/35		12/01/2012	Paydown		29,465	29,465	31,362	30,959	0	(1,494)	0	(1,494)	0	29,465	0	0	0	929	05/25/2035
31398R-6L-4	FANNIE MAE FNMA 10-72 4.500% 07/25/40		12/01/2012	Paydown		2,034,611	2,034,611	1,973,573	1,996,910	0	37,701	0	37,701	0	2,034,611	0	0	0	86,318	07/25/2040
31413H-K7-2	FEDERAL NATIONAL MORTGAGE ASSO POOL # 945918 7.500% 08/01/37		12/01/2012	Paydown		30,259	30,259	32,585	32,525	0	(2,266)	0	(2,266)	0	30,259	0	0	0	1,656	08/01/2037
92977B-A#-8	BPA REC BACKED SER B - FDANCT 5.006% 01/05/14		01/05/2012	Redemption 100.0000		957,758	957,758	1,000,225	978,745	0	(20,987)	0	(20,987)	0	957,758	0	0	0	47,945	01/05/2014
92977B-B@-9	BPA REC BACKED SER D - MCCHORD 5.253% 05/05/18		05/05/2012	Redemption 100.0000		280,026	280,026	280,026	280,026	0	0	0	0	0	280,026	0	0	0	14,710	05/05/2018
92977B-D#-5	BPA REC BACKED SER G - GREAT L 4.030% 02/01/18		02/01/2012	Redemption 100.0000		609,864	609,864	609,864	609,864	0	0	0	0	0	609,864	0	0	0	22,529	02/01/2018
3199999. Subtotal - Bonds - U.S. Special Revenues						191,735,544	183,844,415	185,854,482	185,967,328	0	(2,062,290)	0	(2,062,290)	0	183,905,034	0	7,830,511	7,830,511	2,446,420	XXX
000759-BT-6	ABFS MORTGAGE LOAN TRUST ABFS 2000-3 A 8.110% 09/15/31		12/01/2012	Paydown		36,689	36,689	26,166	26,166	0	10,522	0	10,522	0	36,689	0	0	0	2,397	09/15/2031
000759-BW-9	ABFS MORTGAGE LOAN TRUST ABFS 2001-3 A1 144A 6.130% 03/15/32		12/01/2012	Paydown		114,708	114,708	106,739	111,259	0	3,449	0	3,449	0	114,708	0	0	0	4,266	03/15/2032
000780-LC-8	AMAC 03-9 AMAC_03-9 4.500% 08/25/18		12/01/2012	Paydown		247,077	247,077	251,092	250,332	0	(3,255)	0	(3,255)	0	247,077	0	0	0	5,392	08/25/2018
000780-MP-8	AMAC 03-11 ABN AMRO MORTGAGE CORP AMAC_03 5.500% 10/25/33		12/01/2012	Paydown		671,595	671,595	713,570	713,200	0	(41,605)	0	(41,605)	0	671,595	0	0	0	16,702	10/25/2033
000780-NK-8	ABN AMRO MORTGAGE CORP AMAC 03 ABN AMRO MORTGAGE CORP AMAC_03 5.000% 12/25/33		12/01/2012	Paydown		1,337,126	1,337,126	1,383,925	1,383,645	0	(46,520)	0	(46,520)	0	1,337,126	0	0	0	35,080	12/25/2033
00086R-AC-1	ACLC FRANCHISE LOAN RECEIVABLE 1997-B A1 144A 6.728% 04/15/14		02/15/2012	Paydown		11,802	11,802	11,247	11,691	0	111	0	111	0	11,802	0	0	0	126	04/15/2014
00130Y-AA-6	AH MORTGAGE ADVANCE TRUST AHMA 2.630% 05/10/42		04/18/2012	WELLS FARGO BANK		7,004,375	7,000,000	7,009,213	7,009,086	0	(62)	0	(62)	0	7,009,024	0	(4,649)	(4,649)	68,015	05/10/2042
001546-AL-4	AK STL CORP AK STEEL CORP 7.625% 05/15/20		11/19/2012	J.P. MORGAN SECURITIES INC		3,175,000	3,750,000	3,759,375	3,757,299	0	(1,259)	0	(1,259)	0	3,756,041	0	(581,041)	(581,041)	288,903	05/15/2020
00253C-GM-3	AMIT 01-1 2001-1 A2 6.888% 06/25/31		02/01/2012	Paydown		2,994	2,994	2,994	2,994	0	0	0	0	0	2,994	0	0	0	20	06/25/2031
010392-EY-0	ALABAMA POWER CO 07-D 4.850% 12/15/12		12/15/2012	Maturity		10,000,000	10,000,000	10,054,200	10,011,608	0	(11,608)	0	(11,608)	0	10,000,000	0	0	0	485,000	12/15/2012
016264-AA-1	ALINDA ROADS LLC 144A 0.631% 06/30/18		10/16/2012	Various		10,312,500	25,000,000	9,375,000	9,375,000	0	0	0	0	0	9,375,000	0	937,500	937,500	166,008	06/30/2018
01878@-AA-3	ALLIANCE RESOURCE PARTNERS 8.310% 08/20/14		08/20/2012	Redemption 100.0000		200,000	200,000	227,920	208,153	0	(8,153)	0	(8,153)	0	200,000	0	0	0	16,620	08/20/2014
02005A-AG-3	ALLY MASTER OWNER TRUST AMOT 1 2.880% 04/15/13		02/01/2012	Brookfield Life And Annuity Insurance Company Ltd		5,087,213	5,000,000	5,111,719	5,100,170	0	(6,426)	0	(6,426)	0	5,093,744	0	(6,532)	(6,532)	18,400	04/15/2013
02005G-AD-7	ALLY AUTO RECEIVABLES TRUST AL 3.050% 12/15/14		12/15/2012	Paydown		2,900,569	2,900,569	2,899,651	2,900,171	0	398	0	398	0	2,900,569	0	0	0	82,989	12/15/2014
02005V-AE-2	ALLY AUTO RECEIVABLES TRUST AL 144A 2.590% 07/15/16		02/01/2012	Brookfield Life And Annuity Insurance Company Ltd		4,631,526	4,500,000	4,599,844	4,596,253	0	(2,116)	0	(2,116)	0	4,594,137	0	37,390	37,390	14,893	07/15/2016
023763-AA-3	AMERICAN AIRLINE CORP BND 10.375% 07/02/19		07/02/2012	Redemption 100.0000		323,120	323,120	323,120	323,120	0	0	0	0	0	323,120	0	0	0	25,129	07/02/2019
023767-AA-4	AMERICAN AIRLINE AMERICAN AIRLINES PT TRST 11-1 5.250% 07/31/22		07/31/2012	Redemption 100.0000		102,494	102,494	101,212	101,319	0	1,175	0	1,175	0	102,494	0	0	0	3,926	07/31/2022
0258M0-DC-0	AMERICAN EXPRESS CREDIT AMERICAN EXPRESS CREDIT CORPOR 2.800% 09/19/16		06/01/2012	Various		31,056,900	30,000,000	30,010,200	30,010,188	0	(311)	0	(311)	0	30,009,877	0	1,047,023	1,047,023	533,167	09/19/2016
02660T-CV-3	AHM 04-4 2004-4 M2 1.260% 02/25/45		04/25/2012	Paydown		0	2,460,356	0	0	0	0	0	0	0	0	0	0	0	5,241	02/25/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02660T-ET-6	AHM 05-2 2005-2 5A3 5.077% 09/25/35		12/01/2012	Paydown		3,566,137	3,566,137	3,551,650	3,553,768	0	12,369	0	12,369	0	3,566,137	0	0	0	82,497	09/25/2035
02660U-AA-8	AMERICAN HOME MORTGAGE ASSETS 2006-3 1A1 1.135% 10/25/46		12/01/2012	Paydown		1,186,346	1,186,346	1,090,987	1,103,231	0	95,359	12,244	83,115	0	1,186,346	0	0	0	6,655	10/25/2046
03064C-AE-0	AMERICREDIT AUTOMOBILE RECEIVA AMERICREDIT AUTOMOBILE RECEIVA 5.190% 08/17/15		03/19/2012	BANC OF AMERICA SECURITIES LLC		4,360,164	4,135,000	4,319,783	4,301,711	0	(22,299)	0	(22,299)	0	4,279,413	0	80,751	80,751	57,825	08/17/2015
03064M-AE-8	AMERICREDIT AUTOMOBILE RECEIVA 2.850% 08/08/16		03/19/2012	J.P. MORGAN SECURITIES INC		3,070,430	3,000,000	2,999,205	2,999,382	0	44	0	44	0	2,999,425	0	71,004	71,004	24,700	08/08/2016
03064T-AE-3	AMERICREDIT AUTOMOBILE RECEIVA AMERICREDIT AUTOMOBILE RECEIVA 3.440% 10/08/17		02/01/2012	Brookfield Life And Annuity Insurance Company Ltd		8,176,641	8,000,000	7,997,790	7,997,874	0	48	0	48	0	7,997,922	0	178,719	178,719	40,516	10/08/2017
03674B-AC-8	ANTHEM INC 6.800% 08/01/12		08/01/2012	Maturity		21,055,000	21,055,000	23,663,546	21,271,832	0	(216,832)	0	(216,832)	0	21,055,000	0	0	0	1,431,740	08/01/2012
03840#-AA-2	AQUARION WATER CO OF CONN 6.580% 08/15/12		08/15/2012	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	658,000	08/15/2012
03939R-AB-6	ARCH WESTERN FINANCE 6.750% 07/01/13		05/16/2012	TENDER		476,525	490,000	490,000	490,000	0	0	0	0	0	490,000	0	(13,475)	(13,475)	43,641	07/01/2013
039483-BD-3	ARCHER-DANIELS-MIDLAND COMPANY 144A 4.535% 03/26/42		03/13/2012	Tax Free Exchange		26,186,894	30,029,000	26,163,137	26,176,772	0	10,121	0	10,121	0	26,186,894	0	0	0	0	03/26/2042
040555-CD-4	ARIZONA PUBLIC SERVICE 6.500% 03/01/12		03/01/2012	Maturity		3,000,000	3,000,000	3,021,210	3,000,465	0	(465)	0	(465)	0	3,000,000	0	0	0	97,500	03/01/2012
044209-AD-6	ASHLAND INC SENIOR COR BND 144A 9.125% 06/01/17		08/07/2012	TENDER		3,900,353	3,502,000	3,618,293	3,586,282	0	(13,154)	0	(13,154)	0	3,573,127	0	327,225	327,225	218,364	06/01/2017
04541G-JU-7	ASSET BACKED SECURITIES CORP H 1.330% 06/25/34		12/26/2012	Paydown		1,270,869	1,270,869	1,269,200	1,269,807	0	1,062	0	1,062	0	1,270,869	0	0	0	11,656	06/25/2034
04542B-HN-5	ASSET BACKED FUNDING CERTIFICA 2004-FF1 M2 2.385% 01/25/34		12/26/2012	Paydown		732,176	1,715,650	134,823	78,543	0	746,110	26,500	719,610	0	798,152	0	(65,976)	(65,976)	23,197	01/25/2034
048677-AC-2	ATLANTIC MARINE CORPS COMMUNIT 5.373% 12/01/50		12/01/2012	Redemption 100.0000		83,593	83,593	73,235	73,308	0	10,285	0	10,285	0	83,593	0	0	0	3,409	12/01/2050
049164-AU-0	ATLAS AIR INC 1999-1 A 7.200% 01/02/19		12/03/2012	Redemption 100.0000		234,865	234,865	234,865	234,865	0	0	0	0	0	234,865	0	0	0	12,128	01/02/2019
049560-AC-9	ATMOS ENERGY CORP 5.125% 01/15/13		08/28/2012	Call 101.8400		1,629,440	1,600,000	1,682,094	1,628,593	0	847	0	847	0	1,629,440	0	0	0	91,794	01/15/2013
05377R-AC-8	ASEOP FUNDING II LLC AESOP 09- AVIS BUDGET RENTAL CAR 5.680% 02/20/13		12/20/2012	Paydown		13,333,333	13,333,333	13,332,476	13,333,021	0	312	0	312	0	13,333,333	0	0	0	662,667	02/20/2013
054303-AV-4	AVON PRODUCTS INC SENIOR CORP BND 5.625% 03/01/14		04/16/2012	J.P. MORGAN SECURITIES INC		1,059,930	1,000,000	1,089,270	1,043,768	0	(5,832)	0	(5,832)	0	1,037,937	0	21,993	21,993	35,625	03/01/2014
054937-AD-9	BB&T CORP 4.750% 10/01/12		10/01/2012	Various		22,500,000	22,500,000	22,287,209	22,479,713	0	20,287	0	20,287	0	22,500,000	0	0	0	1,068,750	10/01/2012
05533D-EL-6	BCAP LLC TRUST BCAP 10-RR7 5.000% 06/30/40		12/01/2012	Paydown		1,819,977	1,819,977	1,864,339	1,849,600	0	(29,623)	0	(29,623)	0	1,819,977	0	0	0	52,124	06/30/2040
055381-AQ-0	BE AEROSPACE INC 8.500% 07/01/18		07/23/2012	Various		11,062,025	10,100,000	10,630,250	10,421,441	0	(70,605)	0	(70,605)	0	10,350,836	0	711,189	711,189	1,112,964	07/01/2018
055598-AQ-5	UTX NOR LOS ALAMOS NAT LAB ESP 6.182% 02/01/30		02/01/2012	Redemption 100.0000		247,280	247,280	247,280	247,280	0	0	0	0	0	247,280	0	0	0	15,287	02/01/2030
056061-AM-6	BXG RECEIVABLES NOTE TRUST BXG 2005-A C 144A 5.757% 01/02/21		12/02/2012	Paydown		315,065	315,065	315,059	314,767	0	297	0	297	0	315,065	0	0	0	9,379	01/02/2021
057224-BA-4	BAKER HUGHES INC BAKER HUGHES INC 3.200% 08/15/21		05/24/2012	Tax Free Exchange		15,239,416	14,734,000	15,264,129	15,258,122	0	(18,706)	0	(18,706)	0	15,239,416	0	0	0	233,125	08/15/2021
05946X-GV-9	BAF 04-3 WHOLE CMO 04-3 5.500% 10/25/34		05/01/2012	Paydown		472,172	472,172	461,548	468,361	0	3,811	0	3,811	0	472,172	0	0	0	6,944	10/25/2034
05946X-MK-6	BANC OF AMERICA FUNDING CORPOR 2004-C 4M1 0.811% 12/20/34		09/20/2012	Paydown		0	1,254,884	81,045	81,045	0	0	0	0	0	81,045	0	(81,045)	(81,045)	6,501	12/20/2034
05946X-ML-4	BANC OF AMERICA FUNDING CORPOR 2004-C 4M2 1.311% 12/20/34		05/21/2012	Paydown		0	1,989,856	87,740	7,890	79,851	0	0	79,851	0	87,740	0	(87,740)	(87,740)	7,692	12/20/2034
05947N-FF-6	BALL 04-BBA4 2004-BBA4 J 144A 1.609% 06/15/18		12/15/2012	Paydown		89,637	86,159	86,101	86,159	0	0	0	0	0	86,159	0	3,478	3,478	(3,297)	06/15/2018
05947U-HM-3	BACM 02-2 2002-2 A3 5.118% 07/11/43		06/01/2012	Paydown		6,178,227	6,178,227	6,331,234	6,175,101	0	3,125	0	3,125	0	6,178,227	0	0	0	66,812	07/11/2043
05947U-LJ-5	BACM 03-1 2003-1 A2 4.648% 09/11/36		12/01/2012	Paydown		1,668,498	1,668,498	1,676,966	1,667,240	0	1,258	0	1,258	0	1,668,498	0	0	0	55,299	09/11/2036
05947U-PR-3	BACM 04-1 2004-1 A3 4.429% 11/10/39		12/01/2012	Paydown		1,538,132	1,538,132	1,502,383	1,532,086	0	6,046	0	6,046	0	1,538,132	0	0	0	17,417	11/10/2039
05947U-RC-4	BACM 04-2 2004-2 A3 4.050% 11/10/38		06/01/2012	Paydown		4,599,107	4,599,107	4,514,824	4,593,260	0	5,847	0	5,847	0	4,599,107	0	0	0	85,419	11/10/2038
05947U-RD-2	BACM 04-2 2004-2 A4 4.153% 11/10/38		12/01/2012	Paydown		949,153	949,153	904,661	940,671	0	8,481	0	8,481	0	949,153	0	0	0	22,774	11/10/2038
05947U-VM-7	BACM 04-4 2004-4 A5 4.576% 07/10/42		12/01/2012	Paydown		1,717,806	1,717,806	1,726,454	1,717,182	0	624	0	624	0	1,717,806	0	0	0	44,970	07/10/2042
05948X-RJ-2	BANC OF AMERICA MORTGAGE SECUR WHOLE CMO 03-6 5.250% 08/25/33		12/01/2012	Paydown		1,316,850	1,316,850	1,321,788	1,317,122	0	(272)	0	(272)	0	1,316,850	0	0	0	35,896	08/25/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05949A-BA-7	BOAMS 04-3 WHOLE CMO 04-3 5.250% 04/25/34		12/01/2012	Paydown		2,874,290	2,874,290	2,863,512	2,864,072	0	10,218	0	10,218	0	2,874,290	0	0	0	81,290	04/25/2034
05949A-EY-2	BANC OF AMERICA MORTGAGE SECUR WHOLE CMO 04-4 5.500% 05/25/34		03/01/2012	Paydown		274,516	274,516	275,031	273,805	0	711	0	711	0	274,516	0	0	0	2,299	05/25/2034
05949C-MX-1	BOAMS 05-K 2005-K B1 5.357% 12/25/35		05/01/2012	Paydown		0	4,217,522	187,526	95,489	92,037	0	0	92,037	0	187,526	0	(187,526)	(187,526)	53,744	12/25/2035
05950Q-AW-1	BANC OF AMERICA LARGE LOAN BAL 2006-BIX1 D 144A 0.419% 10/15/19		10/15/2012	Paydown		6,984,551	6,984,551	6,984,551	6,984,551	0	0	0	0	0	6,984,551	0	0	0	16,639	10/15/2019
05950Q-AY-7	BANC OF AMERICA LARGE LOAN BAL 2006-BIX1 E 144A 0.449% 10/15/19		11/15/2012	Paydown		2,800,000	2,800,000	2,800,000	2,800,000	0	0	0	0	0	2,800,000	0	0	0	12,281	10/15/2019
05952X-AG-9	BAFC_10-R4 BANC OF AMERICA FUND CORP 144A 4.500% 03/26/37		03/20/2012	BANC OF AMERICA SECURITIES LLC		2,996,196	2,956,469	3,011,902	3,005,915	0	(6,210)	0	(6,210)	0	2,999,705	0	(3,509)	(3,509)	41,391	03/26/2037
05952X-AG-9	BAFC_10-R4 BANC OF AMERICA FUND CORP 144A 4.500% 03/26/37		03/01/2012	Paydown		712,153	712,153	725,506	724,064	0	(11,911)	0	(11,911)	0	712,153	0	0	0	4,844	03/26/2037
06052D-AD-7	BANK OF AMERICA AUTO TRUST BAA ABS 09 144A 3.520% 06/15/16		12/15/2012	Paydown		4,415,238	4,415,238	4,414,056	4,414,972	0	266	0	266	0	4,415,238	0	0	0	95,532	06/15/2016
06052G-AD-0	BANK OF AMERICA AUTO TRUST BAA BANK OF AMERICA AUTO TRUST A4 2.670% 12/15/16		03/15/2012	BANC OF AMERICA SECURITIES LLC		20,326,563	20,000,000	19,999,926	19,999,967	0	15	0	15	0	19,999,982	0	326,580	326,580	134,983	12/15/2016
064057-BA-9	BANK OF NEW YORK CO INC 6.375% 04/01/12		04/01/2012	Maturity		500,000	500,000	499,370	499,979	0	21	0	21	0	500,000	0	0	0	15,938	04/01/2012
06424H-BQ-9	BALL 05-MIB1 2005-MIB1 D 144A 0.569% 03/15/22		09/15/2012	Paydown		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	42,076	03/15/2022
06424H-BR-7	BALL 05-MIB1 2005-MIB1 E 144A 0.609% 03/15/22		09/15/2012	Paydown		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	69,729	03/15/2022
06424H-BS-5	BALL 05-MIB1 2005-MIB1 F 144A 0.679% 03/15/22		09/15/2012	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	55,154	03/15/2022
06424H-BT-3	BALL 05-MIB1 2005- MIB1 G 144A 0.739% 03/15/22		09/15/2012	Paydown		9,309,875	9,309,875	9,309,875	9,309,875	0	0	0	0	0	9,309,875	0	0	0	55,614	03/15/2022
06808N-AE-0	BANK OF AMERICA CORP 0.938% 02/01/27		03/14/2012	BANC OF AMERICA SECURITIES LLC		8,000,000	10,000,000	9,509,150	9,677,122	0	2,187	0	2,187	0	9,679,309	0	(1,679,309)	(1,679,309)	40,618	02/01/2027
07324N-AA-1	BAYVIEW COMMERCIAL ASSET TRUST 2006-3 A1 144A 0.460% 10/25/36		12/26/2012	Paydown		1,048,046	1,048,046	1,031,350	1,048,046	0	16,695	16,695	0	0	1,048,046	0	0	0	2,799	10/25/2036
07324N-AB-9	BAYVIEW COMMERCIAL ASSET TRUST 2006-3 A2 144A 0.510% 10/25/36		12/26/2012	Paydown		419,218	419,218	412,543	419,218	0	6,675	6,675	0	0	419,218	0	0	0	1,222	10/25/2036
07324S-AF-9	BAYVIEW COMMERCIAL ASSET TRUST 2003 2 A - 144A 0.790% 12/25/33		12/26/2012	Paydown		899,249	899,249	902,340	901,326	0	(2,077)	0	(2,077)	0	899,249	0	0	0	3,899	12/25/2033
07324S-CB-6	BAYVIEW COMMERCIAL ASSET TRUS 2005-3A A1 144A 0.530% 11/25/35		12/26/2012	Paydown		1,081,201	1,081,201	1,082,503	1,082,253	0	(1,052)	0	(1,052)	0	1,081,201	0	0	0	3,223	11/25/2035
07324S-DF-6	BAYVIEW COMMERCIAL ASSET TRUST 2006 1A A2 - 144A 0.570% 04/25/36		11/08/2012	CITIGROUP		3,321,729	4,458,696	4,469,843	4,467,440	0	(477)	0	(477)	0	4,466,964	0	(1,145,235)	(1,145,235)	24,223	04/25/2036
07324S-DF-6	BAYVIEW COMMERCIAL ASSET TRUST 2006 1A A2 - 144A 0.570% 04/25/36		10/25/2012	Paydown		507,340	507,340	508,608	508,335	0	(995)	0	(995)	0	507,340	0	0	0	1,512	04/25/2036
07325B-AB-4	BAYVIEW COMMERCIAL ASSET TRUST 2006 4A A1 - 144A 0.440% 12/25/36		12/26/2012	Paydown		229,827	229,827	229,827	229,827	0	0	0	0	0	229,827	0	0	0	545	12/25/2036
07325B-AC-2	BAYVIEW COMMERCIAL ASSET TRUST 2006-4A A2 144A 0.480% 12/25/36		12/26/2012	Paydown		344,741	344,741	314,682	338,118	0	30,059	23,436	6,623	0	344,741	0	0	0	886	12/25/2036
07325K-AA-6	BAYVIEW COMMERCIAL ASSET TRUST 2006-SP2 A1 144A 0.490% 01/25/37		12/25/2012	Paydown		811,179	811,179	807,103	811,179	0	4,076	4,076	0	0	811,179	0	0	0	2,012	01/25/2037
07325K-AB-4	BAYVIEW COMMERCIAL ASSET TRUST 2006-SP2 M1 144A 0.540% 01/25/37		12/26/2012	Paydown		192,038	192,038	164,391	180,675	0	27,647	16,284	11,363	0	192,038	0	0	0	521	01/25/2037
07325K-AC-2	BAYVIEW COMMERCIAL ASSET TRUST 2006-SP2 M2 144A 0.560% 01/25/37		05/17/2012	CITIGROUP		198,651	611,233	323,953	246,327	77,627	0	0	77,627	0	323,953	0	(125,303)	(125,303)	1,524	01/25/2037
07325K-AC-2	BAYVIEW COMMERCIAL ASSET TRUST 2006-SP2 M2 144A 0.560% 01/25/37		04/25/2012	Paydown		43,205	43,205	22,899	17,412	5,487	20,306	0	25,793	0	43,205	0	0	0	53	01/25/2037
07325K-AD-0	BAYVIEW COMMERCIAL ASSET TRUST 2006-SP2 M3 144A 0.590% 01/25/37		05/17/2012	CITIGROUP		181,414	684,581	332,022	243,231	88,790	0	0	88,790	0	332,022	0	(150,608)	(150,608)	1,791	01/25/2037
07325K-AD-0	BAYVIEW COMMERCIAL ASSET TRUST 2006-SP2 M3 144A 0.590% 01/25/37		04/25/2012	Paydown		48,390	48,390	23,469	17,193	6,276	24,921	0	31,197	0	48,390	0	0	0	62	01/25/2037
07325K-AE-8	BAYVIEW COMMERCIAL ASSET TRUST 2006-SP2 M4 144A 0.680% 01/25/37		05/16/2012	CITIGROUP		479,346	2,039,771	574,399	574,399	0	0	0	0	0	574,399	0	(95,053)	(95,053)	6,048	01/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07325K-AE-8	BAYVIEW COMMERCIAL ASSET TRUST 2006-SP2 M4 144A 0.680% 01/25/37		04/25/2012	Paydown		144,182	144,182	40,602	40,602	0	103,580	0	103,580	0	144,182	0	0	0	209	01/25/2037
07325K-AF-5	BAYVIEW COMMERCIAL ASSET TRUST 2006-SP2 M5 144A 0.700% 01/25/37		05/17/2012	CITIGROUP		202,620	1,266,374	274,043	274,043	0	0	0	0	0	274,043	0	(71,424)	(71,424)	3,884	01/25/2037
07325K-AF-5	BAYVIEW COMMERCIAL ASSET TRUST 2006-SP2 M5 144A 0.700% 01/25/37		04/25/2012	Paydown		89,514	89,514	19,371	19,371	0	70,143	0	70,143	0	89,514	0	0	0	133	01/25/2037
07325K-AG-3	BAYVIEW COMMERCIAL ASSET TRUST 2006-SP2 M6 144A 0.770% 01/25/37		05/17/2012	CITIGROUP		162,862	1,357,186	169,024	193,942	0	0	24,918	(24,918)	0	169,024	0	(6,162)	(6,162)	4,551	01/25/2037
07325K-AG-3	BAYVIEW COMMERCIAL ASSET TRUST 2006-SP2 M6 144A 0.770% 01/25/37		04/25/2012	Paydown		95,933	95,933	13,516	13,709	0	82,417	193	82,224	0	95,933	0	0	0	156	01/25/2037
07325M-AA-2	BAYC 07-1 2007-1 A1 144A 0.430% 03/25/37		12/26/2012	Paydown		1,212,600	1,212,600	1,212,600	1,212,600	0	0	0	0	0	1,212,600	0	0	0	2,873	03/25/2037
07325M-AB-0	BAYC 07-1 2007-1 A2 144A 0.480% 03/25/37		12/26/2012	Paydown		866,143	866,143	842,161	866,143	0	23,982	23,982	0	0	866,143	0	0	0	2,269	03/25/2037
07325M-AC-8	BAYC 07-1 2007-1 M1 144A 0.480% 03/25/37		06/11/2012	BANC OF AMERICA SECURITIES LLC		557,040	2,250,669	1,667,440	2,016,406	0	0	348,966	(348,966)	0	1,667,440	0	(1,110,399)	(1,110,399)	5,599	03/25/2037
07325M-AC-8	BAYC 07-1 2007-1 M1 144A 0.480% 03/25/37		05/25/2012	Paydown		130,810	130,810	111,130	117,195	0	19,680	6,065	13,615	0	130,810	0	0	0	160	03/25/2037
07325M-AD-6	BAYC 07-1 2007-1 M2 144A 0.500% 03/25/37		05/17/2012	CITIGROUP		258,406	1,360,033	462,411	367,209	95,202	0	0	95,202	0	462,411	0	(204,005)	(204,005)	3,052	03/25/2037
07325M-AD-6	BAYC 07-1 2007-1 M2 144A 0.500% 03/25/37		04/25/2012	Paydown		68,854	68,854	23,410	18,591	4,820	45,444	0	50,264	0	68,854	0	0	0	78	03/25/2037
07325M-AE-4	BAYC 07-1 2007-1 M3 144A 0.530% 03/25/37		05/17/2012	CITIGROUP		226,672	1,813,378	362,676	362,676	0	0	0	0	0	362,676	0	(136,003)	(136,003)	4,292	03/25/2037
07325M-AE-4	BAYC 07-1 2007-1 M3 144A 0.530% 03/25/37		04/25/2012	Paydown		91,805	91,805	18,361	18,361	0	73,444	0	73,444	0	91,805	0	0	0	109	03/25/2037
07325M-AF-1	BAYC 07-1 2007-1 M4 144A 0.580% 03/25/37		06/26/2012	J.P. MORGAN SECURITIES INC		154,655	1,405,954	152,648	210,893	0	0	58,245	(58,245)	0	152,648	0	2,007	2,007	4,519	03/25/2037
07325M-AF-1	BAYC 07-1 2007-1 M4 144A 0.580% 03/25/37		06/25/2012	Paydown		94,378	94,378	12,640	14,157	0	81,738	1,517	80,221	0	94,378	0	0	0	157	03/25/2037
07325X-AB-6	BAYVIEW COMMERCIAL ASSET TRUST 2007-2A A2 144A 0.530% 07/25/37		05/16/2012	NOMURA SECURITIES		1,594,616	5,143,923	2,023,619	2,023,619	0	0	0	0	0	2,023,619	0	(429,003)	(429,003)	2,076	07/25/2037
07325X-AB-6	BAYVIEW COMMERCIAL ASSET TRUST 2007-2A A2 144A 0.530% 07/25/37		04/25/2012	Paydown		74,295	74,295	29,228	29,228	0	45,067	0	45,067	0	74,295	0	0	0	0	07/25/2037
07325X-AC-4	BAYVIEW COMMERCIAL ASSET TRUST 2007-2A M1 144A 0.580% 07/25/37		06/26/2012	NOMURA SECURITIES		220,237	1,082,576	352,964	286,080	66,884	0	0	66,884	0	352,964	0	(132,728)	(132,728)	74	07/25/2037
07325X-AC-4	BAYVIEW COMMERCIAL ASSET TRUST 2007-2A M1 144A 0.580% 07/25/37		06/25/2012	Paydown		35,614	35,614	11,612	9,411	2,200	24,002	0	26,202	0	35,614	0	0	0	0	07/25/2037
07325X-AD-2	BAYVIEW COMMERCIAL ASSET TRUST 2007-2A M2 144A 0.620% 07/25/37		06/26/2012	NOMURA SECURITIES		103,296	721,717	97,346	128,878	49,197	0	80,728	(31,531)	0	97,346	0	5,949	5,949	53	07/25/2037
07325X-AD-2	BAYVIEW COMMERCIAL ASSET TRUST 2007-2A M2 144A 0.620% 07/25/37		06/25/2012	Paydown		23,743	23,743	3,901	4,240	1,618	19,842	1,957	19,503	0	23,743	0	0	0	0	07/25/2037
07325X-AE-0	BAYVIEW COMMERCIAL ASSET TRUST 2007-2A M3 144A 0.700% 07/25/37		06/26/2012	NOMURA SECURITIES		63,601	721,717	37,246	74,875	64,581	0	102,210	(37,629)	0	37,246	0	26,355	26,355	59	07/25/2037
07325X-AE-0	BAYVIEW COMMERCIAL ASSET TRUST 2007-2A M3 144A 0.700% 07/25/37		06/25/2012	Paydown		23,743	23,743	2,110	2,463	2,125	21,633	2,478	21,280	0	23,743	0	0	0	0	07/25/2037
07325Y-AA-6	BAYVIEW COMMERCIAL ASSET TRUST 2007-3 A1 144A 0.450% 07/25/37		12/26/2012	Paydown		356,599	356,599	356,599	356,599	0	0	0	0	0	356,599	0	0	0	1,000	07/25/2037
07325Y-AB-4	BAYVIEW COMMERCIAL ASSET TRUST 2007-3 A2 144A 0.500% 07/25/37		12/26/2012	Paydown		534,898	534,898	483,335	534,898	0	51,562	51,562	0	0	534,898	0	0	0	1,653	07/25/2037
07325Y-AC-2	BAYVIEW COMMERCIAL ASSET TRUST 2007-3 M1 144A 0.520% 07/25/37		05/17/2012	CITIGROUP		339,606	1,415,025	565,335	461,304	104,031	0	0	104,031	0	565,335	0	(225,729)	(225,729)	3,296	07/25/2037
07325Y-AC-2	BAYVIEW COMMERCIAL ASSET TRUST 2007-3 M1 144A 0.520% 07/25/37		04/25/2012	Paydown		58,581	58,581	23,404	19,098	4,307	35,176	0	39,483	0	58,581	0	0	0	74	07/25/2037
07325Y-AD-0	BAYVIEW COMMERCIAL ASSET TRUST 2007-3 M2 144A 0.550% 07/25/37		05/17/2012	CITIGROUP		267,122	1,443,903	504,390	446,248	94,106	0	35,965	58,141	0	504,390	0	(237,268)	(237,268)	3,541	07/25/2037
07325Y-AD-0	BAYVIEW COMMERCIAL ASSET TRUST 2007-3 M2 144A 0.550% 07/25/37		04/25/2012	Paydown		59,776	59,776	21,857	18,474	3,896	37,919	513	41,302	0	59,776	0	0	0	79	07/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07325Y-AE-8	BAYVIEW COMMERCIAL ASSET TRUST 2007-3 M3 144A 0.580% 07/25/37		05/17/2012	CITIGROUP		187,707	1,443,903	363,341	382,571	96,921	0	116,151	(19,230)	0	363,341	0	(175,633)	(175,633)	3,718	07/25/2037
07325Y-AE-8	BAYVIEW COMMERCIAL ASSET TRUST 2007-3 M3 144A 0.580% 07/25/37		04/25/2012	Paydown		59,776	59,776	18,193	15,838	4,012	41,583	1,657	43,938	0	59,776	0	0	0	83	07/25/2037
07326B-AB-3	BAYVIEW COMMERCIAL ASSET TRUST 2007-4A A2 144A 0.760% 09/25/37		12/26/2012	Paydown		682,090	682,090	294,982	463,936	0	392,145	173,990	218,155	0	682,090	0	0	0	0	09/25/2037
07326B-AC-1	BAYVIEW COMMERCIAL ASSET TRUST 2007-4A M1 144A 1.160% 09/25/37		09/26/2012	BARCLAYS CAPITAL INC		1,062,053	13,172,746	1,923,628	4,899,525	0	0	2,975,896	(2,975,896)	0	1,923,628	0	(861,576)	(861,576)	2,561	09/25/2037
07326B-AC-1	BAYVIEW COMMERCIAL ASSET TRUST 2007-4A M1 144A 1.160% 09/25/37		09/25/2012	Paydown		438,147	438,147	105,963	162,966	0	332,184	57,003	275,181	0	438,147	0	0	0	0	09/25/2037
07326B-AD-9	BAYVIEW COMMERCIAL ASSET TRUST 2007-4A M2 144A 1.260% 09/25/37		06/11/2012	BANC OF AMERICA SECURITIES LLC		569,647	9,114,355	1,042,075	2,315,926	0	0	1,273,850	(1,273,850)	0	1,042,075	0	(472,428)	(472,428)	6,526	09/25/2037
07326B-AD-9	BAYVIEW COMMERCIAL ASSET TRUST 2007-4A M2 144A 1.260% 09/25/37		05/25/2012	Paydown		144,653	144,653	28,478	36,756	0	116,175	8,278	107,897	0	144,653	0	0	0	0	09/25/2037
07329#-AA-3	BLUE CRSS BLU NE BLUE CROSS AND BLUE SHIELD OF 5.460% 12/15/35		12/15/2012	Redemption 100.0000		101,807	101,807	102,774	102,739	0	(932)	0	(932)	0	101,807	0	0	0	3,113	12/15/2035
07383F-2Z-0	BEAR STEARNS COMMERCIAL MORTGA 2004-BBA5 F 144A 0.719% 09/15/19		05/15/2012	Paydown		3,163,373	3,163,373	3,163,373	3,163,373	0	0	0	0	0	3,163,373	0	0	0	8,708	09/15/2019
07383F-3A-4	BEAR STEARNS COMMERCIAL MORTGA 2004-BBA5 G 144A 0.909% 09/15/19		05/15/2012	Paydown		6,000,000	6,000,000	5,998,152	5,999,780	0	220	0	220	0	6,000,000	0	0	0	18,941	09/15/2019
07383F-3B-2	BEAR STEARNS COMMERCIAL MORTGA 2004-BBA5 H 144A 1.159% 09/15/19		05/15/2012	Paydown		1,674,882	1,674,882	1,673,619	1,674,759	0	123	0	123	0	1,674,882	0	0	0	5,292	09/15/2019
07383F-3C-0	BEAR STEARNS COMMERCIAL MORTGA 2004-BBA5 J 144A 1.609% 09/15/19		05/15/2012	Paydown		6,000,000	6,000,000	5,887,460	5,887,460	0	112,540	0	112,540	0	6,000,000	0	0	0	18,951	09/15/2019
07383F-3X-4	BEAR STEARNS COMMERCIAL MORTGA 2005-PWR7 4.945% 02/11/41		11/01/2012	Paydown		1,433,512	1,433,512	1,441,425	1,431,766	0	1,746	0	1,746	0	1,433,512	0	0	0	102,198	02/11/2041
07383F-A7-3	BEAR STEARNS COMMERCIAL MORTGA 2004-T14 A4 5.200% 01/12/41		12/01/2012	Paydown		600	600	604	600	0	0	0	0	0	600	0	0	0	31	01/12/2041
07383F-QU-5	BSCMS 03-T10 2003-T10 A2 4.740% 03/13/40		12/01/2012	Paydown		5,863,795	5,863,795	5,942,033	5,864,775	0	(980)	0	(980)	0	5,863,795	0	0	0	230,212	03/13/2040
07383F-XJ-2	BEAR STEARNS COMMERCIAL MORTGA 2003-PWR2 A4 5.186% 05/11/39		12/01/2012	Paydown		1,472,573	1,472,573	1,480,585	1,471,873	0	700	0	700	0	1,472,573	0	0	0	62,556	05/11/2039
07383U-AW-5	BSSP 00-1 2000-1 2A 6.206% 08/28/33		12/01/2012	Paydown		10,697	10,697	10,924	10,886	0	(189)	0	(189)	0	10,697	0	0	0	187	08/28/2033
07383U-BE-4	BSSP 00-1 2000-1 3A 1.544% 12/28/37		12/01/2012	Paydown		188,211	188,211	170,207	168,417	0	17,910	1,883	19,793	0	188,211	0	0	0	(624)	12/28/2037
07387A-FP-5	BSARM 05-11 2005-11 B1 4.188% 12/25/35		12/01/2012	Paydown		168,753	168,753	153,945	92,185	72,720	14,424	10,577	76,567	0	168,753	0	0	0	4,113	12/25/2035
07387A-FQ-3	BSARM 05-11 2005-11 B2 4.188% 12/25/35		02/13/2012	JEFFRIES & COMPANY INC		856,782	5,688,179	2,909,760	2,832,622	77,137	0	0	77,137	0	2,909,760	0	(2,052,978)	(2,052,978)	52,942	12/25/2035
07387A-FQ-3	BSARM 05-11 2005-11 B2 4.188% 12/25/35		02/01/2012	Paydown		17,310	17,310	8,855	8,620	235	8,455	0	8,690	0	17,310	0	0	0	97	12/25/2035
073914-VM-2	BSMSI 97-4 1997-4 B1 4.681% 10/25/25		12/01/2012	Paydown		122,326	122,326	125,920	124,448	0	(2,121)	0	(2,121)	0	122,326	0	0	0	3,042	10/25/2025
079857-AH-1	BELLSOUTH CAP FUNDING 7.875% 02/15/30		12/17/2012	Taxable Exchange		5,582,053	4,000,000	5,260,600	5,033,521	0	(32,726)	0	(32,726)	0	5,000,795	0	581,258	581,258	421,750	02/15/2030
079860-AD-4	BELLSOUTH CORPORATION 6.875% 10/15/31		12/17/2012	Taxable Exchange		10,348,015	8,000,000	9,373,280	9,157,433	0	(31,610)	0	(31,610)	0	9,125,823	0	1,222,192	1,222,192	644,722	10/15/2031
079867-AS-6	BELLSOUTH TELECOMMUNICAT 0.000% 12/15/95		12/17/2012	Taxable Exchange		28,543,840	25,000,000	8,426,250	19,647,610	0	1,253,017	0	1,253,017	0	20,900,627	0	7,643,213	7,643,213	0	12/15/2095
08874*-AA-4	AMERESCO FCC ALLENWOOD TRUST C AMERESCO FCC ALLENWOOD ESPC TR 6.367% 08/01/24		08/01/2012	Redemption 100.0000		299,807	299,807	299,807	299,807	0	0	0	0	0	299,807	0	0	0	19,089	08/01/2024
08874@-AA-2	AMERESCO FCI TEXARKANA TRUST C AMERESCO FCI TEXARKANA ESPC T 7.471% 06/01/31		09/03/2012	Call 101.0187		12,288,279	12,164,363	12,164,363	12,164,363	0	123,916	0	123,916	0	12,288,279	0	0	0	1,291,524	06/01/2031
08875*-AA-3	AMERESCO INC AMERESCO FCI JESUP ESPC TRUST 7.395% 06/01/30		09/03/2012	Call 101.0185		5,235,749	5,182,961	5,182,961	5,182,961	0	52,788	0	52,788	0	5,235,749	0	0	0	545,331	06/01/2030
08875@-AA-1	AMERESCO INC AMERESCO FCI ESTILL ESPC TRUST 6.702% 06/01/26		09/03/2012	Call 101.0168		7,511,045	7,435,444	7,435,444	7,435,444	0	75,600	0	75,600	0	7,511,045	0	0	0	717,476	06/01/2026
08875@-AA-1	AMERESCO INC AMERESCO FCI ESTILL ESPC TRUST 6.702% 06/01/26		06/01/2012	Redemption 100.0000		110,654	110,654	110,654	110,654	0	0	0	0	0	110,654	0	0	0	7,416	06/01/2026
08879*-AA-9	BFC HON FEDERAL RECEIVABLES TR BFC HON FEDERAL RECEIVABLES TR 6.139% 11/01/25		12/10/2012	Redemption 100.0000		43,933	43,933	43,933	43,933	0	0	0	0	0	43,933	0	0	0	2,585	11/01/2025
09547P-AB-1	BLUE FIN LTD CORP BND 144A 4.869% 04/10/12		04/10/2012	Maturity		5,000,000	5,000,000	4,944,500	4,984,892	0	15,108	0	15,108	0	5,000,000	0	0	0	123,554	04/10/2012
10112R-AB-0	BOSTON PROPERTIES INC 6.250% 01/15/13		08/24/2012	Call 102.2450		4,659,305	4,557,000	4,887,938	4,604,337	0	54,968	0	54,968	0	4,659,305	0	0	0	315,667	01/15/2013

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
110394-AB-9	BRISTOW GROUP INC SENIOR CORP BND 7.500% 09/15/17		10/12/2012	Various		6,524,175	6,450,000	6,574,750	6,576,532	0	(28,048)	0	(28,048)	0	6,548,484	0	(24,309)	(24,309)	713,531	09/15/2017
12328M-AU-5	BLX 06-AA 2006-AA A 144A 0.451% 10/20/38		06/19/2012	GOLDMAN SACHS & CO		2,501,939	4,467,749	4,329,101	4,329,101	0	0	0	0	0	4,329,101	0	(1,827,161)	(1,827,161)	9,594	10/20/2038
12328M-AU-5	BLX 06-AA 2006-AA A 144A 0.451% 10/20/38		06/20/2012	Paydown		402,907	402,907	390,403	390,403	0	12,503	0	12,503	0	402,907	0	0	0	2,421	10/20/2038
12328R-AA-8	BUSINESS LOAN EXPRESS BLX 07-A 2007 AA A - 144A 0.611% 10/20/40		06/07/2012	GOLDMAN SACHS & CO		7,525,648	13,438,656	10,323,958	10,477,886	0	0	153,928	(153,928)	0	10,323,958	0	(2,798,310)	(2,798,310)	42,890	10/20/2040
12328R-AA-8	BUSINESS LOAN EXPRESS BLX 07-A 2007 AA A - 144A 0.611% 10/20/40		05/21/2012	Paydown		1,837,576	1,837,576	1,429,496	1,432,726	0	408,080	3,230	404,850	0	1,837,576	0	0	0	2,857	10/20/2040
12328R-AB-6	BUSINESS LOAN EXPRESS BLX 07-A 2007 AA B - 144A 1.311% 10/20/40		06/27/2012	GOLDMAN SACHS & CO		3,569	3,569,328	233,803	90,580	143,224	0	0	143,224	0	233,803	0	(230,234)	(230,234)	17,818	10/20/2040
12479H-AA-7	CAPITAL AUTOMOTIVE REIT CAUTO_ 5.610% 11/15/39		12/15/2012	Paydown		117,807	117,807	117,769	117,769	0	38	0	38	0	117,807	0	0	0	3,626	11/15/2039
124860-AB-3	CBASS 97-1 1997-1 A2 144A 2.625% 03/28/33		12/01/2012	Paydown		240,342	240,342	222,146	222,146	0	18,196	0	18,196	0	240,342	0	0	0	3,622	03/28/2033
12514A-AE-1	CITIGROUPDEUTSCHE BANK COMMER Citigroup/Deutsche Bank 5.886% 11/15/44		12/01/2012	Paydown		28,095	28,095	28,234	28,158	0	(63)	0	(63)	0	28,095	0	0	0	1,520	11/15/2044
125152-AC-2	CE GENERATION LLC 7.416% 12/15/18		12/15/2012	Redemption 100.0000		51,200	51,200	51,200	51,200	0	0	0	0	0	51,200	0	0	0	2,848	12/15/2018
125196-AA-3	CHRYSLER FINANCIAL AUTO SECURI 6.250% 05/08/14		02/08/2012	Paydown		5,000,000	5,000,000	5,190,234	5,050,921	0	(50,921)	0	(50,921)	0	5,000,000	0	0	0	52,083	05/08/2014
12519A-AA-4	CHRYSLER FINANCIAL AUTO SECURI 5.570% 08/08/14		03/08/2012	Call 100.0000		5,000,000	5,000,000	5,142,188	5,033,270	0	(33,270)	0	(33,270)	0	5,000,000	0	0	0	69,625	08/08/2014
12519B-AA-2	CHRYSLER FINANCIAL AUTO SECURI 6.540% 11/10/14		05/08/2012	Paydown		5,000,000	5,000,000	5,219,336	5,055,745	0	(55,745)	0	(55,745)	0	5,000,000	0	0	0	135,472	11/10/2014
12527D-AP-5	CFCRE COMMERCIAL MORTAGE TRUST CFCRE COMMERCIAL MORTAGE TRUST 3.061% 12/15/47		04/10/2012	CANTOR FITZGERALD		9,379,688	9,000,000	9,134,981	9,133,684	0	(8,254)	0	(8,254)	0	9,125,431	0	254,257	254,257	101,026	12/15/2047
12542R-A#-7	CHS INC 5.250% 09/21/14		09/21/2012	Various		2,800,000	2,800,000	2,790,515	2,793,831	0	6,169	0	6,169	0	2,800,000	0	0	0	147,000	09/21/2014
125878-AC-2	CMOHL 03-1A 2003-1 A2 144A 6.500% 01/26/48		12/01/2012	Paydown		296,172	296,172	279,331	281,456	0	14,716	0	14,716	0	296,172	0	0	0	11,293	01/26/2048
12614M-AJ-3	CNL COMMERCIAL MORTGAGE LOAN T 2002-1A A 144A 0.810% 10/25/28		12/26/2012	Paydown		379,304	379,304	379,681	379,591	0	(287)	0	(287)	0	379,304	0	0	0	1,530	10/25/2028
12614M-AS-3	CNLC 03-1 2003-1A A1 144A 0.709% 05/15/31		12/17/2012	Paydown		264,996	264,996	264,996	264,996	0	0	0	0	0	264,996	0	0	0	761	05/15/2031
12626P-AD-5	CRH AMERICA INC 6.950% 03/15/12		03/15/2012	Various		7,221,000	7,221,000	7,848,374	7,260,001	0	(39,001)	0	(39,001)	0	7,221,000	0	0	0	250,930	03/15/2012
126650-BC-3	CVS PASS-THROUGH TRUST 144A REG 5.880% 01/10/28		12/10/2012	Redemption 100.0000		650,421	650,421	596,527	601,834	0	48,586	0	48,586	0	650,421	0	0	0	20,902	01/10/2028
126670-EJ-3	COUNTRYWIDE ASSET-BACKED CERTI 2005 12 2A5 5.245% 02/25/36		12/01/2012	Paydown		2,147,085	2,147,085	2,147,000	2,141,319	0	5,766	0	5,766	0	2,147,085	0	0	0	54,657	02/25/2036
126671-4E-3	COUNTRYWIDE ASSET-BACKED CERTI 2004-2 M6 2.835% 12/25/33		04/25/2012	Paydown		56,728	56,728	6,098	(9,215)	0	65,943	0	65,943	0	56,728	0	0	0	(3,530)	12/25/2033
126671-6R-2	COUNTRYWIDE ASSET-BACKED CERTI 2004-5 M7 2.960% 02/25/34		12/26/2012	Paydown		358,383	358,383	24,362	24,362	0	334,020	0	334,020	0	358,383	0	0	0	10,869	02/25/2034
126671-H4-1	CWL 03-4 2003-4 A2 0.870% 11/25/33		12/26/2012	Paydown		180,708	180,708	180,708	180,708	0	0	0	0	0	180,708	0	0	0	729	11/25/2033
126671-Z9-0	CWL 04-1 2004-1 M8 3.060% 08/25/33		06/25/2012	Paydown		34,404	34,404	5,234	1,946	0	32,458	0	32,458	0	34,404	0	0	0	(1,100)	08/25/2033
126673-EL-2	CWL 04-7 2004-7 BV 3.210% 12/25/34		11/26/2012	Paydown		0	419,653	30,171	30,171	0	0	0	0	0	30,171	0	(30,171)	(30,171)	11,362	12/25/2034
126673-UN-0	COUNTRYWIDE ASSET-BACKED CERTI 2004-15 MV2 0.750% 05/25/35		12/26/2012	Paydown		759,325	759,325	759,325	759,325	0	0	0	0	0	759,325	0	0	0	4,440	05/25/2035
12669D-ZR-2	CWHL 03-J1 2003-J1 M 5.648% 03/25/33		12/01/2012	Paydown		280,043	280,043	284,331	282,459	0	(2,416)	0	(2,416)	0	280,043	0	0	0	7,227	03/25/2033
12669E-NF-9	CWHL 03-20 CWHL_03-20 2A2 4.500% 07/25/18		12/01/2012	Paydown		1,195,207	1,195,207	1,203,798	1,201,343	0	(6,136)	0	(6,136)	0	1,195,207	0	0	0	24,586	07/25/2018
12669E-XC-5	COUNTRYWIDE HOME LOANS CWHL 03 WHOLE CMO 03-J7 5.250% 08/25/33		12/01/2012	Paydown		443,253	443,253	436,604	437,874	0	5,379	0	5,379	0	443,253	0	0	0	10,791	08/25/2033
12669E-XS-0	COUNTRYWIDE HOME LOANS CWHL 03 5.000% 08/25/33		03/28/2012	BANC OF AMERICA SECURITIES LLC		4,000,496	3,859,969	4,051,761	4,046,269	0	6,670	0	6,670	0	4,052,938	0	(52,443)	(52,443)	48,786	08/25/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12669E-XS-0	COUNTRYWIDE HOME LOANS CWHL 03 5.000% 08/25/33		04/01/2012	Paydown		368,241	368,241	386,537	386,014	0	(17,773)	0	(17,773)	0	368,241	0	0	0	21,131	08/25/2033
12669G-JM-4	COUNTRYWIDE HOME LOANS CWHL 04 2004-29 1B2 1.754% 02/25/35		12/01/2012	Paydown		133	1,783,236	34,557	29,151	5,407	130	0	5,537	0	34,687	0	(34,555)	(34,555)	24,988	02/25/2035
134011-AA-3	CAMP PENDELTONQUANTICO 144A 5.937% 10/01/43		10/01/2012	Various		400,000	400,000	404,572	404,287	0	(4,287)	0	(4,287)	0	400,000	0	0	0	14,843	10/01/2043
134011-AA-3	CAMP PENDELTONQUANTICO 144A 5.937% 10/01/43		04/26/2012	Genworth Life Insurance Company of New York		7,123,932	7,315,000	7,482,221	7,471,792	0	(557)	0	(557)	0	7,471,235	0	(347,303)	(347,303)	247,305	10/01/2043
134429-AR-0	CAMPBELL SOUP COMPANY 5.000% 12/03/12		12/03/2012	Maturity		2,000,000	2,000,000	1,996,420	1,999,592	0	408	0	408	0	2,000,000	0	0	0	100,000	12/03/2012
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST 2007-AETC A1 144A 5.746% 02/10/52		12/20/2012	Various		14,498,763	16,109,737	16,158,872	16,155,267	0	(352)	0	(352)	0	16,154,915	0	(1,656,152)	(1,656,152)	599,680	02/10/2052
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST 2007-AETC A1 144A 5.746% 02/10/52		06/10/2012	Paydown		86,547	86,547	86,811	86,792	0	(245)	0	(245)	0	86,547	0	0	0	1,387	02/10/2052
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST 2007-AETC A1 144A 5.746% 02/10/52		12/10/2012	Various		59,472	59,472	59,653	59,640	0	(168)	0	(168)	0	59,472	0	0	0	2,709	02/10/2052
14149#-AD-1	CARDINAL GLASS INDUSTRIES INC 0.813% 07/29/15		12/19/2012	STONECASTLE SECURITIES LLC		26,040,000	28,000,000	28,000,000	28,000,000	0	0	0	0	0	28,000,000	0	(1,960,000)	(1,960,000)	314,394	07/29/2015
14170T-AD-3	CAREFUSION CORP 4.125% 08/01/12		08/01/2012	Maturity		5,000,000	5,000,000	4,971,380	4,993,023	0	6,977	0	6,977	0	5,000,000	0	0	0	206,250	08/01/2012
141781-AP-9	CARGILL INC 144A 6.375% 06/01/12		06/01/2012	Various		7,000,000	7,000,000	7,701,750	7,037,791	0	(37,791)	0	(37,791)	0	7,000,000	0	0	0	223,125	06/01/2012
14312A-AD-3	CARMAX AUTO OWNER TRUST CARMX_ 1.510% 04/17/17		02/01/2012	Brookfield Life And Annuity Insurance Company Ltd		10,061,463	10,000,000	9,999,190	9,999,219	0	17	0	17	0	9,999,236	0	62,227	62,227	19,294	04/17/2017
14313B-AD-0	CARMAX AUTO OWNER TRUST CARMX 2.820% 12/15/14		12/15/2012	Paydown		285,988	285,988	285,928	285,963	0	25	0	25	0	285,988	0	0	0	8,065	12/15/2014
14574K-AE-2	CAPITAL AUTOMOTIVE REIT CAUTO 5.730% 12/01/38		12/15/2012	Paydown		213,463	213,463	213,450	213,449	0	14	0	14	0	213,463	0	0	0	6,703	12/01/2038
15131#-AD-8	CHS INC D 4.960% 10/18/12		10/18/2012	Redemption 100.0000		1,730,769	1,730,769	1,730,769	1,730,769	0	0	0	0	0	1,730,769	0	0	0	64,385	10/18/2012
152314-LQ-1	CXHE 04-C MV1 0.830% 09/25/34		12/26/2012	Paydown		335,975	335,975	335,975	335,975	0	0	0	0	0	335,975	0	0	0	1,702	09/25/2034
152314-MN-7	CENTEX HOME EQUITY CXHE 05-A 2005-A M6 1.140% 01/25/35		11/26/2012	Paydown		111,621	111,621	30,392	27,372	3,020	81,229	0	84,249	0	111,621	0	0	0	950	01/25/2035
152314-NJ-5	CXHE 05-B 2005 B 1.560% 03/25/35		12/26/2012	Paydown		0	311,352	20,278	3,110	17,167	0	0	17,167	0	20,278	0	(20,278)	(20,278)	2,195	03/25/2035
16132N-AV-8	CHARTER ONE BANK FSB 6.375% 05/15/12		05/15/2012	Maturity		9,905,000	9,905,000	10,693,646	9,948,614	0	(43,614)	0	(43,614)	0	9,905,000	0	0	0	315,722	05/15/2012
161505-DV-1	CCMSC 99-2 1999-2 J 144A 6.500% 01/15/32		09/01/2012	Paydown		39,770	39,770	10,359	10,359	0	29,411	0	29,411	0	39,770	0	0	0	1,020	01/15/2032
161505-DW-9	CCMSC 99-2 1999-2 K 144A 6.500% 01/15/32		12/01/2012	Paydown		24,861	24,861	2,198	2,198	0	22,664	0	22,664	0	24,861	0	0	0	1,438	01/15/2032
161546-JB-3	CFAB 04-1 2004-1 2M2 1.530% 07/25/33		12/26/2012	Paydown		45,211	45,211	10,448	10,448	0	34,763	0	34,763	0	45,211	0	0	0	670	07/25/2033
161623-AL-7	CMRV 97-A 1997-A B 6.540% 08/15/17		12/15/2012	Paydown		40,377	40,377	40,649	40,406	0	(28)	0	(28)	0	40,377	0	0	0	1,009	08/15/2017
16162W-DA-4	CHASE 03-S13 WHOLE CMO 03-S13 5.000% 11/25/33		12/01/2012	Paydown		350,556	350,556	343,216	344,439	0	6,117	0	6,117	0	350,556	0	0	0	8,465	11/25/2033
16162W-FV-6	CHASE MORTGAGE FINANCE CORPORA 5.750% 01/25/34		12/01/2012	Paydown		1,263,025	1,263,025	1,344,332	1,341,949	0	(78,924)	0	(78,924)	0	1,263,025	0	0	0	28,401	01/25/2034
16162W-PP-8	CHASE 05-A1 2005 - A1 M 0.000% 12/25/35		07/01/2012	Paydown		0	9,362,635	250,010	228,813	21,197	0	0	21,197	0	250,010	0	(250,010)	(250,010)	33,050	12/25/2035
161630-CF-3	CHASE MORTGAGE FINANCE CORPORA 2007-A1 13A1 5.588% 03/25/37		12/01/2012	Paydown		267,667	267,667	246,438	246,438	0	21,229	0	21,229	0	267,667	0	0	0	7,999	03/25/2037
16163L-AN-2	CHASE MORTGAGE FINANCE CORPORA 2007 A2 6A1 3.032% 07/25/37		12/01/2012	Paydown		830,179	830,179	824,212	827,108	0	3,071	0	3,071	0	830,179	0	0	0	15,881	07/25/2037
16163L-AQ-5	CHASE MORTGAGE FINANCE CORPORA 2007 A2 7A1 5.445% 07/25/37		12/01/2012	Paydown		2,212,849	2,212,849	2,176,124	2,194,374	0	36,725	18,249	18,476	0	2,212,849	0	0	0	43,470	07/25/2037
162765-AG-6	CHEC 04-1 2004-1 M4 1.310% 07/25/34		12/26/2012	Paydown		114,896	114,896	114,896	114,896	0	0	0	0	0	114,896	0	0	0	905	07/25/2034
165167-CF-2	CHESAPEAKE ENERGY CORP 6.625% 08/15/20		05/21/2012	GOLDMAN SACHS & CO		2,760,000	3,000,000	2,985,000	2,986,512	0	464	0	464	0	2,986,976	0	(226,976)	(226,976)	154,031	08/15/2020
165167-CG-0	CHESAPEAKE ENERGY CORP 6.125% 02/15/21		04/27/2012	BARCLAYS CAPITAL INC		4,725,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(275,000)	(275,000)	218,628	02/15/2021
172921-UD-8	CITICORP MORTGAGE SECURITIES I 1992-7 A 2.247% 03/25/22		06/01/2012	Paydown		150,241	150,241	151,087	150,589	0	(348)	0	(348)	0	150,241	0	0	0	1,613	03/25/2022
172973-A3-3	CITICORP MORTGAGE SECURITIES I CMSI_04-5 2A3 4.750% 08/25/34		12/01/2012	Paydown		273,921	273,921	276,147	275,322	0	(1,401)	0	(1,401)	0	273,921	0	0	0	6,413	08/25/2034
172973-US-6	CITICORP MORTGAGE SECURITIES I CMSI_03-11 5.500% 12/25/33		12/01/2012	Paydown		1,856,432	1,856,432	1,858,629	1,852,124	0	4,308	0	4,308	0	1,856,432	0	0	0	57,956	12/25/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
173067-AC-3	CCMT 04-C1 SENIOR CMBS 04-C1 5.251% 04/15/40		12/01/2012	Paydown		1,279,310	1,279,310	1,272,064	1,275,175	0	4,135	0	4,135	0	1,279,310	0	0	0	35,125	04/15/2040
17311J-AB-2	CITIGROUP COMMERCIAL MORTGAGE 2007-FL3A A2 144A 0.349% 04/15/22		08/15/2012	Paydown		4,866,714	4,866,714	4,866,714	4,866,714	0	0	0	0	0	4,866,714	0	0	0	3,531	04/15/2022
17315Q-AG-1	CITIGROUP MORTGAGE LOAN TRUST 5.000% 11/25/37		12/01/2012	Paydown		1,047,991	1,047,991	1,070,915	1,058,311	0	(10,320)	0	(10,320)	0	1,047,991	0	0	0	29,098	11/25/2037
17316Y-AC-2	CITIGROUP MORTGAGE LOAN TRUST 2010-6 2A1 2.654% 09/25/35		12/01/2012	Paydown		668,509	668,509	673,105	672,605	0	(4,096)	0	(4,096)	0	668,509	0	0	0	8,678	09/25/2035
18055#-AA-0	CLARION LION PROPERTIES FUND H 5.110% 04/27/12		04/27/2012	Maturity		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	281,050	04/27/2012
193908-EF-3	CMOT 66 66 Z 8.000% 09/20/21		12/01/2012	Paydown		98,446	98,446	99,197	98,329	0	117	0	117	0	98,446	0	0	0	4,369	09/20/2021
19390D-AA-7	CMOT 35- 35 A 0.000% 09/23/17		12/01/2012	Paydown		1,236	1,236	797	1,174	0	63	0	63	0	1,236	0	0	0	0	09/23/2017
19864H-AR-8	COLUMBIA UNIVERSITY MTNC 7.360% 10/15/21		10/15/2012	Redemption 100.0000		1,246,667	1,246,667	1,388,001	1,312,125	0	(65,458)	0	(65,458)	0	1,246,667	0	0	0	68,816	10/15/2021
200466-AK-6	CMT 99-1 1999-1 J 144A 5.645% 05/15/32		12/01/2012	Paydown		66,860	80,718	69,045	69,045	0	9,670	0	9,670	0	78,714	0	(11,854)	(11,854)	2,728	05/15/2032
20046P-AL-2	COMM 00-C1 2000-C1 J 6.850% 08/15/33		08/01/2012	Paydown		0	370,909	0	0	0	0	0	0	0	0	0	0	0	17,616	08/15/2033
20046P-AM-0	COMM 00-C1 2000-C1 K 144A 6.850% 08/15/33		08/01/2012	Paydown		0	85,800	0	0	0	0	0	0	0	0	0	0	0	0	08/15/2033
201728-EN-8	CMAC 99-C1 1999-C1 M 144A 6.790% 06/15/31		11/01/2012	Paydown		0	417,742	27,648	27,648	0	0	0	0	0	27,648	0	(27,648)	(27,648)	33,964	06/15/2031
202795-HE-3	COMMONWEALTH EDISON 98 6.150% 03/15/12		03/15/2012	Maturity		5,000,000	5,000,000	5,128,300	5,003,457	0	(3,457)	0	(3,457)	0	5,000,000	0	0	0	153,750	03/15/2012
20449E-EE-2	COMPASS BANK 5.900% 04/01/26		05/03/2012	TENDER		10,687,000	10,687,000	10,651,733	10,658,452	0	435	0	435	0	10,658,886	0	28,114	28,114	371,314	04/01/2026
209111-DZ-3	CONSOLIDATED EDISON COMPANY OF 2002 A 5.625% 07/01/12		07/01/2012	Maturity		2,000,000	2,000,000	2,112,828	2,008,205	0	(8,205)	0	(8,205)	0	2,000,000	0	0	0	112,500	07/01/2012
21079V-AA-1	CONTINENTAL AIRLINES 4.750% 01/12/21		07/12/2012	Redemption 100.0000		456,560	456,560	456,560	456,560	0	0	0	0	0	456,560	0	0	0	17,112	01/12/2021
210805-AM-9	CONTINENTAL AIRLINES 96-A 6.940% 10/15/13		10/15/2012	Redemption 100.0000		214,947	214,947	214,947	214,947	0	0	0	0	0	214,947	0	0	0	7,828	10/15/2013
210805-BU-0	CONTINENTAL AIRLINES 974A 6.900% 01/02/18		07/02/2012	Various		792,334	792,334	759,320	776,975	0	15,360	0	15,360	0	792,334	0	0	0	30,207	01/02/2018
210805-CQ-8	CONTINENTAL AIRLINES 991A 6.545% 02/02/19		08/02/2012	Various		448,880	448,880	428,077	435,857	0	13,023	0	13,023	0	448,880	0	0	0	18,289	02/02/2019
210805-CT-2	CONTINENTAL AIRLINES 99-2 7.256% 09/15/21		09/15/2012	Various		551,143	551,143	504,710	516,699	0	34,444	0	34,444	0	551,143	0	0	0	24,789	09/15/2021
210805-DH-7	CONTINENTAL AIRLINES 01-1 6.703% 06/15/21		12/15/2012	Various		93,345	93,345	88,556	89,948	0	3,398	0	3,398	0	93,345	0	0	0	6,257	06/15/2021
22540A-XY-9	CSFB 01-CK1 2001-CK1 L 5.863% 12/18/35		12/01/2012	Paydown		0	80,312	11,262	12,045	0	0	783	(783)	0	11,262	0	(11,262)	(11,262)	0	12/18/2035
22540A-XZ-6	CSFB 01-CK1 2001-CK1 5.863% 12/16/35		01/01/2012	Paydown		0	748,498	0	0	0	0	0	0	0	0	0	0	0	0	12/16/2035
22540V-DD-1	CSFB 01-CKN5 2001-CKN5 K 144A 5.196% 09/15/34		08/01/2012	Paydown		0	1,034,941	103,494	103,494	0	0	0	0	0	103,494	0	(103,494)	(103,494)	79,098	09/15/2034
22540V-DF-6	CSFB 01-CKN5 2001-CKN5 L 144A 5.196% 09/15/34		08/01/2012	Paydown		0	4,103,460	0	314,149	516,329	0	830,478	(314,149)	0	0	0	0	0	440,761	09/15/2034
22540V-DG-4	CSFB 01-CKN5 2001-CKN5 M 5.196% 09/15/34		08/01/2012	Paydown		0	1,846,557	0	0	0	0	0	0	0	0	0	0	0	29,737	09/15/2034
22540V-DH-2	CSFB 01-CKN5 2001-CKN5 N 5.196% 09/15/34		08/01/2012	Paydown		0	500,408	0	0	0	0	0	0	0	0	0	0	0	0	09/15/2034
22541L-AC-7	CSFB USA INC 6.500% 01/15/12		01/15/2012	Various		12,000,000	12,000,000	12,185,620	12,000,937	0	(937)	0	(937)	0	12,000,000	0	0	0	390,000	01/15/2012
22541N-A3-3	CSFB 03-CPN1 2003-CPN1 A2 4.597% 03/15/35		12/01/2012	Paydown		22,377,898	22,377,898	22,314,086	22,334,242	0	43,657	0	43,657	0	22,377,898	0	0	0	716,779	03/15/2035
22541N-LT-4	CSFB 02-26 2002-26 1B1 6.250% 10/25/32		05/01/2012	Paydown		4,313,507	4,313,507	4,431,960	4,404,198	0	(90,690)	0	(90,690)	0	4,313,507	0	0	0	110,080	10/25/2032
22541N-MR-7	CSFB 02-CKS4 2002-CKS4 A2 5.183% 11/15/36		08/01/2012	Paydown		14,139,041	14,139,041	13,888,155	14,085,336	0	53,705	0	53,705	0	14,139,041	0	0	0	318,672	11/15/2036
22541Q-HC-9	CSFB 03-17 CSFB_03-17 3.500% 07/25/18		12/01/2012	Paydown		278,993	278,993	278,644	278,594	0	398	0	398	0	278,993	0	0	0	4,798	07/25/2018
22541Q-J2-9	CSFB 03-C5 2003-C5 A4 4.900% 12/15/36		12/01/2012	Paydown		3,286,167	3,286,167	3,302,598	3,284,275	0	1,892	0	1,892	0	3,286,167	0	0	0	126,110	12/15/2036
22541Q-SF-0	CSFB 03-C4 2003-C4 A4 5.137% 08/15/36		12/01/2012	Paydown		6,244,401	6,244,401	6,307,620	6,244,060	0	341	0	341	0	6,244,401	0	0	0	223,190	08/15/2036
22541S-AD-0	CSFB 04-C1 2004-C1 A4 4.750% 01/15/37		12/01/2012	Paydown		794,736	794,736	798,709	794,334	0	401	0	401	0	794,736	0	0	0	29,455	01/15/2037
22541S-WJ-3	CSFB 04-C3 4.835% 07/15/36		12/01/2012	Paydown		3,169,940	3,169,940	3,226,776	3,174,006	0	(4,066)	0	(4,066)	0	3,169,940	0	0	0	68,253	07/15/2036
226829-AA-7	CROCKETT COGEN MWC+25 144A 5.869% 03/30/25		12/30/2012	Redemption 100.0000		422,475	422,475	431,858	429,336	0	(6,861)	0	(6,861)	0	422,475	0	0	0	15,662	03/30/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
233050-AN-3	DBUBS MORTGAGE TRUST DBUBS 11- 3.742% 11/10/46		12/01/2012	Paydown		107,011	107,011	108,078	107,910	0	(899)	0	(899)	0	107,011	0	0	0	2,192	11/10/2046
23322B-FQ-6	DLJCM 99-CG2 1999-CG2 B7 6.110% 06/10/32		12/01/2012	Paydown		0	178,313	8,571	8,571	0	0	0	0	0	8,571	0	(8,571)	(8,571)	8,082	06/10/2032
23322B-KQ-0	DLJ COMMERCIAL MORTGAGE CORP D 2000-CF1 B7 6.998% 06/10/33		09/01/2012	Paydown		0	23,255	3,538	3,538	0	0	0	0	0	3,538	0	(3,538)	(3,538)	558	06/10/2033
24713E-AD-9	DPH HOLDINGS CORP DELPHI CORP 6.125% 05/15/21		05/11/2012	Tax Free Exchange		2,022,507	2,000,000	2,025,000	2,023,429	0	(922)	0	(922)	0	2,022,507	0	0	0	0	05/15/2021
247367-AX-3	DELTA AIR LINES DELTA AIR LINES INC PASS-THROU 6.718% 01/02/23		01/02/2012	Redemption 100.0000		703,184	703,184	700,547	700,676	0	2,508	0	2,508	0	703,184	0	0	0	23,620	01/02/2023
24736T-AA-5	DELTA AIR LINES 7.750% 12/17/19		12/17/2012	Various		1,654,453	1,654,453	1,654,453	1,654,453	0	0	0	0	0	1,654,453	0	0	0	95,696	12/17/2019
24736V-AA-0	DELTA AIR LINES INC P-T TR DELTA AIR LINES INC PASS THROU 6.200% 07/02/18		07/02/2012	Redemption 100.0000		228,036	228,036	228,036	228,036	0	0	0	0	0	228,036	0	0	0	10,730	07/02/2018
252727-AA-0	DIAMOND RESORTS OWNER TRUST DR 9.310% 03/20/26		12/20/2012	Paydown		1,892,213	1,892,213	1,891,962	1,892,046	0	167	0	167	0	1,892,213	0	0	0	95,142	03/20/2026
25459H-AG-0	DIRECTTV HOLDINGS 7.625% 05/15/16		05/15/2012	Various		5,450,183	5,250,000	5,643,470	5,469,775	0	(19,592)	0	(19,592)	0	5,450,183	0	0	0	200,156	05/15/2016
256911-AF-5	DOLLAR DIVERS RIGHT FIN 144A 6.550% 12/16/13		12/15/2012	Redemption 100.0000		967,886	967,886	1,015,448	978,007	0	(10,121)	0	(10,121)	0	967,886	0	0	0	39,944	12/16/2013
257867-AG-6	DONNELLEY AND SONS 6.625% 04/15/29		02/13/2012	MORGAN STANLEY & CO. INC		1,875,000	2,500,000	2,746,600	2,703,536	0	(863)	0	(863)	0	2,702,673	0	(827,673)	(827,673)	55,668	04/15/2029
264399-DW-3	DUKE ENERGY CORP 6.250% 01/15/12		01/15/2012	Maturity		7,000,000	7,000,000	7,323,560	7,001,690	0	(1,690)	0	(1,690)	0	7,000,000	0	0	0	218,750	01/15/2012
264411-AB-5	DUKE REALTY LP 5.875% 08/15/12		08/15/2012	Maturity		10,000,000	10,000,000	9,903,800	9,992,193	0	7,807	0	7,807	0	10,000,000	0	0	0	587,500	08/15/2012
26874@-AA-4	ENK INTERNATIONAL INC 6.000% 06/30/17		12/13/2012	Call 100.0000		133,664	133,664	133,664	133,664	0	0	0	0	0	133,664	0	0	0	9,646	06/30/2017
26874@-AB-2	ENK INTERNATIONAL INC 6.000% 06/30/18		12/13/2012	Call 100.0000		133,644	133,644	133,644	133,644	0	0	0	0	0	133,644	0	0	0	9,645	06/30/2018
26874@-AC-0	ENK INTERNATIONAL INC 6.000% 06/30/19		12/13/2012	Call 100.0000		133,664	133,664	133,664	133,664	0	0	0	0	0	133,664	0	0	0	9,646	06/30/2019
275515-A@-3	EAST TENNESSEE NATURAL GAS CO 144 5.710% 12/18/12		12/18/2012	Maturity		12,050,000	12,050,000	12,027,851	12,043,916	0	6,084	0	6,084	0	12,050,000	0	0	0	688,055	12/18/2012
277432-AE-0	EASTMAN CHEMICAL 7.000% 04/15/12		04/15/2012	Maturity		12,500,000	12,500,000	13,130,250	12,580,960	0	(80,960)	0	(80,960)	0	12,500,000	0	0	0	437,500	04/15/2012
27965#-AC-6	EDENS & AVANT INVESTMENTS LIMI CORP BND 0.813% 08/01/14		12/05/2012	STONECASTLE SECURITIES LLC		22,080,000	23,000,000	21,036,260	21,479,438	0	542,546	0	542,546	0	22,021,984	0	58,016	58,016	248,523	08/01/2014
30162A-AA-6	EXELIS INC EXELIS INC 5.550% 10/01/21		07/20/2012	Tax Free Exchange		3,991,176	4,000,000	3,990,480	3,990,719	0	457	0	457	0	3,991,176	0	0	0	117,783	10/01/2021
30162A-AD-0	EXELIS INC EXELIS INC 4.250% 10/01/16		07/13/2012	Tax Free Exchange		2,995,536	3,000,000	2,994,720	2,994,994	0	542	0	542	0	2,995,536	0	0	0	67,646	10/01/2016
30251T-AA-7	FNBC 1993-A PASS THRU TR 93-A 8.080% 01/05/18		01/05/2012	Redemption 100.0000		406,284	406,284	500,001	457,873	0	(51,590)	0	(51,590)	0	406,284	0	0	0	16,414	01/05/2018
302567-AA-0	FPL ENERGY WIND 6.639% 06/20/23		06/20/2012	Various		877,800	877,800	877,800	877,800	0	0	0	0	0	877,800	0	0	0	58,277	06/20/2023
30256Y-AA-1	FPL ENERGY MARCUS HOOK LP CORP BND 144A 7.590% 07/10/18		07/10/2012	Various		759,048	759,048	759,048	759,048	0	0	0	0	0	759,048	0	0	0	34,956	07/10/2018
30257G-AA-9	FPL ENERGY LLC 144A 5.608% 03/10/24		09/10/2012	Redemption 100.0000		415,900	415,900	372,613	377,451	0	38,449	0	38,449	0	415,900	0	0	0	17,224	03/10/2024
314275-AB-4	FEDERATED RETAIL HOLDING 5.350% 03/15/12		03/15/2012	Maturity		7,000,000	7,000,000	6,995,380	6,999,791	0	209	0	209	0	7,000,000	0	0	0	187,250	03/15/2012
31620R-AB-1	FIDELITY NATIONAL TITLE 5.250% 03/15/13		09/28/2012	Call 102.2216		2,555,539	2,500,000	2,485,592	2,497,223	0	58,317	0	58,317	0	2,555,539	0	0	0	135,990	03/15/2013
316773-CG-3	FIFTH THIRD BANCORP 0.729% 12/20/16		12/18/2012	J.P. MORGAN SECURITIES INC		28,851,600	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	(1,148,400)	(1,148,400)	272,317	12/20/2016
31846L-CD-6	FAMLT 99-1 1999-1 A1 7.180% 06/20/30		12/01/2012	Paydown		65,088	65,088	55,587	55,587	0	9,501	0	9,501	0	65,088	0	0	0	3,125	06/20/2030
31953*-AJ-1	UNION PACIFIC 5.470% 05/31/22		07/02/2012	Redemption 100.0000		552,381	552,381	552,381	552,381	0	0	0	0	0	552,381	0	0	0	22,661	05/31/2022
31953*-AK-8	UNION PACIFIC SECURED CORP BND 5.470% 09/27/22		07/02/2012	Redemption 100.0000		514,286	514,286	514,286	514,286	0	0	0	0	0	514,286	0	0	0	21,099	09/27/2022
32027N-JX-0	FIRST FRANKLIN MTG LOAN ASSET 1.410% 08/25/34		11/30/2012	NOMURA SECURITIES		879,464	1,922,327	648,726	648,726	0	0	0	0	0	648,726	0	230,738	230,738	26,512	08/25/2034
32027N-JX-0	FIRST FRANKLIN MTG LOAN ASSET 1.410% 08/25/34		05/25/2012	Paydown		1,219,873	1,219,873	411,670	411,670	0	808,203	0	808,203	0	1,219,873	0	0	0	4,385	08/25/2034
32027N-JY-8	FIRST FRANKLIN MTG LOAN ASSET 2004-FF5 M4 2.160% 08/25/34		05/25/2012	Paydown		499,723	499,723	117,440	117,440	0	382,283	0	382,283	0	499,723	0	0	0	1,567	08/25/2034
32027N-KL-4	FIRST FRANKLIN MTG LOAN ASSET 2004-FF6 M3 2.392% 07/25/34		09/13/2012	JEFFRIES & COMPANY INC		123,217	2,053,616	231,899	231,899	0	0	0	0	0	231,899	0	(108,682)	(108,682)	36,822	07/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
32051D-C3-4	FIRST HORIZON MORTGAGE PASS TH FHASI_03-7 4.500% 09/25/18		12/01/2012	Paydown		391,891	391,891	394,277	393,550	0	(1,659)	0	(1,659)	0	391,891	0	0	0	8,964	09/25/2018
33613#-AB-2	FIRST QUALITY COMPANIES 6.600% 06/29/14		06/29/2012	Redemption 100.0000		2,200,000	2,200,000	2,200,000	2,205,913	0	(5,913)	0	(5,913)	0	2,200,000	0	0	0	72,600	06/29/2014
33632*-UQ-8	FIRST SEC BK NA 7.280% 01/10/24		12/10/2012	Redemption 100.0000		460,002	460,002	460,002	460,002	0	0	0	0	0	460,002	0	0	0	18,341	01/10/2024
337367-AD-8	FIRST UNION-LEHMAN BROTHERS-BA 1998-C2 C		01/01/2012	Various									0					0	323	11/18/2035
337378-AK-9	FUNCM 99-C4 1999-C4 H 144A 6.500% 12/15/31		12/01/2012	Paydown		110,359	110,359	92,185	108,296	0	2,063	0	2,063	0	110,359	0	0	0	5,182	12/15/2031
345538-AD-4	FCCM 94-1 1994-1 A4 7.280% 01/15/13		12/01/2012	Paydown		632,831	632,831	630,901	631,001	0	1,830	0	1,830	0	632,831	0	0	0	25,239	01/15/2013
35671D-AS-4	FREEPORT-MCMORAN C & G 8.375% 04/01/17		03/14/2012	Various		3,215,005	3,075,000	3,215,000	3,151,706	0	63,298	0	63,298	0	3,215,005	0	0	0	116,614	04/01/2017
361448-AH-6	GATX CORP 4.750% 10/01/12		10/01/2012	Maturity		3,000,000	3,000,000	2,998,290	2,999,563	0	437	0	437	0	3,000,000	0	0	0	142,500	10/01/2012
361561-AA-1	GG1C FUNDING CORP 5.129% 01/15/14		01/15/2012	Redemption 100.0000		410,304	410,304	410,304	410,304	0	0	0	0	0	410,304	0	0	0	10,522	01/15/2014
36158Y-CT-4	GECMC 01-2 2001-2 I 144A 6.050% 08/11/33		04/01/2012	Paydown		215,279	215,279	188,409	212,332	0	2,947	0	2,947	0	215,279	0	0	0	4,010	08/11/2033
36158Y-CU-1	GECMC 01-2 2001-2 J 144A 6.050% 08/11/33		04/01/2012	Paydown		276,171	276,171	219,123	275,434	0	737	0	737	0	276,171	0	0	0	5,569	08/11/2033
36158Y-CV-9	GECMC 01-2 2001-2 K 144A 6.050% 08/11/33		05/01/2012	Paydown		638,962	1,035,779	759,256	902,106	0	170,584	142,849	27,735	0	929,840	0	(290,879)	(290,879)	44,469	08/11/2033
36158Y-CW-7	GECMC 01-2 2001-2 L 144A 6.050% 08/11/33		04/01/2012	Paydown		0	319,843	15,903	101,817	0	0	85,914	(85,914)	0	15,903	0	(15,903)	(15,903)	0	08/11/2033
36159E-AA-0	GE BUSINESS LOAN TRUST GEBL 06 2006 2A A - 144A 0.389% 11/15/34		12/17/2012	Paydown		1,214,651	1,214,651	1,214,595	1,214,606	0	45	0	45	0	1,214,651	0	0	0	2,851	11/15/2034
36159E-AC-6	GE BUSINESS LOAN TRUST GEBL 06 2006 2A B - 144A 0.489% 11/15/34		12/17/2012	Paydown		305,066	305,066	305,066	305,066	0	0	0	0	0	305,066	0	0	0	881	11/15/2034
36159G-AE-7	GE BUSINESS LOAN TRUST GEBL 03 2003 2A A - 144A 0.579% 11/15/31		12/17/2012	Paydown		1,732,633	1,732,633	1,741,296	1,739,455	0	(6,823)	0	(6,823)	0	1,732,633	0	0	0	7,308	11/15/2031
36161F-AD-7	GE EQUIPMENT MIDTICKET LLC GEE ABS O 3.130% 11/16/20		12/15/2012	Paydown		4,000,000	4,000,000	3,999,094	3,999,738	0	262	0	262	0	4,000,000	0	0	0	72,447	11/16/2020
36161K-AA-2	GUGGENHEIM ENERGY FDG GUGGENHEIM ENERGY FDG 4.217% 11/01/25		11/01/2012	Call 100.0000		2,476,595	2,476,595	2,476,595	2,476,595	0	0	0	0	0	2,476,595	0	0	0	145,633	11/01/2025
361849-C7-5	GMACC 04-C1 2004-C1 A3 4.776% 03/10/38		12/01/2012	Paydown		2,619,630	2,619,630	2,583,917	2,612,421	0	7,209	0	7,209	0	2,619,630	0	0	0	71,307	03/10/2038
361849-F4-9	GMAC COMMERCIAL MORTGAGE SECUR 2004-C2 A3 5.134% 08/10/38		12/01/2012	Paydown		7,842,968	7,842,968	8,065,419	7,870,038	0	(27,069)	0	(27,069)	0	7,842,968	0	0	0	285,045	08/10/2038
361849-J7-8	GMAC COMMERCIAL MORTGAGE SECUR 2004-C3 A4 4.547% 12/10/41		12/01/2012	Paydown		1,351,236	1,351,236	1,352,383	1,349,673	0	1,563	0	1,563	0	1,351,236	0	0	0	34,276	12/10/2041
36185N-D8-0	GMAC MORTGAGE CORPORATION LOAN GMACM_03-J7 A10 5.500% 11/25/33		12/01/2012	Paydown		1,715,963	1,715,963	1,728,832	1,727,194	0	(11,231)	0	(11,231)	0	1,715,963	0	0	0	47,348	11/25/2033
36228C-XH-1	GS MORTGAGE SECURITIES CORPORA 2006-GG6 XC 144A 0.089% 04/10/38		12/01/2012	Paydown		0	0	249,825	169,184	0	(169,184)	0	(169,184)	0	0	0	0	0	45,030	04/10/2038
36228F-VH-6	GSA 03-SEA 2003-SEA A1 0.610% 02/25/33		12/26/2012	Paydown		384,838	384,838	384,838	384,838	0	0	0	0	0	384,838	0	0	0	1,329	02/25/2033
36228F-ZW-9	GSR MORTGAGE LOAN TRUST GSR 04 2004-1R B1 144A 5.000% 02/25/34		09/01/2012	Paydown		1,802,853	1,802,853	1,782,008	1,783,998	0	18,856	0	18,856	0	1,802,853	0	0	0	35,399	02/25/2034
362341-4B-2	GSR MORTGAGE LOAN TRUST GSR 06 2006-AR1 2A2 2.774% 01/25/36		12/01/2012	Paydown		1,761,058	1,761,058	1,716,300	1,716,300	0	44,757	0	44,757	0	1,761,058	0	0	0	28,218	01/25/2036
362341-TR-0	GSAMP 05-SEA2 2005-SEA2 B1 1.460% 01/25/45		11/30/2012	JEFFRIES & COMPANY INC		927,960	2,442,000	296,234	273,694	22,540	0	0	22,540	0	296,234	0	631,726	631,726	34,844	01/25/2045
362405-AC-6	GSAMP 06-SD2 2006-SD2 M1 144A 0.680% 05/25/46		12/26/2012	Paydown		0	1,793,596	76,422	76,422	0	0	0	0	0	76,422	0	(76,422)	(76,422)	7,013	05/25/2046
362405-AP-7	GSAMP 06-SD2 2006-SD2 A3 144A 0.560% 05/25/46		12/10/2012	NOMURA SECURITIES		2,303,125	5,000,000	4,728,240	5,000,000	0	0	271,760	(271,760)	0	4,728,240	0	(2,425,115)	(2,425,115)	28,963	05/25/2046
36242D-5X-7	GSR MORTGAGE LOAN TRUST GSR 05 WHOLE CMO 05-5F 5.500% 06/25/35		04/01/2012	Paydown		709,896	709,896	709,693	707,800	0	2,096	0	2,096	0	709,896	0	0	0	5,804	06/25/2035
36242D-EY-5	GSR MORTGAGE LOAN TRUST GSRMLT_04-10F 5.000% 09/25/34		12/01/2012	Paydown		237,234	237,234	244,351	244,156	0	(6,922)	0	(6,922)	0	237,234	0	0	0	5,742	09/25/2034
36829K-AC-2	GE EQUIPMENT SMALL TICKET LLC GEEST_09-1 1.920% 07/15/16		04/15/2012	Paydown		1,947,081	1,947,081	1,946,834	1,946,910	0	171	0	171	0	1,947,081	0	0	0	6,317	07/15/2016

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
375558-AT-0	GILEAD SCIENCES INC GILEAD SCIENCES INC 3.050% 12/01/16		04/16/2012	ROYAL BANK OF CANADA		2,108,340	2,000,000	2,023,600	2,023,367	0	(1,334)	0	(1,334)	0	2,022,033	0	86,307	86,307	21,350	12/01/2016
377316-AH-7	PH GLATFELTER 7.125% 05/01/16		10/03/2012	Various		5,190,413	5,070,000	5,019,625	5,034,190	0	5,449	0	5,449	0	5,039,639	0	150,774	150,774	345,816	05/01/2016
37734#-AJ-0	GLAZER COMPANIES 5.460% 05/31/13		05/31/2012	Redemption 100.0000		500,000	500,000	450,852	481,449	0	18,551	0	18,551	0	500,000	0	0	0	13,650	05/31/2013
37734#-AK-7	GLAZER COMPANIES 5.610% 12/01/13		12/01/2012	Redemption 100.0000		1,416,667	1,416,667	1,416,667	1,416,667	0	0	0	0	0	1,416,667	0	0	0	79,475	12/01/2013
38021D-AA-4	GOAL CAPITAL FUNDING TRUST 2007 1 A1 0.330% 06/25/21		03/26/2012	Paydown		213,183	213,183	213,183	213,183	0	0	0	0	0	213,183	0	0	0	316	06/25/2021
381317-AQ-9	GOLDEN WEST FINL CORP 4.750% 10/01/12		10/01/2012	Maturity		15,000,000	15,000,000	15,035,711	15,003,430	0	(3,430)	0	(3,430)	0	15,000,000	0	0	0	712,500	10/01/2012
38143U-SC-6	GOLDMAN SACHS GROUP INC 3.625% 02/07/16		03/29/2012	GOLDMAN SACHS & CO		1,000,000	1,000,000	1,004,660	1,004,092	0	(227)	0	(227)	0	1,003,865	0	(3,865)	(3,865)	23,462	02/07/2016
39153V-AQ-7	GREAT AMERICA LEASING RECEIVAB 2.540% 03/15/13		09/15/2012	Paydown		3,088,293	3,088,293	3,088,261	3,088,286	0	7	0	7	0	3,088,293	0	0	0	30,625	03/15/2013
39538W-BJ-6	GPMF 05-HY1 2005-HY1 M5 1.760% 07/25/35		07/25/2012	Paydown		0	1,944,473	51,183	19,336	31,848	0	0	31,848	0	51,183	0	(51,183)	(51,183)	11,160	07/25/2035
396789-FT-1	GCCFC 04-GG1 2004-GG1 A7 5.317% 06/10/36		12/01/2012	Paydown		112,437	112,437	112,917	112,405	0	32	0	32	0	112,437	0	0	0	5,464	06/10/2036
396789-PC-7	GCCFC 05-FL3A 2005-FL3A K-LH 144A 1.615% 10/05/20		09/05/2012	Paydown		175,400	175,400	175,400	175,400	0	0	0	0	0	175,400	0	0	0	2,216	10/05/2020
40146#-AD-9	GUARDIAN PIPELINE LLC 7.990% 09/30/22		12/31/2012	Redemption 100.0000		317,839	317,839	317,839	317,839	0	0	0	0	0	317,839	0	0	0	14,733	09/30/2022
40146#-AF-4	GUARDIAN PIPELINE LLC 7.920% 09/30/22		12/31/2012	Redemption 100.0000		64,476	64,476	64,476	64,476	0	0	0	0	0	64,476	0	0	0	2,999	09/30/2022
40146#-AG-2	GUARDIAN PIPELINE LLC 8.270% 09/30/22		12/31/2012	Redemption 100.0000		292,011	292,011	292,011	292,011	0	0	0	0	0	292,011	0	0	0	14,181	09/30/2022
40146#-AL-1	GUARDIAN PIPELINE LLC 144A 7.680% 09/30/22		12/31/2012	Redemption 100.0000		310,368	310,368	310,368	310,368	0	0	0	0	0	310,368	0	0	0	14,371	09/30/2022
40167*-AA-3	UTX NOR HAWAII NAVAL STATION UTX NOR HAWAII NAVAL STATION E 6.291% 09/01/25		09/01/2012	Redemption 100.0000		113,263	113,263	113,263	113,263	0	0	0	0	0	113,263	0	0	0	7,334	09/01/2025
41245*-AF-6	HARDY STORAGE COMPANY LLC 5.885% 02/01/23		12/01/2012	Redemption 100.0000		1,584,414	1,584,414	1,584,414	1,584,414	0	0	0	0	0	1,584,414	0	0	0	50,956	02/01/2023
41283P-AD-8	HARLEY DAVIDSON MOTORCYCLE TRU 1.470% 08/15/17		02/01/2012	Brookfield Life And Annuity Insurance Company Ltd		10,046,928	10,000,000	9,997,873	9,997,924	0	30	0	30	0	9,997,953	0	48,975	48,975	18,783	08/15/2017
42206#-AA-8	HD PULLMAN LLC 5.365% 06/10/25		12/10/2012	Various		448,337	448,337	442,423	443,071	0	5,266	0	5,266	0	448,337	0	0	0	13,135	06/10/2025
42280#-AB-5	HEICO 5.530% 03/15/13		03/15/2012	Various		3,285,714	3,285,714	3,282,011	3,284,101	0	1,613	0	1,613	0	3,285,714	0	0	0	90,850	03/15/2013
42332Q-BF-9	HFCMC 00-PH1 2000-PH1 K 144A 6.750% 01/17/34		03/01/2012	Paydown		0	59,313	0	0	0	0	0	0	0	0	0	0	0	0	01/17/2034
42805R-AU-3	HERTZ VEHICLE FINANCING LLC HE 4.260% 03/25/14		12/25/2012	Paydown		4,000,000	4,000,000	3,999,761	3,999,917	0	83	0	83	0	4,000,000	0	0	0	156,200	03/25/2014
42805R-AU-3	HERTZ VEHICLE FINANCING LLC HE 4.260% 03/25/14		02/01/2012	Brookfield Life And Annuity Insurance Company Ltd		10,257,473	10,000,000	10,297,656	10,256,844	0	(20,689)	0	(20,689)	0	10,236,154	0	21,319	21,319	42,600	03/25/2014
436904-AG-1	HOSA 7 7 A 5.037% 01/20/27		12/01/2012	Paydown		44,040	44,040	46,474	45,744	0	(1,704)	0	(1,704)	0	44,040	0	0	0	1,201	01/20/2027
437084-LS-3	HEAT 05-4 2005-4 M7 1.390% 10/25/35		12/25/2012	Paydown		0	347,260	7,669	7,669	0	0	0	0	0	7,669	0	(7,669)	(7,669)	3,426	10/25/2035
437084-PQ-3	HEAT 05-7 2005 - 7 2A4 0.590% 01/25/36		12/26/2012	Paydown		1,384,533	1,384,533	1,384,533	1,384,533	0	0	0	0	0	1,384,533	0	0	0	4,793	01/25/2036
43740C-AB-4	HOMEGOLD HOME EQUITY LOAN TRUS 1999-1 A1 7.370% 07/15/29		12/01/2012	Paydown		110,186	110,186	113,216	114,281	0	(4,095)	0	(4,095)	0	110,186	0	0	0	4,561	07/15/2029
44107T-AD-8	HOST HOTELS & RESORTS LP WI 6.875% 11/01/14		05/29/2012	Call 101.7190		2,542,975	2,500,000	2,481,608	2,492,265	0	50,710	0	50,710	0	2,542,975	0	0	0	88,228	11/01/2014
44107T-AL-0	HOST HOTELS & RESORTS LP 5.875% 06/15/19		01/11/2012	Tax Free Exchange		2,483,151	2,500,000	2,481,720	2,483,101	0	50	0	50	0	2,483,151	0	0	0	0	06/15/2019
44107T-AN-6	HOST HOTELS & RESORTS LP HOST HOTELS & RESORTS LP 6.000% 10/01/21		06/21/2012	Tax Free Exchange		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	33,250	10/01/2021
444168-DH-8	HUDSON UNITED BANK BKNT 7.000% 05/15/12		05/15/2012	Maturity		2,500,000	2,500,000	2,567,200	2,503,360	0	(3,360)	0	(3,360)	0	2,500,000	0	0	0	87,500	05/15/2012
44569*-AX-9	HUNT OIL CO 8.060% 12/12/12		12/12/2012	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	403,000	12/12/2012
452308-AK-5	ILLINOIS TOOL WORKS INC 3.375% 09/15/21		06/27/2012	Tax Free Exchange		1,991,690	2,000,000	1,991,040	1,991,301	0	389	0	389	0	1,991,690	0	0	0	36,563	09/15/2021
452308-AM-1	ILLINOIS TOOL WORKS INC 4.875% 09/15/41		07/03/2012	Tax Free Exchange		6,603,514	6,700,000	6,602,113	6,602,682	0	832	0	832	0	6,603,514	0	0	0	176,922	09/15/2041
45254N-KA-4	IMPAC CMB TRUST IMM 04-6 2004-6 M4 1.935% 10/25/34		12/26/2012	Paydown		79,384	79,384	31,412	31,412	0	47,972	0	47,972	0	79,384	0	0	0	792	10/25/2034

SCHEDULE D - PART 4

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	IMPAC CMB TRUST IMM 05-2 2005-2 1M4																			
45254N-NE-3	1.215% 04/25/35		12/26/2012	Paydown		618,784	67,061	13,203	7,406	328	502,430	0	502,758	0	510,165	0	108,620	108,620	4,541	04/25/2035
	IMPAC CMB TRUST IMM 05-6 2005-6 2M2																			
45254N-QV-2	0.960% 10/25/35		12/26/2012	Paydown		574,535	574,535	574,535	574,535	0	0	0	0	0	574,535	0	0	0	3,381	10/25/2035
45256H-AA-6	IF 01-A 5.999% 07/25/33		12/01/2012	Paydown		71,573	71,573	74,350	73,687	0	(2,114)	0	(2,114)	0	71,573	0	0	0	2,367	07/25/2033
				J.P. MORGAN SECURITIES																
456606-FZ-0	INMC 04-C 2004-C M6 1.460% 03/25/35		11/30/2012	INC		356,463	862,846	176,592	176,592	0	0	0	0	0	176,592	0	179,871	179,871	13,468	03/25/2035
456606-FZ-0	INMC 04-C 2004-C M6 1.460% 03/25/35		11/26/2012	Paydown		111,487	111,487	22,817	22,817	0	88,669	0	88,669	0	111,487	0	0	0	115	03/25/2035
	INDYMAC INDX MORTGAGE LOAN TRU 2005-AR23 1B2																			
45660L-G5-2			01/01/2012	Paydown									0					0	2,938	11/25/2035
	INDX 05-AR27 2005-AR27 B1 5.227%																			
45660L-P8-6	12/25/35		08/14/2012	Various		0	0	0	0	1,391	(1,391)	0	0	0	0	0	0	0	9,352	12/25/2035
	INDX 05-AR27 2005-AR27 B1 5.227%																			
45660L-P8-6	12/25/35		06/01/2012	Paydown		0	0	0	0	(1,391)	1,391	0	0	0	0	0	0	0	(9,352)	12/25/2035
	RAST 05-A8C 2005-A8CB B1 5.500% 07/25/35																			
45660L-TF-6			07/01/2012	Paydown		0	1,281,979	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2035
45660L-VE-6	INDX 05-AR17 2005-AR17 B2		01/01/2012	Paydown									0					0	7,283	09/25/2035
	RESIDENTIAL ASSET SECURITIZATI 5.250%																			
45660N-UG-8	09/25/33		12/01/2012	Paydown		1,227,546	1,227,546	1,266,329	1,266,329	0	(38,783)	0	(38,783)	0	1,227,546	0	0	0	35,086	09/25/2033
	INDX 06-AR13 2006-AR13 A1 5.102% 07/25/36																			
45661X-AA-0			12/01/2012	Paydown		222,342	222,342	179,485	179,485	0	42,857	0	42,857	0	222,342	0	0	0	5,351	07/25/2036
	IROQUOIS GAS TRANSMISSION SYST 144A																			
463556-AD-2	6.100% 10/31/27		10/31/2012	Various		776,471	776,471	776,471	776,471	0	0	0	0	0	776,471	0	0	0	35,524	10/31/2027
	JP MORGAN MORTGAGE TRUST JPMMT 2006-A2 2A1																			
466247-J4-6	5.138% 04/25/36		12/01/2012	Paydown		393,229	393,229	353,043	364,905	0	40,186	11,862	28,324	0	393,229	0	0	0	9,117	04/25/2036
	JP MORGAN MORTGAGE TRUST JPMMT 2006 A2 IB1																			
466247-L3-5	99.990% 04/25/36		03/01/2012	Paydown		0	548,193	28,468	7,929	20,539	0	0	20,539	0	28,468	0	(28,468)	(28,468)	0	04/25/2036
466247-NQ-2	JPMMT 05-A2 2005-A2 3A2 2.767% 04/25/35		12/01/2012	Paydown		3,457,088	3,457,088	3,295,492	3,316,452	0	161,596	20,960	140,636	0	3,457,088	0	0	0	53,375	04/25/2035
	JPMCCM 01-CIB1 2001-CIBC H 144A 5.775%																			
46625M-AQ-2	03/15/33		11/01/2012	Paydown		0	417,297	218,161	218,161	0	0	0	0	0	218,161	0	(218,161)	(218,161)	25,891	03/15/2033
	JPMCCM 01-CIB1 2001-CIBC J 144A 5.775%																			
46625M-AS-8	03/15/33		01/01/2012	Paydown		0	308,246	0	0	0	0	0	0	0	0	0	0	0	16,741	03/15/2033
	JPMCCM 01-CIB1 2001-CIBC K 144A 5.775%																			
46625M-AU-3	03/15/33		01/01/2012	Paydown		0	341,040	0	0	0	0	0	0	0	0	0	0	0	50,902	03/15/2033
	JP MORGAN CHASE COMMERCIAL MOR 2001-CI K																			
46625M-FV-6	5.626% 10/12/35		10/01/2012	Paydown		0	58,039	7,843	32,926	0	0	25,083	(25,083)	0	7,843	0	(7,843)	(7,843)	284	10/12/2035
	JP MORGAN CHASE COMMERCIAL MOR 2001-CI L																			
46625M-FX-2	5.626% 10/12/35		08/01/2012	Paydown		0	1,199,579	101,141	187,756	0	0	86,614	(86,614)	0	101,141	0	(101,141)	(101,141)	0	10/12/2035
	JPMCCMSC 02-CIB5 2002-CIB5 A2 5.161%																			
46625M-NP-0	10/12/37		09/01/2012	Paydown		1,500,000	1,500,000	1,555,379	1,508,406	0	(8,406)	0	(8,406)	0	1,500,000	0	0	0	41,414	10/12/2037
	JP MORGAN CHASE COMMERCIAL MOR 2003-CB7 A4																			
46625M-P2-9	4.879% 01/12/38		12/01/2012	Paydown		318,953	318,953	320,548	318,753	0	201	0	201	0	318,953	0	0	0	9,113	01/12/2038
	JPMCC 03-ML1A 2003-ML1A A2 4.767%																			
46625M-VR-7	03/12/39		12/01/2012	Paydown		4,325,966	4,325,966	4,347,353	4,322,828	0	3,138	0	3,138	0	4,325,966	0	0	0	180,733	03/12/2039
	JPMCCMSC 03-CIBC6 2003-CB6 A2 5.255%																			
46625M-WX-3	07/12/37		12/01/2012	Paydown		814,115	814,115	813,561	812,963	0	1,151	0	1,151	0	814,115	0	0	0	41,677	07/12/2037
46627V-AA-5	JP MORGAN CHASE XVII 5.850% 08/01/35		07/12/2012	Call 100.0000		10,000,000	10,000,000	9,909,300	9,917,919	0	82,081	0	82,081	0	10,000,000	0	0	0	554,125	08/01/2035
	JP MORGANMORTGAGE TRUST JPMMT 2006-A6 3A2																			
46628B-BF-6	5.745% 10/25/36		12/01/2012	Paydown		327,465	327,465	305,113	319,412	0	22,352	14,299	8,053	0	327,465	0	0	0	11,534	10/25/2036
46629C-AG-2	JPMMT 06-A5 2006-A5 3A1 5.565% 08/25/36		12/01/2012	Paydown		125,857	147,457	123,974	128,904	0	19,744	4,930	14,814	0	143,718	0	(17,862)	(17,862)	4,864	08/25/2036
46629D-AK-1	JPMMT 06-A7 2006-A7 2A2 2.905% 01/25/37		12/01/2012	Paydown		83,568	129,071	105,828	105,828	0	15,049	0	15,049	0	120,877	0	(37,309)	(37,309)	1,755	01/25/2037
	JPMCC 06-FL2A 2006-FL2A B 144A 0.379%																			
46629R-AE-4	11/15/18		12/15/2012	Paydown		826,812	826,812	826,812	826,812	0	0	0	0	0	826,812	0	0	0	1,058	11/15/2018
	JPMCC 06-FL2A 2006-FL2A C 144A 0.419%																			
46629R-AF-1	11/15/18		12/15/2012	Paydown		813,033	813,033	813,033	813,033	0	0	0	0	0	813,033	0	0	0	1,136	11/15/2018
	JPMCC 06-FL2A 2006-FL2A D 144A 0.439%																			
46629R-AG-9	11/15/18		12/15/2012	Paydown		676,957	676,957	676,957	676,957	0	0	0	0	0	676,957	0	0	0	985	11/15/2018

SCHEDULE D - PART 4

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46629R-AH-7	JPMCC 06-FL2A 2006-FL2A E 144A 0.489% 11/15/18		12/15/2012	Paydown		267,445	267,445	190,323	190,323	0	77,122	0	77,122	0	267,445	0	0	0	428	11/15/2018
46629R-AJ-3	JPMCC 06-FL2A 2006-FL2A F 144A 0.539% 11/15/18		12/15/2012	Paydown		96,280	96,280	68,615	61,035	0	35,246	0	35,246	0	96,280	0	0	0	(251)	11/15/2018
46630G-BH-7	JP MORGAN MORTGAGE TRUST JPMMT 2007-A1 B1 3.016% 07/25/35		12/01/2012	Paydown		38,646	1,320,900	58,823	105,957	0	35,546	47,134	(11,588)	0	94,369	0	(55,723)	(55,723)	14,411	07/25/2035
46630G-BJ-3	JP MORGAN MORTGAGE TRUST JPMMT 2007-A1 B2 3.151% 07/25/35		04/01/2012	Paydown		7,327	1,658,279	66,102	20,117	45,985	7,035	0	53,020	0	73,137	0	(65,810)	(65,810)	9,628	07/25/2035
46630P-AE-5	JP MORGAN MORTGAGE TRUST 2007-A2 2A1 2.937% 04/25/37		12/01/2012	Paydown		700,873	700,873	640,655	666,289	0	60,218	25,634	34,584	0	700,873	0	0	0	7,342	04/25/2037
46631J-AN-8	JP MORGAN MORTGAGE TRUST JPMMT 2007-A4 3A3 5.414% 06/25/37		12/01/2012	Paydown		1,818,545	1,818,545	1,645,840	1,678,619	0	172,705	32,779	139,926	0	1,818,545	0	0	0	50,303	06/25/2037
46648@-AP-4	JM HUBER CORP 5.750% 02/01/18		12/19/2012	Various		15,500,000	15,500,000	15,500,000	15,500,000	0	0	0	0	0	15,500,000	0	0	0	1,250,226	02/01/2018
47714M-AA-7	JETBLUE AIRWAYS CORP 144A 6.780% 01/15/19		10/15/2012	Various		1,428,403	1,428,403	1,428,403	1,428,403	0	0	0	0	0	1,428,403	0	0	0	63,331	01/15/2019
478160-AV-6	JOHNSON & JOHNSON 4.500% 09/01/40		12/17/2012	Genworth Life and Annuity Insurance Company		11,732,419	10,000,000	9,788,400	9,793,259	0	3,424	0	3,424	0	9,796,683	0	1,935,736	1,935,736	582,500	09/01/2040
489170-AB-6	KENNAMETAL INC 7.200% 06/15/12		06/15/2012	Various		3,500,000	3,500,000	3,500,150	3,500,020	0	(20)	0	(20)	0	3,500,000	0	0	0	126,000	06/15/2012
49382#-AC-5	KPMCC 06-1 1993-1 B 4.950% 07/25/22		06/21/2012	DIRECT		0	745,593	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2022
49382#-AE-1	KPMCC 06-1 1993-2 B 4.950% 11/25/26		06/21/2012	DIRECT		0	255,497	0	0	0	0	0	0	0	0	0	0	0	0	11/25/2026
49382#-AG-6	KPMCC 06-1 1993-4 A2 0.010% 12/25/23		06/21/2012	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	133	12/25/2023
49382#-AH-4	KPMCC 06-1 1993-4 B 4.656% 12/25/23		06/21/2012	DIRECT		0	352,537	0	0	0	0	0	0	0	0	0	0	0	(3,741)	12/25/2023
500268-AA-1	KOHLS CORP 5.902% 12/15/23		12/15/2012	Various		421,890	421,890	387,378	391,932	0	29,958	0	29,958	0	421,890	0	0	0	13,609	12/15/2023
50027#-AA-8	KOHLS CORP 5.902% 12/15/23		12/15/2012	Redemption 100.0000		71,675	71,675	71,675	71,675	0	0	0	0	0	71,675	0	0	0	2,312	12/15/2023
501044-CD-1	KROGER CO 6.200% 06/15/12		06/15/2012	Maturity		10,000,000	10,000,000	10,884,697	10,088,004	0	(88,004)	0	(88,004)	0	10,000,000	0	0	0	310,000	06/15/2012
501773-DS-1	LBCMT 99-C2 1999-C2 K 6.720% 10/15/32		04/01/2012	Paydown		0	46	25	25	0	0	0	0	0	25	0	(25)	(25)	1	10/15/2032
502413-AU-1	L-3 COMMUNICATIONS CORP 6.375% 10/15/15		10/15/2012	Call 101.5940		1,117,534	1,100,000	1,090,196	1,095,518	0	22,016	0	22,016	0	1,117,534	0	0	0	62,431	10/15/2015
52108H-2S-2	LBUBS 05-C1 2005-C1 A3 4.545% 02/15/30		09/11/2012	Paydown		8,646,723	8,646,723	8,689,545	8,644,098	0	2,625	0	2,625	0	8,646,723	0	0	0	63,776	02/15/2030
52108H-DR-2	LBUBS 01-C2 2001-C2 K 144A 6.366% 09/15/34		12/11/2012	Paydown		0	8,642	0	0	0	0	0	0	0	0	0	0	0	0	09/15/2034
52108H-MN-1	LB-UBS COMMERCIAL MORTGAGE TRU 2002-C4 XCL 144A 1.366% 10/15/35		12/11/2012	Paydown		0	0	4,584,901	897,312	0	(897,312)	0	(897,312)	0	0	0	0	0	795,701	10/15/2035
52108H-MU-5	LB-UBS COMMERCIAL MORTGAGE TRU 2002-C4 A5 4.853% 09/15/31		08/11/2012	Paydown		16,750,000	16,750,000	16,895,908	16,755,392	0	(5,392)	0	(5,392)	0	16,750,000	0	0	0	319,475	09/15/2031
52108H-PN-8	LBUBSCMT 03-C1 2003-C1 A4 4.394% 03/15/32		12/11/2012	Paydown		27,121,720	27,121,720	26,617,117	27,035,953	0	85,767	0	85,767	0	27,121,720	0	0	0	983,224	03/15/2032
52177A-AA-3	LEAF II RECEIVABLES FUNDING LL 3.450% 06/20/16		10/20/2012	Paydown		1,442,030	1,442,030	1,438,145	1,440,347	0	1,684	0	1,684	0	1,442,030	0	0	0	22,571	06/20/2016
52177A-AA-3	LEAF II RECEIVABLES FUNDING LL 3.450% 06/20/16		11/21/2012	Redemption 100.0000		127,886	127,886	127,541	127,737	0	149	0	149	0	127,886	0	0	0	5,462	06/20/2016
52177B-AA-1	LEAF II RECEIVABLES FUNDING LL 1.700% 12/20/18		12/20/2012	Paydown		1,192,517	1,192,517	1,160,701	1,171,335	0	21,181	0	21,181	0	1,192,517	0	0	0	9,810	12/20/2018
52177C-AB-7	LEAF II RECEIVABLES FUNDING LL 2.400% 04/15/16		12/15/2012	Paydown		2,708,528	2,708,528	2,654,864	2,659,743	0	48,785	0	48,785	0	2,708,528	0	0	0	49,535	04/15/2016
52467@-AK-1	NORTH ORCHARD PLAZA PARCEL 7.138% 01/15/28		12/15/2012	Redemption 100.0000		152,045	152,045	177,186	171,738	0	(19,693)	0	(19,693)	0	152,045	0	0	0	5,943	01/15/2028
52467@-BY-0	LEGG MASON MORTGAGE CAPITAL 6.024% 02/15/31		12/15/2012	Various		326,795	326,795	306,100	307,488	0	19,308	0	19,308	0	326,795	0	0	0	10,761	02/15/2031
52520V-AA-1	LEHMAN BROTHERS SMALL BALANCE 2006-2A 1A 144A 0.410% 09/25/36		12/26/2012	Paydown		1,882,187	1,882,187	1,882,187	1,882,187	0	0	0	0	0	1,882,187	0	0	0	6,116	09/25/2036
52521B-AA-4	LEHMAN BROTHERS SMALL BALANCE 2006-3A 1A 144A 0.410% 12/25/36		12/26/2012	Paydown		1,671,087	1,671,087	1,577,488	1,577,488	0	93,599	0	93,599	0	1,671,087	0	0	0	3,840	12/25/2036
52521B-AE-6	LEHMAN BROTHERS SMALL BALANCE 2006-3A M1 144A 0.500% 12/25/36		09/26/2012	BARCLAYS CAPITAL INC		91,065	2,802,000	13,087	13,087	0	0	0	0	0	13,087	0	77,978	77,978	11,735	12/25/2036
52521G-AA-3	LEHMAN BROTHERS SMALL BALANCE 2007 1A 1A - 144A 0.460% 03/25/37		11/26/2012	Paydown		1,845,629	1,845,629	1,801,016	1,846,512	0	44,718	45,601	(883)	0	1,845,629	0	0	0	4,093	03/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
52521T-AS-6	LBFRC 06-LLFA 2006-LLFA E 144A		01/01/2012	Paydown									0					0	(39,742)	09/15/2021
52521V-AG-7	LBSBC 07-2A 2007-2A M1 144A 0.610% 06/25/37		09/26/2012	BARCLAYS CAPITAL INC		284,760	4,068,000	366,018	718,764	0	0	352,745	(352,745)	0	366,018	0	(81,258)	(81,258)	51,355	06/25/2037
52521V-AH-5	LBSBC 07-2A 2007-2A M2 144A 0.810% 06/25/37		09/26/2012	BARCLAYS CAPITAL INC		375,500	7,510,000	438,355	589,372	0	0	151,016	(151,016)	0	438,355	0	(62,855)	(62,855)	1,022	06/25/2037
527288-BC-7	LEUCADIA NTL CORP SENIOR CORP BND 7.125% 03/15/17		03/15/2012	Call 103.5630		1,657,008	1,600,000	1,397,750	1,449,120	0	207,888	0	207,888	0	1,657,008	0	0	0	57,000	03/15/2017
542514-EX-8	LBMLT 04-1 2004 - 1M4 1.710% 02/25/34		12/26/2012	Paydown		148,157	148,157	149,222	148,775	0	(618)	0	(618)	0	148,157	0	0	0	1,602	02/25/2034
542514-GM-0	LBMLT 04-3 2004-3 M1		01/01/2012	Paydown									0					0	(9,866)	07/25/2034
542514-HX-5	LBMLT 04-4 1.860% 10/25/34		03/26/2012	Paydown		20,369	20,369	5,893	(1,651)	0	22,020	0	22,020	0	20,369	0	0	0	(1,925)	10/25/2034
542514-JD-7	LBMLT 04-4 2004-4 M11 4.710% 10/25/34		12/26/2012	Paydown		0	491,327	21,715	18,733	2,982	0	0	2,982	0	21,715	0	(21,715)	(21,715)	17,335	10/25/2034
542514-JN-5	LONG BEACH MORTGAGE LOAN TRUST 2004-6 M2 1.935% 11/25/34		12/26/2012	Paydown		0	2,208,946	84,830	63,141	21,690	0	0	21,690	0	84,830	0	(84,830)	(84,830)	30,914	11/25/2034
542514-KF-0	LONG BEACH MORTGAGE LOAN TRUST 2005-1 M7 2.610% 02/25/35		12/26/2012	Paydown		0	1,002,618	35,770	35,770	0	0	0	0	0	35,770	0	(35,770)	(35,770)	21,109	02/25/2035
542514-NG-5	LBMLT 05-WL2 2005-WL2 M6 0.930% 08/25/35		12/26/2012	Paydown		0	6,419,321	91,126	69,091	22,034	0	0	22,034	0	91,126	0	(91,126)	(91,126)	32,439	08/25/2035
542514-NV-2	LBMLT 05-3 2005-3 2A2 0.490% 08/25/45		12/26/2012	Paydown		135,474	135,474	135,474	135,474	0	0	0	0	0	135,474	0	0	0	442	08/25/2045
542514-NW-0	LBMLT 05-3 2005 - 3 2A3 0.590% 08/25/45		12/26/2012	BARCLAYS CAPITAL INC		6,706,250	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(3,293,750)	(3,293,750)	62,654	08/25/2045
552078-BA-4	LYONDELL CHEMICAL CO 8.000% 11/01/17		04/09/2012	TENDER		625,245	571,000	571,000	571,000	0	0	0	0	0	571,000	0	54,245	54,245	37,178	11/01/2017
55264T-DA-6	MBNAS 05-B1 2005 B1 B 0.499% 11/15/14		06/15/2012	Paydown		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	55,535	11/15/2014
55265K-A2-5	MASTR ASSET SECURITIZATION TRU 2003-7 1A1 5.500% 09/25/33		12/01/2012	Paydown		1,122,836	1,122,836	1,116,520	1,116,858	0	5,978	0	5,978	0	1,122,836	0	0	0	34,788	09/25/2033
55265K-J9-1	MASTR 03-8 MASTR_03-8 5.500% 09/25/33		12/01/2012	Paydown		2,838,366	2,838,366	2,887,151	2,884,052	0	(45,686)	0	(45,686)	0	2,838,366	0	0	0	73,467	09/25/2033
55265K-T4-1	MAST 03-10 WHOLE CMO 2003-10 5.500% 11/25/33		12/01/2012	Paydown		2,240,161	2,240,161	2,238,978	2,238,978	0	1,182	0	1,182	0	2,240,161	0	0	0	57,976	11/25/2033
55265K-VG-1	MASTR ASSET SECURITIZATION TRU WHOLE CMO 03-4 5.500% 05/25/33		12/01/2012	Paydown		1,357,183	1,357,183	1,358,031	1,357,264	0	(82)	0	(82)	0	1,357,183	0	0	0	19,705	05/25/2033
55265K-WF-2	MASTR ASSET SECURITIZATION TRU WHOLE CMO 03-4 5.000% 05/25/18		12/01/2012	Paydown		243,045	243,045	233,475	236,303	0	6,742	0	6,742	0	243,045	0	0	0	5,309	05/25/2018
55265K-X9-5	MASTER ASSET SECURITIZATION TR MAST_03-11 3A1 4.500% 12/25/18		12/01/2012	Paydown		228,395	228,395	229,394	229,062	0	(667)	0	(667)	0	228,395	0	0	0	5,960	12/25/2018
55265W-CV-3	MSSTR 05-1 2005-1 HYB1 2.574% 10/25/32		12/01/2012	Paydown		165,843	165,843	118,344	135,867	0	47,499	17,523	29,976	0	165,843	0	0	0	2,732	10/25/2032
55265W-CW-1	MSSTR 05-1 2005-1 HYB2 2.574% 10/25/32		12/01/2012	Paydown		8,188	63,375	7,736	1,954	5,782	7,189	0	12,971	0	14,925	0	(6,736)	(6,736)	1,040	10/25/2032
571628-AA-4	MARRIOTT VACATION CLUB OWNER T 2007-1A A 144A 5.518% 05/20/29		12/01/2012	Paydown		1,101,430	1,101,430	1,101,403	1,099,937	0	1,493	0	1,493	0	1,101,430	0	0	0	32,751	05/20/2029
571628-AB-2	MARRIOTT VACATION CLUB OWNER T 2007-1A B 144A 5.568% 05/20/29		12/01/2012	Paydown		182,137	182,137	182,134	181,889	0	248	0	248	0	182,137	0	0	0	5,322	05/20/2029
571628-AC-0	MARRIOTT VACATION CLUB OWNER T 2007 1A C144A 5.817% 05/20/29		12/01/2012	Paydown		75,890	75,890	75,890	75,779	0	112	0	112	0	75,890	0	0	0	2,316	05/20/2029
57164Q-AC-8	MVCOT 06-1 2006-1A C 144A 6.125% 04/20/28		12/01/2012	Paydown		145,350	145,350	145,348	145,077	0	273	0	273	0	145,350	0	0	0	4,691	04/20/2028
57164Q-AD-6	MVCOT 06-1 2006-1A D 144A 6.502% 04/20/28		12/01/2012	Paydown		72,675	72,675	72,673	72,530	0	145	0	145	0	72,675	0	0	0	2,490	04/20/2028
57164R-AZ-5	MVCOT 05-2 2005 2 D 144A 6.205% 10/20/27		11/01/2012	Paydown		192,840	192,840	191,251	191,723	0	1,117	0	1,117	0	192,840	0	0	0	9,802	10/20/2027
57165L-AA-2	MARRIOTT VACATION CLUB OWNER T 3.540% 12/20/32		12/20/2012	Paydown		701,334	701,334	701,258	701,266	0	68	0	68	0	701,334	0	0	0	12,812	12/20/2032
57165L-AB-0	MARRIOTT VACATION CLUB OWNER T 4.520% 12/20/32		12/20/2012	Paydown		171,057	171,057	171,023	171,026	0	31	0	31	0	171,057	0	0	0	3,990	12/20/2032
574599-AY-2	MASCO CORPORATION 6.500% 08/15/32		09/12/2012	Various		6,892,500	7,000,000	7,002,150	7,001,951	0	(182)	0	(182)	0	7,001,769	0	(109,269)	(109,269)	393,611	08/15/2032
576433-RN-8	MARM 04-9 2004-9 1A6 0.710% 11/25/34		12/26/2012	Paydown		504,447	504,447	505,629	505,214	0	(768)	0	(768)	0	504,447	0	0	0	2,318	11/25/2034
576434-AU-8	MASTR 02-2 2002-2 1A1 7.250% 10/25/32		12/01/2012	Paydown		26,906	26,906	27,992	27,728	0	(823)	0	(823)	0	26,906	0	0	0	1,150	10/25/2032
576434-C2-8	MASTR ALTERNATIVE LOAN TRUSTS 5.655% 01/25/35		11/01/2012	Paydown		0	1,057,275	61,662	28,756	32,906	0	0	32,906	0	61,662	0	(61,662)	(61,662)	0	01/25/2035
576434-JS-4	MASTR ALTERNATIVE LOAN TRUSTS 2003-8 A1A1 6.000% 10/25/33		12/01/2012	Paydown		692,023	692,023	694,727	693,638	0	(1,615)	0	(1,615)	0	692,023	0	0	0	23,520	10/25/2033
576434-X3-3	MALT 05-6 2005-6 B1 5.500% 12/25/35		12/01/2012	Paydown		0	4,480,851	37,675	45	37,631	0	0	37,631	0	37,675	0	(37,675)	(37,675)	98,406	12/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
577081-AV-4	MATTEL INC MATTEL INC 2.500% 11/01/16		04/16/2012	DEUTSCHE BANK SECURITIES INC.		2,062,700	2,000,000	1,993,960	1,994,128	0	339	0	339	0	1,994,467	0	68,233	68,233	22,361	11/01/2016
578876-AF-1	MBNA PRACTICE SOLUTIONS OWNER 2005-2 B 144A 5.050% 06/15/22		01/15/2012	Paydown		7,700,000	7,700,000	7,699,282	7,699,591	0	409	0	409	0	7,700,000	0	0	0	32,404	06/15/2022
580169-AM-2	MCDONNELL DOUGLAS CORP 9.750% 04/01/12		04/01/2012	Maturity		10,970,000	10,970,000	13,558,459	11,067,446	0	(97,446)	0	(97,446)	0	10,970,000	0	0	0	534,788	04/01/2012
583491-AA-3	MECCANICA HOLDINGS USA INC SENIOR CORP BND 144A 6.250% 07/15/19		03/06/2012	MORGAN STANLEY & CO. INC		1,785,000	2,000,000	1,984,480	1,987,453	0	246	0	246	0	1,987,699	0	(202,699)	(202,699)	81,250	07/15/2019
583491-AC-9	MECCANICA HOLDINGS USA INC 6.250% 01/15/40		12/11/2012	BARCLAYS CAPITAL INC		10,095,000	12,000,000	12,149,620	12,144,947	0	(1,761)	0	(1,761)	0	12,143,186	0	(2,048,186)	(2,048,186)	980,729	01/15/2040
58405U-AC-6	MEDCO HEALTH SOLUTIONS INC SENIOR CORP BND 7.250% 08/15/13		05/07/2012	Call 108.2350		9,741,150	9,000,000	9,371,520	9,132,159	0	608,991	0	608,991	0	9,741,150	0	0	0	474,875	08/15/2013
589497-AA-4	MEREY SWEENY LP 144A 8.850% 12/18/19		06/18/2012	Redemption 100.0000		300,205	300,205	336,230	332,380	0	(32,175)	0	(32,175)	0	300,205	0	0	0	13,284	12/18/2019
589497-AA-4	MEREY SWEENY LP 144A 8.850% 12/18/19		12/17/2012	Genworth Life and Annuity Insurance Company		9,770,580	8,309,305	9,306,422	9,199,868	0	(129,885)	0	(129,885)	0	9,069,984	0	700,596	700,596	733,331	12/18/2019
58983*-DY-2	MERDIAN TRUS WEST SER B 8.750% 01/01/12		01/01/2012	Redemption 100.0000		319,930	319,930	332,074	319,930	0	0	0	0	0	319,930	0	0	0	13,997	01/01/2012
589929-5K-0	MERRILL LYNCH MORTGAGE INVESTO 2003-OPT1 M1 1.185% 07/25/34		07/25/2012	Paydown		290,670	290,670	290,670	290,670	0	0	0	0	0	290,670	0	0	0	1,456	07/25/2034
59020U-4V-4	MLCC MORTGAGE INVESTORS MLCC 0 2006-1 M2 2.541% 02/25/36		12/01/2012	Paydown		0	620,247	20,766	20,766	0	0	0	0	0	20,766	0	(20,766)	(20,766)	8,790	02/25/2036
59022H-MY-5	MLMT 05-LC1 SENIOR CMBS 05-LC1 5.289% 01/12/44		11/01/2012	Paydown		6,000,000	6,000,000	5,956,875	5,985,848	0	14,152	0	14,152	0	6,000,000	0	0	0	230,518	01/12/2044
59023P-AD-5	MLCC MORTGAGE INVESTORS INC 2006-3 M1 2.672% 10/25/36		12/01/2012	Paydown		40,028	40,028	8,148	11,471	117	31,880	3,439	28,558	0	40,028	0	0	0	678	10/25/2036
59023P-AE-3	MLCC MORTGAGE INVESTORS INC 2006-3 2.693% 10/25/36		09/13/2012	JEFFRIES & COMPANY INC		60,992	1,742,634	128,497	128,497	0	0	0	0	0	128,497	0	(67,505)	(67,505)	35,478	10/25/2036
59023P-AE-3	MLCC MORTGAGE INVESTORS INC 2006-3 2.693% 10/25/36		09/01/2012	Paydown		11,974	11,974	883	883	0	11,091	0	11,091	0	11,974	0	0	0	163	10/25/2036
59023U-AC-6	MERRILL LYNCH FLOATING TRUST M 2006-1 A2 144A 0.339% 06/15/22		01/15/2012	Paydown		7,932,507	7,932,507	7,932,507	7,932,507	0	0	0	0	0	7,932,507	0	0	0	2,789	06/15/2022
594918-AH-7	MICROSOFT CORP 3.000% 10/01/20		05/22/2012	J.P. MORGAN SECURITIES INC		5,367,150	5,000,000	4,956,800	4,961,558	0	1,526	0	1,526	0	4,963,084	0	404,066	404,066	97,500	10/01/2020
59549N-AC-7	MID 00-6 6 A3 7.540% 07/01/35		10/01/2012	Paydown		106,912	106,912	112,793	110,307	0	(3,394)	0	(3,394)	0	106,912	0	0	0	5,042	07/01/2035
60467M-AB-7	MIRANT MID-ATLANTIC LLC B 9.125% 06/30/17		03/07/2012	CREDIT SUISSE FIRST BOSTON COR		633,910	621,481	661,877	649,465	0	(1,592)	0	(1,592)	0	647,873	0	(13,963)	(13,963)	11,342	06/30/2017
60467M-AB-7	MIRANT MID-ATLANTIC LLC B 9.125% 06/30/17		12/30/2012	Redemption 100.0000		74,507	74,507	79,350	77,862	0	(3,355)	0	(3,355)	0	74,507	0	0	0	3,406	06/30/2017
617446-B9-9	MORGAN STANLEY DEAN WITTER GMTN 0.651% 01/09/14		12/17/2012	MORGAN STANLEY & CO. INC		24,790,000	25,000,000	23,388,500	23,388,500	0	1,117,120	0	1,117,120	0	24,505,620	0	284,380	284,380	228,662	01/09/2014
61744C-FE-1	MSAB 04-H6 1.360% 08/25/34		11/30/2012	NOMURA SECURITIES		1,260,035	2,210,587	762,015	762,015	0	0	0	0	0	762,015	0	498,019	498,019	29,431	08/25/2034
61744C-FE-1	MSAB 04-H6 1.360% 08/25/34		11/26/2012	Paydown		150,534	150,534	51,891	51,891	0	98,643	0	98,643	0	150,534	0	0	0	1,239	08/25/2034
617451-AE-9	MSC 05-IQ10 SENIOR CMBS 05-IQ10 5.178% 09/15/42		12/01/2012	Paydown		3,967,876	3,967,876	3,936,722	3,952,095	0	15,781	0	15,781	0	3,967,876	0	0	0	138,092	09/15/2042
61745M-7Q-0	MORGAN STANLEY CAPITAL 1 MSC 0 2005-XLF K 0.859% 08/15/19		02/15/2012	Paydown		636,137	636,137	636,137	636,137	0	0	0	0	0	636,137	0	0	0	1,023	08/15/2019
61745M-QM-8	MSC 03-IQ4 2003-IQ4 A2 4.070% 05/15/40		12/01/2012	Paydown		9,153,028	9,153,028	8,733,573	9,092,542	0	60,485	0	60,485	0	9,153,028	0	0	0	314,880	05/15/2040
61745M-T9-4	MSCI 04-HQ4 2004-HQ4 X1 144A 0.322% 04/14/40		12/01/2012	Paydown		0	0	71,587	38,167	0	(38,167)	0	(38,167)	0	0	0	0	0	5,410	04/14/2040
61745M-TD-5	MSDWCI 03-IQ5 2003-IQ5 A4 5.010% 04/15/38		12/01/2012	Paydown		6,057,161	6,057,161	6,081,637	6,049,931	0	7,230	0	7,230	0	6,057,161	0	0	0	260,561	04/15/2038
61745S-AN-0	MSCI 06-XLF 2006 - XLF 144A 0.859% 07/15/19		12/05/2012	MORGAN STANLEY & CO. INC		1,440,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(560,000)	(560,000)	40,682	07/15/2019
61746W-ZA-1	MSDWCI 03-TOP9 2003-TOP9 A2 4.740% 11/13/36		12/01/2012	Paydown		8,107,586	8,107,586	8,255,169	8,107,297	0	289	0	289	0	8,107,586	0	0	0	271,649	11/13/2036
61748A-AE-6	MORGAN STANLEY 4.750% 04/01/14		06/08/2012	Various		14,868,500	15,000,000	14,869,350	14,964,968	0	6,576	0	6,576	0	14,971,544	0	(103,044)	(103,044)	493,472	04/01/2014

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61751N-AC-6	MORGAN STANLEY CAPITAL I MSC 0 2007-HQ11 A2 5.359% 02/12/44		12/01/2012	Paydown		11,947,705	11,947,705	12,012,993	11,930,280	0	17,425	0	17,425	0	11,947,705	0	0	0	492,660	02/12/2044
61752L-AJ-4	MORGAN STANLEY CAPITAL I MSC 0 2007-XLFA H 144A 0.639% 10/15/20		12/17/2012	MORGAN STANLEY & CO. INC		1,406,250	2,250,000	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	(843,750)	(843,750)	10,623	10/15/2020
61754J-AC-2	MORGAN STANLEY CAPITAL I MSC 0 2007-T27 A2 5.651% 06/11/42		10/01/2012	Paydown		6,721,161	6,721,161	6,726,127	6,711,939	0	9,221	0	9,221	0	6,721,161	0	0	0	128,864	06/11/2042
61755B-AC-8	MSC 07-HQ12 2007-HQ12 A2 5.575% 04/12/49		12/01/2012	Paydown		1,411,176	1,411,176	1,414,234	1,410,674	0	502	0	502	0	1,411,176	0	0	0	65,797	04/12/2049
61913P-AS-1	MORTGAGEIT TRUST MHL 05-1 2005-1 1M1 0.690% 02/25/35		12/25/2012	Paydown		410,559	410,559	403,971	403,619	0	6,940	0	6,940	0	410,559	0	0	0	(1,377)	02/25/2035
61913P-AT-9	MORTGAGEIT TRUST MHL 05-1 2005-1 1M2 0.800% 02/25/35		12/25/2012	Paydown		242,448	242,448	115,830	109,057	0	133,391	0	133,391	0	242,448	0	0	0	(934)	02/25/2035
61913P-BC-5	MORTGAGEIT TRUST MHL 05-4 2005 - 4 M3 0.780% 10/25/35		08/25/2012	Paydown		24,019	965,979	94,012	14,373	79,640	21,682	0	101,322	0	115,694	0	(91,675)	(91,675)	3,008	10/25/2035
61915R-AP-1	MORTGAGEIT TRUST MHL 05-3 2005-3 M3 0.790% 08/25/35		12/25/2012	Paydown		398,739	398,739	99,169	99,169	0	299,570	0	299,570	0	398,739	0	0	0	1,846	08/25/2035
61980A-AA-1	MOTIVA ENTERPRISES LLC 144A 5.200% 09/15/12		09/15/2012	Various		13,765,000	13,765,000	13,655,456	13,745,808	0	19,192	0	19,192	0	13,765,000	0	0	0	715,780	09/15/2012
62425*-AA-5	MOUNTAIN PRAIRIE WIND LLC 6.560% 03/25/30		12/15/2012	Redemption 100.0000		191,179	191,179	191,179	191,179	0	0	0	0	0	191,179	0	0	0	7,705	03/25/2030
62544H-AC-9	MULTI SECURITY ASSET TRUST MSA A3 144A 5.000% 11/28/35		12/01/2012	Paydown		3,667,422	3,667,422	3,714,697	3,665,937	0	1,484	0	1,484	0	3,667,422	0	0	0	64,231	11/28/2035
629855-AP-2	NALCO COMPANY TRANCHE B TRM LN NALCO CO 8.250% 05/15/17		01/10/2012	Various		11,832,099	10,550,000	10,976,238	10,856,878	0	975,221	0	975,221	0	11,832,099	0	0	0	131,252	05/15/2017
63615#-AC-5	NATIONAL FOOTBALL LEAGUE 1.285% 10/15/17		10/15/2012	Various		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	31,151	10/15/2017
637432-LT-0	NATIONAL RURAL UTILITIES SENIOR CORP BND 2.625% 09/16/12		09/16/2012	Maturity		5,000,000	5,000,000	4,992,550	4,998,195	0	1,805	0	1,805	0	5,000,000	0	0	0	131,250	09/16/2012
638585-AP-4	BANK OF AMERICA CORP 7.250% 10/15/25		05/25/2012	Various		8,687,840	8,000,000	9,160,400	8,870,814	0	(16,279)	0	(16,279)	0	8,854,534	0	(166,694)	(166,694)	354,444	10/15/2025
638585-BF-5	BANK OF AMERICA CORP 6.800% 03/15/28		05/25/2012	Various		8,996,400	9,000,000	9,875,430	9,693,804	0	(10,196)	0	(10,196)	0	9,683,608	0	(687,208)	(687,208)	425,000	03/15/2028
653240-AA-9	NEWTOWN CREDIT LEASE 6.082% 12/15/23		12/15/2012	Redemption 100.0000		737,212	737,212	737,186	737,196	0	16	0	16	0	737,212	0	0	0	24,985	12/15/2023
65535V-GR-3	NAA 04-AR4 2004-AR4 2A5 0.630% 12/25/34		10/25/2012	Paydown		145,649	145,649	145,649	145,649	0	0	0	0	0	145,649	0	0	0	718	12/25/2034
65535V-JA-7	NOMURA ASSET ACCEPTANCE CORPOR 2005-AR1 2A3 0.560% 02/25/35		12/26/2012	Paydown		88,694	88,694	88,694	88,694	0	0	0	0	0	88,694	0	0	0	338	02/25/2035
655844-BE-7	NORFOLK SOUTHERN CORPORATION 144A 4.837% 10/01/41		05/16/2012	Tax Free Exchange		11,962,240	11,936,000	11,962,259	11,962,104	0	136	0	136	0	11,962,240	0	0	0	315,936	10/01/2041
665501-AE-2	NORTHERN NAT GAS 144A 5.375% 10/31/12		10/31/2012	Maturity		5,000,000	5,000,000	4,987,460	4,998,371	0	1,629	0	1,629	0	5,000,000	0	0	0	268,750	10/31/2012
665772-CG-2	NORTHERN STATES PWR CO MN 4.850% 08/15/40		12/17/2012	Genworth Life and Annuity Insurance Company		2,401,481	2,000,000	1,998,100	1,998,153	0	30	0	30	0	1,998,183	0	403,298	403,298	129,872	08/15/2040
667294-AM-4	NORTHWEST AIRLINES INC 2001-1 992A 7.575% 03/01/19		09/01/2012	Redemption 100.0000		175,672	175,672	187,090	186,235	0	(10,563)	0	(10,563)	0	175,672	0	0	0	10,078	03/01/2019
66987X-BV-6	NHEL 02-3 2002-3 A2 0.970% 07/25/33		12/26/2012	Paydown		19,978	19,978	19,978	19,978	0	0	0	0	0	19,978	0	0	0	70	07/25/2033
669971-AF-0	NOMURA HOME EQUITY LOAN INC NH 2007-1 M1 0.530% 03/25/37		12/26/2012	Paydown		0	13,858,850	78,783	78,783	0	0	0	0	0	78,783	0	(78,783)	(78,783)	13,412	03/25/2037
67021C-AA-5	NSTAR ELECTRIC CO 4.875% 10/15/12		10/15/2012	Maturity		5,100,000	5,100,000	5,077,372	5,096,566	0	3,434	0	3,434	0	5,100,000	0	0	0	248,625	10/15/2012
674135-CT-3	OAK 97-D 1997-D A3 6.500% 02/15/28		12/01/2012	Paydown		8,304	8,304	8,415	8,290	0	14	0	14	0	8,304	0	0	0	278	02/15/2028
68240M-AG-3	HLOT 98-1A 1998-1A M2 144A 8.250% 02/15/29		11/01/2012	Paydown		26,456	26,456	27,068	26,403	0	53	0	53	0	26,456	0	0	0	1,137	02/15/2029
68619A-AK-3	ORGN 01-A 2001-A A7 6.660% 03/15/32		12/15/2012	Paydown		224,170	224,170	229,354	227,357	0	(3,187)	0	(3,187)	0	224,170	0	0	0	8,332	03/15/2032
68619A-AM-9	ORGN 02-A 2002-A A2 5.220% 05/15/32		12/01/2012	Paydown		345,784	345,784	345,710	345,275	0	509	0	509	0	345,784	0	0	0	9,712	05/15/2032
690368-AH-8	OVERSEAS SHIPHOLDING GRP INC 8.125% 03/30/18		10/22/2012	Various		3,105,000	5,500,000	5,420,965	5,434,220	0	2,815	0	2,815	0	5,437,035	0	(2,332,035)	(2,332,035)	266,658	03/30/2018
693304-AD-9	PECO ENERGY CO 4.750% 10/01/12		10/01/2012	Maturity		10,000,000	10,000,000	9,924,400	9,993,042	0	6,959	0	6,959	0	10,000,000	0	0	0	475,000	10/01/2012
69349A-AA-0	PNC CAPITAL TRUST C 0.881% 06/01/28		06/22/2012	SANWA SECURITIES		4,050,000	5,000,000	4,487,500	4,659,352	0	9,428	0	9,428	0	4,668,780	0	(618,780)	(618,780)	29,738	06/01/2028
709631-G*-0	PENTAIR INC 0.966% 05/17/12		05/17/2012	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	49,553	05/17/2012

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
713448-BS-6	PEPSICO INC 4.875% 11/01/40		12/17/2012	Genworth Life and Annuity Insurance Company		3,949,915	3,400,000	3,393,574	3,393,717	0	99	0	99	0	3,393,816	0	556,099	556,099	186,929	11/01/2040
71646Y-AA-4	PETRODRILL FIVE LTD 4.390% 04/15/16		10/15/2012	Redemption 100.0000		833,299	833,299	833,299	833,299	0	0	0	0	0	833,299	0	0	0	27,436	04/15/2016
73328U-AB-1	PORSCHE FINANCIAL AUTO SECURIT 0.560% 12/16/13		08/16/2012	Paydown		824,423	824,423	824,381	824,404	0	19	0	19	0	824,423	0	0	0	1,670	12/16/2013
7425AO-AG-5	PRINCIPAL LIFE GLOBAL 144A 6.250% 02/15/12		02/15/2012	Maturity		500,000	500,000	540,825	500,764	0	(764)	0	(764)	0	500,000	0	0	0	15,625	02/15/2012
742741-AA-9	PROCTER & GAMBLE- ESOP A 9.360% 01/01/21		07/01/2012	Various		457,348	457,348	569,281	523,923	0	(66,575)	0	(66,575)	0	457,348	0	0	0	32,359	01/01/2021
74432G-AB-3	PCMT 03-PWR1 2003-PWR1 A2 4.493% 02/11/36		12/01/2012	Paydown		3,999,768	3,999,768	3,912,176	3,984,782	0	14,985	0	14,985	0	3,999,768	0	0	0	163,079	02/11/2036
74456Q-AJ-5	PUBLIC SERVICE ELECTRIC & GAS B 5.125% 09/01/12		09/01/2012	Various		25,044,000	25,044,000	25,963,427	25,185,749	0	(141,749)	0	(141,749)	0	25,044,000	0	0	0	1,283,505	09/01/2012
74731@-BH-1	QUAD GRAPHICS INC 7.030% 12/11/13		12/11/2012	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	70,300	12/11/2013
74922H-AB-8	RESIDENTIAL ACCREDIT LOANS INC 2007-QH1 A2 0.400% 02/25/37		12/26/2012	Paydown		299,608	316,403	81,312	68,056	18,587	221,815	5,330	235,072	0	303,127	0	(3,519)	(3,519)	729	02/25/2037
74929W-AA-0	RBSSP RESECURITIZATION TRUST R RBSSP RESECURITIZATION TRUST R 2.950% 10/20/12		10/20/2012	Paydown		8,000,000	8,000,000	7,955,376	7,985,542	0	14,458	0	14,458	0	8,000,000	0	0	0	147,500	10/20/2012
74951#-AA-8	RE RICH FAMILY HLDG CORPRICH 144A 4.010% 07/23/15		07/23/2012	Various		1,875,000	1,875,000	1,875,000	1,875,000	0	0	0	0	0	1,875,000	0	0	0	56,391	07/23/2015
74951P-BT-4	RESI FINANCE LIMITED PARTNERSH 2003-C B3 144A 1.613% 09/10/35		12/10/2012	Paydown		646,677	646,677	646,677	646,677	0	0	0	0	0	646,677	0	0	0	5,499	09/10/2035
74951P-CC-0	RESIF 03-D 2003-D B3 1.513% 12/10/35		12/10/2012	Paydown		709,280	709,280	721,249	720,736	0	(11,456)	0	(11,456)	0	709,280	0	0	0	5,545	12/10/2035
74955E-AB-5	RGS FUNDING CORP I & M F 9.820% 12/07/22		12/07/2012	Redemption 100.0000		183,636	183,636	212,133	206,840	0	(23,204)	0	(23,204)	0	183,636	0	0	0	13,853	12/07/2022
74977Y-AA-7	RAAC 07-RP1 2007 RP1 A - 144A 0.500% 05/25/46		12/26/2012	Paydown		981,064	981,064	981,064	981,064	0	0	0	0	0	981,064	0	0	0	(24)	05/25/2046
74986@-AF-8	RREEF AMERICA REIT II INC 5.030% 08/18/12		08/18/2012	Maturity		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	754,500	08/18/2012
75115Y-AB-5	RESIDENTIAL ACCREDIT LOANS INC 2007-Q01 A2 0.400% 02/25/37		12/26/2012	Paydown		430,655	787,459	141,975	141,975	0	353,010	0	353,010	0	494,985	0	(64,330)	(64,330)	2,229	02/25/2037
755111-BU-4	RAYTHEON CO RAYTHEON CO 4.875% 10/15/40		12/17/2012	Genworth Life and Annuity Insurance Company		10,772,792	9,500,000	9,428,445	9,429,682	0	1,100	0	1,100	0	9,430,782	0	1,342,010	1,342,010	542,885	10/15/2040
758940-AG-5	REGIONS FINANCIAL CORP 6.375% 05/15/12		05/15/2012	Maturity		2,000,000	2,000,000	2,289,080	2,014,034	0	(14,034)	0	(14,034)	0	2,000,000	0	0	0	63,750	05/15/2012
759358-AF-7	REINALT-THOMAS CORP 5.160% 08/04/15		08/04/2012	Redemption 100.0000		3,571,429	3,571,429	3,571,429	3,571,429	0	0	0	0	0	3,571,429	0	0	0	184,286	08/04/2015
760985-5P-2	RESIDENTIAL ASSET MORTGAGE PRO 2004-RS6 MII4 3.060% 06/25/34		11/26/2012	Paydown		0	569,283	19,884	6,747	13,137	0	0	13,137	0	19,884	0	(19,884)	(19,884)	10,521	06/25/2034
76110H-M8-9	RALI 05-QA1 2005-QA1 M2 1.160% 01/25/35		11/25/2012	Paydown		0	80,421	2,622	2,622	0	0	0	0	0	2,622	0	(2,622)	(2,622)	684	01/25/2035
76110W-4D-5	RESIDENTIAL ASSET SECURITIES C 2005-AHL1 AI2 0.480% 07/25/35		09/25/2012	Paydown		254,733	254,733	254,733	254,733	0	0	0	0	0	254,733	0	0	0	558	07/25/2035
76110W-G7-5	RFMSI 04-K10 2004-KS10 M5 2.985% 11/25/34		07/25/2012	Paydown		0	358,694	20,374	6,244	14,130	0	0	14,130	0	20,374	0	(20,374)	(20,374)	3,437	11/25/2034
76110W-J4-9	RFMSI 04-K11 2004 KS11 M2 1.710% 12/25/34		12/26/2012	Paydown		0	49,247	9,254	9,254	0	0	0	0	0	9,254	0	(9,254)	(9,254)	801	12/25/2034
76110W-SK-3	RESIDENTIAL ASSET SECURITIES C 2003-KS5 AIIB 0.790% 07/25/33		12/26/2012	Paydown		48,005	48,005	48,005	48,005	0	0	0	0	0	48,005	0	0	0	243	07/25/2033
76110W-WN-2	RESIDENTIAL ASSET SECURITIES C 2004-KS2 M21 0.975% 03/25/34		12/26/2012	Paydown		475,040	475,040	475,040	475,040	0	0	0	0	0	475,040	0	0	0	2,663	03/25/2034
76110W-WP-7	RESIDENTIAL ASSET SECURITIES C 2004-KS2 M22 1.710% 03/25/34		12/26/2012	Paydown		19,884	19,884	4,947	1,608	3,339	14,937	0	18,276	0	19,884	0	0	0	230	03/25/2034
76112B-CG-3	RESIDENTIAL ASSET MORTGAGE PRO 2004-RS9 AI15 5.707% 08/25/34		11/01/2012	Paydown		3,848	39,310	32,046	36,854	0	711	4,808	(4,097)	0	32,757	0	(28,909)	(28,909)	1,984	08/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
76112B-JH-4	RFMSI 05-RS1 2005-RS1 MII2 1.010% 01/25/35		12/26/2012	Paydown		0	352,742	38,838	38,838	0	0	0	0	0	38,838	0	(38,838)	(38,838)	2,454	01/25/2035
76112B-QB-9	RESIDENTIAL ASSET MORTGAGE PRO 2005-RS5 M6 0.940% 05/25/35		04/25/2012	Paydown		0	153,489	18,219	870	17,349	0	0	17,349	0	18,219	0	(18,219)	(18,219)	373	05/25/2035
76112B-TY-6	RAMP 05-RS6 2005-RS6 M7 1.610% 06/25/35		12/26/2012	Paydown		0	264,089	23,328	3,997	19,331	0	0	19,331	0	23,328	0	(23,328)	(23,328)	3,933	06/25/2035
766879-AA-8	RINKER MATERIALS CORP 144A 7.700% 07/21/25		02/08/2012	Various		12,140,000	15,100,000	15,215,220	15,186,685	0	(346)	0	(346)	0	15,186,339	0	(3,046,339)	(3,046,339)	638,865	07/21/2025
772739-AF-5	ROCK-TENN CO ROCK TENN CO 9.250% 03/15/16		03/15/2012	Various		14,386,984	13,751,000	14,889,090	14,381,133	0	5,851	0	5,851	0	14,386,984	0	0	0	635,984	03/15/2016
78442F-AG-3	SLM CORP MTNA 5.375% 01/15/13		01/24/2012	BANC OF AMERICA SECURITIES LLC		2,521,875	2,500,000	2,596,975	2,512,625	0	(843)	0	(843)	0	2,511,781	0	10,094	10,094	71,667	01/15/2013
78442F-AQ-1	SLM CORP 5.000% 04/15/15		01/25/2012	Libertas		2,000,000	2,000,000	1,987,000	1,995,634	0	97	0	97	0	1,995,731	0	4,269	4,269	29,167	04/15/2015
78442F-AZ-1	SLM CORPORATION MTN A 5.625% 08/01/33		12/11/2012	Various		5,395,000	6,000,000	5,939,460	5,946,004	0	772	0	772	0	5,946,776	0	(551,776)	(551,776)	339,688	08/01/2033
78443*-AH-4	SLBP HOLDINGS CORPORATION 8.800% 06/30/12		06/30/2012	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	234,944	06/30/2012
78443*-AN-1	SLBP HOLDINGS CORPORATION 3.332% 06/30/14		11/27/2012	TENDER		3,070,529	3,070,529	3,070,529	3,070,529	0	0	0	0	0	3,070,529	0	0	0	108,526	06/30/2014
78443*-AN-1	SLBP HOLDINGS CORPORATION 3.332% 06/30/14		05/16/2012	Call 100.0000		4,478,330	4,478,330	4,478,330	4,478,330	0	0	0	0	0	4,478,330	0	0	0	69,477	06/30/2014
78446N-AB-3	SMART TRUST SMAT_11-4USA 1.540% 04/14/14	E	02/01/2012	Brookfield Life And Annuity Insurance Company Ltd		9,999,656	10,000,000	9,999,656	9,999,671	0	12	0	12	0	9,999,683	0	(27)	(27)	20,106	04/14/2014
78446N-AD-9	SMART TRUST SMAT_11-4USA 1.810% 11/14/15	E	02/01/2012	Brookfield Life And Annuity Insurance Company Ltd		9,997,913	10,000,000	9,997,913	9,997,973	0	42	0	42	0	9,998,015	0	(102)	(102)	23,631	11/14/2015
78487Y-AA-1	SVO VOI MORTGAGE CORP SVOVM 10 3.650% 07/20/27		12/01/2012	Paydown		927,199	927,199	927,193	926,879	0	320	0	320	0	927,199	0	0	0	17,653	07/20/2027
78488A-AA-2	SVO VOI MORTGAGE CORP SVOVM_11 3.670% 11/20/27		12/01/2012	Paydown		2,432,462	2,432,462	2,432,444	2,432,394	0	68	0	68	0	2,432,462	0	0	0	43,304	11/20/2027
785136-AB-8	SECNA 05-A 2005-A B 144A 7.412% 12/25/35		11/25/2012	Paydown		222,341	222,341	183,820	219,751	0	9,337	6,748	2,589	0	222,341	0	0	0	8,227	12/25/2035
786514-BF-5	SAFEWAY INC 5.800% 08/15/12		08/15/2012	Various		11,410,000	11,410,000	12,193,892	11,572,080	0	(162,080)	0	(162,080)	0	11,410,000	0	0	0	661,780	08/15/2012
79548C-BY-1	SBM7 01-C1 2001-C1 J 6.138% 12/18/35		11/01/2012	Paydown		0	77,249	45,021	45,021	0	0	0	0	0	45,021	0	(45,021)	(45,021)	2,605	12/18/2035
79549A-JU-4	SALOMON BROTHERS MORTGAGE SECU 2001-C2 J 6.163% 11/13/36		12/01/2012	Paydown		4,899	4,899	4,237	4,886	0	14	0	14	0	4,899	0	0	0	302	11/13/2036
79549A-JV-2	SALOMON BROTHERS MORTGAGE SECU 2001-C2 K 6.163% 11/13/36		12/01/2012	Paydown		0	17,440	11,375	16,866	0	0	5,491	(5,491)	0	11,375	0	(11,375)	(11,375)	1,161	11/13/2036
79549A-JW-0	SALOMON BROTHERS MORTGAGE SECU 2001-C2 L 6.163% 04/13/13		12/01/2012	Paydown		986,383	4,961,025	0	0	0	986,383	0	986,383	0	986,383	0	0	0	331,836	04/13/2013
79549A-JX-8	SALOMON BROTHERS MORTGAGE SECU 2001-C2 M 6.163% 04/13/13		11/01/2012	Paydown		0	218,902	0	0	0	0	0	0	0	0	0	0	0	17,715	04/13/2013
79549A-JY-6	SALOMON BROTHERS MORTGAGE SECU 2001-C2 N 6.163% 11/13/36		08/01/2012	Paydown		0	204,011	0	0	0	0	0	0	0	0	0	0	0	0	11/13/2036
798737-AA-0	SAN MANUEL ENTERTAINMENT AUTHO 144A 5.690% 12/01/15		06/01/2012	Call 100.0000		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	48,365	12/01/2015
798737-AA-0	SAN MANUEL ENTERTAINMENT AUTHO 144A 5.690% 12/01/15		12/01/2012	Redemption 100.0000		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	96,730	12/01/2015
80282H-AD-5	SANTANDER DRIVE AUTO REC TRUST SANTANDER DRIVE AUTO REC TRUST 2.050% 05/15/15		02/01/2012	Brookfield Life And Annuity Insurance Company Ltd		5,999,152	6,000,000	5,978,203	5,980,470	0	1,460	0	1,460	0	5,981,930	0	17,223	17,223	15,717	05/15/2015
80282N-AC-4	SANTANDER DRIVE AUTO RECEIVABL 3.350% 06/15/17		12/15/2012	Paydown		1,376,915	1,376,915	1,376,879	1,376,888	0	27	0	27	0	1,376,915	0	0	0	23,477	06/15/2017
803111-AM-5	SARA LEE CORP 6.125% 11/01/32		04/03/2012	Various		33,816,274	32,361,000	34,964,380	34,592,292	0	(14,872)	0	(14,872)	0	34,577,420	0	(761,146)	(761,146)	836,891	11/01/2032
805564-QL-8	SAST 04-2 2.010% 08/25/35		12/26/2012	Paydown		43,599	43,599	43,599	43,599	0	0	0	0	0	43,599	0	0	0	467	08/25/2035
81211K-AJ-9	SEALED AIR CORP 144A 5.625% 07/15/13		11/28/2012	TENDER		5,513,750	5,500,000	5,512,515	5,502,409	0	(1,400)	0	(1,400)	0	5,501,010	0	12,740	12,740	588,672	07/15/2013
81441P-CP-4	SECURITY NATIONAL MORTGAGE LOA 2005 2A A3 144A 6.213% 02/25/36		12/25/2012	Paydown		260,036	260,036	260,036	260,036	0	0	0	0	0	260,036	0	0	0	8,638	02/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
81441P-CQ-2	SECURITY NATIONAL MORTGAGE LOA 2005 2A M1 144A 6.658% 02/25/36		12/25/2012	Paydown		0	490,360	128,598	98,655	29,942	0	0	29,942	0	128,598	0	(128,598)	(128,598)	910	02/25/2036
81744P-AA-3	SEQUOIA MORTGAGE TRUST SEMT 10 3.750% 02/25/40		12/01/2012	Paydown		1,888,096	1,888,096	1,897,115	1,891,126	0	(3,031)	0	(3,031)	0	1,888,096	0	0	0	33,323	02/25/2040
81744Q-AA-1	SEQUOIA MORTGAGE TRUST SEMT 11 3.900% 09/25/41		12/01/2012	Paydown		5,979,348	5,979,348	5,979,348	5,979,348	0	0	0	0	0	5,979,348	0	0	0	135,311	09/25/2041
81744R-AA-9	SEQUOIA MORTGAGE TRUST SEMT_11 4.125% 02/25/41		12/01/2012	Paydown		2,785,940	2,785,940	2,801,611	2,800,824	0	(14,884)	0	(14,884)	0	2,785,940	0	0	0	58,980	02/25/2041
82651N-AA-7	SIERRA RECEIVABLES FUNDING COM 3.510% 11/20/25		12/20/2012	Paydown		629,088	629,088	629,027	629,038	0	50	0	50	0	629,088	0	0	0	11,281	11/20/2025
82651N-AB-5	SIERRA RECEIVABLES FUNDING COM 4.440% 11/20/25		12/20/2012	Paydown		503,270	503,270	503,158	503,177	0	93	0	93	0	503,270	0	0	0	11,416	11/20/2025
82651P-AA-2	SIERRA RECEIVABLES FUNDING COM 3.840% 11/20/25		12/20/2012	Paydown		837,083	837,083	836,995	837,007	0	76	0	76	0	837,083	0	0	0	15,796	11/20/2025
82651R-AA-8	SIERRA RECEIVABLES FUNDING COM 3.350% 06/20/18		12/20/2012	Paydown		1,151,526	1,151,526	1,151,410	1,151,423	0	104	0	104	0	1,151,526	0	0	0	19,405	06/20/2018
82651T-AA-4	SIERRA RECEIVABLES FUNDING COM 3.260% 05/20/28		12/20/2012	Paydown		2,785,343	2,785,343	2,784,857	2,784,871	0	472	0	472	0	2,785,343	0	0	0	43,098	05/20/2028
82651T-AB-2	SIERRA RECEIVABLES FUNDING COM 4.250% 05/20/28		12/20/2012	Paydown		1,044,504	1,044,504	1,044,499	1,044,497	0	7	0	7	0	1,044,504	0	0	0	21,070	05/20/2028
82651X-AA-5	SIERRA RECEIVABLES FUNDING COM 144A 3.370% 07/20/28		12/20/2012	Paydown		1,770,901	1,770,901	1,770,553	1,770,561	0	340	0	340	0	1,770,901	0	0	0	30,083	07/20/2028
828807-AQ-0	SIMON PROPERTY GROUP LP 6.350% 08/28/12		08/28/2012	Maturity		1,000,000	1,000,000	998,690	999,889	0	111	0	111	0	1,000,000	0	0	0	63,500	08/28/2012
82894*-AR-8	JR SIMPLOT CO 7.920% 04/03/12		04/03/2012	Maturity		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	316,800	04/03/2012
83611M-DN-5	SVHE 05-OPT1 1.210% 06/25/35		12/26/2012	Paydown		0	390,630	8,905	7,625	1,280	0	0	1,280	0	8,905	0	(8,905)	(8,905)	4,103	06/25/2035
83611P-AJ-0	SVHE 01-1 2001-1 A 6.765% 04/15/31		06/01/2012	Paydown		4,896	4,896	4,970	4,890	0	6	0	6	0	4,896	0	0	0	81	04/15/2031
83611P-AP-6	SVHE 01-2 2001-2 AF 6.500% 03/25/30		12/01/2012	Paydown		305,275	305,275	309,997	306,419	0	(1,144)	0	(1,144)	0	305,275	0	0	0	11,792	03/25/2030
83701#-AB-0	SOUTH CAROLINA GENERATING CO 5.490% 02/01/24		02/01/2012	Redemption 100.0000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	5,490	02/01/2024
841281-AA-6	SCL 99-CTL1 1999-CTL1 A 144A 7.110% 09/02/14		12/02/2012	Paydown		463,733	463,733	506,396	472,628	0	(8,895)	0	(8,895)	0	463,733	0	0	0	18,367	09/02/2014
842434-CA-8	SOUTHERN CALIF GAS CO 4.800% 10/01/12		10/01/2012	Maturity		3,000,000	3,000,000	2,996,910	2,999,718	0	282	0	282	0	3,000,000	0	0	0	144,000	10/01/2012
84751P-HA-0	SURF 05-B3 2005-BC3 M3 0.810% 06/25/36		11/30/2012	NOMURA SECURITIES		3,479,000	9,800,000	1,652,407	1,652,407	0	0	0	0	0	1,652,407	0	1,826,593	1,826,593	78,971	06/25/2036
84751P-HC-6	SPECIALTY UNDERWRITING & RESID 2005-BC3 M5 0.920% 06/25/36		09/13/2012	JEFFRIES & COMPANY INC		161,281	9,925,000	214,210	214,210	0	0	0	0	0	214,210	0	(52,929)	(52,929)	70,524	06/25/2036
858119-AJ-9	STEEL DYNAMICS INC 7.375% 11/01/12		11/01/2012	Maturity		2,000,000	2,000,000	2,005,000	2,001,503	0	(1,503)	0	(1,503)	0	2,000,000	0	0	0	147,500	11/01/2012
858119-AN-0	STEEL DYNAMICS INC 144A 7.750% 04/15/16		08/16/2012	TENDER		2,023,500	2,000,000	1,971,632	1,979,472	0	2,571	0	2,571	0	1,982,043	0	41,457	41,457	189,597	04/15/2016
86187#-AA-8	STONEHENGE CAP FD TEXAS II L P CORP BND 7.340% 08/01/15		08/01/2012	Various		12,057	12,057	12,057	12,057	0	0	0	0	0	12,057	0	0	0	807	08/01/2015
86187@-AA-0	STONEHENGE CAPITAL FUND CONNEC SECURED CORP BND 6.260% 12/15/12		12/15/2012	Redemption 100.0000		300,003	300,003	300,002	299,997	0	6	0	6	0	300,003	0	0	0	10,863	12/15/2012
86191@-AB-2	STONEHENGE CAPITAL FUND MISSOU 6.014% 12/01/19		12/01/2012	Redemption 100.0000		261,404	261,404	261,404	261,404	0	0	0	0	0	261,404	0	0	0	11,124	12/01/2019
86192#-AB-9	STONEHENGE CAPITAL FD ILLINOIS 5.060% 12/15/16		12/15/2012	Redemption 100.0000		3,099	3,099	3,099	3,099	0	0	0	0	0	3,099	0	0	0	87	12/15/2016
86192*-AA-5	STONEHENGE CAPITAL FUND CONNEC 8.124% 12/15/23		12/15/2012	Redemption 100.0000		1,161,263	1,161,263	1,161,263	1,161,263	0	0	0	0	0	1,161,263	0	0	0	47,096	12/15/2023
86193*-AA-4	STONEHENGE CAPITAL FUND NORTH STONEHENGE CAPITAL FUND NORTH 4.624% 10/15/16		10/15/2012	Redemption 100.0000		28,361	28,361	28,361	28,361	0	0	0	0	0	28,361	0	0	0	1,100	10/15/2016
86358R-N6-0	ARC 02-BC3 2002-BC3 A 0.870% 06/25/32		12/26/2012	Paydown		95,944	95,944	96,056	95,990	0	(47)	0	(47)	0	95,944	0	0	0	482	06/25/2032
86359B-ZE-4	STRUCTURED ASSET SECURITIES CO 2004-17XS A3B 5.540% 09/25/34		12/01/2012	Paydown		511,052	511,052	510,893	510,024	0	1,028	0	1,028	0	511,052	0	0	0	17,883	09/25/2034
86359D-AB-3	LEHMAN BROTHERS SMALL BALANCE 144A 0.460% 02/25/30		12/26/2012	Paydown		321,797	321,797	322,149	322,018	0	(221)	0	(221)	0	321,797	0	0	0	868	02/25/2030
86359D-LQ-8	SASC 05-WF3 2005-WF3 M5 0.900% 07/25/35		09/13/2012	JEFFRIES & COMPANY INC		187,187	3,940,777	362,475	362,475	0	0	0	0	0	362,475	0	(175,288)	(175,288)	27,419	07/25/2035
86359D-LR-6	SASC 05-WF3 2005-WF3 M6 0.960% 07/25/35		09/13/2012	JEFFRIES & COMPANY INC		91,482	2,439,529	212,132	194,079	18,052	0	0	18,052	0	212,132	0	(120,649)	(120,649)	18,055	07/25/2035
86359D-LS-4	SASC 05-WF3 2005-WF3 M7 1.560% 07/25/35		09/13/2012	JEFFRIES & COMPANY INC		45,368	1,209,822	71,331	71,331	0	0	0	0	0	71,331	0	(25,963)	(25,963)	14,318	07/25/2035
86359D-LT-2	SASC 05-WF3 2005-WF3 M8 1.710% 07/25/35		09/13/2012	JEFFRIES & COMPANY INC		25,636	854,536	55,228	55,228	0	0	0	0	0	55,228	0	(29,592)	(29,592)	11,060	07/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86359D-LU-9	SASC 05-WF3 2005-WF3 M9 2.460% 07/25/35		09/13/2012	JEFFRIES & COMPANY INC		31,938	1,022,025	54,173	54,173	0	0	0	0	0	54,173	0	(22,235)	(22,235)	18,891	07/25/2035
86359D-UG-0	LBSBC 05-2A 2005-2A M1 0.610% 09/25/30		07/25/2012	Paydown		130,829	130,829	130,829	130,829	0	0	0	0	0	130,829	0	0	0	(675)	09/25/2030
86359D-UH-8	LBSBC 05-2A 2005-2A M2 0.730% 09/25/30		07/25/2012	Paydown		678,855	678,855	678,855	678,855	0	0	0	0	0	678,855	0	0	0	(868)	09/25/2030
86359D-UJ-4	LBSBC 05-2A 2005-2A M3 0.810% 09/25/30		07/25/2012	Paydown		1,788,319	1,788,319	1,788,319	1,788,319	0	0	0	0	0	1,788,319	0	0	0	6,354	09/25/2030
86359D-YZ-4	LEHMAN BROTHERS SMALL BALANCE 2006-1A 2A 144A 0.440% 04/25/31		12/26/2012	Paydown		1,303,176	1,303,176	1,304,296	1,303,930	0	(754)	0	(754)	0	1,303,176	0	0	0	3,829	04/25/2031
86359L-FU-8	STRUCTURED ASSET MORTGAGE INVE 2004-AR7 B1 1.110% 04/19/35		12/19/2012	Paydown		23,431	23,431	6,424	6,424	0	17,007	0	17,007	0	23,431	0	0	0	146	04/19/2035
86679E-AA-6	SUN LIFE FINANCIAL GLB 144A 0.556% 10/06/13		03/21/2012	Various		29,635,800	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	(364,200)	(364,200)	52,192	10/06/2013
869099-AD-3	SUSQUEHANNA BANCSHARES 6.050% 11/01/12		11/01/2012	Maturity		5,000,000	5,000,000	5,253,300	5,034,293	0	(34,293)	0	(34,293)	0	5,000,000	0	0	0	302,500	11/01/2012
872162-AD-4	TAL ADVANTAGE LLC TAL 10-2A 4.300% 10/20/25		12/20/2012	Paydown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,746	10/20/2025
872162-AF-9	TAL ADVANTAGE LLC 4.600% 01/20/26		12/20/2012	Paydown		650,000	650,000	648,781	648,782	0	1,218	0	1,218	0	650,000	0	0	0	16,500	01/20/2026
872162-AH-5	TAL ADVANTAGE LLC TAL 11-2A 4.310% 05/20/26		12/20/2012	Paydown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,757	05/20/2026
87309P-AA-7	TW HOTEL FUNDING 2005 LLC TYHO 2005-LUX A1 144A 0.459% 01/15/21		03/01/2012	Paydown		35,815	0	0	0	0	0	0	0	0	0	0	35,815	35,815	0	01/15/2021
877280-AA-5	TAYLOR STREET CO 144A 6.460% 03/01/19		03/01/2012	Redemption 100.0000		675,000	675,000	672,658	673,837	0	1,163	0	1,163	0	675,000	0	0	0	21,803	03/01/2019
883408-9B-0	SLCMT 00-C1 2000-C1 A1 6.540% 04/15/20		12/01/2012	Paydown		81,813	81,813	81,813	81,813	0	0	0	0	0	81,813	0	0	0	2,872	04/15/2020
88731E-AD-2	TIME WARNER ENT 8.875% 10/01/12		10/01/2012	Various		7,410,000	7,410,000	8,644,535	7,521,095	0	(111,095)	0	(111,095)	0	7,410,000	0	0	0	657,638	10/01/2012
89233P-5E-2	TOYOTA MOTOR CREDIT CORP 2.000% 09/15/16		05/23/2012	ROYAL BANK OF CANADA		3,055,860	3,000,000	2,984,430	2,985,311	0	1,215	0	1,215	0	2,986,526	0	69,334	69,334	42,333	09/15/2016
90268T-AB-0	UBSC_11-C1 UBS-CITIGROUP COMMERCIAL MORTG 2.804% 01/10/45		04/01/2012	UBS WARBURG LLC		6,217,500	6,000,000	6,089,763	6,089,658	0	(4,825)	0	(4,825)	0	6,084,833	0	132,667	132,667	56,547	01/10/2045
90332U-AE-3	US AIRWAYS P-T TR 8.360% 07/20/20		07/20/2012	Redemption 100.0000		261,438	261,438	263,922	264,121	0	(2,683)	0	(2,683)	0	261,438	0	0	0	21,856	07/20/2020
903436-AA-1	US AIRWAYS GROUP INCOLD 7.125% 10/22/23		10/22/2012	Redemption 100.0000		395,583	395,583	395,583	395,583	0	0	0	0	0	395,583	0	0	0	24,179	10/22/2023
91274#-AK-0	ESPC-JCI BLM BACKED CERT H1 - JCI / WHTMAN 6.210% 12/10/22		12/10/2012	Redemption 100.0000		273,603	273,603	287,773	285,703	0	(12,100)	0	(12,100)	0	273,603	0	0	0	16,991	12/10/2022
91274#-AR-5	CONSOLIDATED EDISON INC 5.470% 07/10/15		07/10/2012	Redemption 100.0000		251,795	251,795	251,795	251,795	0	0	0	0	0	251,795	0	0	0	13,773	07/10/2015
912909-AF-5	US STEEL 7.375% 04/01/20		01/05/2012	Various		4,182,750	4,225,000	4,181,938	4,187,594	0	81	0	81	0	4,187,675	0	(4,925)	(4,925)	85,688	04/01/2020
914744-AB-3	UNIVERSITY OF NOTRE DAME 4.900% 03/01/41		12/17/2012	Genworth Life and Annuity Insurance Company		5,422,365	4,500,000	4,486,140	4,486,157	0	185	0	185	0	4,486,342	0	936,023	936,023	285,425	03/01/2041
925524-AT-7	VIACOM INC 5.625% 08/15/12		07/11/2012	Call 100.5030		6,030,180	6,000,000	6,095,869	6,010,076	0	20,104	0	20,104	0	6,030,180	0	0	0	305,625	08/15/2012
92867F-AD-7	VOLKSWAGEN AUTO LEASE TRUST VW 1.390% 10/20/16		02/01/2012	Brookfield Life And Annuity Insurance Company Ltd		12,066,430	12,000,000	11,998,894	11,998,915	0	18	0	18	0	11,998,933	0	67,497	67,497	18,997	10/20/2016
929227-3K-0	WASHINGTON MUTUAL WAMU 03-S5 5.500% 06/25/33		12/01/2012	Paydown		3,021,085	3,021,085	3,064,513	3,062,530	0	(41,445)	0	(41,445)	0	3,021,085	0	0	0	78,750	06/25/2033
929227-WM-4	WAMU 02-A15 2002-AR15 B1 2.327% 12/25/32		12/01/2012	Paydown		12,195	12,195	11,887	11,957	0	239	0	239	0	12,195	0	0	0	198	12/25/2032
929227-ZX-7	WAMU 02-A19 2002-AR19 B1 2.461% 02/25/33		12/01/2012	Paydown		25,472	25,472	25,357	25,376	0	96	0	96	0	25,472	0	0	0	341	02/25/2033
92922F-DE-5	WAMU MORTGAGE PASS-THROUGH CER 5.000% 09/25/18		12/01/2012	Paydown		131,494	131,494	131,494	131,494	0	0	0	0	0	131,494	0	0	0	3,207	09/25/2018
929766-JE-4	WBCMT 03-C6 2003-C6 A4 5.125% 08/15/35		12/01/2012	Paydown		7,938,450	7,938,450	7,867,565	7,915,622	0	22,828	0	22,828	0	7,938,450	0	0	0	279,375	08/15/2035
929766-NQ-2	WBCMT 04-C10 2004-C10 A4 4.748% 02/15/41		12/01/2012	Paydown		902,815	902,815	894,002	898,204	0	4,611	0	4,611	0	902,815	0	0	0	16,151	02/15/2041
929766-QU-0	WBCMT 04-C11 2004-C11 A4 5.030% 01/15/41		12/01/2012	Paydown		8,271,896	8,271,896	8,313,048	8,260,389	0	11,507	0	11,507	0	8,271,896	0	0	0	147,964	01/15/2041
929766-X2-4	WBCMT 05-C19 SENIOR CMBS 05-C19 4.661% 05/15/44		10/01/2012	Paydown		13,727,598	13,727,598	13,306,654	13,651,849	0	75,749	0	75,749	0	13,727,598	0	0	0	262,344	05/15/2044

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
929766-ZE-6	WBCMT 05-C16 2005-C16 XC 144A 0.651% 10/15/41		12/01/2012	Paydown		0	0	16,965	15,019	0	(15,019)	0	(15,019)	0	0	0	0	0	3,579	10/15/2041
93144*-AA-0	WALGREENS CTL 5.990% 02/15/30		12/15/2012	Redemption 100.0000		261,579	261,579	261,579	261,579	0	0	0	0	0	261,579	0	0	0	8,565	02/15/2030
938837-A#-8	GSA REC BACKED TRUST - WGL PRO 7.220% 09/05/17		12/05/2012	Redemption 100.0000		1,494,418	1,494,418	1,494,418	1,494,418	0	0	0	0	0	1,494,418	0	0	0	59,087	09/05/2017
939336-DA-8	WAMU MORTGAGE PASS-THROUGH CER 2002-AR14 B1 2.476% 11/25/32		12/01/2012	Paydown		4,976	4,976	4,947	4,955	0	21	0	21	0	4,976	0	0	0	66	11/25/2032
939336-K3-6	WAMMS 03-AR4 2003-AR4 B1 2.583% 08/25/33		12/01/2012	Paydown		254,017	254,017	251,338	251,830	0	2,187	0	2,187	0	254,017	0	0	0	3,695	08/25/2033
939336-TS-2	WASHINGTON MUTUAL MSC MORTGAGE 5.500% 03/25/33		12/01/2012	Paydown		2,825,261	2,825,261	2,941,170	2,938,535	0	(113,274)	0	(113,274)	0	2,825,261	0	0	0	72,713	03/25/2033
94874R-CB-0	WEINGARTEN REALTY INVST MTN A 5.675% 11/25/12		11/25/2012	Various		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	474,493	11/25/2012
949768-AD-7	WFMBS 03-K WELLS FARGO MORTGAGE BACKED SE 4.434% 11/25/33		12/01/2012	Paydown		842,294	842,294	868,879	868,340	0	(26,047)	0	(26,047)	0	842,294	0	0	0	17,687	11/25/2033
949775-AB-6	WELLS FARGO MORTGAGE BACKED SE WHOLE CMO 03-18 5.250% 12/25/33		12/01/2012	Paydown		996,644	996,644	986,366	987,957	0	8,686	0	8,686	0	996,644	0	0	0	24,311	12/25/2033
94978#-AT-4	LEGG MASON LEASE BACKED PASS T 2002-CTL-20 6.650% 08/01/27		12/01/2012	Redemption 100.0000		269,732	269,732	269,732	269,732	0	0	0	0	0	269,732	0	0	0	9,814	08/01/2027
94978#-BJ-5	WLS FRGO NRTHWST CAP. LEASE FUNDING 2003-CTL-02 5.789% 11/15/27		12/15/2012	Various		247,139	247,139	234,364	243,377	0	3,762	0	3,762	0	247,139	0	0	0	7,818	11/15/2027
94978#-CY-1	WACHOVIA CORP I 2005-1 5.480% 01/02/25		06/04/2012	Call 100.0000		6,558	6,558	6,558	6,558	0	0	0	0	0	6,558	0	0	0	329	01/02/2025
94978#-CY-1	WACHOVIA CORP I 2005-1 5.480% 01/02/25		07/02/2012	Redemption 100.0000		18,202	18,202	18,202	18,202	0	0	0	0	0	18,202	0	0	0	997	01/02/2025
94978#-CZ-8	WACHOVIA CORP II 2005-1 5.480% 01/02/25		11/02/2012	Call 100.0000		73,048	73,048	73,048	73,048	0	0	0	0	0	73,048	0	0	0	4,978	01/02/2025
94978#-CZ-8	WACHOVIA CORP II 2005-1 5.480% 01/02/25		07/02/2012	Redemption 100.0000		95,435	95,435	95,435	95,435	0	0	0	0	0	95,435	0	0	0	5,230	01/02/2025
94978#-DB-0	WACHOVIA CORP IV 2005-1 5.480% 01/02/25		07/02/2012	Redemption 100.0000		2,985	2,985	2,985	2,985	0	0	0	0	0	2,985	0	0	0	164	01/02/2025
94978#-DC-8	WACHOVIA CORP V 2005-1 5.480% 01/02/25		07/02/2012	Redemption 100.0000		128,215	128,215	128,215	128,215	0	0	0	0	0	128,215	0	0	0	6,873	01/02/2025
949789-AB-7	WELLS FARGO MORTGAGE BACKED SE 2006-AR19 A2 5.432% 12/25/36		01/01/2012	Paydown		113,578	113,578	114,292	113,200	0	378	0	378	0	113,578	0	0	0	514	12/25/2036
94979F-AC-0	WFMBS 03-12 5.000% 11/25/18		12/01/2012	Paydown		1,028,339	1,028,339	1,030,910	1,029,027	0	(688)	0	(688)	0	1,028,339	0	0	0	24,319	11/25/2018
94979R-AA-8	WELLS FARGO MORTGAGE BACKED SE WHOLE CMO 03-8 4.500% 08/25/18		05/01/2012	Paydown		1,782,286	1,782,286	1,784,514	1,782,792	0	(506)	0	(506)	0	1,782,286	0	0	0	30,561	08/25/2018
9497ER-AK-0	WELLS FARGO HOME EQUITY TRUST 2005-1 M10 2.710% 04/25/35		12/26/2012	Paydown		457,356	457,356	88,811	67,535	0	389,821	0	389,821	0	457,356	0	0	0	(1,351)	04/25/2035
94980G-AG-6	WFHN 04-2 2004-2 AI6 5.000% 05/25/34		12/01/2012	Paydown		4,951,531	4,951,531	4,700,445	4,842,225	0	109,306	0	109,306	0	4,951,531	0	0	0	217,551	05/25/2034
94980G-AR-2	WFHN 04-2 2004-2 M4 1.410% 05/25/34		01/25/2012	Paydown		36,232	36,232	36,956	36,690	0	(458)	0	(458)	0	36,232	0	0	0	44	05/25/2034
94980L-AA-8	WELLS FARGO MORTGAGE BACKED SE WHOLE CMO 04-8 5.000% 08/25/19		12/01/2012	Paydown		393,134	393,134	394,117	393,418	0	(284)	0	(284)	0	393,134	0	0	0	9,811	08/25/2019
94980W-AG-1	WELLS FARGO MORTGAGE BACKED SE 2003-15 B1 4.750% 12/25/18		12/01/2012	Paydown		266,343	266,343	259,934	262,377	0	3,966	0	3,966	0	266,343	0	0	0	6,251	12/25/2018
94980W-AH-9	WELLS FARGO MORTGAGE BACKED SE 2003-15 B2 4.750% 12/25/18		12/01/2012	Paydown		72,727	72,727	70,363	71,296	0	1,430	0	1,430	0	72,727	0	0	0	1,707	12/25/2018
94981A-AJ-2	WELLS FARGO MORTGAGE BACKED SE 2003-14 B1 4.625% 12/25/18		12/01/2012	Paydown		241,720	241,720	234,128	237,125	0	4,595	0	4,595	0	241,720	0	0	0	5,384	12/25/2018
94981A-AK-9	WELLS FARGO MORTGAGE BACKED SE 2003-14 B2 4.625% 12/25/18		12/01/2012	Paydown		72,492	72,492	69,615	70,772	0	1,720	0	1,720	0	72,492	0	0	0	1,615	12/25/2018
94983V-AJ-4	WELLS FARGO MORTGAGE BACKED SE 2006-AR8 2A4 2.724% 04/25/36		12/01/2012	Paydown		229,069	229,069	202,600	206,207	0	26,469	3,607	22,862	0	229,069	0	0	0	2,826	04/25/2036
94983W-AE-3	WELLS FARGO MORTGAGE BACKED SE 2006-AR7 2A2 2.616% 05/25/36		12/01/2012	Paydown		304,289	304,289	275,359	275,359	0	28,930	0	28,930	0	304,289	0	0	0	4,085	05/25/2036
960413-AE-2	WESTLAKE CHEMICALS 6.625% 01/15/16		07/30/2012	Call 102.2080		3,066,240	3,000,000	3,015,000	3,004,584	0	61,656	0	61,656	0	3,066,240	0	0	0	207,031	01/15/2016
961548-AS-3	WESTVACO CORP 7.500% 06/15/27		06/15/2012	Redemption 100.0000		549,000	549,000	548,462	548,708	0	292	0	292	0	549,000	0	0	0	20,588	06/15/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
96445#-AA-5	WHITE RIV FORESTS LLC 144A 6.270% 12/12/12		12/12/2012	Various		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	564,300	12/12/2012
96445#-AC-1	WHITE RIVER FORESTS LLC 144A 5.490% 12/12/12		12/12/2012	Various		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	164,700	12/12/2012
97186Q-10-4	NEWTEK BUSINESS SERV INC 9.750% 03/01/13		10/31/2012	Redemption 100.0000		151,004	151,004	155,207	151,717	0	(714)	0	(714)	0	151,004	0	0	0	11,676	03/01/2013
97191#-AA-9	NEWTEK BUSINESS SERV INC 7.510% 03/01/13		10/15/2012	Redemption 100.0000		63,599	63,599	64,489	63,744	0	(145)	0	(145)	0	63,599	0	0	0	3,165	03/01/2013
97381W-AV-6	WINDSTREAM CORP WINDSTREAM CORP 7.500% 06/01/22		03/29/2012	Tax Free Exchange		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	0	06/01/2022
976843-BC-5	WPS RESOURCES CORP 4.875% 12/01/12		12/01/2012	Maturity		6,000,000	6,000,000	5,976,000	5,997,296	0	2,704	0	2,704	0	6,000,000	0	0	0	292,500	12/01/2012
98157V-AD-8	WORLD OMNI AUTO RECEIVABLES TR WOART_09-A4 2.090% 04/15/15		03/15/2012	Paydown		9,261,627	9,261,627	9,259,920	9,260,840	0	788	0	788	0	9,261,627	0	0	0	29,265	04/15/2015
98158P-AD-0	WORLD OMNI AUTO RECEIVABLES TR WORLD OMNI AUTO RECEIVABLES TR 1.330% 01/15/18		02/01/2012	Brookfield Life And Annuity Insurance Company Ltd		8,298,634	8,250,000	8,248,107	8,248,172	0	39	0	39	0	8,248,211	0	50,423	50,423	14,020	01/15/2018
98212B-AA-1	WPX ENERGY INC WPX ENERGY INC 5.250% 01/15/17		06/29/2012	Tax Free Exchange		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	0	01/15/2017
98212B-AB-9	WPX ENERGY INC WPX ENERGY INC 6.000% 01/15/22		06/29/2012	Tax Free Exchange		5,995,399	6,000,000	5,995,000	5,995,000	0	399	0	399	0	5,995,399	0	0	0	0	01/15/2022
983024-AA-8	WYETH 5.500% 03/15/13		12/26/2012	Various		18,660,425	18,450,000	18,695,231	18,499,839	0	160,586	0	160,586	0	18,660,425	0	0	0	1,299,444	03/15/2013
98385X-AA-4	XTO ENERGY INC 7.500% 04/15/12		04/15/2012	Maturity		5,500,000	5,500,000	5,667,500	5,506,725	0	(6,725)	0	(6,725)	0	5,500,000	0	0	0	206,250	04/15/2012
98419M-AC-4	XYLEM INC XYLEM INC 3.550% 09/20/16		07/23/2012	Various		7,987,103	8,000,000	7,984,720	7,985,517	0	1,585	0	1,585	0	7,987,103	0	0	0	142,000	09/20/2016
98419M-AE-0	XYLEM INC XYLEM INC 4.875% 10/01/21		07/23/2012	Tax Free Exchange		3,997,643	4,000,000	3,997,400	3,997,490	0	152	0	152	0	3,997,643	0	0	0	103,458	10/01/2021
98883#-AA-0	ZLB HOLDINGS 5.300% 12/19/12		12/19/2012	Redemption 100.0000		428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	22,714	12/19/2012
F2567#-AC-5	DOLLFUS-MIEG & CO 10.000% 04/30/13		04/30/2012	DIRECT		0	811,427	1	1	0	0	0	0	0	1	0	(1)	(1)	0	04/30/2013
G7578#-AA-4	FIRST OMEGA SHIPPING INC 5.120% 06/15/12		06/15/2012	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	256,000	06/15/2012
013716-AR-6	ALCAN INC 4.875% 09/15/12	A	09/15/2012	Maturity		12,000,000	12,000,000	12,472,260	12,124,989	0	(124,989)	0	(124,989)	0	12,000,000	0	0	0	585,000	09/15/2012
25822C-B#-2	DOREL IND INC 6.800% 07/26/12	A	07/26/2012	Redemption 100.0000		2,824,800	2,824,800	2,824,800	2,824,800	0	0	0	0	0	2,824,800	0	0	0	192,086	07/26/2012
669771-AR-8	NOVA GAS TRANSMISSION 8.500% 12/15/12	A	12/15/2012	Maturity		2,000,000	2,000,000	2,517,660	2,062,668	0	(62,668)	0	(62,668)	0	2,000,000	0	0	0	170,000	12/15/2012
740212-AD-7	PRECISION DRILLING TRUST 6.500% 12/15/21	A	04/16/2012	Tax Free Exchange		5,358,222	5,250,000	5,366,250	5,361,287	0	(3,065)	0	(3,065)	0	5,358,222	0	0	0	0	12/15/2021
781903-AG-4	RUSSEL METALS INC 6.375% 03/01/14	A	05/25/2012	Call 100.0000		1,000,000	1,000,000	942,500	966,590	0	33,410	0	33,410	0	1,000,000	0	0	0	46,750	03/01/2014
87182R-AC-1	SYSCO CORP 6.100% 06/01/12	A	06/01/2012	Maturity		10,000,000	10,000,000	10,437,800	10,037,654	0	(37,654)	0	(37,654)	0	10,000,000	0	0	0	305,000	06/01/2012
878742-AQ-8	TECK RESOURCES LTD 10.750% 05/15/19	A	11/19/2012	Call 123.1814		4,680,892	3,800,000	4,047,352	3,990,439	0	690,453	0	690,453	0	4,680,892	0	0	0	281,889	05/15/2019
893526-CC-5	TRANSCANADA PIPELINES LIMITED 8.625% 05/15/12	A	05/15/2012	Maturity		5,000,000	5,000,000	6,356,500	5,067,036	0	(67,036)	0	(67,036)	0	5,000,000	0	0	0	215,625	05/15/2012
C3322#-AA-6	ENERMARK INC 6.620% 06/19/14	A	06/19/2012	Redemption 100.0000		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	19,860	06/19/2014
C3322#-AB-4	ENERMARK INC 144A B 5.460% 10/01/15	A	10/01/2012	Redemption 100.0000		1,800,000	1,800,000	1,640,491	1,713,764	0	86,236	0	86,236	0	1,800,000	0	0	0	98,280	10/01/2015
00760H-B*-2	AEGIS GROUP PLC 5.250% 07/28/12	F	07/28/2012	Maturity		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	1,050,000	07/28/2012
00972W-AA-1	AKIBARE 144A 3.417% 05/22/12	F	05/22/2012	Maturity		4,000,000	4,000,000	3,999,200	3,999,749	0	251	0	251	0	4,000,000	0	0	0	69,573	05/22/2012
04317L-AA-1	ARTUS LOAN FUND LTD ARTUS 07-1 ABS 144A 0.960% 02/15/18	R	11/15/2012	Paydown		10,189,581	10,189,581	9,680,102	9,776,043	0	413,538	0	413,538	0	10,189,581	0	0	0	69,890	02/15/2018
05965X-AA-7	BANCO SANTIAGO 7.375% 07/18/12	F	07/18/2012	Various		2,000,000	2,000,000	2,048,287	2,003,711	0	(3,711)	0	(3,711)	0	2,000,000	0	0	0	147,500	07/18/2012
10010R-AC-1	BOSPHRS FIN SERV 144 A 2.303% 02/15/12	F	02/15/2012	Redemption 100.0000		1,375,000	1,375,000	1,385,156	1,375,362	0	(362)	0	(362)	0	1,375,000	0	0	0	7,916	02/15/2012
12804C-AA-4	CALABASH RE LTD CORP BND 144A 15.788% 06/15/12	F	06/15/2012	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	224,556	06/15/2012
20047L-AA-4	COMM 04-RS1 2004-RS1 A 144A 5.648% 03/03/41	F	12/01/2012	Paydown		13,203,944	13,203,944	12,950,938	12,950,938	0	253,006	0	253,006	0	13,203,944	0	0	0	348,555	03/03/2041
21987B-AG-3	CODELCO INC 144A 6.375% 11/30/12	F	11/30/2012	Various		1,575,000	1,575,000	1,589,975	1,577,624	0	(2,624)	0	(2,624)	0	1,575,000	0	0	0	100,406	11/30/2012
233048-AC-1	DBS BANK LIMITED 233048 144A 0.950% 07/15/21	F	12/19/2012	BANC OF AMERICA SECURITIES LLC		33,250,000	35,000,000	33,765,000	33,916,531	0	101,237	0	101,237	0	34,017,767	0	(767,767)	(767,767)	439,570	07/15/2021

SCHEDULE D - PART 4

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
256853-AA-0	DOLPHIN ENERGY LTD 5.888% 06/15/19	F	12/15/2012	Redemption 100.0000		216,500	216,500	225,322	223,943	0	(7,443)	0	(7,443)	0	216,500	0	0	0	9,620	06/15/2019
26835P-AC-4	EDP FINANCE BV EDP FINANCE BV 4.900% 10/01/19	F	09/27/2012	Various		7,449,500	8,600,000	8,688,146	8,673,763	0	(2,751)	0	(2,751)	0	8,671,012	0	(1,221,512)	(1,221,512)	316,649	10/01/2019
36187X-AD-8	GMAC MORTGAGE SERVICER ADV FUN 3.720% 02/15/23	F	03/15/2012	Paydown		10,000,000	10,000,000	9,999,887	9,999,881	0	119	0	119	0	10,000,000	0	0	0	93,000	02/15/2023
370424-8U-8	GENERAL MOTORS ACCEP CORP UK 1986-10 9.625% 09/25/16	R	04/02/2012	DIRECT		0	3	3	3	0	0	0	0	0	3	0	(3)	(3)	0	09/25/2016
37957T-AF-8	GLOBO COMUNICACOES E PARTICIPA CORP BND 144A 7.250% 04/26/22	F	05/11/2012	Call 103.6250		3,108,750	3,000,000	3,151,500	3,133,003	0	(24,253)	0	(24,253)	0	3,108,750	0	0	0	117,813	04/26/2022
46062N-AA-5	INTEROCEANICA IV FINANCE LTD 144A 0.000% 11/30/18	R	11/30/2012	Redemption 100.0000		283,239	283,239	186,738	230,468	0	52,771	0	52,771	0	283,239	0	0	0	0	11/30/2018
46062N-AB-3	INTEROCEANICA IV FINANCE LTD 144A 0.000% 11/30/25	R	11/30/2012	Redemption 100.0000		79,512	79,512	39,470	47,664	0	31,848	0	31,848	0	79,512	0	0	0	0	11/30/2025
552081-AC-5	LYONDELLBASELL INDUSTRIES NV 6.000% 11/15/21	F	07/17/2012	Tax Free Exchange		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	30,167	11/15/2021
58516N-AB-0	MEGA ADVANCE INVESTMENTS LTD 6.375% 05/12/41	F	02/14/2012	DEUTSCHE BANK SECURITIES INC.		3,183,990	3,000,000	2,919,080	2,919,433	0	112	0	112	0	2,919,545	0	264,445	264,445	50,469	05/12/2041
65504R-AD-6	NOBLE GROUP LTD 144A 6.750% 01/29/20	F	02/28/2012	DEUTSCHE BANK SECURITIES INC.		1,948,500	2,000,000	1,963,750	1,968,440	0	484	0	484	0	1,968,924	0	(20,424)	(20,424)	79,650	01/29/2020
65557A-AA-5	NORDEA BANK AB 65557A 144A 5.250% 11/30/12	F	11/30/2012	Maturity		13,000,000	13,000,000	13,385,786	13,070,537	0	(70,537)	0	(70,537)	0	13,000,000	0	0	0	682,500	11/30/2012
675758-AC-0	ODEBRECHT FINANCE LTD 7.000% 04/21/20	F	11/05/2012	TENDER		2,285,000	2,000,000	1,943,472	1,951,933	0	3,663	0	3,663	0	1,955,597	0	329,403	329,403	210,444	04/21/2020
68620Y-AA-0	ORIGIN ENERGY FINANCE LTD Series 144A 5.450% 10/14/21	F	01/18/2012	BANC OF AMERICA SECURITIES LLC		5,165,350	5,000,000	4,984,750	4,985,001	0	70	0	70	0	4,985,071	0	180,279	180,279	74,938	10/14/2021
69783R-AA-6	PAN AMER ENE AR 144A 7.750% 02/09/12	F	02/09/2012	Redemption 100.0000		680,000	680,000	680,000	680,000	0	0	0	0	0	680,000	0	0	0	26,350	02/09/2012
74042D-AC-0	PREFERRED TERM SECS XX A-2 144A 0.758% 03/22/38	F	12/13/2012	BANC OF AMERICA SECURITIES LLC		4,608,960	9,350,279	9,359,630	9,350,279	0	0	0	0	0	9,350,279	0	(4,741,319)	(4,741,319)	86,544	03/22/2038
74042F-AA-9	PREFERRED TERM SECURITIES XXV A-1 144A 0.598% 06/22/37	F	12/24/2012	Various		4,728,458	4,728,458	4,728,458	4,728,458	0	0	0	0	0	4,728,458	0	0	0	11,774	06/22/2037
74043A-AD-3	PREFERRED TERM XXIII 144A 0.618% 12/22/36	F	12/24/2012	Various		2,247,331	2,247,331	2,245,926	2,246,119	0	1,212	0	1,212	0	2,247,331	0	0	0	14,663	12/22/2036
74734L-AA-9	QGOG ATLANTIC ALASKAN RIGS LT 5.250% 07/30/18	F	11/30/2012	Redemption 100.0000		537,600	537,600	529,536	529,828	0	7,772	0	7,772	0	537,600	0	0	0	21,132	07/30/2018
78446E-AF-4	SMART TRUST SMAT 11-1USA 2.520% 11/14/16	F	03/06/2012	BARCLAYS CAPITAL INC		20,371,875	20,000,000	19,995,102	19,996,100	0	256	0	256	0	19,996,355	0	375,520	375,520	119,000	11/14/2016
880334-AA-5	TENGZCHVROIL FIN 144A 6.124% 11/15/14	F	11/15/2012	Redemption 100.0000		428,182	428,182	428,931	428,383	0	(201)	0	(201)	0	428,182	0	0	0	19,666	11/15/2014
883145-AJ-3	TEXTAINER MARINE CONTAINERS LT 4.700% 06/15/26	F	12/17/2012	Paydown		1,028,000	1,028,000	1,023,953	1,024,055	0	3,945	0	3,945	0	1,028,000	0	0	0	26,708	06/15/2026
89378T-AB-9	TRANSNET LTD TRANSNET LTD 4.500% 02/10/16	F	02/14/2012	J.P. MORGAN SECURITIES INC		3,067,500	3,000,000	3,077,500	3,073,524	0	(2,073)	0	(2,073)	0	3,071,451	0	(3,951)	(3,951)	70,125	02/10/2016
90261X-CT-7	UBS AG STAMFORD BRANCH 0.000% 10/12/47	R	07/12/2012	Call 10.5725		4,228,992	40,000,000	3,518,750	3,849,149	0	379,843	0	379,843	0	4,228,992	0	0	0	0	10/12/2047
90466G-AA-0	UNICREDITO LUXEM FIN 144A 0.680% 01/13/17	F	01/13/2012	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	18,847	01/13/2017
B3319#-AE-4	DECEUNINCK NV A1 6.380% 09/14/14	F	08/17/2012	Call 100.0000		5,550,732	5,550,732	4,675,000	5,021,729	0	529,003	0	529,003	0	5,550,732	0	0	0	239,042	09/14/2014
B3319#-AF-1	DECEUNINCK A2 8.250% 09/14/14	F	08/17/2012	Call 100.0000		2,983,276	2,983,276	2,602,335	2,747,833	0	235,443	0	235,443	0	2,983,276	0	0	0	148,658	09/14/2014
BGW1HW-F2-8	BBVA BANCO CONTINENTAL 2.808% 12/15/15	F	12/18/2012	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	68,650	12/15/2015
G2155Z-AA-2	CHINA FIN CAYMAN 5.750% 07/13/12	F	07/13/2012	Maturity		1,000,000	1,000,000	981,120	998,251	0	1,749	0	1,749	0	1,000,000	0	0	0	57,500	07/13/2012
G2978#-AC-7	ELECTRICITY SUPPLY BOARD C 5.190% 12/15/15	F	04/27/2012	Various		8,800,000	10,000,000	10,500,000	10,373,460	0	(37,394)	0	(37,394)	0	10,336,067	0	(1,536,067)	(1,536,067)	245,083	12/15/2015
G3722M-AF-2	GARANTI DIVERSIFIED PAYMENT RI SECURED ABS 0.592% 04/09/13	F	10/09/2012	Paydown		1,500,000	1,500,000	1,460,625	1,460,625	0	39,375	0	39,375	0	1,500,000	0	0	0	7,120	04/09/2013
G3722M-AF-2	GARANTI DIVERSIFIED PAYMENT RI SECURED ABS 0.592% 04/09/13	F	04/09/2012	Redemption 100.0000		500,000	500,000	486,875	486,875	0	13,125	0	13,125	0	500,000	0	0	0	1,824	04/09/2013

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G4035#-AB-6	GRAFTON NPI 2005 PLC 4.780% 06/23/12	F	06/23/2012	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	119,500	06/23/2012
G5161*-AG-2	JOHNSTON PRESS PLC 10.180% 09/30/12	F	05/01/2012	CRT CAPITAL		1,616,773	2,639,629	2,537,206	2,607,293	0	15,582	0	15,582	0	2,622,875	0	(1,006,102)	(1,006,102)	235,776	09/30/2012
G5161*-AG-2	JOHNSTON PRESS PLC 10.180% 09/30/12	F	04/25/2012	Call 84.8276		276,463	325,912	315,185	322,525	0	(46,062)	0	(46,062)	0	276,463	0	0	0	7,712	09/30/2012
L2836P-AK-3	EU CREDIT LUX SENIOR CORP BND 0.229% 07/25/12	F	07/25/2012	European Credit Management i		29,773,882	35,000,000	35,000,000	35,000,000	0	0	0	0	0	35,000,000	0	(5,226,118)	(5,226,118)	56,575	07/25/2012
L2836P-AM-9	EU CREDIT LUX SENIOR CORP BND 144A 0.218% 08/28/12	F	08/28/2012	European Credit Management i		30,609,192	35,000,000	35,000,000	35,000,000	0	0	0	0	0	35,000,000	0	(4,390,808)	(4,390,808)	63,386	08/28/2012
P74828-AA-5	PAN AMERICAN ENERGY LLC 7.750% 02/09/12	F	02/09/2012	Redemption 100.0000		500,000	500,000	504,750	500,008	0	(8)	0	(8)	0	500,000	0	0	0	19,375	02/09/2012
P7883#-AE-6	PHOENIX PARK GAS E 5.760% 04/01/20	F	10/01/2012	Various		380,599	380,599	380,599	380,599	0	0	0	0	0	380,599	0	0	0	13,758	04/01/2020
P78954-AA-5	PETROLEUM TRINI REGS 6.000% 05/08/22	F	11/08/2012	Redemption 100.0000		166,667	166,667	138,333	143,917	0	22,749	0	22,749	0	166,667	0	0	0	7,500	05/08/2022
Q0307#-AC-2	AMCOR LTD 144A 4.910% 12/17/12	F	12/17/2012	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	147,300	12/17/2012
Q1297#-AA-6	CSL LIMITED 144A 5.300% 12/19/12	R	12/19/2012	Various		1,400,000	1,400,000	1,398,899	1,399,263	0	737	0	737	0	1,400,000	0	0	0	74,200	12/19/2012
Q2759#-AE-7	CONSOLIDATED PRESS HOLDINGS LT 8.620% 11/15/12	F	11/15/2012	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	172,400	11/15/2012
Q2759#-AJ-6	CONSOLIDATED PRESS HOLDINGS LT 4.930% 04/29/12	F	04/29/2012	Maturity		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	36,975	04/29/2012
Q8773#-AG-1	STOCKLAND FINANCE PTY LTD 4.680% 07/14/12	F	07/14/2012	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	468,000	07/14/2012
Q9193#-AE-8	TRANSPACIFIC INDUSTRIES GROUP CORP BND 7.880% 12/17/12	R	12/17/2012	Maturity		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	275,800	12/17/2012
S8059#-AB-7	STANDARD BK OF SOUTH AFRICA LT CORP BND 1.193% 07/31/17	F	07/31/2012	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	155,399	07/31/2017
X3123F-AE-6	GAZPROM OAO REGS 9.625% 03/01/13	F	10/22/2012	Genworth Life Insurance Company of New York		1,006,880	1,000,000	1,125,938	1,021,736	0	(14,856)	0	(14,856)	0	1,006,880	0	0	0	109,885	03/01/2013
Y6421X-AA-6	NTPC NTPC LTD 5.875% 03/02/16	F	02/14/2012	DEUTSCHE BANK SECURITIES INC.		3,205,500	3,000,000	3,057,000	3,040,504	0	(1,114)	0	(1,114)	0	3,039,390	0	166,110	166,110	80,781	03/02/2016
Y8586E-AA-5	TENGZCHVROIL FIN REGS 6.124% 11/15/14	F	11/15/2012	Redemption 100.0000		71,364	71,364	70,828	71,164	0	200	0	200	0	71,364	0	0	0	3,278	11/15/2014
06051G-DZ-9	BANK OF AMERICA CORP		03/31/2012	BANK OF AMERICA CORP					28,288,478	0			0		7,266,251	0	(7,266,251)	(7,266,251)	0	06/01/2019
36161R-AV-1	GFCM LLC		12/31/2012	Paydown		2,923,766	0	2,923,766	10,325,754	0			0		2,923,766	0		0		05/12/2035
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,336,631,973	2,594,750,318	2,366,871,610	2,399,170,271	2,259,573	14,740,679	7,833,522	9,166,730	0	2,379,912,789	0	(43,280,821)	(43,280,821)	72,337,318	XXX
002927-AA-9	ABBEY NATL CAP TRUST I 8.963% Perpet.		07/16/2012	TENDER		7,343,900	7,130,000	9,471,635	9,471,635	0	0	0	0	0	9,471,635	0	(2,127,735)	(2,127,735)	347,969	01/01/9999
05529M-AA-0	BB&T CAPITAL TRUST I 5.850% 08/18/35		07/18/2012	Various		25,000,000	25,000,000	24,610,859	24,646,405	0	353,595	0	353,595	0	25,000,000	0	0	0	1,340,625	08/18/2035
05530A-AA-3	BB&T CAPITAL TRUST II 6.750% 06/07/36		07/18/2012	Call 100.0000		9,000,000	9,000,000	8,964,450	8,966,951	0	33,049	0	33,049	0	9,000,000	0	0	0	372,938	06/07/2036
124789-AA-6	CBA CAPITAL TRUST I 144A 5.805% Perpet.		06/07/2012	Various		7,537,500	7,500,000	7,191,000	7,191,000	0	0	0	0	0	7,191,000	0	346,500	346,500	179,794	01/01/9999
16162L-AA-1	CHASE CAPITAL VI 0.938% 08/01/28		12/12/2012	J.P. MORGAN SECURITIES INC		23,962,188	30,750,000	24,201,173	24,643,839	0	293,118	0	293,118	0	24,936,956	0	(974,769)	(974,769)	376,286	08/01/2028
628958-AB-6	NB CAPITAL TRUST II 7.830% 12/15/26		11/05/2012	Call 101.9580		5,097,900	5,000,000	4,897,950	4,919,356	0	178,544	0	178,544	0	5,097,900	0	0	0	348,000	12/15/2026
225448-AA-7	CREDIT SUISSE GUERSEY 5.860% Perpet.	R	07/26/2012	TENDER		2,940,000	3,000,000	2,917,500	2,917,500	0	0	0	0	0	2,917,500	0	22,500	22,500	122,572	01/01/9999
870191-AD-5	SWEDBANK 144A 0.422% Perpet.	F	09/11/2012	CORPORATE ACTION		1,450,000	1,450,000	1,617,649	1,617,649	0	0	0	0	0	1,617,649	0	(167,649)	(167,649)	108,750	01/01/9999
N32307-AA-3	CREDIT SUISSE FB FIN BV 0.625% Perpet.	F	07/24/2012	Various		10,500,000	15,000,000	11,400,000	11,400,000	0	0	0	0	0	11,400,000	0	(900,000)	(900,000)	59,166	01/01/9999
4899999. Subtotal - Bonds - Hybrid Securities						92,831,488	103,830,000	95,272,216	95,774,335	0	858,306	0	858,306	0	96,632,640	0	(3,801,153)	(3,801,153)	3,256,100	XXX
458049-AA-1	INS NOTE CAP TERM RL III 2006- INC MONEY MARKET SECURITIES 0.510% 02/28/36		02/28/2012	Call 100.0000		10,000,000	10,000,000	7,500,000	7,537,380	0	2,462,620	0	2,462,620	0	10,000,000	0	0	0	10,037	02/28/2036
45804V-AA-2	INS NOTE CAP MMS RL III 2006-1 INC MONEY MARKET SECURITIES 2.265% 02/28/36		02/29/2012	Call 100.0000		3,300,000	3,300,000	2,326,500	2,339,303	0	960,697	0	960,697	0	3,300,000	0	0	0	17,541	02/28/2036
45805A-AA-7	INS NOTE CAP MMS RL III 2006-3 INC MONEY MARKET SECURITIES 2.246% 02/28/36		03/21/2012	Call 100.0000		4,500,000	4,500,000	2,970,000	2,992,834	0	1,507,166	0	1,507,166	0	4,500,000	0	0	0	23,852	02/28/2036
45805C-AA-3	INS NOTE CAP MMS RL III 2006-4 INC MONEY MARKET SECURITIES 2.244% 02/28/36		02/28/2012	Various		79,500,000	79,500,000	76,350,000	76,359,772	0	3,140,228	0	3,140,228	0	79,500,000	0	0	0	422,754	02/28/2036
45805E-AA-9	INS NOTE CAP MMS RL III 2006-5 INC MONEY MARKET SECURITIES 2.296% 02/05/36		03/06/2012	Call 100.0000		1,600,000	1,600,000	1,071,500	1,079,361	0	520,639	0	520,639	0	1,600,000	0	0	0	8,505	02/05/2036
76827N-AB-6	RIVER LAKE INSURANCE CO IV LTD RIVER LAKE INSURANCE CO IV LTD 1.710% 05/25/28	F	12/25/2012	Call 100.0000		5,000,000	5,000,000	4,650,000	4,650,645	0	349,355	0	349,355	0	5,000,000	0	0	0	95,839	05/25/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
76827N-AB-6	RIVER LAKE INSURANCE CO IV LTD RIVER LAKE INSURANCE CO IV LTD 1.710% 05/25/28	F	03/26/2012	Paydown		3,000,000	3,000,000	2,790,000	2,790,387	0	209,613	0	209,613	0	3,000,000	0	0	0	5,086	05/25/2028
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						106,900,000	106,900,000	97,658,000	97,749,682	0	9,150,318	0	9,150,318	0	106,900,000	0	0	0	583,614	XXX
8399997. Total - Bonds - Part 4						3,220,238,798	3,472,957,575	3,237,807,592	3,268,772,800	2,259,573	19,810,263	7,833,522	14,236,314	0	3,254,584,898	0	(34,346,103)	(34,346,103)	84,629,939	XXX
8399998. Total - Bonds - Part 5						1,779,134,813	1,773,073,908	1,641,454,975		0	130,880,181	0	130,880,181	0	1,772,335,155	0	6,799,657	6,799,657	10,558,926	XXX
8399999. Total - Bonds						4,999,373,611	5,246,031,483	4,879,262,567	3,268,772,800	2,259,573	150,690,444	7,833,522	145,116,495	0	5,026,920,053	0	(27,546,446)	(27,546,446)	95,188,865	XXX
95648*-12-4	WEST VA-AMER WTR CO		11/06/2012	Call 100.0000	2,000.000	200,000	0.00	224,000	224,000	0	(24,000)	0	(24,000)	0	200,000	0	0	0	17,700	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						200,000	XXX	224,000	224,000	0	(24,000)	0	(24,000)	0	200,000	0	0	0	17,700	XXX
													0					0		
8599999. Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999997. Total - Preferred Stocks - Part 4						200,000	XXX	224,000	224,000	0	(24,000)	0	(24,000)	0	200,000	0	0	0	17,700	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						200,000	XXX	224,000	224,000	0	(24,000)	0	(24,000)	0	200,000	0	0	0	17,700	XXX
451663-10-8	IDEARC INC		02/29/2012	GNW Capital Markets	41.000	1		993	0	993	0	0	993	0	993	0	(992)	(992)	0	
652526-10-4	NEWTEK BUSINESS SERV INC		07/19/2012	Various	24,072.000	30,346		10,759	27,683	(12,348)	0	4,576	(16,924)	0	10,759	0	19,588	19,588	0	
BGW150-17-5	JOHNSTON PRESS PLC WARRANTS EXP 08/28/2014	R	05/14/2012	CRT CAPITAL	139,271.000	1		133,867	133,867	0	0	0	0	0	133,867	0	(133,866)	(133,866)	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						30,348	XXX	145,619	161,550	(11,355)	0	4,576	(15,931)	0	145,619	0	(115,270)	(115,270)	0	XXX
53207*-10-0	Genworth Life and Annuity Insurance Company		06/30/2012	Dividend	0.000								0					0	100,000,000	
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						0	XXX	0	0	0	0	0	0	0	0	0	0	0	100,000,000	XXX
													0					0		
9299999. Subtotal - Common Stocks - Mutual Funds						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
													0					0		
9399999. Subtotal - Common Stocks - Money Market Mutual Funds						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						30,348	XXX	145,619	161,550	(11,355)	0	4,576	(15,931)	0	145,619	0	(115,270)	(115,270)	100,000,000	XXX
9799998. Total - Common Stocks - Part 5						66,696	XXX	91,493		0	0	0	0	0	91,493	0	(24,797)	(24,797)	789	XXX
9799999. Total - Common Stocks						97,044	XXX	237,112	161,550	(11,355)	0	4,576	(15,931)	0	237,112	0	(140,067)	(140,067)	100,000,789	XXX
9899999. Total - Preferred and Common Stocks						297,044	XXX	461,112	385,550	(11,355)	(24,000)	4,576	(39,931)	0	437,112	0	(140,067)	(140,067)	100,018,489	XXX
9999999 - Totals						4,999,670,655	XXX	4,879,723,679	3,269,158,350	2,248,218	150,666,444	7,838,098	145,076,564	0	5,027,357,165	0	(27,686,513)	(27,686,513)	195,207,354	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
38373W-NZ-7	GNMASP 02-25 2002-25 Z 6.725% 02/16/42		03/01/2012	Interest Capitalization	12/01/2012	Paydown	987,931	987,931	987,931	987,931	0	0	0	0	0	0	0	0	33,759	0
912810-QW-1	US TREASURY NB TREASURY NOTE 3.000% 05/15/42		07/12/2012	UBS WARBURG LLC	07/12/2012	BNP PARISBAS	100,650,000	109,708,500	109,708,500	109,708,500	0	0	0	0	0	0	0	0	484,105	484,105
912810-QX-9	US TREASURY NB TREASURY BOND 2.750% 08/15/42		09/21/2012	Various	09/21/2012	Various	545,500,000	535,319,219	535,319,219	535,319,219	0	0	0	0	0	0	0	0	801,872	801,872
0599999. Subtotal - Bonds - U.S. Governments							647,137,931	646,015,650	646,015,650	646,015,650	0	0	0	0	0	0	0	0	1,319,736	1,285,977
														0				0		
1099999. Subtotal - Bonds - All Other Governments							0	0	0	0	0	0	0	0	0	0	0	0	0	0
														0				0		
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							0	0	0	0	0	0	0	0	0	0	0	0	0	0
														0				0		
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							0	0	0	0	0	0	0	0	0	0	0	0	0	0
3136A1-5Z-4	FANNIE MAE FNMA_11-120 FANNIE MAE FNMA_11-120 4.000% 11/25/41		01/11/2012	MIZUHO SECURITIES	02/01/2012	Brookfield Life And Annuity Insurance Company Ltd	9,130,435	9,501,359	9,692,938	9,500,333	0	(1,026)	0	(1,026)	0	0	192,605	192,605	30,435	16,232
3136A3-XU-0	FANNIE MAE FNMA_12-2 FANNIE MAE FNMA_12-2 4.000% 02/25/42		01/12/2012	CANTOR FITZGERALD	02/01/2012	Brookfield Life And Annuity Insurance Company Ltd	5,815,272	5,949,750	6,120,566	5,949,736	0	(14)	0	(14)	0	0	170,830	170,830	19,384	18,738
3136A5-TC-0	FANNIE MAE FNMA_12-33 FANNIE MAE FNMA_12-33 3.500% 04/25/42		05/08/2012	WELLS FARGO BANK	12/17/2012	Genworth Life and Annuity Insurance Company	4,081,270	3,897,613	4,138,371	3,899,994	0	2,382	0	2,382	0	0	238,376	238,376	89,675	3,968
3136A5-TC-0	FANNIE MAE FNMA_12-33 FANNIE MAE FNMA_12-33 3.500% 04/25/42		12/01/2012	Interest Capitalization	12/17/2012	Genworth Life and Annuity Insurance Company	84,059	84,059	85,235	84,059	0	0	0	0	0	0	1,176	1,176	863	0
3136A6-UZ-5	FANNIE MAE FNMA_12-63 FANNIE MAE FNMA_12-63 3.500% 06/25/42		05/10/2012	MIZUHO SECURITIES	12/17/2012	Genworth Life and Annuity Insurance Company	2,100,000	2,019,938	2,127,831	2,020,914	0	977	0	977	0	0	106,917	106,917	46,142	5,921
3136A6-UZ-5	FANNIE MAE FNMA_12-63 FANNIE MAE FNMA_12-63 3.500% 06/25/42		12/01/2012	Interest Capitalization	12/17/2012	Genworth Life and Annuity Insurance Company	43,252	43,252	43,825	43,252	0	0	0	0	0	0	573	573	444	0
3137AG-6F-2	FREDDIE MAC FHLMC_3934 FREDDIE MAC FHLMC_3934 4.000% 10/15/41		01/20/2012	KEYBANC CAPITAL MARKET	02/01/2012	Brookfield Life And Annuity Insurance Company Ltd	10,000,000	10,471,875	10,557,444	10,471,623	0	(252)	0	(252)	0	0	85,821	85,821	33,333	26,667
3137AL-WW-5	FREDDIE MAC FHLMC_3996 FREDDIE MAC FHLMC_3996 4.000% 02/15/42		02/29/2012	Various	12/17/2012	Various	4,776,523	4,763,089	5,200,814	4,762,949	0	(139)	0	(139)	0	0	437,865	437,865	151,787	2,123
3137AL-WW-5	FREDDIE MAC FHLMC_3996 FREDDIE MAC FHLMC_3996 4.000% 02/15/42		12/01/2012	Various	12/17/2012	Various	145,221	145,221	158,296	145,221	0	0	0	0	0	0	13,075	13,075	2,184	0
3137AN-BF-1	FREDDIE MAC FHLMC_4016 FREDDIE MAC FHLMC_4016 3.500% 03/15/42		05/08/2012	GOLDMAN SACHS & CO	12/17/2012	Genworth Life and Annuity Insurance Company	1,813,168	1,728,175	1,840,416	1,729,317	0	1,141	0	1,141	0	0	111,099	111,099	39,839	1,763
3137AN-BF-1	FREDDIE MAC FHLMC_4016 FREDDIE MAC FHLMC_4016 3.500% 03/15/42		12/01/2012	Interest Capitalization	12/17/2012	Genworth Life and Annuity Insurance Company	37,344	37,344	37,906	37,344	0	0	0	0	0	0	561	561	384	0
3137AP-UH-1	FREDDIE MAC FHLMC_4045 FREDDIE MAC FHLMC_4045 3.500% 05/15/42		08/14/2012	Various	12/17/2012	Various	2,168,000	2,195,778	2,250,768	2,194,829	0	(949)	0	(949)	0	0	55,939	55,939	28,666	3,372
3137AQ-PA-0	FREDDIE MAC FHLMC_12-4039 FREDDIE MAC FHLMC_12-4039 3.000% 05/15/42		07/25/2012	Various	12/17/2012	Various	6,000,000	6,093,750	6,158,748	6,090,713	0	(3,037)	0	(3,037)	0	0	68,035	68,035	83,000	14,500
3137AS-SP-0	FREDDIE MAC FHLMC_4093 FREDDIE MAC FHLMC_4093 3.000% 03/15/42		07/25/2012	Various	12/17/2012	Various	10,000,000	10,221,875	10,125,490	10,217,538	0	(4,337)	0	(4,337)	0	0	(92,048)	(92,048)	113,333	24,167
31395P-BA-9	FREDDIE MAC FHLMC 2931 5.000% 02/15/35		11/01/2012	Interest Capitalization	12/01/2012	Paydown	418	418	418	418	0	0	0	0	0	0	0	0	11	0
31398R-D6-9	FANNIE MAE FNMA 10-57 FANNIE MAE FNMA_10-57 3.750% 06/25/25		07/10/2012	KEYBANC CAPITAL MARKET	12/01/2012	Paydown	749,176	786,869	749,176	749,176	0	(37,693)	0	(37,693)	0	0	0	0	7,303	936
469466-EV-4	JACKSONVILLE FLA PORT AUTH JACKSONVILLE FLA PORT AUTH REV 4.500% 11/01/31		09/13/2012	MORGAN STANLEY & CO. INC	12/17/2012	Genworth Life and Annuity Insurance Company	420,000	433,759	445,049	433,495	0	(264)	0	(264)	0	0	11,554	11,554	4,253	0
469466-EX-0	JACKSONVILLE FLA PORT AUTH JACKSONVILLE FLA PORT AUTH REV 4.500% 11/01/33		09/13/2012	MORGAN STANLEY & CO. INC	12/17/2012	Genworth Life and Annuity Insurance Company	630,000	644,358	661,217	644,076	0	(281)	0	(281)	0	0	17,140	17,140	6,379	0
49130T-PQ-3	KENTUCKY HSG CORP KENTUCKY HSG CORP HSG REV 4.268% 01/01/28		06/06/2012	CITIGROUP	12/01/2012	Call 100.0000	365,000	365,000	365,000	365,000	0	0	0	0	0	0	0	0	5,188	0
3199999. Subtotal - Bonds - U.S. Special Revenues							58,359,138	59,383,482	60,759,508	59,339,987	0	(43,492)	0	(43,492)	0	0	1,419,518	1,419,518	662,603	118,387

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00003#-AB-9	A&E TELEVISION NETWORKS LLC A&E TELEVISION NETWORKS LLC 3.630% 08/22/22		08/22/2012	BANC OF AMERICA SECURITIES LLC	12/17/2012	Genworth Life and Annuity Insurance Company	4,200,000	4,200,000	4,166,202	4,200,000	0	0	0	0	0	0	(33,798)	(33,798)	48,703	0
00037B-AC-6	ABB FINANCE USA INC ABB FINANCE USA INC 4.375% 05/08/42		05/03/2012	BANC OF AMERICA SECURITIES LLC	12/17/2012	Genworth Life and Annuity Insurance Company	840,000	813,666	913,096	813,921	0	255	0	255	0	0	99,175	99,175	22,356	0
00206R-BG-6	AT&T Inc Series 144A 4.300% 12/15/42		12/17/2012	Taxable Exchange	12/20/2012	BANC OF AMERICA SECURITIES LLC	6,000,000	5,991,948	6,028,200	5,991,951	0	3	0	3	0	0	36,249	36,249	6,450	0
00206R-BJ-0	AT&T Inc Series 144A 4.350% 06/15/45		12/17/2012	Taxable Exchange	12/17/2012	CORPORATE ACTION	320	320	320	320	0	0	0	0	0	0	0	0	0	0
00212J-AY-8	ASG RESECURITIZATION TRUST ASG ASG RESECURITIZATION TRUST ASG 2.505% 03/26/37		02/15/2012	AMHERST	12/01/2012	Paydown	743,314	738,668	743,314	743,314	0	4,646	0	4,646	0	0	0	0	7,499	1,106
018522-F*-8	ALLETE INC. ALLETE INC 4.080% 07/15/42		07/02/2012	BANC OF AMERICA SECURITIES LLC	12/17/2012	Genworth Life and Annuity Insurance Company	6,300,000	6,300,000	5,921,351	6,300,000	0	0	0	0	0	0	(378,649)	(378,649)	117,810	0
05463S-AA-5	AXIS EQUIPMENT FINANCE RECEIVA AXIS EQUIPMENT FINANCE RECEIVA 1.250% 04/20/15		03/21/2012	NOMURA SECURITIES	12/20/2012	Paydown	2,108,493	2,053,841	2,108,493	2,108,493	0	54,652	0	54,652	0	0	0	0	10,673	0
055921-AB-6	BMC SOFTWARE INC BMC SOFTWARE INC 4.250% 02/15/22		02/09/2012	Various	12/06/2012	J.P. MORGAN SECURITIES INC	8,000,000	8,019,700	8,048,000	8,018,369	0	(1,331)	0	(1,331)	0	0	29,631	29,631	281,444	236
05949A-JP-6	BANC OF AMERICA MORTGAGE SECUR BANC OF AMERICA MORTGAGE SECUR 5.500% 05/25/34		03/13/2012	Various	12/01/2012	Various	191,813	200,624	191,813	191,813	0	(8,811)	0	(8,811)	0	0	0	0	7,912	440
08885*-AA-1	WALGREENS CTL WALGREENS CTL 5.210% 03/15/37		03/14/2012	Bostonia Global Securities	12/17/2012	Redemption 100.0000	81,902	81,902	81,902	81,902	0	0	0	0	0	0	0	0	1,800	0
12497@-AA-1	CCG RECEIVABLES TRUST CCGRT_12 CCG RECEIVABLES TRUST CCGRT_12 3.130% 12/14/19		02/15/2012	WELLS FARGO BANK	12/15/2012	Call 100.0000	778,679	778,679	778,679	778,679	0	0	0	0	0	0	0	0	17,035	0
12497@-AA-1	CCG RECEIVABLES TRUST CCGRT_12 CCG RECEIVABLES TRUST CCGRT_12 3.130% 12/14/19		02/15/2012	WELLS FARGO BANK	11/14/2012	Paydown	2,207,748	2,207,748	2,207,748	2,207,748	0	0	0	0	0	0	0	0	24,534	0
125634-AE-5	CLI FUNDING LLC CLIF_12-1A CLI FUNDING LLC CLIF_12-1A 4.210% 06/18/27		06/14/2012	Various	12/18/2012	Various	449,087	449,031	449,087	449,087	0	56	0	56	0	0	0	0	5,620	0
126176-AC-0	CPS AUTO TRUST CPS_12-C CPS AUTO TRUST CPS_12-C 3.320% 12/16/19		09/11/2012	CITIGROUP	10/15/2012	Paydown	1	1	1	1	0	0	0	0	0	0	0	0	0	0
126176-AD-8	CPS AUTO TRUST CPS_12-C CPS AUTO TRUST CPS_12-C 5.110% 12/16/19		09/11/2012	CITIGROUP	10/15/2012	Paydown	1	1	1	1	0	0	0	0	0	0	0	0	0	0
126185-AC-1	CPS AUTO TRUST CPS_12-A CPS AUTO TRUST CPS_12-A 6.510% 06/17/19		03/14/2012	CITIGROUP	04/15/2012	Paydown	2	2	2	2	0	0	0	0	0	0	0	0	0	0
12624G-AC-9	CPS AUTO TRUST CPS_12-B CPS AUTO TRUST CPS_12-B 5.900% 09/01/19		06/12/2012	CITIGROUP	10/15/2012	Paydown	1,537,000	0	0	0	0	0	0	0	0	0	0	0	0	0
14313J-AB-7	CARMAX AUTO OWNER TRUST CARMX_ CARMAX AUTO OWNER TRUST CARMX_ 0.640% 05/15/15		06/26/2012	NOMURA SECURITIES	12/15/2012	Paydown	119,273	119,380	119,273	119,273	0	(107)	0	(107)	0	0	0	0	386	34
17317H-DD-3	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MORTGAGE LOAN TRUST 4.500% 12/25/36		02/03/2012	Various	12/01/2012	Various	1,428,670	1,475,102	1,428,670	1,428,670	0	(46,432)	0	(46,432)	0	0	0	0	29,363	1,072
17318W-AN-0	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MORTGAGE LOAN TRUST 4.000% 11/20/35		01/30/2012	Various	12/01/2012	Various	2,615,594	2,635,211	2,615,594	2,615,594	0	(19,617)	0	(19,617)	0	0	0	0	48,916	291
184496-AH-0	CLEAN HARBORS, INC. CLEAN HARBORS INC 5.250% 08/01/20		07/17/2012	GOLDMAN SACHS & CO	11/15/2012	Tax Free Exchange	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	15,313	0
212015-AG-6	CONTINENTAL RESOURCES, INC. CONTINENTAL RESOURCES INC 5.000% 09/15/22		03/06/2012	Bancamerica Securities Inc	08/14/2012	Tax Free Exchange	5,000,000	4,996,250	4,996,378	4,996,378	0	128	0	128	0	0	0	0	108,333	417
212015-AJ-0	CONTINENTAL RESOURCES, INC. CONTINENTAL RESOURCES INC 5.000% 09/15/22		08/13/2012	Bancamerica Securities Inc	11/13/2012	Tax Free Exchange	5,000,000	5,118,750	5,115,729	5,115,729	0	(3,021)	0	(3,021)	0	0	0	0	170,139	109,722
25459H-BB-0	DIRECTV HOLDINGS LLCDIRECTV F DIRECTV HOLDINGS LLC/DIRECTV F 5.150% 03/15/42		03/05/2012	ROYAL BANK OF SCOTLAND	05/09/2012	Tax Free Exchange	5,000,000	4,990,050	4,990,091	4,990,091	0	41	0	41	0	0	0	0	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
25459H-BD-6	DIRECTV HOLDINGS LLCDIRECTV F DIRECTV HOLDINGS LLC/DIRECTV F 3.800% 03/15/22		03/05/2012	BANC OF AMERICA SECURITIES LLC	05/09/2012	Tax Free Exchange	10,000,000	9,995,800	9,995,874	9,995,874	0	74	0	74	0	0	0	0	0	0
25459H-BG-9	DIRECTTV HOLDINGS DIRECT TV HOLDINGS 5.150% 03/15/42		05/09/2012	Various	12/17/2012	Various	5,000,000	4,990,091	5,025,079	4,990,607	0	516	0	516	0	0	34,472	34,472	199,562	0
25470D-AG-4	DISCOVERY COMMUNICATIONS LLC DISCOVERY COMMUNICATIONS LLC 4.950% 05/15/42		05/10/2012	Various	12/17/2012	Various	3,260,000	3,261,513	3,544,900	3,261,488	0	(25)	0	(25)	0	0	283,412	283,412	94,133	0
25755T-AC-4	DOMINOS PIZZA MASTER ISSUER LL DOMINOS PIZZA MASTER ISSUER LL 5.216% 01/25/42		03/06/2012	BARCLAYS CAPITAL INC	10/25/2012	Paydown	112,500	112,500	112,500	112,500	0	0	0	0	0	0	0	0	2,119	0
26223N-AE-5	DRUG ROYALTY CORPORATION INC D DRUG ROYALTY CORPORATION INC D 5.800% 07/15/24		03/22/2012	CREDIT SUISSE FIRST BOSTON COR	10/16/2012	Paydown	525,128	525,037	525,128	525,128	0	91	0	91	0	0	0	0	8,755	0
277432-AL-4	EASTMAN CHEMICAL EASTMAN CHEMICAL CO 4.800% 09/01/42		05/30/2012	Various	12/17/2012	Various	7,780,000	7,724,785	8,373,166	7,726,044	0	1,258	0	1,258	0	0	647,123	647,123	199,168	0
30161M-AM-5	EXELON GENERATION CO LLC EXELON GENERATION CO LLC 5.600% 06/15/42		06/13/2012	Various	12/17/2012	Various	7,000,000	6,986,910	7,621,018	6,986,953	0	43	0	43	0	0	634,066	634,066	194,911	0
31428X-AT-3	FEDEX CORP FEDEX CORP 3.875% 08/01/42		07/24/2012	Various	12/17/2012	Various	7,840,000	7,733,004	7,715,718	7,733,752	0	748	0	748	0	0	(18,035)	(18,035)	118,144	0
35671D-AW-5	FREEPORT-MCMORAN COPPER & GOLD FREEPORT-MCMORAN COPPER & GOLD 2.150% 03/01/17		02/08/2012	BANC OF AMERICA SECURITIES LLC	07/30/2012	BANC OF AMERICA SECURITIES LLC	4,000,000	3,995,200	4,021,040	3,995,639	0	439	0	439	0	0	25,401	25,401	40,372	0
38136C-AD-2	GOLDENTREE CAPITAL OPPORTUNITI GOLDENTREE CAPITAL OPPORTUNITI 0.911% 02/22/20		03/27/2012	Various	11/23/2012	Paydown	5,750,000	5,233,125	5,750,000	5,750,000	0	516,875	0	516,875	0	0	0	0	46,722	5,777
44107T-AR-7	HOST HOTELS & RESORTS LP HOST HOTELS & RESORTS LP 5.250% 03/15/22		03/14/2012	GOLDMAN SACHS & CO	10/03/2012	Tax Free Exchange	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	0	0	83,563	0
452308-AQ-2	ILLINOIS TOOL WORKS INC 4.875% 09/15/41		07/03/2012	Tax Free Exchange	12/17/2012	Genworth Life and Annuity Insurance Company	2,520,000	2,483,710	2,978,699	2,484,148	0	438	0	438	0	0	494,551	494,551	92,820	0
452308-AR-0	ILLINOIS TOOL WORKS INC ILLINOIS TOOL WORKS INC 3.900% 09/01/42		08/21/2012	BANC OF AMERICA SECURITIES LLC	12/17/2012	Genworth Life and Annuity Insurance Company	2,698,500	2,672,540	2,787,140	2,672,683	0	143	0	143	0	0	114,457	114,457	31,865	0
46637J-CQ-3	JP MORGAN REREMIC JPMRR_12-2 JP MORGAN REREMIC JPMRR_12-2 3.058% 10/26/34		03/06/2012	Various	12/01/2012	Various	1,979,215	1,979,215	1,979,215	1,979,215	0	0	0	0	0	0	0	0	25,381	1,259
500769-AC-0	KRAFT FOODS INC KRAFT FOODS INC 5.000% 06/04/42		05/30/2012	Various	12/17/2012	Various	7,260,000	7,208,672	8,057,329	7,209,074	0	402	0	402	0	0	848,256	848,256	194,608	0
53079E-AW-4	LIBERTY MUTUAL GROUP INC LIBERTY MUTUAL GROUP INC 4.950% 05/01/22		05/01/2012	J.P. MORGAN SECURITIES INC	12/17/2012	Genworth Life and Annuity Insurance Company	1,050,000	1,046,735	1,139,355	1,046,889	0	154	0	154	0	0	92,466	92,466	32,196	0
559080-AF-3	MAGELLAN MIDSTREAM PARTNERS LP MAGELLAN MIDSTREAM PARTNERS LP 4.200% 12/01/42		11/02/2012	WELLS FARGO BANK	12/17/2012	Genworth Life and Annuity Insurance Company	5,000,000	4,966,900	4,861,507	4,966,940	0	40	0	40	0	0	(105,433)	(105,433)	22,167	0
56585A-AE-2	MARATHON PETROLEUM CORP 3.500% 03/01/16		01/25/2012	CREDIT SUISSE FIRST BOSTON COR	04/16/2012	UBS WARBURG LLC	5,000,000	5,124,850	5,224,650	5,118,574	0	(6,276)	0	(6,276)	0	0	106,076	106,076	110,833	72,431
60871R-AD-2	MOLSON COORS BREWING CO MOLSON COORS BREWING CO 5.000% 05/01/42		04/27/2012	Various	12/17/2012	Various	2,500,000	2,495,375	2,760,744	2,495,409	0	34	0	34	0	0	265,335	265,335	77,778	0
62718Q-AA-3	MURRAY STREET INVESTMENT TRUST MURRAY STREET INVESTMENT TRUST 4.647% 03/09/17		03/05/2012	GOLDMAN SACHS & CO	11/02/2012	BARCLAYS CAPITAL INC	11,000,000	11,139,590	11,905,300	11,123,698	0	(15,892)	0	(15,892)	0	0	781,602	781,602	505,419	167,479
651639-AP-1	NEWMONT MINING CORP NEWMONT MINING CORP 4.875% 03/15/42		03/05/2012	Various	12/17/2012	Various	5,000,000	4,957,100	5,212,637	4,957,658	0	558	0	558	0	0	254,980	254,980	188,906	0
665772-CJ-6	NORTHERN STATES PWR CO MN NORTHERN STATES POWER CO (MINN 3.400% 08/15/42		08/06/2012	J.P. MORGAN SECURITIES INC	08/06/2012	STERNE, AGEE & LEACH	5,000,000	4,961,800	4,961,800	4,961,800	0	0	0	0	0	0	0	0	0	0
681936-AY-6	OMEGA HLTHCARE INVESTORS INC OMEGA HEALTHCARE INVESTORS INC 5.875% 03/15/24		03/05/2012	Bancamerica Securities Inc	09/20/2012	Tax Free Exchange	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	59,076	0
74005P-BA-1	PRAXAIR INC PRAXAIR INC 2.450% 02/15/22		02/10/2012	CITIGROUP	07/06/2012	STERNE, AGEE & LEACH	5,000,000	4,963,500	4,981,250	4,964,834	0	1,334	0	1,334	0	0	16,416	16,416	52,743	3,063

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
74005P-BD-5	PRAXAIR INC PRAXAIR INC 3.550% 11/07/42		11/02/2012	CITIGROUP	12/17/2012	Genworth Life and Annuity Insurance Company	6,000,000	5,962,680	5,841,904	5,962,758	0	78	0	78	0	0	(120,853)	(120,853)	23,667	0
74972M-AA-8	RIAL RIAL_12-LT1A RIAL RIAL_12-LT1A 4.750% 02/15/25		04/05/2012	J.P. MORGAN SECURITIES INC	12/01/2012	Paydown	1,490,980	1,487,252	1,490,980	1,490,980	0	3,727	0	3,727	0	0	0	0	19,912	0
78355H-JS-9	RYDER SYSTEM INC RYDER SYSTEM INC 2.500% 03/01/17		02/21/2012	BANC OF AMERICA SECURITIES LLC	04/20/2012	FTN FINANCIAL CAPITAL MK	4,000,000	3,993,640	4,017,720	3,993,827	0	187	0	187	0	0	23,893	23,893	15,833	0
784851-AA-5	S2 HOSPITALITY LLC S2H_12-LV1 S2 HOSPITALITY LLC S2H_12-LV1 4.500% 04/15/25		05/31/2012	J.P. MORGAN SECURITIES INC	12/01/2012	Paydown	1,139,970	1,139,970	1,139,970	1,139,970	0	0	0	0	0	0	0	0	13,998	0
81744P-AA-3	SEQUOIA MORTGAGE TRUST SEMT 10 3.750% 02/25/40		05/18/2012	J.P. MORGAN SECURITIES INC	12/01/2012	Paydown	16,548	16,553	16,548	16,548	0	(5)	0	(5)	0	0	0	0	185	38
81744R-AC-5	SEQUOIA MORTGAGE TRUST SEMT_11 SEQUOIA MORTGAGE TRUST SEMT_11 4.751% 02/25/41		02/01/2012	WELLS FARGO BANK	12/01/2012	Paydown	562,728	564,135	562,728	562,728	0	(1,407)	0	(1,407)	0	0	0	0	20,261	373
81744T-AB-3	SEQUOIA MORTGAGE TRUST SEMT_12 SEQUOIA MORTGAGE TRUST SEMT_12 3.474% 01/25/42		01/20/2012	Various	12/01/2012	Various	2,715,163	2,715,063	2,715,163	2,715,163	0	99	0	99	0	0	0	0	57,490	6,812
81744U-AA-2	SEQUOIA MORTGAGE TRUST SEMT_12 SEQUOIA MORTGAGE TRUST SEMT_12 3.500% 04/25/42		03/27/2012	BARCLAYS CAPITAL INC	12/01/2012	Paydown	2,725,798	2,749,652	2,725,798	2,725,798	0	(23,853)	0	(23,853)	0	0	0	0	52,225	7,420
81744U-AE-4	SEQUOIA MORTGAGE TRUST SEMT_12 SEQUOIA MORTGAGE TRUST SEMT_12 4.310% 04/25/42		03/27/2012	BARCLAYS CAPITAL INC	12/01/2012	Paydown	64,327	62,924	64,327	64,327	0	1,403	0	1,403	0	0	0	0	1,167	216
82652A-AB-2	SIERRA RECEIVABLES FUNDING COM SIERRA RECEIVABLES FUNDING COM 3.580% 05/20/19		03/14/2012	DEUTSCHE BANK SECURITIES INC.	12/20/2012	Paydown	2,187,297	2,186,843	2,187,297	2,187,297	0	454	0	454	0	0	0	0	30,636	0
827048-AN-9	SILGAN HLDGS INC. SILGAN HOLDINGS INC 5.000% 04/01/20		03/09/2012	Bancamerica Securities Inc	03/12/2012	Bancamerica Securities Inc	2,000,000	2,000,000	2,007,500	2,000,000	0	0	0	0	0	0	7,500	7,500	0	0
827048-AN-9	SILGAN HLDGS INC. SILGAN HOLDINGS INC 5.000% 04/01/20		03/09/2012	Bancamerica Securities Inc	08/08/2012	Tax Free Exchange	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	0	0	56,250	0
828807-CL-9	SIMON PROPERTY GROUP LP SIMON PROPERTY GROUP LP 4.750% 03/15/42		05/24/2012	Various	12/17/2012	Various	3,000,000	2,961,150	3,197,558	2,961,694	0	544	0	544	0	0	235,864	235,864	108,458	30,479
845467-AF-6	SOUTHWESTERN ENERGY CO SOUTHWESTERN ENERGY CO 4.100% 03/15/22		03/07/2012	Various	12/31/2012	Tax Free Exchange	9,000,000	8,987,770	8,988,708	8,988,708	0	938	0	938	0	0	0	0	303,400	1,594
845743-BN-2	SOUTHWESTERN PUB SERVICE SOUTHWESTERN PUBLIC SERVICE CO 4.500% 08/15/41		06/05/2012	Various	12/17/2012	Various	4,000,000	4,402,320	4,396,087	4,398,553	0	(3,767)	0	(3,767)	0	0	(2,466)	(2,466)	151,000	58,500
86194#-AA-9	STONEHENGE CAPITAL FUND KENTUC STONEHENGE CAPITAL FUND KENTUC 4.954% 03/01/18		08/21/2012	STONEHENGE CAPITAL CO	10/01/2012	Redemption 100.0000	9,802	9,802	9,802	9,802	0	0	0	0	0	0	0	0	54	0
872162-AK-8	TAL ADVANTAGE LLC TAL_12-1A TAL ADVANTAGE LLC TAL_12-1A 3.860% 05/20/27		08/08/2012	Various	12/20/2012	Various	547,500	549,433	547,500	547,500	0	(1,933)	0	(1,933)	0	0	0	0	6,709	257
92867K-AB-0	VOLKSWAGEN AUTO LEASE TRUST VW VOLKSWAGEN AUTO LEASE TRUST VW 0.660% 11/20/14		06/21/2012	ROYAL BANK OF SCOTLAND	12/20/2012	Paydown	516,831	517,497	516,831	516,831	0	(666)	0	(666)	0	0	0	0	1,696	47
95709T-AH-3	WESTAR ENERGY INC WESTAR ENERGY INC 4.125% 03/01/42		05/14/2012	Various	12/17/2012	Various	2,800,000	2,784,628	3,029,019	2,784,927	0	299	0	299	0	0	244,091	244,091	91,758	24,383
U04644-AE-7	AT&T Inc Series REGS 4.350% 06/15/45		12/17/2012	Taxable Exchange	12/17/2012	CORPORATE ACTION	640	639	640	639	0	0	0	0	0	0	1	1	0	0
06366Q-W8-6	BANK OF MONTREAL BANK OF MONTREAL 2.500% 01/11/17	A	01/06/2012	J.P. MORGAN SECURITIES INC	04/24/2012	CITIGROUP	5,000,000	4,989,750	5,113,700	4,990,319	0	569	0	569	0	0	123,381	123,381	36,806	0
15135U-AH-2	CENOVUS ENERGY INC CENOVUS ENERGY INC 4.450% 09/15/42	A	08/14/2012	Various	12/17/2012	Various	7,100,000	7,084,522	7,354,687	7,084,752	0	230	0	230	0	0	269,934	269,934	105,317	0
92658T-AP-3	VIDEOTRON LTEE VIDEOTRON LTEE 5.000% 07/15/22	A	02/29/2012	Bancamerica Securities Inc	07/16/2012	Tax Free Exchange	3,000,000	3,015,000	3,014,425	3,014,425	0	(575)	0	(575)	0	0	0	0	50,417	0
02364W-BE-4	AMERICA MOVIL SAB DE CV AMERICA MOVIL SAB DE CV 4.375% 07/16/42	F	07/09/2012	Various	12/17/2012	Various	3,630,000	3,573,565	3,764,389	3,573,946	0	381	0	381	0	0	190,443	190,443	66,613	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
04010K-AH-8	ARES CLO FUNDS ARES_04-8A ARES CLO FUNDS ARES_04-8A 0.912% 02/26/16	F	03/30/2012	MORGAN STANLEY & CO. INC	11/26/2012	Paydown	800,153	769,147	800,153	800,153	0	31,006	0	31,006	0	0	0	0	5,653	897
046353-AG-3	ASTRAZENECA PLC ASTRAZENECA PLC 4.000% 09/18/42	F	09/11/2012	GOLDMAN SACHS & CO	12/17/2012	Genworth Life and Annuity Insurance Company	1,680,000	1,669,534	1,695,659	1,669,579	0	45	0	45	0	0	26,080	26,080	16,613	0
055451-AL-2	BHP BILLITON FINANCE USA LTD 3.250% 11/21/21	F	02/10/2012	BARCLAYS CAPITAL INC	06/01/2012	MORGAN STANLEY & CO. INC	5,000,000	5,224,950	5,223,000	5,218,809	0	(6,141)	0	(6,141)	0	0	4,191	4,191	88,021	37,917
055451-AR-9	BHP BILLITON FINANCE USA LTD BHP BILLITON FINANCE (USA) LTD 4.125% 02/24/42	F	02/21/2012	J.P. MORGAN SECURITIES INC	05/24/2012	MORGAN STANLEY & CO. INC	2,100,000	2,063,418	2,078,559	2,063,581	0	163	0	163	0	0	14,978	14,978	23,100	0
064255-AH-5	BANK OF TOKYO-MITSUBISHI UFJ L BANK OF TOKYO-MITSUBISHI UFJ L 2.350% 02/23/17	F	02/14/2012	MORGAN STANLEY & CO. INC	04/20/2012	GOLDMAN SACHS & CO	5,000,000	4,997,200	5,058,650	4,997,290	0	90	0	90	0	0	61,360	61,360	20,236	0
12479L-AA-8	CAL FUNDING LTD CAI_12-1A CAL FUNDING LTD CAI_12-1A 3.470% 10/25/27	F	10/10/2012	BANC OF AMERICA SECURITIES LLC	12/25/2012	Paydown	116,667	116,642	116,667	116,667	0	25	0	25	0	0	0	0	596	0
12646C-AA-6	COMISION FEDERAL DE ELECTRICID CREDIT SUISSE MORTGAGE CAPITAL 3.380% 03/25/42	R	02/23/2012	Various	12/01/2012	Various	5,105,739	5,107,335	5,105,739	5,105,739	0	(1,596)	0	(1,596)	0	0	0	0	79,845	13,902
12657@-AA-7	CALITTUM HTCE I CV CALITTUM HTCE I C.V. 4.130% 04/01/27	F	03/30/2012	J.P. MORGAN SECURITIES INC	10/01/2012	Redemption 100.0000	271,690	271,690	271,690	271,690	0	0	0	0	0	0	0	0	4,309	0
151191-AU-7	CELULOSA ARAUCO Series 144A 4.750% 01/11/22	F	01/05/2012	Various	07/19/2012	Tax Free Exchange	10,000,000	9,870,688	9,875,996	9,875,996	0	5,308	0	5,308	0	0	0	0	237,500	0
227170-AD-9	CRONOS CONTAINERS PROGRAM LTD CRONOS CONTAINERS PROGRAM LTD 3.810% 09/18/27	F	09/20/2012	WELLS FARGO BANK	12/18/2012	Paydown	162,500	162,432	162,500	162,500	0	68	0	68	0	0	0	0	860	0
542799-AA-9	LONGPOINT RE III LTD LONGPOINT RE III LTD 6.000% 06/12/15	F	05/31/2012	Swiss RE Capital Markets	11/02/2012	AON Capital Market	4,000,000	4,000,000	3,680,000	4,000,000	0	0	0	0	0	0	(320,000)	(320,000)	102,677	0
552081-AE-1	LYONDELLBASELL INDUSTRIES NV LYONDELLBASELL INDUSTRIES NV 5.000% 04/15/19	F	03/26/2012	J.P. MORGAN SECURITIES INC	07/17/2012	Tax Free Exchange	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0	0	0
552081-AH-4	LYONDELLBASELL INDUSTRIES NV LYONDELLBASELL INDUSTRIES NV 5.750% 04/15/24	F	03/26/2012	J.P. MORGAN SECURITIES INC	07/17/2012	Tax Free Exchange	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	0	0
59011B-AA-6	MERNA RE II LTD 3.650% 04/08/13	F	03/29/2010	AON Capital Market	10/25/2012	Swiss RE Capital Markets	1,500,000	1,500,000	1,501,500	1,500,000	0	0	0	0	0	0	1,500	1,500	46,491	0
612098-AA-1	MONTANA RE LTD 10.061% 12/07/12	R	11/20/2009	GOLDMAN SACHS & CO	12/07/2012	Maturity	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0	519,645	0
62864X-AA-0	MYSTIC RE LTD MYSTIC RE LTD 9.096% 03/12/15	F	02/23/2012	Swiss RE Capital Markets	11/02/2012	Swiss RE Capital Markets	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	123,523	0
65504L-AH-0	NOBLE HOLDING INTERNATIONAL LT NOBLE HOLDING INTERNATIONAL LT 2.500% 03/15/17	F	02/08/2012	BARCLAYS CAPITAL INC	04/16/2012	CREDIT SUISSE FIRST BOSTON COR	7,000,000	7,012,570	7,090,370	7,012,105	0	(465)	0	(465)	0	0	78,265	78,265	33,542	417
71656L-AL-5	PETROLEOS MEXICANOS Series 144A 4.875% 01/24/22	F	01/17/2012	HSBC SECURITIES INC	09/07/2012	Tax Free Exchange	6,000,000	5,947,140	5,949,730	5,949,730	0	2,590	0	2,590	0	0	0	0	181,188	0
865622-AR-5	SUMITOMO MITSUI BANKING CORP Series 144A 2.650% 01/12/17	F	01/05/2012	GOLDMAN SACHS & CO	04/25/2012	BANC OF AMERICA SECURITIES LLC	5,000,000	4,992,800	5,131,650	4,993,206	0	406	0	406	0	0	138,444	138,444	39,750	0
87164K-AA-2	SYNGENTA FINANCE NV SYNGENTA FINANCE NV 3.125% 03/28/22	F	03/21/2012	CITIGROUP	03/22/2012	BROADPOINT SECURITIES	5,000,000	4,991,900	4,998,250	4,991,902	0	2	0	2	0	0	6,348	6,348	0	0
87164K-AB-0	SYNGENTA FINANCE NV SYNGENTA FINANCE NV 4.375% 03/28/42	F	03/21/2012	BANC OF AMERICA SECURITIES LLC	12/17/2012	Genworth Life and Annuity Insurance Company	2,100,000	2,096,514	2,282,330	2,096,555	0	41	0	41	0	0	185,775	185,775	66,099	0
883145-AJ-3	TEXTAINER MARINE CONTAINERS LT 4.700% 06/15/26	F	08/16/2012	Various	12/17/2012	Various	66,667	69,802	66,667	66,667	0	(3,135)	0	(3,135)	0	0	0	0	675	48
883145-AN-4	TEXTAINER MARINE CONTAINERS TEXTAINER MARINE CONTAINERS TM 4.210% 04/15/27	F	04/10/2012	Various	12/15/2012	Various	660,000	659,918	660,000	660,000	0	82	0	82	0	0	0	0	10,188	0
92852T-AE-2	VIVENDI SA VIVENDI SA 4.750% 04/12/22	F	04/03/2012	BANC OF AMERICA SECURITIES LLC	08/30/2012	Various	10,000,000	9,966,200	10,007,770	9,967,005	0	805	0	805	0	0	40,765	40,765	143,028	0
B3319#-AF-1	DECEUNINCK A2 8.250% 09/14/14	F	06/14/2012	Payment in Kind	08/17/2012	Call 100.0000	108,599	108,599	108,599	108,599	0	0	0	0	0	0	0	0	2,676	0
C98248-AF-7	WORLEYPARSONS LTD WORLEYPARSONS LTD 3.450% 09/13/19	F	09/13/2012	BANC OF AMERICA SECURITIES LLC	12/17/2012	Genworth Life and Annuity Insurance Company	4,620,000	4,620,000	4,594,912	4,620,000	0	0	0	0	0	0	(25,088)	(25,088)	41,619	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G1257*-AE-1	BOREALIS FUNDING COMPANY LTD BOREALIS FUNDING CO LTD 4.460% 07/10/22	F	07/10/2012	MITSUBISHI SECURITIES	12/17/2012	Genworth Life and Annuity Insurance Company	4,200,000	4,200,000	4,167,980	4,200,000	0	0	0	0	0	0	(32,020)	(32,020)	81,692	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							322,876,839	320,902,093	326,769,645	321,389,508	0	487,413	0	487,413	0	0	5,380,139	5,380,139	6,388,905	546,627
														0				0		
4899999. Subtotal - Bonds - Hybrid Securities							0	0	0	0	0	0	0	0	0	0	0	0	0	0
458049-AA-1	INS NOTE CAP TERM RL III 2006- INC MONEY MARKET SECURITIES 0.510% 02/28/36		01/23/2012	CORPORATE ACTION	02/28/2012	Call 100.0000	110,700,000	90,774,000	110,700,000	110,700,000	0	19,926,000	0	19,926,000	0	0	0	0	111,110	49,284
45804V-AA-2	INS NOTE CAP MMS RL III 2006-1 INC MONEY MARKET SECURITIES 2.265% 02/28/36		01/23/2012	CORPORATE ACTION	02/29/2012	Call 100.0000	96,700,000	77,843,500	96,700,000	96,700,000	0	18,856,500	0	18,856,500	0	0	0	0	342,906	123,293
45804X-AA-8	INSURANCE N CAP MMS RL III 06- INC MONEY MARKETS SECURITIES 2.281% 02/13/36		01/23/2012	CORPORATE ACTION	03/13/2012	Call 100.0000	91,200,000	73,416,000	91,200,000	91,200,000	0	17,784,000	0	17,784,000	0	0	0	0	321,257	34,671
45805A-AA-7	INS NOTE CAP MMS RL III 2006-3 INC MONEY MARKET SECURITIES 2.246% 02/28/36		01/23/2012	CORPORATE ACTION	03/21/2012	Call 100.0000	95,500,000	76,877,500	95,500,000	95,500,000	0	18,622,500	0	18,622,500	0	0	0	0	506,203	164,308
45805C-AA-3	INS NOTE CAP MMS RL III 2006-4 INC MONEY MARKET SECURITIES 2.244% 02/28/36		01/23/2012	CORPORATE ACTION	02/28/2012	Call 100.0000	18,000,000	14,490,000	18,000,000	18,000,000	0	3,510,000	0	3,510,000	0	0	0	0	63,882	24,098
45805E-AA-9	INS NOTE CAP MMS RL III 2006-5 INC MONEY MARKET SECURITIES 2.296% 02/05/36		01/23/2012	CORPORATE ACTION	03/06/2012	Call 100.0000	62,900,000	50,634,500	62,900,000	62,900,000	0	12,265,500	0	12,265,500	0	0	0	0	222,889	56,163
76827N-AA-8	RIVER LAKE INSURANCE CO IV LTD RLAKE 2007-RL4 0.480% 05/25/28	F	08/15/2012	DEUTSCHE BANK SECURITIES INC.	12/25/2012	Call 100.3300	269,700,000	231,118,250	270,590,010	270,590,010	0	39,471,760	0	39,471,760	0	0	0	0	619,435	106,114
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates							744,700,000	615,153,750	745,590,010	745,590,010	0	130,436,260	0	130,436,260	0	0	0	0	2,187,682	557,931
8399998. Total - Bonds							1,773,073,908	1,641,454,975	1,779,134,813	1,772,335,155	0	130,880,181	0	130,880,181	0	0	6,799,657	6,799,657	10,558,926	2,508,922
														0				0		
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								0	0	0	0	0	0	0	0	0	0	0	0	0
														0				0		
8599999. Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates								0	0	0	0	0	0	0	0	0	0	0	0	0
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
527288-10-4	LEUCADIA NATIONAL CORP		01/01/2012	CORPORATE ACTION	06/18/2012	STERNE, AGEE & LEACH	3,156.000	91,492	66,696	91,492	0	0	0	0	0	0	(24,796)	(24,796)	789	0
BGW150-17-5	JOHNSTON PRESS PLC WARRANTS EXP 08/28/2014	R	05/10/2012	CRT CAPITAL	05/14/2012	CRT CAPITAL	71,012.000	1	0	1	0	0	0	0	0	0	(1)	(1)	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								91,493	66,696	91,493	0	0	0	0	0	0	(24,797)	(24,797)	789	0
														0				0		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates								0	0	0	0	0	0	0	0	0	0	0	0	0
														0				0		
9299999. Subtotal - Common Stocks - Mutual Funds								0	0	0	0	0	0	0	0	0	0	0	0	0
														0				0		
9399999. Subtotal - Common Stocks - Money Market Mutual Funds								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								91,493	66,696	91,493	0	0	0	0	0	0	(24,797)	(24,797)	789	0
9899999. Total - Preferred and Common Stocks								91,493	66,696	91,493	0	0	0	0	0	0	(24,797)	(24,797)	789	0
9999999 - Totals								1,641,546,468	1,779,201,509	1,772,426,648	0	130,880,181	0	130,880,181	0	0	6,774,860	6,774,860	10,559,715	2,508,922

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	XXX	XXX
53207*-10-0	Genworth Life and Annuity Insurance Company		65536	2CIB1	NO	0	2,255,332,001	25,651.000	100.0
32031*-10-6	Genworth Life Insurance Company of New York		72990	2CIB1	NO	0	353,796,026	2,000.000	65.5
1299999. Subtotal - Common Stock - U.S. Life Insurer						0	2,609,128,027	XXX	XXX
G7585#-10-7	Genworth Seguros Vida, SA de CV	F		2CIB3	NO	0	239	0.000	0.0
1499999. Subtotal - Common Stock - Alien Insurer						0	239	XXX	XXX
1899999. Total Common Stocks						0	2,609,128,266	XXX	XXX
1999999 - Totals						0	2,609,128,266	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 2,953,604,317

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
346990-10-4	IFN Agency Inc.	Genworth Life and Annuity Insurance Company	0	5,000.000	100.0
0199999. Subtotal - Preferred Stock			0	XXX	XXX
57833#-10-9	Mayflower Assignment Corp.	Genworth Life Insurance Company of New York	0	655.000	65.5
768271-2#-4	River Lake Insurance Company	Genworth Life and Annuity Insurance Company	0	100,000.000	100.0
76881@-10-2	Rivermont Life Insurance Company I	Genworth Life and Annuity Insurance Company	0	250,000.000	100.0
76827R-2#-7	River Lake Insurance Company II	Genworth Life and Annuity Insurance Company	0	100,000.000	100.0
G7585#-10-7	River Lake Insurance Company IV Limited	Genworth Life and Annuity Insurance Company	0	250,000.000	100.0
76828#-10-6	River Lake Insurance Company VI	Genworth Life and Annuity Insurance Company	0	5,000.000	100.0
76827*-10-1	River Lake Insurance Company VII	Genworth Life and Annuity Insurance Company	0	250,000.000	100.0
76828*-10-0	River Lake Insurance Company VIII	Genworth Life and Annuity Insurance Company	0	250,000.000	100.0
76828@-10-8	River Lake Insurance Company IX	Genworth Life and Annuity Insurance Company	0	250,000.000	100.0
76829@-10-7	River Lake Insurance Company X	Genworth Life and Annuity Insurance Company	0	250,000.000	100.0
65109@-10-1	Newco Properties, Inc.	Genworth Life and Annuity Insurance Company	0	500.000	100.0
47044*-10-9	Jamestown Life Insurance Company	Genworth Life and Annuity Insurance Company	0	100,000.000	100.0
32031*-10-6	Genworth Life Insurance Company of New York	Genworth Life and Annuity Insurance Company	0	1,056.000	34.5
04543@-10-4	Assigned Settlement Inc.	Genworth Life and Annuity Insurance Company	0	1,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	MEXICAN CETES MEXICAN CETES		D	12/13/2012	CREDIT SUISSE FIRST BOSTON COR	05/02/2013	73,544,921	0	123,309	0	(872,816)	7,461,527	74,294,428	0	0	0.000	4.330	MAT	0	0
	MEXICAN CETES Zero Coupon Bond	@	D	08/28/2012	CREDIT SUISSE FIRST BOSTON COR	04/04/2013	77,968,893	0	1,142,965	0	1,879,467	7,889,010	74,946,461	0	0	0.000	4.574	N/A	0	0
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations							151,513,814	0	1,266,274	0	1,006,651	15,350,536	149,240,889	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							151,513,814	0	1,266,274	0	1,006,651	15,350,536	149,240,889	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							151,513,814	0	1,266,274	0	1,006,651	15,350,536	149,240,889	0	0	XXX	XXX	XXX	0	0
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							151,513,814	0	1,266,274	0	1,006,651	15,350,536	149,240,889	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
38141W-32-3	GOLDMAN SACHS FS TREAS OBLIGI GLIC 141283			12/28/2012	BANK OF NEW YORK	XXX	3,057,565	0	0	0	0	0	3,057,565	0	0	0.000	0.000	MON	180	0
38141W-32-3	GOLDMAN SACHS FS TREAS OBLIGI GLIC 141284			12/28/2012	BANK OF NEW YORK	XXX	7,586,598	0	0	0	0	0	7,586,598	0	0	0.000	0.000	MON	0	0
38141W-32-3	GOLDMAN SACHS FS TREAS OBLIGI GLIC 141285			12/28/2012	BANK OF NEW YORK	XXX	2,071,782	0	0	0	0	0	2,071,782	0	0	0.000	0.000	MON	181	0
38141W-32-3	GOLDMAN SACHS FS TREAS OBLIGI GLIC 141286			12/17/2012	BANK OF NEW YORK	XXX	1,661,347	0	0	0	0	0	1,661,347	0	0	0.000	0.000	MON	139	0
8899999. Subtotal - Exempt Money Market Mutual Funds							14,377,292	0	0	0	0	XXX	14,377,292	0	0	XXX	XXX	XXX	500	0
00142W-86-8	INVESCO PREMIER PORTFOLIO GLIC 140140			12/27/2012	BANK OF NEW YORK	XXX	75,000,000	0	0	0	0	0	75,000,000	0	0	0.000	0.000	MON	0	0
066922-75-8	BLACKROCK LIQUIDITY:T-FUND INS GLIC - 140140			12/28/2012	Various	XXX	77,500,000	0	0	0	0	0	77,500,000	0	0	0.000	0.000	MON	1,541	0
19765K-68-8	BoA MM Reserves Capital GLIC 140140			12/27/2012	BANK OF NEW YORK	XXX	41,800,000	0	0	0	0	0	41,800,000	0	0	0.000	0.000	MON	0	0
23339C-83-4	DEUTSCHE ASSET MANAGEMENT: CASH MANAGEMENT INSTITUTIONAL			12/31/2012	Various	XXX	12,079,701	0	0	0	0	0	12,079,701	0	0	0.000	0.000	MON	456	0
26200X-20-9	DREYFUS INST'L RES MONEY #6542 GLIC TRUST - 368030			12/31/2012	BANK OF NEW YORK	XXX	3,680,538	0	0	0	0	0	3,680,538	0	0	0.000	0.000	MON	0	0
316175-87-6	FIDELITY INST MMF PRIME PORTFO GLIC 127942			12/31/2012	Various	XXX	1,570,726	0	0	0	0	0	1,570,726	0	0	0.000	0.000	MON	8	0
38141W-22-4	GOLDMAN SACHS ASSET MANAGEMENT GLIC 141087			12/04/2012	BANK OF NEW YORK	XXX	374,556	0	0	0	0	0	374,556	0	0	0.000	0.000	MON	2	0
38141W-22-4	GOLDMAN SACHS ASSET MANAGEMENT GLIC 141088			12/17/2012	BANK OF NEW YORK	XXX	1,244,867	0	0	0	0	0	1,244,867	0	0	0.000	0.000	MON	12	0
38141W-36-4	GOLDMAN SACHS ASSET MANAGEMENT GLIC - 313952			12/20/2012	BANK OF NEW YORK	XXX	1,294,909	0	0	0	0	0	1,294,909	0	0	0.000	0.000	MON	0	0
38141W-27-3	GOLDMAN SACHS FS GOVT FUNDINS GLIC - 154723			12/17/2012	BANK OF NEW YORK	XXX	180,556	0	0	0	0	0	180,556	0	0	0.000	0.000	MON	8	0
52470G-30-4	WESTERN ASSETCITI INST O GLIC 140140			12/28/2012	Various	XXX	28,533,000	0	0	0	0	0	28,533,000	0	0	0.000	0.000	MON	515	0
52470G-30-4	WESTERN ASSETCITI INST O GLIC 140145			12/31/2012	BANK OF NEW YORK	XXX	14,298,000	0	0	0	0	0	14,298,000	0	0	0.000	0.000	MON	0	0
52470G-30-4	WESTERN ASSETCITI INST O GLIC 141045			12/28/2012	BANK OF NEW YORK	XXX	5,332,000	0	0	0	0	0	5,332,000	0	0	0.000	0.000	MON	0	0
61747C-71-5	MORGAN STANLEY INST LIQPRIME 140140			12/27/2012	Various	XXX	50,000,000	0	0	0	0	0	50,000,000	0	0	0.000	0.000	MON	873	0
61747C-71-5	MORGAN STANLEY PRIME INSTL #8301			12/31/2012	Various	XXX	179,000						179,000						3,642	
38141W-22-4	GOLDMAN SACHS FIN SQ MM #475			12/31/2012	Various	XXX	1,798,941						1,798,941						227	
825252-73-7	Invesco Liquid Assets-Cash Mgm GLIC - 140140			12/27/2012	Various	XXX	75,000,000	0	0	0	0	0	75,000,000	0	0	0.000	0.000	MON	181	0
8999999. Subtotal - Class One Money Market Mutual Funds							389,866,794	0	0	0	0	XXX	389,866,794	0	0	XXX	XXX	XXX	7,465	0
9199999 - Totals							555,757,900	0	1,266,274	0	1,006,651	XXX	553,484,975	0	0	XXX	XXX	XXX	7,965	0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Forward Start IRS--I11620A--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	CSI	10/25/2011	01/15/2023		35,000,000	2.85% / (3M-LIBOR)						3,274,750					554,686		100% / 100%
Forward Start IRS--I11621A--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	CSI	10/25/2011	04/15/2023		35,000,000	2.85% / (3M-LIBOR)						2,998,517					561,451		100% / 100%
Forward Start IRS--I11622AAA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	CSI	10/19/2011	07/15/2023		35,000,000	3.05% / (3M-LIBOR)						3,370,896					568,210		100% / 100%
Forward Start IRS--I11623AAA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	CSI	10/19/2011	10/15/2023		35,000,000	3.05% / (3M-LIBOR)						3,090,256					574,963		100% / 100%
Forward Start IRS--I11624AAA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	CSI	10/19/2011	01/15/2024		35,000,000	3.05% / (3M-LIBOR)						2,812,700					581,637		100% / 100%
Forward Start IRS--I11625AAA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	CSI	10/19/2011	04/15/2024		35,000,000	3.25% / (3M-LIBOR)						3,177,871					588,164		100% / 100%
Forward Start IRS--I11626AAA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	CSI	10/19/2011	07/15/2024		35,000,000	3.25% / (3M-LIBOR)						2,905,374					594,619		100% / 100%
Forward Start IRS--I11627AAA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	CSI	10/19/2011	10/15/2024		35,000,000	3.25% / (3M-LIBOR)						2,633,828					601,075		100% / 100%
Forward Start IRS--I11628AAA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	CSI	10/19/2011	01/15/2025		35,000,000	3.25% / (3M-LIBOR)						2,366,903					607,462		100% / 100%
Forward Start IRS--I11629AAA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	CSI	10/19/2011	04/15/2025		35,000,000	3.4% / (3M-LIBOR)						2,571,222					613,646		100% / 100%
Forward Start IRS--I11630AAA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	CSI	10/19/2011	07/15/2025		35,000,000	3.4% / (3M-LIBOR)						2,318,924					619,836		100% / 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Forward Start IRS--I11631AAA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	CSI	10/19/2011	10/15/2025		35,000,000	3.4% / (3M-LIBOR)						2,064,103					626,032		100% / 100%
Forward Start IRS--I11632AAA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	DBAG	10/21/2011	01/15/2026		30,000,000	3.5% / (3M-LIBOR)						1,817,064					541,858		100% / 100%
Forward Start IRS--I11633AAA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	DBAG	10/21/2011	04/15/2026		30,000,000	3.5% / (3M-LIBOR)						1,628,325					546,953		100% / 100%
Forward Start IRS--I11636AAA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	NATX	10/20/2011	01/15/2027		30,000,000	3.55% / (3M-LIBOR)						1,190,840					562,236		100% / 100%
Forward Start IRS--I11637AAA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	NATX	10/20/2011	04/15/2027		30,000,000	3.55% / (3M-LIBOR)						1,046,726					567,149		100% / 100%
Forward Start IRS--I11638AAA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	DBAG	10/20/2011	07/15/2027		30,000,000	3.55% / (3M-LIBOR)						903,052					572,073		100% / 100%
Forward Start IRS--I11666AA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	UBSS	01/05/2011	01/15/2032		15,000,000	5.14% / (3M-LIBOR)						1,554,480					327,365		100% / 100%
Forward Start IRS--I13092A--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	CSI	10/25/2011	01/15/2023		52,000,000	2.85% / (3M-LIBOR)						4,865,343					824,105		100% / 100%
Forward Start IRS--I13093AAA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	CSI	10/19/2011	01/15/2024		50,000,000	3.05% / (3M-LIBOR)						4,018,143					830,910		100% / 100%
Forward Start IRS--I13094AAA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	CSI	10/19/2011	01/15/2025		47,000,000	3.4% / (3M-LIBOR)						3,809,582					815,735		100% / 100%
Forward Start IRS--I13095AAA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	DBAG	10/21/2011	01/15/2026		44,000,000	3.5% / (3M-LIBOR)						2,665,028					794,724		100% / 100%
Forward Start IRS--I13096AAA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	NATX	10/20/2011	01/15/2027		39,000,000	3.55% / (3M-LIBOR)						1,548,093					730,907		100% / 100%
Forward Start IRS--I14570A--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	CSI	10/25/2011	08/15/2023		20,000,000	2.85% / (3M-LIBOR)						1,501,756					325,997		100% / 100%
Forward Start IRS--I14571AAA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	CSI	10/19/2011	08/15/2024		20,000,000	3.25% / (3M-LIBOR)						1,607,053					341,030		100% / 100%
Forward Start IRS--I20007AAA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	CSI	10/19/2011	11/15/2023		20,000,000	3.05% / (3M-LIBOR)						1,712,161					329,840		100% / 100%
Forward Start IRS--I20008AAA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	BNP	10/19/2011	11/15/2024		33,000,000	3.25% / (3M-LIBOR)						2,397,951					568,764		100% / 100%
Forward Start IRS--I20010AAA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	DBAG	10/20/2011	05/15/2027		5,000,000	3.55% / (3M-LIBOR)						166,388					94,796		100% / 100%
Forward Start IRS--I20047AA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	UBSS	09/08/2011	04/15/2039		14,000,000	3.57% / (3M-LIBOR)						66,218					359,013		100% / 100%
Forward Start IRS--I20048A--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	UBSS	09/08/2011	05/15/2039		14,000,000	3.57% / (3M-LIBOR)						66,776					359,573		100% / 100%
Forward Start IRS--I20049A--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	UBSS	09/08/2011	10/15/2039		13,500,000	3.57% / (3M-LIBOR)						67,783					349,475		100% / 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Forward Start IRS--I20050A--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	UBSS	09/08/2011	11/15/2039		13,500,000	3.57% / (3M-LIBOR)						68,512					350,028		100% / 100%
Forward Start IRS--I20051AA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	UBSS	09/08/2011	04/15/2040		11,500,000	3.57% / (3M-LIBOR)						60,252					300,472		100% / 100%
Forward Start IRS--I20052A--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	GSI	09/08/2011	05/15/2040		11,500,000	3.57% / (3M-LIBOR)						60,050					300,924		100% / 100%
Forward Start IRS--I20053A--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	GSI	09/08/2011	10/15/2040		12,500,000	3.57% / (3M-LIBOR)						68,291					329,584		100% / 100%
Forward Start IRS--I20054A--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	GSI	09/08/2011	11/15/2040		12,500,000	3.57% / (3M-LIBOR)						68,985					330,087		100% / 100%
Forward Start IRS--I20055AA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	GSI	09/08/2011	04/15/2041		11,000,000	3.57% / (3M-LIBOR)						62,902					292,623		100% / 100%
Forward Start IRS--I20056A--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	GSI	09/08/2011	05/15/2041		11,000,000	3.57% / (3M-LIBOR)						63,307					293,048		100% / 100%
Forward Start IRS--I20057A--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	GSI	09/08/2011	10/15/2041		10,500,000	3.57% / (3M-LIBOR)						62,871					281,785		100% / 100%
Forward Start IRS--I20058A--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	CSI	09/09/2011	11/15/2041		10,500,000	3.53% / (3M-LIBOR)						40,729					282,200		100% / 100%
Forward Start IRS--I20059AA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	CSI	09/09/2011	04/15/2042		10,000,000	3.53% / (3M-LIBOR)						41,599					270,679		100% / 100%
Forward Start IRS--I20060A--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	CSI	09/09/2011	05/15/2042		10,000,000	3.53% / (3M-LIBOR)						42,012					271,058		100% / 100%
Forward Start IRS--I20061A--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	CSI	09/09/2011	10/15/2042		10,500,000	3.53% / (3M-LIBOR)						46,812					286,634		100% / 100%
Forward Start IRS--I20062A--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	CSI	09/09/2011	11/15/2042		10,500,000	3.53% / (3M-LIBOR)						47,423					287,042		100% / 100%
Forward Start IRS--I20063AA--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	CSI	09/09/2011	04/15/2043		11,500,000	3.53% / (3M-LIBOR)						56,333					316,547		100% / 100%
Forward Start IRS--I20064A--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	CSI	09/09/2011	05/15/2043		11,500,000	3.53% / (3M-LIBOR)						57,344					316,976		100% / 100%
Forward Start IRS--I20065A--95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	CSI	09/09/2011	10/15/2043		10,000,000	3.53% / (3M-LIBOR)						54,947					277,526		100% / 100%
Forward Start IRS--I30007AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	02/16/2026		80,000,000	3.5% / (3M-LIBOR)						4,664,760					1,449,799		100% / 100%
Forward Start IRS--I30008AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	NATX	10/20/2011	05/16/2026		100,000,000	3.55% / (3M-LIBOR)						5,641,229					1,828,990		100% / 100%
Forward Start IRS--I30009AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	02/15/2027		76,000,000	3.55% / (3M-LIBOR)						2,889,864					1,428,631		100% / 100%
Forward Start IRS--I30010AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	05/15/2027		75,000,000	3.55% / (3M-LIBOR)						2,495,813					1,421,942		100% / 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Forward Start IRS--130027AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	10/26/2011	02/13/2036		71,000,000	3.45% / (3M-LIBOR)						(585,128)					1,707,482		100% / 100%
Forward Start IRS--130033AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	UBSS	10/21/2011	02/15/2039		54,000,000	3.3% / (3M-LIBOR)						(563,503)					1,380,502		100% / 100%
Forward Start IRS--130034AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	UBSS	10/21/2011	05/15/2039		50,000,000	3.3% / (3M-LIBOR)						(510,028)					1,284,190		100% / 100%
Forward Start IRS--130035AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	UBSS	10/21/2011	02/15/2040		48,000,000	3.3% / (3M-LIBOR)						(449,778)					1,250,362		100% / 100%
Forward Start IRS--130036AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	UBSS	10/21/2011	05/15/2040		39,500,000	3.3% / (3M-LIBOR)						(362,813)					1,033,607		100% / 100%
Forward Start IRS--130037AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	02/18/2041		50,000,000	3.37% / (3M-LIBOR)						(238,296)					1,326,495		100% / 100%
Forward Start IRS--130038AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	05/15/2041		48,000,000	3.37% / (3M-LIBOR)						(219,981)					1,278,753		100% / 100%
Forward Start IRS--130039AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	09/09/2011	02/13/2042		43,000,000	3.53% / (3M-LIBOR)						173,063					1,160,596		100% / 100%
Forward Start IRS--130040A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	09/09/2011	05/17/2042		41,000,000	3.53% / (3M-LIBOR)						172,471					1,111,443		100% / 100%
Forward Start IRS--130041A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	MSCS	12/21/2011	02/15/2043		34,000,000	2.95% / (3M-LIBOR)						(788,531)					933,379		100% / 100%
Forward Start IRS--130042A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	09/09/2011	05/16/2043		92,500,000	3.53% / (3M-LIBOR)						462,545					2,549,704		100% / 100%
Forward Start IRS--130066AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	10/19/2011	03/15/2034		33,000,000	3.55% / (3M-LIBOR)						(209,486)					760,012		100% / 100%
Forward Start IRS--130067AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	10/19/2011	08/15/2034		46,000,000	3.55% / (3M-LIBOR)						(262,222)					1,069,824		100% / 100%
Forward Start IRS--130068AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	11/15/2034		31,000,000	3.4% / (3M-LIBOR)						(462,386)					725,156		100% / 100%
Forward Start IRS--130069AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	10/26/2011	03/14/2035		18,000,000	3.45% / (3M-LIBOR)						(196,848)					424,183		100% / 100%
Forward Start IRS--130070AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	08/15/2035		47,000,000	3.4% / (3M-LIBOR)						(603,003)					1,118,057		100% / 100%
Forward Start IRS--130074AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	01/31/2011	11/16/2036		65,000,000	5.06% / (3M-LIBOR)						5,875,868					1,588,620		100% / 100%
Forward Start IRS--130079AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	11/15/2038		27,000,000	3.37% / (3M-LIBOR)						(183,765)					686,915		100% / 100%
Forward Start IRS--130080AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	UBSS	10/21/2011	08/15/2039		46,000,000	3.3% / (3M-LIBOR)						(456,693)					1,187,084		100% / 100%
Forward Start IRS--130081AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	UBSS	10/21/2011	11/15/2039		50,000,000	3.3% / (3M-LIBOR)						(481,798)					1,296,399		100% / 100%
Forward Start IRS--130082A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	GSI	09/08/2011	08/15/2040		26,000,000	3.57% / (3M-LIBOR)						139,333					683,472		100% / 100%
Forward Start IRS--130083AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	GSI	09/08/2011	11/15/2040		13,000,000	3.57% / (3M-LIBOR)						71,744					343,291		100% / 100%
Forward Start IRS--130084A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	GSI	09/08/2011	08/15/2041		53,000,000	3.57% / (3M-LIBOR)						312,058					1,418,210		100% / 100%
Forward Start IRS--130085AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	GSI	09/08/2011	11/14/2041		56,000,000	3.57% / (3M-LIBOR)						338,282					1,504,994		100% / 100%
Forward Start IRS--130086A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	09/09/2011	08/16/2042		38,000,000	3.53% / (3M-LIBOR)						165,324					1,034,477		100% / 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Forward Start IRS--I30087AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	09/09/2011	11/15/2042		66,000,000	3.53% / (3M-LIBOR)						298,088					1,804,263		100% / 100%
Forward Start IRS--I30088A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	09/09/2011	08/15/2043		29,000,000	3.53% / (3M-LIBOR)						153,533					802,639		100% / 100%
Forward Start IRS--I30089AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	09/09/2011	11/15/2043		40,000,000	3.53% / (3M-LIBOR)						224,211					1,111,632		100% / 100%
Forward Start IRS--I30099AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	12/16/2034		33,000,000	3.4% / (3M-LIBOR)						(487,271)					773,437		100% / 100%
Forward Start IRS--I30102AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	UBSS	10/21/2011	02/15/2040		35,000,000	3.3% / (3M-LIBOR)						(327,963)					911,723		100% / 100%
Forward Start IRS--I30103A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	GSI	09/08/2011	10/15/2041		55,000,000	3.57% / (3M-LIBOR)						329,327					1,476,015		100% / 100%
Forward Start IRS--I30104A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	09/09/2011	07/15/2043		24,000,000	3.53% / (3M-LIBOR)						124,413					663,332		100% / 100%
Forward Start IRS--I30106AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	04/15/2026		12,000,000	3.5% / (3M-LIBOR)						651,330					218,781		100% / 100%
Forward Start IRS--I30111AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	04/15/2035		19,000,000	3.4% / (3M-LIBOR)						(262,849)					448,631		100% / 100%
Forward Start IRS--I30114A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	UBSS	09/08/2011	04/15/2040		12,000,000	3.57% / (3M-LIBOR)						62,871					313,536		100% / 100%
Forward Start IRS--I30115A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	09/09/2011	12/15/2041		62,000,000	3.53% / (3M-LIBOR)						243,079					1,668,691		100% / 100%
Forward Start IRS--I30116A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	09/09/2011	10/14/2043		58,000,000	3.53% / (3M-LIBOR)						318,470					1,609,578		100% / 100%
Forward Start IRS--I30125A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	GSI	09/08/2011	07/15/2040		23,000,000	3.57% / (3M-LIBOR)						122,191					603,681		100% / 100%
Forward Start IRS--I30126A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	09/09/2011	02/13/2042		23,000,000	3.53% / (3M-LIBOR)						92,568					620,784		100% / 100%
Forward Start IRS--I30127A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	09/09/2011	12/15/2043		70,000,000	3.53% / (3M-LIBOR)						398,156					1,947,942		100% / 100%
Forward Start IRS--I30130AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	NATX	10/20/2011	08/15/2023		10,000,000	3.05% / (3M-LIBOR)						935,939					162,998		100% / 100%
Forward Start IRS--I30131AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	10/19/2011	05/15/2024		40,000,000	3.25% / (3M-LIBOR)						3,527,653					674,628		100% / 100%
Forward Start IRS--I30132AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	12/21/2011	04/15/2025		5,000,000	2.9% / (3M-LIBOR)						144,959					87,664		100% / 100%
Forward Start IRS--I30133AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	11/16/2025		20,000,000	3.5% / (3M-LIBOR)						1,304,124					358,956		100% / 100%
Forward Start IRS--I30134AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	12/21/2011	04/17/2027		6,000,000	3.1% / (3M-LIBOR)						(18,040)					113,451		100% / 100%
Forward Start IRS--I30143A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	10/25/2011	05/15/2023		40,000,000	2.85% / (3M-LIBOR)						3,322,600					644,216		100% / 100%
Forward Start IRS--I30144AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	10/19/2011	11/15/2023		14,000,000	3.05% / (3M-LIBOR)						1,198,513					230,888		100% / 100%
Forward Start IRS--I30145AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	NATX	10/20/2011	10/15/2024		8,000,000	3.25% / (3M-LIBOR)						602,018					137,389		100% / 100%
Forward Start IRS--I30146AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	12/21/2011	08/14/2025		10,000,000	2.9% / (3M-LIBOR)						197,630					177,675		100% / 100%

SCHEDULE DB - PART A - SECTION 1

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Forward Start IRS--I30159AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	10/19/2011	04/15/2024		5,000,000	3.25% / (3M-LIBOR)						453,982					84,023		100% / 100%
Forward Start IRS--I30160AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	10/19/2011	11/14/2024		15,000,000	3.25% / (3M-LIBOR)						1,091,012					258,499		100% / 100%
Forward Start IRS--I30161AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	12/21/2011	10/15/2025		8,000,000	2.9% / (3M-LIBOR)						120,809					143,093		100% / 100%
Forward Start IRS--I30162AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	12/21/2011	07/14/2027		14,000,000	3.1% / (3M-LIBOR)						(102,850)					266,942		100% / 100%
Forward Start IRS--I30167AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	10/26/2011	06/14/2034		22,000,000	3.45% / (3M-LIBOR)						(274,365)					509,643		100% / 100%
Forward Start IRS--I30168AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	10/26/2011	06/16/2035		25,000,000	3.45% / (3M-LIBOR)						(254,255)					592,548		100% / 100%
Forward Start IRS--I30169AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	03/15/2038		65,000,000	3.37% / (3M-LIBOR)						(486,575)					1,632,108		100% / 100%
Forward Start IRS--I30170AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	10/19/2011	08/15/2024		15,000,000	3.25% / (3M-LIBOR)						1,205,289					255,772		100% / 100%
Forward Start IRS--I30171AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	05/15/2025		40,000,000	3.4% / (3M-LIBOR)						2,842,577					703,650		100% / 100%
Forward Start IRS--I30177AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	01/21/2011	04/15/2034		5,000,000	5.1% / (3M-LIBOR)						478,026					115,384		100% / 100%
Forward Start IRS--I30178AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	01/15/2035		40,000,000	3.4% / (3M-LIBOR)						(582,690)					939,251		100% / 100%
Forward Start IRS--I30201A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	10/25/2011	04/15/2023		6,000,000	2.85% / (3M-LIBOR)						514,031					96,249		100% / 100%
Forward Start IRS--I30202AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	10/25/2011	05/15/2023		10,000,000	2.85% / (3M-LIBOR)						830,650					161,054		100% / 100%
Forward Start IRS--I30203AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	10/19/2011	07/15/2023		20,000,000	2.9% / (3M-LIBOR)						1,647,997					324,692		100% / 100%
Forward Start IRS--I30204AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	NATX	10/20/2011	10/15/2023		10,000,000	3.05% / (3M-LIBOR)						882,930					164,275		100% / 100%
Forward Start IRS--I30205AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	NATX	10/20/2011	11/15/2023		20,000,000	3.05% / (3M-LIBOR)						1,712,161					329,840		100% / 100%
Forward Start IRS--I30206AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	NATX	10/20/2011	04/15/2024		7,000,000	3.05% / (3M-LIBOR)						507,928					117,633		100% / 100%
Forward Start IRS--I30207AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	NATX	10/20/2011	05/15/2024		4,000,000	3.25% / (3M-LIBOR)						352,765					67,463		100% / 100%
Forward Start IRS--I30208AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	NATX	10/20/2011	07/15/2024		10,000,000	3.25% / (3M-LIBOR)						830,107					169,891		100% / 100%
Forward Start IRS--I30209AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	NATX	10/20/2011	08/15/2024		10,000,000	3.25% / (3M-LIBOR)						803,526					170,515		100% / 100%
Forward Start IRS--I30210AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	NATX	10/20/2011	10/15/2024		10,000,000	3.25% / (3M-LIBOR)						752,522					171,736		100% / 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Forward Start IRS--I30211AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	NATX	10/20/2011	11/14/2024		10,000,000	3.25% / (3M-LIBOR)						727,341					172,333		100% / 100%
Forward Start IRS--I30212AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	02/17/2025		15,000,000	3.4% / (3M-LIBOR)						1,172,821					261,316		100% / 100%
Forward Start IRS--I30213AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	04/15/2025		5,000,000	3.4% / (3M-LIBOR)						367,317					87,664		100% / 100%
Forward Start IRS--I30214AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	05/15/2025		5,000,000	3.4% / (3M-LIBOR)						355,322					87,956		100% / 100%
Forward Start IRS--I30215AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	07/15/2025		5,000,000	3.4% / (3M-LIBOR)						331,275					88,548		100% / 100%
Forward Start IRS--I30216AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	08/14/2025		5,000,000	3.4% / (3M-LIBOR)						319,203					88,838		100% / 100%
Forward Start IRS--I30217AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	10/15/2025		5,000,000	3.5% / (3M-LIBOR)						338,745					89,433		100% / 100%
Forward Start IRS--I30218AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	11/16/2025		5,000,000	3.5% / (3M-LIBOR)						326,031					89,739		100% / 100%
Forward Start IRS--I30221AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	12/21/2011	04/13/2027		10,000,000	3.1% / (3M-LIBOR)						(28,023)					189,013		100% / 100%
Forward Start IRS--I30222AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	12/21/2011	07/14/2027		15,000,000	3.1% / (3M-LIBOR)						(110,197)					286,009		100% / 100%
Forward Start IRS--I30238AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	10/26/2011	01/16/2034		47,000,000	3.45% / (3M-LIBOR)						(622,810)					1,078,379		100% / 100%
Forward Start IRS--I30239AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	10/26/2011	04/15/2034		12,000,000	3.45% / (3M-LIBOR)						(153,154)					276,920		100% / 100%
Forward Start IRS--I30240AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	10/26/2011	07/15/2034		26,000,000	3.45% / (3M-LIBOR)						(320,613)					603,495		100% / 100%
Forward Start IRS--I30241AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	10/26/2011	10/15/2034		8,000,000	3.45% / (3M-LIBOR)						(94,933)					186,774		100% / 100%
Forward Start IRS--I30242AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	10/26/2011	01/15/2035		5,000,000	3.45% / (3M-LIBOR)						(56,878)					117,406		100% / 100%
Forward Start IRS--I30243AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	10/26/2011	04/15/2035		4,000,000	3.45% / (3M-LIBOR)						(42,684)					94,449		100% / 100%
Forward Start IRS--I30244AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	12/15/2035		13,000,000	3.4% / (3M-LIBOR)						(153,539)					311,525		100% / 100%
Forward Start IRS--I30245AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	01/15/2036		11,000,000	3.4% / (3M-LIBOR)						(127,103)					264,085		100% / 100%
Forward Start IRS--I30246AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	04/15/2036		33,000,000	3.4% / (3M-LIBOR)						(359,602)					796,526		100% / 100%
Forward Start IRS--I30247AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	09/15/2036		16,000,000	3.4% / (3M-LIBOR)						(154,459)					389,652		100% / 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Forward Start IRS---I30248AAA---95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	01/15/2037		28,000,000	3.37% / (3M-LIBOR)						(293,575)					686,679		100% / 100%
Forward Start IRS---I30249AAA---95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	06/15/2037		45,000,000	3.37% / (3M-LIBOR)						(418,701)					1,113,039		100% / 100%
Forward Start IRS---I30250AAA---95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	09/15/2037		8,000,000	3.37% / (3M-LIBOR)						(68,535)					198,890		100% / 100%
Forward Start IRS---I30251AAA---95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	12/15/2037		35,000,000	3.37% / (3M-LIBOR)						(275,526)					874,520		100% / 100%
Forward Start IRS---I30332A---95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	10/19/2011	02/15/2023		24,000,000	2.9% / (3M-LIBOR)						2,291,634					381,960		100% / 100%
Forward Start IRS---I30333A---95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	10/25/2011	04/15/2023		7,000,000	2.85% / (3M-LIBOR)						599,703					112,290		100% / 100%
Forward Start IRS---I30335AAA---95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	NATX	10/20/2011	08/15/2023		17,000,000	3.05% / (3M-LIBOR)						1,591,096					277,097		100% / 100%
Forward Start IRS---I30337A---95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	10/19/2011	10/15/2023		9,000,000	2.9% / (3M-LIBOR)						670,133					147,848		100% / 100%
Forward Start IRS---I30338AAA---95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	NATX	10/20/2011	02/14/2024		20,000,000	3.05% / (3M-LIBOR)						1,555,136					333,598		100% / 100%
Forward Start IRS---I30339AAA---95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	NATX	10/20/2011	04/15/2024		7,000,000	3.05% / (3M-LIBOR)						507,928					117,633		100% / 100%
Forward Start IRS---I30340A---95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	10/19/2011	07/15/2024		16,000,000	3.25% / (3M-LIBOR)						1,328,171					271,826		100% / 100%
Forward Start IRS---I30343AAA---95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	NATX	10/20/2011	10/15/2024		9,000,000	3.25% / (3M-LIBOR)						677,270					154,562		100% / 100%
Forward Start IRS---I30345AAA---95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	NATX	10/20/2011	12/15/2024		8,000,000	3.25% / (3M-LIBOR)						561,240					138,358		100% / 100%
Forward Start IRS---I30346A---95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	12/21/2011	02/17/2025		12,000,000	2.9% / (3M-LIBOR)						402,239					209,053		100% / 100%
Forward Start IRS---I30348AAA---95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	04/15/2025		8,000,000	3.4% / (3M-LIBOR)						587,708					140,262		100% / 100%
Forward Start IRS---I30349AAA---95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	07/15/2025		16,000,000	3.4% / (3M-LIBOR)						1,060,079					283,354		100% / 100%
Forward Start IRS---I30350A---95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	12/21/2011	08/14/2025		12,000,000	2.9% / (3M-LIBOR)						237,156					213,210		100% / 100%
Forward Start IRS---I30351AAA---95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	10/15/2025		14,000,000	3.5% / (3M-LIBOR)						948,486					250,413		100% / 100%
Forward Start IRS---I30354AAA---95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	04/15/2026		15,000,000	3.5% / (3M-LIBOR)						814,162					273,476		100% / 100%
Forward Start IRS---I30355A---95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	12/21/2011	06/15/2026		10,000,000	3.1% / (3M-LIBOR)						155,919					183,460		100% / 100%
Forward Start IRS---I30359A---95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	12/21/2011	12/15/2026		6,000,000	3.1% / (3M-LIBOR)						20,707					112,107		100% / 100%
Forward Start IRS---I30360AAA---95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	NATX	10/20/2011	01/17/2027		9,000,000	3.55% / (3M-LIBOR)						356,075					168,704		100% / 100%
Forward Start IRS---I30362AAA---95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	12/21/2011	03/15/2027		18,000,000	3.1% / (3M-LIBOR)						(24,602)					339,277		100% / 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Forward Start IRS--I30363AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	12/21/2011	04/14/2027		9,000,000	3.1% / (3M-LIBOR)						(25,702)					170,128		100% / 100%
Forward Start IRS--I30365AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	12/21/2011	06/15/2027		12,000,000	3.1% / (3M-LIBOR)						(70,744)					228,182		100% / 100%
Forward Start IRS--I30421A--54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	GSI	09/17/2008	12/15/2033		11,000,000	4.73% / (3M-LIBOR)						783,907					251,861		100% / 100%
Forward Start IRS--I30422AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	10/26/2011	02/15/2034		12,000,000	3.45% / (3M-LIBOR)						(157,256)					275,868		100% / 100%
Forward Start IRS--I30423AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	10/26/2011	03/15/2034		6,000,000	3.45% / (3M-LIBOR)						(77,545)					138,184		100% / 100%
Forward Start IRS--I30424A--54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	GSI	09/17/2008	04/15/2034		20,000,000	4.72% / (3M-LIBOR)						1,409,784					461,534		100% / 100%
Forward Start IRS--I30426AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	06/14/2034		15,000,000	3.4% / (3M-LIBOR)						(235,950)					347,484		100% / 100%
Forward Start IRS--I30429AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	09/16/2034		16,000,000	3.4% / (3M-LIBOR)						(243,519)					372,866		100% / 100%
Forward Start IRS--I30431A--54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	GSI	09/17/2008	11/15/2034		8,000,000	4.71% / (3M-LIBOR)						552,697					187,137		100% / 100%
Forward Start IRS--I30432AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	12/16/2034		6,000,000	3.4% / (3M-LIBOR)						(88,595)					140,625		100% / 100%
Forward Start IRS--I30433AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	10/26/2011	02/14/2035		15,000,000	3.45% / (3M-LIBOR)						(166,893)					352,875		100% / 100%
Forward Start IRS--I30435A--54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	GSI	09/17/2008	04/15/2035		16,000,000	4.7% / (3M-LIBOR)						1,096,530					377,795		100% / 100%
Forward Start IRS--I30437AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	10/26/2011	06/16/2035		14,000,000	3.45% / (3M-LIBOR)						(142,383)					331,827		100% / 100%
Forward Start IRS--I30440AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	12/15/2035		18,000,000	3.4% / (3M-LIBOR)						(212,592)					431,342		100% / 100%
Forward Start IRS--I30442A--54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	GSI	09/17/2008	02/13/2036		12,000,000	4.69% / (3M-LIBOR)						812,707					288,588		100% / 100%
Forward Start IRS--I30444AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	04/15/2036		6,000,000	3.4% / (3M-LIBOR)						(65,382)					144,823		100% / 100%
Forward Start IRS--I30445AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	05/15/2036		5,000,000	3.4% / (3M-LIBOR)						(53,309)					120,898		100% / 100%
Forward Start IRS--I30449A--54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	GSI	09/17/2008	09/15/2036		16,000,000	4.68% / (3M-LIBOR)						1,075,446					389,652		100% / 100%
Forward Start IRS--I30451AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	01/15/2037		10,000,000	3.37% / (3M-LIBOR)						(104,848)					245,242		100% / 100%
Forward Start IRS--I30462A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	UBSS	09/08/2011	01/16/2039		37,000,000	3.57% / (3M-LIBOR)						170,897					944,411		100% / 100%
Forward Start IRS--I30463AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	11/01/2011	02/15/2039		12,000,000	3.11% / (3M-LIBOR)						(249,637)					306,778		100% / 100%
Forward Start IRS--I30464AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	03/15/2039		37,000,000	3.37% / (3M-LIBOR)						(241,213)					947,286		100% / 100%
Forward Start IRS--I30465A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	UBSS	09/08/2011	04/16/2039		31,000,000	3.57% / (3M-LIBOR)						146,886					794,998		100% / 100%
Forward Start IRS--I30466AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	11/01/2011	05/15/2039		6,000,000	3.11% / (3M-LIBOR)						(122,894)					154,103		100% / 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Forward Start IRS--I30467AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	06/15/2039		31,000,000	3.37% / (3M-LIBOR)						(194,427)					797,478		100% / 100%
Forward Start IRS--I30468AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	UBSS	10/21/2011	07/16/2039		18,000,000	3.3% / (3M-LIBOR)						(180,320)					463,794		100% / 100%
Forward Start IRS--I30470AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	11/01/2011	09/14/2039		18,000,000	3.11% / (3M-LIBOR)						(359,614)					465,227		100% / 100%
Forward Start IRS--I30471AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	10/15/2039		18,000,000	3.37% / (3M-LIBOR)						(107,181)					465,966		100% / 100%
Forward Start IRS--I30474AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	UBSS	10/21/2011	01/15/2040		25,000,000	3.3% / (3M-LIBOR)						(236,619)					650,211		100% / 100%
Forward Start IRS--I30476AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	11/01/2011	03/15/2040		25,000,000	3.11% / (3M-LIBOR)						(483,670)					652,183		100% / 100%
Forward Start IRS--I30477AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	04/15/2040		20,000,000	3.37% / (3M-LIBOR)						(110,927)					522,560		100% / 100%
Forward Start IRS--I30478AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	UBSS	10/21/2011	05/15/2040		7,000,000	3.3% / (3M-LIBOR)						(64,296)					183,171		100% / 100%
Forward Start IRS--I30479AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	11/01/2011	06/14/2040		28,000,000	3.11% / (3M-LIBOR)						(531,846)					733,782		100% / 100%
Forward Start IRS--I30480AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	07/15/2040		9,000,000	3.37% / (3M-LIBOR)						(47,949)					236,223		100% / 100%
Forward Start IRS--I30481A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	GSI	09/08/2011	08/15/2040		6,000,000	3.57% / (3M-LIBOR)						32,154					157,724		100% / 100%
Forward Start IRS--I30482AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	11/01/2011	09/16/2040		15,000,000	3.11% / (3M-LIBOR)						(279,463)					394,936		100% / 100%
Forward Start IRS--I30484AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	11/15/2040		20,000,000	3.37% / (3M-LIBOR)						(99,963)					528,140		100% / 100%
Forward Start IRS--I30485A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	GSI	09/08/2011	12/16/2040		28,000,000	3.57% / (3M-LIBOR)						155,630					740,520		100% / 100%
Forward Start IRS--I30486AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	11/01/2011	01/15/2041		18,000,000	3.11% / (3M-LIBOR)						(327,240)					476,748		100% / 100%
Forward Start IRS--I30487AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	02/14/2041		13,000,000	3.37% / (3M-LIBOR)						(62,067)					344,822		100% / 100%
Forward Start IRS--I30489A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	GSI	09/08/2011	04/15/2041		16,000,000	3.57% / (3M-LIBOR)						91,494					425,633		100% / 100%
Forward Start IRS--I30491AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	11/01/2011	06/16/2041		16,000,000	3.11% / (3M-LIBOR)						(282,253)					426,909		100% / 100%
Forward Start IRS--I30493AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	UBSS	10/21/2011	09/15/2041		16,000,000	3.3% / (3M-LIBOR)						(124,933)					428,773		100% / 100%
Forward Start IRS--I30494A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	09/09/2011	01/15/2042		28,000,000	3.53% / (3M-LIBOR)						111,305					754,706		100% / 100%
Forward Start IRS--I30496AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	11/01/2011	03/15/2042		28,000,000	3.11% / (3M-LIBOR)						(465,367)					756,802		100% / 100%
Forward Start IRS--I30497AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	UBSS	10/21/2011	04/15/2042		32,000,000	3.3% / (3M-LIBOR)						(230,351)					866,173		100% / 100%
Forward Start IRS--I30498A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	09/09/2011	05/14/2042		15,000,000	3.53% / (3M-LIBOR)						63,006					406,569		100% / 100%
Forward Start IRS--I30500AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	11/01/2011	07/15/2042		14,000,000	3.11% / (3M-LIBOR)						(226,615)					380,559		100% / 100%
Forward Start IRS--I30501AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	UBSS	10/21/2011	09/15/2042		14,000,000	3.3% / (3M-LIBOR)						(94,901)					381,651		100% / 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Forward Start IRS--I30502A--95 - CF FS LTC 54 Reentry ...	Anticipatory bond purchase	NA	Interest	CSI	09/09/2011	10/15/2042		8,000,000	3.53% / (3M-LIBOR)						35,666					218,388		100% / 100%
Forward Start IRS--I30503AA--95 - CF FS LTC 54 Reentry .	Anticipatory bond purchase	NA	Interest	DBAG	11/01/2011	12/15/2042		8,000,000	3.11% / (3M-LIBOR)						(125,125)					218,999		100% / 100%
Forward Start IRS--I30504AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	UBSS	10/21/2011	01/14/2043		32,000,000	3.3% / (3M-LIBOR)						(206,548)					877,196		100% / 100%
Forward Start IRS--I30506A--95 - CF FS LTC 54 Reentry ...	Anticipatory bond purchase	NA	Interest	CSI	09/09/2011	03/15/2043		32,000,000	3.53% / (3M-LIBOR)						153,429					879,591		100% / 100%
Forward Start IRS--I30513AA--95 - CF FS LTC 54 Reentry .	Anticipatory bond purchase	NA	Interest	DBAG	11/01/2011	01/17/2044		32,000,000	3.11% / (3M-LIBOR)						(437,264)					891,787		100% / 100%
Forward Start IRS--I30514AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	UBSS	10/21/2011	02/15/2044		16,000,000	3.3% / (3M-LIBOR)						(76,439)					446,463		100% / 100%
Forward Start IRS--I30516AA--95 - CF FS LTC 54 Reentry .	Anticipatory bond purchase	NA	Interest	DBAG	11/01/2011	04/14/2044		25,000,000	3.11% / (3M-LIBOR)						(331,965)					699,407		100% / 100%
Forward Start IRS--I30517AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	UBSS	10/21/2011	05/15/2044		10,000,000	3.3% / (3M-LIBOR)						(44,652)					280,142		100% / 100%
Forward Start IRS--I30519AA--95 - CF FS LTC 54 Reentry .	Anticipatory bond purchase	NA	Interest	DBAG	11/01/2011	07/14/2044		21,000,000	3.11% / (3M-LIBOR)						(269,617)					589,836		100% / 100%
Forward Start IRS--I30520AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	UBSS	10/21/2011	09/15/2044		21,000,000	3.3% / (3M-LIBOR)						(82,811)					591,447		100% / 100%
Forward Start IRS--I30524AA--95 - CF FS LTC 54 Reentry .	Anticipatory bond purchase	NA	Interest	DBAG	11/01/2011	01/16/2045		14,000,000	3.01% / (3M-LIBOR)						(230,114)					396,386		100% / 100%
Forward Start IRS--I30525AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	UBSS	10/21/2011	02/15/2045		14,000,000	3.3% / (3M-LIBOR)						(46,539)					396,894		100% / 100%
Forward Start IRS--I30526AA--95 - CF FS LTC 54 Reentry .	Anticipatory bond purchase	NA	Interest	DBAG	11/01/2011	04/16/2045		25,000,000	3.01% / (3M-LIBOR)						(399,542)					710,549		100% / 100%
Forward Start IRS--I30527AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	UBSS	10/21/2011	05/15/2045		25,000,000	3.3% / (3M-LIBOR)						(74,739)					711,422		100% / 100%
Forward Start IRS--I30529AA--95 - CF FS LTC 54 Reentry .	Anticipatory bond purchase	NA	Interest	DBAG	11/01/2011	07/16/2045		22,000,000	3.01% / (3M-LIBOR)						(341,421)					627,691		100% / 100%
Forward Start IRS--I30533AA--95 - CF FS LTC 54 Reentry .	Anticipatory bond purchase	NA	Interest	DBAG	11/01/2011	12/14/2045		9,000,000	3.01% / (3M-LIBOR)						(132,653)					258,409		100% / 100%
Forward Start IRS--I30536AA--95 - CF FS LTC 54 Reentry .	Anticipatory bond purchase	NA	Interest	DBAG	11/01/2011	04/15/2046		27,000,000	3.01% / (3M-LIBOR)						(380,240)					779,145		100% / 100%
Forward Start IRS--I30540AA--95 - CF FS LTC 54 Reentry .	Anticipatory bond purchase	NA	Interest	DBAG	11/01/2011	08/15/2046		22,000,000	3.01% / (3M-LIBOR)						(296,623)					638,036		100% / 100%
Forward Start IRS--I30544AA--95 - CF FS LTC 54 Reentry .	Anticipatory bond purchase	NA	Interest	DBAG	11/01/2011	12/15/2046		21,000,000	3.01% / (3M-LIBOR)						(270,306)					612,053		100% / 100%
Forward Start IRS--I30601AA--95 - CF FS LTC 54 Reentry .	Anticipatory bond purchase	NA	Interest	CSI	11/01/2011	05/15/2025		35,000,000	3.33% / (3M-LIBOR)						2,263,608					615,694		100% / 100%
Forward Start IRS--I30602AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	08/14/2025		5,000,000	3.4% / (3M-LIBOR)						319,203					88,838		100% / 100%
Forward Start IRS--I30603AA--95 - CF FS LTC 54 Reentry .	Anticipatory bond purchase	NA	Interest	CSI	11/01/2011	11/16/2025		12,000,000	3.33% / (3M-LIBOR)						601,757					215,374		100% / 100%
Forward Start IRS--I30604AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	04/14/2027		35,000,000	3.55% / (3M-LIBOR)						1,221,678					661,610		100% / 100%
Forward Start IRS--I30605AA--95 - CF FS LTC 54 Reentry .	Anticipatory bond purchase	NA	Interest	CSI	11/01/2011	06/15/2027		10,000,000	3.33% / (3M-LIBOR)						131,346					190,151		100% / 100%
Forward Start IRS--I30606AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	07/14/2027		30,000,000	3.55% / (3M-LIBOR)						903,470					572,019		100% / 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Forward Start IRS--I30705AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	NATX	10/20/2011	12/15/2024		4,400,000	3.25% / (3M-LIBOR)						308,682					76,097		100% / 100%
Forward Start IRS--I30706AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	12/15/2025		4,100,000	3.5% / (3M-LIBOR)						257,834					73,812		100% / 100%
Forward Start IRS--I30719AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	01/21/2011	06/15/2033		2,700,000	5.1% / (3M-LIBOR)						262,661					61,077		100% / 100%
Forward Start IRS--I30720AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	01/21/2011	12/15/2033		2,700,000	5.1% / (3M-LIBOR)						259,752					61,820		100% / 100%
Forward Start IRS--I30721AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	01/21/2011	06/14/2034		2,300,000	5.1% / (3M-LIBOR)						218,976					53,281		100% / 100%
Forward Start IRS--I30722AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	12/16/2034		2,500,000	3.4% / (3M-LIBOR)						(36,914)					58,594		100% / 100%
Forward Start IRS--I30723AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	12/15/2035		4,300,000	3.4% / (3M-LIBOR)						(50,786)					103,043		100% / 100%
Forward Start IRS--I30725A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	09/09/2011	12/15/2041		3,200,000	3.53% / (3M-LIBOR)						12,546					86,126		100% / 100%
Forward Start IRS--I40059A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	10/25/2011	01/15/2023		24,000,000	2.85% / (3M-LIBOR)						2,245,543					380,356		100% / 100%
Forward Start IRS--I40060AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	10/19/2011	03/15/2023		24,000,000	2.9% / (3M-LIBOR)						2,232,841					383,404		100% / 100%
Forward Start IRS--I40061A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	MSCS	12/21/2011	06/14/2023		10,000,000	2.6% / (3M-LIBOR)						572,550					161,691		100% / 100%
Forward Start IRS--I40062A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	10/25/2011	07/15/2023		3,000,000	2.85% / (3M-LIBOR)						233,288					48,704		100% / 100%
Forward Start IRS--I40063AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	10/19/2011	09/16/2023		25,000,000	2.9% / (3M-LIBOR)						1,923,217					409,173		100% / 100%
Forward Start IRS--I40064A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	MSCS	12/21/2011	12/16/2023		10,000,000	2.6% / (3M-LIBOR)						415,387					165,563		100% / 100%
Forward Start IRS--I40065AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	NATX	10/20/2011	01/15/2024		25,000,000	3.05% / (3M-LIBOR)						2,009,072					415,455		100% / 100%
Forward Start IRS--I40066AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	10/19/2011	02/14/2024		4,000,000	3.25% / (3M-LIBOR)						384,250					66,720		100% / 100%
Forward Start IRS--I40067A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	MSCS	12/21/2011	03/14/2024		25,000,000	2.6% / (3M-LIBOR)						853,795					418,483		100% / 100%
Forward Start IRS--I40068AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	NATX	10/20/2011	06/16/2024		11,000,000	3.25% / (3M-LIBOR)						939,967					186,236		100% / 100%
Forward Start IRS--I40069AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	10/19/2011	09/15/2024		25,000,000	3.25% / (3M-LIBOR)						1,943,359					427,841		100% / 100%
Forward Start IRS--I40070A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	MSCS	12/21/2011	12/15/2024		13,000,000	3% / (3M-LIBOR)						620,366					224,832		100% / 100%
Forward Start IRS--I40071AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	01/15/2025		25,000,000	3.4% / (3M-LIBOR)						2,026,373					433,902		100% / 100%
Forward Start IRS--I40072AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	12/21/2011	03/16/2025		25,000,000	2.9% / (3M-LIBOR)						781,148					436,851		100% / 100%
Forward Start IRS--I40073A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	MSCS	12/21/2011	06/15/2025		15,000,000	3% / (3M-LIBOR)						497,656					264,772		100% / 100%
Forward Start IRS--I40074AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/21/2011	07/15/2025		3,000,000	3.4% / (3M-LIBOR)						198,765					53,129		100% / 100%
Forward Start IRS--I40075AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	12/21/2011	09/15/2025		25,000,000	2.9% / (3M-LIBOR)						433,923					445,727		100% / 100%
Forward Start IRS--I40076A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	MSCS	12/21/2011	12/15/2025		19,000,000	3% / (3M-LIBOR)						365,103					342,058		100% / 100%

SCHEDULE DB - PART A - SECTION 1

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Forward Start IRS--140078AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	12/21/2011	02/16/2026		21,000,000	3.1% / (3M-LIBOR)						494,266					380,572		100% / 100%
Forward Start IRS--140079A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	MSCS	12/21/2011	03/15/2026		26,000,000	3% / (3M-LIBOR)						338,712					472,509		100% / 100%
Forward Start IRS--140081AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	12/21/2011	09/15/2026		18,000,000	3.1% / (3M-LIBOR)						170,584					333,305		100% / 100%
Forward Start IRS--140082A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	MSCS	12/21/2011	01/17/2027		17,000,000	3.2% / (3M-LIBOR)						169,257					318,663		100% / 100%
Forward Start IRS--140083AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	02/16/2027		26,000,000	3.55% / (3M-LIBOR)						987,535					488,789		100% / 100%
Forward Start IRS--140084AA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	12/21/2011	03/15/2027		8,000,000	3.1% / (3M-LIBOR)						(10,934)					150,790		100% / 100%
Forward Start IRS--140085A--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	MSCS	12/21/2011	05/15/2027		26,000,000	3.2% / (3M-LIBOR)						103,335					492,940		100% / 100%
Forward Start IRS--140086AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	BNP	12/21/2011	06/15/2027		14,000,000	3.1% / (3M-LIBOR)						(82,534)					266,212		100% / 100%
Forward Start IRS--140131AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	10/26/2011	02/15/2034		18,000,000	3.45% / (3M-LIBOR)						(235,884)					413,802		100% / 100%
Forward Start IRS--140132AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	05/15/2034		39,000,000	3.4% / (3M-LIBOR)						(619,854)					901,726		100% / 100%
Forward Start IRS--140133AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	07/15/2034		12,000,000	3.4% / (3M-LIBOR)						(186,977)					278,536		100% / 100%
Forward Start IRS--140134AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	09/16/2034		20,000,000	3.4% / (3M-LIBOR)						(304,398)					466,082		100% / 100%
Forward Start IRS--140135AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	10/15/2034		31,000,000	3.4% / (3M-LIBOR)						(467,699)					723,748		100% / 100%
Forward Start IRS--140136AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	10/26/2011	02/14/2035		20,000,000	3.45% / (3M-LIBOR)						(222,523)					470,500		100% / 100%
Forward Start IRS--140137AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	10/26/2011	03/14/2035		18,000,000	3.45% / (3M-LIBOR)						(196,848)					424,183		100% / 100%
Forward Start IRS--140138AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	05/15/2035		39,000,000	3.4% / (3M-LIBOR)						(530,080)					922,570		100% / 100%
Forward Start IRS--140139AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	09/15/2035		10,000,000	3.4% / (3M-LIBOR)						(125,428)					238,330		100% / 100%
Forward Start IRS--140140AAA--95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	DBAG	10/20/2011	10/15/2035		30,000,000	3.4% / (3M-LIBOR)						(369,391)					716,283		100% / 100%
Forward Start IRS--160001--54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/12/2011	01/15/2039		21,000,000	3.48% / (3M-LIBOR)						(7,960)					535,989		100% / 100%
Forward Start IRS--160002--54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/12/2011	01/15/2039		27,500,000	3.48% / (3M-LIBOR)						(10,424)					701,890		100% / 100%
Forward Start IRS--160003--54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/12/2011	01/15/2039		27,000,000	3.48% / (3M-LIBOR)						(10,235)					689,129		100% / 100%
Forward Start IRS--160004--54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/12/2011	02/15/2039		26,500,000	3.48% / (3M-LIBOR)						(8,379)					677,469		100% / 100%
Forward Start IRS--160005--54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/12/2011	02/15/2039		20,000,000	3.48% / (3M-LIBOR)						(6,324)					511,297		100% / 100%
Forward Start IRS--160006--54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/12/2011	03/15/2039		21,000,000	3.48% / (3M-LIBOR)						(6,056)					537,649		100% / 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Forward Start IRS---160007---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/12/2011	03/15/2039		35,500,000	3.48% / (3M-LIBOR)						(10,237)					908,883		100% / 100%
Forward Start IRS---160008---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/12/2011	03/15/2039		19,000,000	3.48% / (3M-LIBOR)						(5,479)					486,444		100% / 100%
Forward Start IRS---160009---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/12/2011	04/15/2039		20,000,000	3.48% / (3M-LIBOR)						(4,370)					512,875		100% / 100%
Forward Start IRS---160010---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/12/2011	04/15/2039		21,500,000	3.48% / (3M-LIBOR)						(4,698)					551,341		100% / 100%
Forward Start IRS---160012---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/12/2011	06/15/2039		25,500,000	3.48% / (3M-LIBOR)						(2,413)					655,990		100% / 100%
Forward Start IRS---160013---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/12/2011	06/15/2039		30,000,000	3.48% / (3M-LIBOR)						(2,839)					771,753		100% / 100%
Forward Start IRS---160014---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/12/2011	07/15/2039		30,000,000	3.48% / (3M-LIBOR)						(1,364)					772,950		100% / 100%
Forward Start IRS---160015---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/12/2011	08/15/2039		29,000,000	3.48% / (3M-LIBOR)						515					748,379		100% / 100%
Forward Start IRS---160016---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/12/2011	09/15/2039		27,000,000	3.48% / (3M-LIBOR)						2,844					697,877		100% / 100%
Forward Start IRS---160017---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/12/2011	09/15/2039		30,000,000	3.48% / (3M-LIBOR)						3,160					775,419		100% / 100%
Forward Start IRS---160018---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/12/2011	10/15/2039		19,000,000	3.48% / (3M-LIBOR)						2,945					491,853		100% / 100%
Forward Start IRS---160019---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	08/15/2012	08/15/2042		17,500,000	3.48% / (3M-LIBOR)						2,713					476,382		100% / 100%
Forward Start IRS---160020---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/18/2012	08/15/2022		35,000,000	3.48% / (3M-LIBOR)						9,673					542,991		100% / 100%
Forward Start IRS---160021---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/18/2012	08/15/2042		33,000,000	3.48% / (3M-LIBOR)						9,121					898,320		100% / 100%
Forward Start IRS---160022---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/12/2011	01/15/2040		35,000,000	3.48% / (3M-LIBOR)						12,052					910,295		100% / 100%
Forward Start IRS---160023---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/12/2011	01/15/2040		34,000,000	3.48% / (3M-LIBOR)						11,708					884,287		100% / 100%
Forward Start IRS---160024---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/12/2011	01/15/2040		36,000,000	3.48% / (3M-LIBOR)						12,397					936,303		100% / 100%
Forward Start IRS---160025---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/12/2011	01/15/2040		32,500,000	3.48% / (3M-LIBOR)						11,192					845,274		100% / 100%
Forward Start IRS---160026---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/12/2011	02/15/2040		40,000,000	3.48% / (3M-LIBOR)						16,224					1,041,969		100% / 100%
Forward Start IRS---160027---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/12/2011	02/15/2040		39,500,000	3.48% / (3M-LIBOR)						16,021					1,028,944		100% / 100%
Forward Start IRS---160032---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/12/2011	07/15/2039		27,000,000	3.48% / (3M-LIBOR)						(1,228)					695,655		100% / 100%
Forward Start IRS---160038---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/13/2011	06/15/2040		27,000,000	3.57% / (3M-LIBOR)						132,535					707,611		100% / 100%
Forward Start IRS---160039---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/13/2011	06/15/2040		28,000,000	3.57% / (3M-LIBOR)						137,443					733,819		100% / 100%
Forward Start IRS---160040---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/13/2011	07/15/2040		33,500,000	3.57% / (3M-LIBOR)						165,622					879,274		100% / 100%
Forward Start IRS---160041---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/13/2011	08/15/2040		33,500,000	3.57% / (3M-LIBOR)						167,211					880,628		100% / 100%
Forward Start IRS---160042---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/13/2011	09/15/2040		23,500,000	3.57% / (3M-LIBOR)						119,076					618,702		100% / 100%
Forward Start IRS---160043---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/13/2011	09/15/2040		27,000,000	3.57% / (3M-LIBOR)						136,811					710,849		100% / 100%
Forward Start IRS---160044---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/13/2011	10/15/2040		22,000,000	3.57% / (3M-LIBOR)						112,152					580,068		100% / 100%
Forward Start IRS---160045---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/13/2011	10/15/2040		24,500,000	3.57% / (3M-LIBOR)						124,897					645,985		100% / 100%
Forward Start IRS---160046---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/13/2011	11/15/2040		13,500,000	3.57% / (3M-LIBOR)						69,583					356,494		100% / 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Forward Start IRS---160047---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/13/2011	12/15/2040		31,000,000	3.57% / (3M-LIBOR)						161,045					819,822		100% / 100%
Forward Start IRS---160048---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/13/2011	01/15/2041		26,000,000	3.57% / (3M-LIBOR)						136,351					688,635		100% / 100%
Forward Start IRS---160049---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/13/2011	01/15/2041		27,000,000	3.57% / (3M-LIBOR)						141,596					715,121		100% / 100%
Forward Start IRS---160050---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/13/2011	03/15/2041		35,000,000	3.57% / (3M-LIBOR)						185,746					929,675		100% / 100%
Forward Start IRS---160051---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/13/2011	03/15/2041		36,000,000	3.57% / (3M-LIBOR)						191,053					956,237		100% / 100%
Forward Start IRS---160052---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/13/2011	04/15/2041		30,500,000	3.57% / (3M-LIBOR)						163,453					811,364		100% / 100%
Forward Start IRS---160053---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/13/2011	06/15/2041		41,500,000	3.57% / (3M-LIBOR)						226,372					1,107,241		100% / 100%
Forward Start IRS---160054---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/13/2011	07/15/2041		35,000,000	3.57% / (3M-LIBOR)						191,958					935,164		100% / 100%
Forward Start IRS---160055---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/13/2011	07/15/2041		33,000,000	3.57% / (3M-LIBOR)						180,989					881,726		100% / 100%
Forward Start IRS---160056---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/13/2011	08/15/2041		15,000,000	3.57% / (3M-LIBOR)						82,991					401,380		100% / 100%
Forward Start IRS---160057---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/13/2011	09/15/2041		24,000,000	3.57% / (3M-LIBOR)						134,482					643,160		100% / 100%
Forward Start IRS---160058---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/13/2011	09/15/2041		28,000,000	3.57% / (3M-LIBOR)						156,895					750,353		100% / 100%
Forward Start IRS---160080---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	10/27/2011	09/15/2039		45,000,000	3.48% / (3M-LIBOR)						(9,161)					1,163,128		100% / 100%
Forward Start IRS---160081---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	10/27/2011	12/15/2039		45,000,000	3.48% / (3M-LIBOR)						(1,345)					1,168,541		100% / 100%
Forward Start IRS---160082---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	10/27/2011	02/15/2040		41,000,000	3.48% / (3M-LIBOR)						4,146					1,068,018		100% / 100%
Forward Start IRS---160083---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	10/27/2011	03/15/2040		40,000,000	3.48% / (3M-LIBOR)						3,467					1,043,493		100% / 100%
Forward Start IRS---160084---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	10/27/2011	04/15/2040		39,000,000	3.48% / (3M-LIBOR)						6,030					1,018,991		100% / 100%
Forward Start IRS---160085---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	10/27/2011	05/15/2040		41,000,000	3.48% / (3M-LIBOR)						8,437					1,072,858		100% / 100%
Forward Start IRS---160086---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	10/27/2011	06/15/2040		40,000,000	3.48% / (3M-LIBOR)						11,075					1,048,312		100% / 100%
Forward Start IRS---160087---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	10/27/2011	07/15/2040		39,000,000	3.48% / (3M-LIBOR)						12,649					1,023,632		100% / 100%
Forward Start IRS---160088---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	10/27/2011	09/15/2040		40,000,000	3.48% / (3M-LIBOR)						18,907					1,053,110		100% / 100%
Forward Start IRS---160089---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	10/27/2011	12/15/2040		37,000,000	3.48% / (3M-LIBOR)						23,678					978,497		100% / 100%
Forward Start IRS---160090---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	10/27/2011	03/15/2041		51,000,000	3.48% / (3M-LIBOR)						40,437					1,354,670		100% / 100%
Forward Start IRS---160091---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	10/27/2011	06/15/2041		36,000,000	3.48% / (3M-LIBOR)						35,176					960,498		100% / 100%
Forward Start IRS---160092---54 - CF FS LTC	Anticipatory bond purchase	NA	Interest	BNP	10/27/2011	09/15/2041		42,000,000	3.48% / (3M-LIBOR)						48,925					1,125,530		100% / 100%
Forward Start IRS---16316A---95 - CF QFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	NATX	11/01/2011	03/19/2025		20,000,000	3.14% / (3M-LIBOR)						1,070,490					349,599		100% / 100%
Forward Start IRS---16319A---95 - CF QFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	NATX	11/01/2011	06/18/2025		20,000,000	3.14% / (3M-LIBOR)						929,522					353,146		100% / 100%
Forward Start IRS---16322A---95 - CF QFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	NATX	11/01/2011	09/17/2025		20,000,000	3.14% / (3M-LIBOR)						789,211					356,659		100% / 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Forward Start IRS--16327A--95 - CF QFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	NATX	11/01/2011	12/17/2025		20,000,000	3.14% / (3M-LIBOR)						648,927					360,137		100% / 100%
Forward Start IRS--16330AAA--95 - CF QFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	DBAG	10/20/2011	03/18/2026		20,000,000	3.55% / (3M-LIBOR)						1,232,805					363,582		100% / 100%
Forward Start IRS--16332AAA--95 - CF QFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	DBAG	10/20/2011	06/17/2026		20,000,000	3.55% / (3M-LIBOR)						1,106,258					366,994		100% / 100%
Forward Start IRS--16335AAA--95 - CF QFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	DBAG	10/20/2011	09/16/2026		20,000,000	3.55% / (3M-LIBOR)						980,157					370,376		100% / 100%
Forward Start IRS--16337AAA--95 - CF QFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	DBAG	10/20/2011	12/16/2026		20,000,000	3.55% / (3M-LIBOR)						853,929					373,726		100% / 100%
Forward Start IRS--16339--10 - CF FS LTC 2000	Anticipatory cash flows	NA	Interest	MSCS	12/12/2000	03/17/2027		20,000,000	6.41% / (3M-LIBOR)						5,735,209					377,047		100% / 100%
Forward Start IRS--16374--10 - CF FS LTC 2000	Anticipatory cash flows	NA	Interest	MSCS	12/13/2000	03/21/2035		20,000,000	5.97% / (3M-LIBOR)						3,122,934					471,518		100% / 100%
Forward Start IRS--16375--10 - CF FS LTC 2000	Anticipatory cash flows	NA	Interest	MSCS	12/13/2000	06/20/2035		20,000,000	5.96% / (3M-LIBOR)						3,100,130					474,154		100% / 100%
Forward Start IRS--16376--10 - CF FS LTC 2000	Anticipatory cash flows	NA	Interest	MSCS	12/13/2000	09/19/2035		20,000,000	5.95% / (3M-LIBOR)						3,071,321					476,776		100% / 100%
Forward Start IRS--16380A--95 - CF QFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	DBAG	10/27/2011	03/15/2023		20,000,000	3% / (3M-LIBOR)						2,053,830					319,503		100% / 100%
Forward Start IRS--16381A--95 - CF QFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	DBAG	10/27/2011	06/21/2023		20,000,000	3% / (3M-LIBOR)						1,892,661					323,678		100% / 100%
Forward Start IRS--16382A--95 - CF QFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	NATX	11/01/2011	09/20/2023		20,000,000	2.85% / (3M-LIBOR)						1,459,230					327,506		100% / 100%
Forward Start IRS--16383A--95 - CF QFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	NATX	11/01/2011	12/20/2023		20,000,000	2.85% / (3M-LIBOR)						1,303,658					331,291		100% / 100%
Forward Start IRS--16384A--95 - CF QFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	NATX	11/01/2011	03/20/2024		20,000,000	2.85% / (3M-LIBOR)						1,148,282					335,032		100% / 100%
Forward Start IRS--16385A--95 - CF QFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	NATX	11/01/2011	06/19/2024		20,000,000	2.85% / (3M-LIBOR)						996,899					338,733		100% / 100%
Forward Start IRS--16386A--95 - CF QFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	NATX	11/01/2011	09/18/2024		20,000,000	2.85% / (3M-LIBOR)						847,481					342,393		100% / 100%
Forward Start IRS--16387A--95 - CF QFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	NATX	11/01/2011	12/18/2024		20,000,000	3.14% / (3M-LIBOR)						1,222,647					346,014		100% / 100%
Forward Start IRS--18241A--95 - CF QFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	DBAG	10/27/2011	03/15/2023		40,000,000	3% / (3M-LIBOR)						4,107,660					639,006		100% / 100%
Forward Start IRS--18242A--95 - CF QFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	DBAG	10/27/2011	06/21/2023		40,000,000	3% / (3M-LIBOR)						3,785,323					647,355		100% / 100%
Forward Start IRS--18243AAA--95 - CF QFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	NATX	10/20/2011	09/20/2023		40,000,000	3.05% / (3M-LIBOR)						3,648,339					655,012		100% / 100%
Forward Start IRS--18244AAA--95 - CF QFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	NATX	10/20/2011	12/20/2023		40,000,000	3.05% / (3M-LIBOR)						3,333,040					662,581		100% / 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Forward Start IRS---I8245AAA--95 - CF QFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	NATX	10/20/2011	03/20/2024		40,000,000	3.05% / (3M-LIBOR)						3,021,326					670,064		100% / 100%
Forward Start IRS---I8246AAA--95 - CF QFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	NATX	10/20/2011	06/19/2024		40,000,000	3.25% / (3M-LIBOR)						3,442,708					677,465		100% / 100%
Forward Start IRS---I8247AAA--95 - CF QFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	NATX	10/20/2011	09/18/2024		40,000,000	3.25% / (3M-LIBOR)						3,135,418					684,786		100% / 100%
Forward Start IRS---I8248A---95 - CF QFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	DBAG	10/27/2011	12/18/2024		40,000,000	3.45% / (3M-LIBOR)						3,555,956					692,029		100% / 100%
Forward Start IRS---I8256AAA--95 - CF QFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	DBAG	10/20/2011	12/16/2026		40,000,000	3.55% / (3M-LIBOR)						1,707,857					747,452		100% / 100%
Inflation Indexed Coupon Swaps---TIPASSETSWAP005---96 - CF TIPS Non LTC	912810PV4	Sched D	Other	BNP	06/05/2009	01/15/2028		27,544,862	5.15% / (CPI Adj 1.75%)			623,164	(2,562,703)		(5,363,014)	(691,773)				534,280		100% / 100%
Inflation Indexed Coupon Swaps---TIPASSETSWAP006---96 - CF TIPS Non LTC	912810PZ5	Sched D	Other	DBAG	09/16/2009	01/15/2029		26,877,311	4.7% / (CPI Adj 2.5%)			592,821	(1,505,059)		(4,768,330)	(553,911)				538,420		100% / 100%
Inflation Indexed Coupon Swaps---TIPASSETSWAP007---96 - CF TIPS Non LTC	912810PZ5	Sched D	Other	DBAG	09/18/2009	01/15/2029		53,754,622	4.64% / (CPI Adj 2.5%)			1,159,293	(2,992,956)		(9,870,320)	(1,107,887)				1,076,840		100% / 100%
Inflation Indexed Coupon Swaps---TIPASSETSWAP008---96 - CF TIPS Non LTC	912810PV4	Sched D	Other	DBAG	09/21/2009	01/15/2028		27,544,862	4.59% / (CPI Adj 1.75%)			596,150	(2,055,931)		(5,249,999)	(644,403)				534,280		100% / 100%
Inflation Indexed Coupon Swaps---TIPASSETSWAP009---96 - CF TIPS Non LTC	912810PZ5	Sched D	Other	DBAG	09/21/2009	01/15/2029		26,877,311	4.61% / (CPI Adj 2.5%)			566,933	(1,515,899)		(5,097,991)	(555,185)				538,420		100% / 100%
Inflation Indexed Coupon Swaps---TIPASSETSWAP010---96 - CF TIPS Non LTC	912810PZ5	Sched D	Other	BNP	10/08/2009	01/15/2029		53,754,622	4.36% / (CPI Adj 2.5%)			1,082,944	(2,761,900)		(10,589,299)	(1,089,309)				1,076,840		100% / 100%
Inflation Indexed Coupon Swaps---TIPASSETSWAP011---96 - CF TIPS Non LTC	912810PZ5	Sched D	Other	DBAG	10/08/2009	01/15/2029		26,877,311	4.39% / (CPI Adj 2.5%)			552,845	(1,386,905)		(5,222,474)	(545,541)				538,420		100% / 100%
Inflation Indexed Coupon Swaps---TIPASSETSWAP012---96 - CF TIPS LTC	912810PZ5	Sched D	Other	BNP	12/10/2009	01/15/2029		53,754,622	4.72% / (CPI Adj 2.5%)			1,295,637	(2,479,522)		(7,434,057)	(1,119,599)				1,076,840		100% / 100%
Inflation Indexed Coupon Swaps---TIPASSETSWAP013---96 - CF TIPS LTC	912810PZ5	Sched D	Other	BNP	08/30/2012	04/04/2013		53,754,622	4.75% / (CPI Adj 2.5%)			1,308,072	(2,481,194)		(7,270,920)	(1,122,638)				136,397		100% / 100%
Inflation Indexed Coupon Swaps---TIPASSETSWAP015---96 - CF TIPS LTC	9128100F8	Sched D	Other	BNP	03/18/2010	02/15/2040		53,257,503	4.95% / (CPI Adj 2.125%)			1,358,200	(3,342,413)		(12,377,312)	(1,139,005)				1,387,316		100% / 100%
Inflation Indexed Coupon Swaps---TIPASSETSWAP016---96 - CF TIPS Non LTC	9128100F8	Sched D	Other	GSI	03/24/2010	02/15/2040		5,325,750	5.01% / (CPI Adj 2.125%)			133,186	(333,768)		(1,326,048)	(114,498)				138,732		100% / 100%
Inflation Indexed Coupon Swaps---TIPASSETSWAP018---96 - CF TIPS Non LTC	9128100F8	Sched D	Other	BNP	03/30/2010	02/15/2040		85,212,004	5.086% / (CPI Adj 2.125#)			2,128,302	(5,300,754)		(21,254,874)	(1,837,876)				2,219,706		100% / 100%
Regular Way IRS---I30282---57 - NQ IRS Fixed to Floating Asset	983024AA8	Sched D	Interest	NATX	01/09/2007	03/15/2013		15,000,000	3M-LIBOR / (5.5%)			(689,055)	(146,843)		(146,843)	(146,843)				33,770		100% / 006
Regular Way IRS---ILIA3920GL-4TP---58 - NQ IRS Benefit Responsive GICS 3%	3920GL-4	Exh 5	Interest	CSI	01/09/2007	05/31/2013		1,917,999	5.064% / (3M-LIBOR)			197,021	28,451		28,451	28,451				6,168		100% / 006
Regular Way IRS---ILIA3946GLTP---58 - NQ IRS Benefit Responsive GICS 3%	3946GL	Exh 5	Interest	HSBC	04/10/2008	09/29/2014		6,003,000	5.011% / (3M-LIBOR)			226,890	369,668		369,668	369,668				39,652		100% / 006

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Regular Way IRS---ILIA3963GLTP---58 - NQ IRS Benefit Responsive GICS 3%	3963GL	Exh 5	Interest	MLCS	07/17/2008	04/15/2013		31,290,162	5.276% / (3M-LIBOR)			1,323,984	274,958		274,958	274,958				83,912		100% / 100%
Regular Way IRS---ILIAG763GL-A---52 - IRS ISVG Funding Agreement (GMTN)	G763GL	Exh 5	Interest	BAC	04/29/2008	05/03/2013		179,800,000	5.88% / (3M-LIBOR)						2,175,363					521,874		100% / 100%
Regular Way IRS---ILIAG763GL-B---52 - IRS ISVG Funding Agreement (GMTN)	G763GL	Exh 5	Interest	WF	04/29/2008	05/03/2013		250,000,000	5.88% / (3M-LIBOR)						3,024,698					725,632		100% / 100%
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	12,456,388	(28,192,771)	XXX	122,419,796	(9,995,391)	0	0	0	216,359,398	XXX	XXX
Cross Currency - Asset Swap--EUR7YCORPFLOATSWAP001---70 - CF Foreign Sec (EURO)	B45KZC9	Sched D	Currency	BNP	09/11/2012	09/16/2013		21,790,169	2.43% / (3M-EURIBOR)		330,194	(207,507)	(740,059)		(60,521)	(740,059)				91,777		100% / 100%
Cross Currency - Asset Swap--JGB5Y101SWAP001---70 - CF Foreign Sec (JPY)	JP1051011BC5	Sched D	Currency	DBAG	01/18/2012	12/20/2016		13,025,922	2.05% / (0.4% JPY)		159,807	34,933	1,478,577		1,828,150	1,478,577				129,812		100% / 100%
Cross Currency - Asset Swap--mcet1yswap003---70 - CF Foreign Sec (MXN)	B82YBQ8	Sched D	Currency	CSI	08/30/2012	04/04/2013		75,024,993	1.115% / (4.52% MXN)		1,012,682	(1,962,857)	(42,894)		(1,261,168)					190,368		100% / 100%
Cross Currency - Asset Swap--mcet1yswap004---70 - CF Foreign Sec (MXN)	B83D637	Sched D	Currency	CSI	12/18/2012	05/02/2013		73,600,395	1.189% / (4.33% MXN)		(694,034)	645,022	40,564		847,486					212,757		100% / 100%
Cross Currency---I30284---62 - FV FX GMTN	G751GL	Exh 5	Currency	CSI	01/12/2007	02/15/2013		42,834,267	2.88% / (3M-LIBOR)						15,819,536					76,032		100% / 100%
Cross Currency---I30285---62 - FV FX GMTN	G751GL	Exh 5	Currency	DBAG	01/12/2007	02/15/2013		41,793,435	2.88% / (3M-LIBOR)						15,435,136					74,184		100% / 100%
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange										0	808,649	(1,490,409)	736,188	XXX	32,608,619	738,518	0	0	0	774,930	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	808,649	10,965,979	(27,456,583)	XXX	155,028,415	(9,256,873)	0	0	0	217,134,328	XXX	XXX
Bond Total Return Swaps---BNDTRS081312TP---122 - NQ TRS Bond Spread	Statutory Capital	NA	Interest	JPM	08/15/2012	02/15/2013		100,000,000	2.75% / (3M-LIBOR)			925,047	(4,471,099)		(4,471,099)	(4,471,099)				177,502		009
Bond Total Return Swaps---BNDTRS121412---122 - NQ TRS Bond Spread	Statutory Capital	NA	Interest	JPM	12/17/2012	01/17/2013		239,000,000	2.98% / (3M-LIBOR)			127,544	(2,525,808)		(2,525,808)	(1,217,154)				257,897		009
Regular Way IRS---I40380---123 - NQ IRS Spread Curve Strategy	Statutory Capital	NA	Interest	JPM	08/15/2012	08/15/2042		95,000,000	3M-LIBOR / (2.5%)			(751,614)	5,999,366		5,999,366	5,999,366				2,586,073		009
Regular Way IRS---I40381---123 - NQ IRS Spread Curve Strategy	Statutory Capital	NA	Interest	JPM	09/18/2012	08/15/2022		225,000,000	3M-LIBOR / (1.88%)			(1,012,634)	(2,186,141)		(2,186,141)	(2,186,141)				3,490,655		009
Regular Way IRS---ISWAPRTP003---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	DBAG	11/25/2008	11/29/2025		100,000,000	3M-LIBOR / (3.42%)			(2,958,888)	(14,233,198)		(14,233,198)	(1,145,351)				1,797,258		009
Regular Way IRS---ISWAPRTP007---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	DBAG	12/01/2008	12/03/2023		90,000,000	3M-LIBOR / (3.24%)			(2,500,413)	(11,569,942)		(11,569,942)	(1,705,352)				1,487,641		009
Regular Way IRS---ISWAPRTP009---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	DBAG	12/01/2008	12/03/2025		100,000,000	3M-LIBOR / (3.03%)			(2,561,062)	(9,590,879)		(9,590,879)	(1,352,041)				1,798,020		009
Regular Way IRS---ISWAPRTP010---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	DBAG	12/01/2008	12/03/2025		200,000,000	3M-LIBOR / (3.09%)			(5,242,124)	(20,579,047)		(20,579,047)	(2,638,943)				3,596,040		009
Regular Way IRS---ISWAPRTP011---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	DBAG	12/02/2008	12/06/2025		100,000,000	3M-LIBOR / (3.07%)			(2,602,189)	(10,051,651)		(10,051,651)	(1,326,600)				1,798,592		009
Regular Way IRS---ISWAPRTP013---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	DBAG	12/02/2008	12/06/2025		100,000,000	3M-LIBOR / (3.05%)			(2,589,689)	(9,905,972)		(9,905,972)	(1,333,331)				1,798,592		009

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Regular Way IRS---ISWAPRTP015---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	DBAG	12/02/2008	12/06/2025		100,000,000	3M-LIBOR / (3.05%)			(2,587,189)	(9,876,836)		(9,876,836)	(1,334,677)				1,798,592		009
Regular Way IRS---ISWAPRTP016---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	DBAG	12/03/2008	12/05/2023		100,000,000	3M-LIBOR / (3.23%)			(2,761,314)	(12,679,523)		(12,679,523)	(1,906,883)				1,653,349		009
Regular Way IRS---ISWAPRTP017---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	DBAG	12/04/2008	12/08/2023		400,000,000	3M-LIBOR / (3.13%)			(10,637,149)	(46,656,547)		(46,656,547)	(7,859,273)				6,615,880		009
Regular Way IRS---ISWAPRTP018---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	DBAG	12/05/2008	12/09/2023		100,000,000	3M-LIBOR / (3.11%)			(2,638,631)	(11,459,997)		(11,459,997)	(1,975,129)				1,654,177		009
Regular Way IRS---ISWAPRTP019---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	DBAG	12/05/2008	12/09/2025		100,000,000	3M-LIBOR / (3.01%)			(2,547,631)	(9,456,772)		(9,456,772)	(1,353,150)				1,799,163		009
Regular Way IRS---ISWAPRTP021---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	DBAG	12/05/2008	12/09/2025		100,000,000	3M-LIBOR / (2.96%)			(2,487,631)	(8,827,320)		(8,827,320)	(1,382,433)				1,799,163		009
Regular Way IRS---ISWAPRTP022---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	BAC	12/05/2008	12/09/2022		100,000,000	3M-LIBOR / (3.05%)			(2,583,631)	(11,389,990)		(11,389,990)	(2,282,763)				1,576,801		009
Regular Way IRS---ISWAPRTP024---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	DBAG	12/09/2008	12/11/2025		100,000,000	3M-LIBOR / (3.06%)			(2,588,111)	(9,931,659)		(9,931,659)	(1,326,729)				1,799,543		009
Regular Way IRS---ISWAPRTP036---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	DBAG	09/02/2010	11/15/2023		678,000,000	3M-LIBOR / (2.98%)			(17,128,858)	(69,337,651)		(69,337,651)	(14,021,652)				11,181,581		009
Regular Way IRS---ISWAPRTR001---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	DBAG	12/17/2009	10/31/2023		140,000,000	4.58% / (3M-LIBOR)			5,760,313	36,766,704		36,766,704	1,523,107				2,304,516		009
Regular Way IRS---ISWAPRTR002---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	DBAG	12/18/2009	11/01/2023		150,000,000	4.58% / (3M-LIBOR)			6,180,965	39,467,853		39,467,853	1,640,297				2,469,436		009
Regular Way IRS---ISWAPRTR003---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	DBAG	12/18/2009	10/31/2023		220,000,000	4.61% / (3M-LIBOR)			9,117,920	58,438,914		58,438,914	2,352,790				3,621,382		009
Regular Way IRS---ISWAPRTR005---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	DBAG	12/18/2009	10/31/2023		75,000,000	4.62% / (3M-LIBOR)			3,115,882	19,997,660		19,997,660	797,466				1,234,562		009
Regular Way IRS---ISWAPRTR006---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	DBAG	12/18/2009	11/01/2023		80,000,000	4.62% / (3M-LIBOR)			3,328,515	21,370,889		21,370,889	855,201				1,317,033		009
Regular Way IRS---ISWAPRTR007---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	DBAG	12/22/2009	11/01/2023		75,000,000	4.89% / (3M-LIBOR)			3,319,233	22,031,202		22,031,202	679,870				1,234,718		009
Regular Way IRS---ISWAPRTR008---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	DBAG	12/22/2009	11/01/2023		75,000,000	4.89% / (3M-LIBOR)			3,322,983	22,068,862		22,068,862	677,571				1,234,718		009
Regular Way IRS---ISWAPRTR009---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	NATX	01/08/2010	11/15/2025		170,000,000	4.67% / (3M-LIBOR)			7,167,846	48,783,073		48,783,073	785,025				3,050,800		009
Regular Way IRS---ISWAPRTR010---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	NATX	01/15/2010	10/15/2025		170,000,000	4.48% / (3M-LIBOR)			6,823,150	45,006,140		45,006,140	1,036,458				3,040,727		009
Regular Way IRS---ISWAPRTR011---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	DBAG	02/23/2010	10/20/2025		265,000,000	4.49% / (3M-LIBOR)			10,670,036	70,482,676		70,482,676	1,584,326				4,742,493		009
Regular Way IRS---ISWAPRTR012---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	DBAG	02/23/2010	11/02/2022		580,000,000	4.34% / (3M-LIBOR)			22,486,343	135,179,519		135,179,519	8,544,301				9,098,717		009

SCHEDULE DB - PART A - SECTION 1

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Regular Way IRS--ISWAPRTR013---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	DBAG	06/15/2010	03/15/2026		190,000,000	3.99% / (3M-LIBOR)			6,689,729	39,617,417		39,617,417	1,353,491				3,452,954		009
Regular Way IRS--ISWAPRTR015---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	WF	06/16/2010	06/15/2026		115,000,000	4.02% / (3M-LIBOR)			4,081,821	24,406,011		24,406,011	680,203				2,109,789		009
Regular Way IRS--ISWAPRTR016---88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	DBAG	06/16/2010	06/15/2026		42,000,000	4.05% / (3M-LIBOR)			1,506,082	9,097,973		9,097,973	240,324				770,532		009
0919999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	28,444,650	323,984,224	XXX	323,984,224	(22,068,907)	0	0	0	88,348,895	XXX	XXX
Cross Currency--I30286---62 - NQ FX GIC	G751GL	Exh 5	Currency	CSI	01/12/2007	02/15/2013			0.01% / (0)			637	305		153	(2,154)						008
Cross Currency--I30287---62 - NQ FX GIC	G751GL	Exh 5	Currency	DBAG	01/12/2007	02/15/2013			0.01% / (0)			844	298		149	(2,102)						008
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	1,481	603	XXX	302	(4,256)	0	0	0	0	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	28,446,131	323,984,827	XXX	323,984,526	(22,073,163)	0	0	0	88,348,895	XXX	XXX
Credit Default Swap Traunche--CDXTranche0000852--67 - NQ CDS Tranche Sell Protection	478160AF1	Sched DB - Part C	Credit	DBAG	06/26/2008	06/20/2018		27,000,000	0.98% / (Credit Event)			269,010	186,004		186,004	574,193				27,000,000	1	010
Credit Default Swap Traunche--CDXTranche0000945--67 - NQ CDS Tranche Sell Protection	98458PAA3	Sched DB - Part C	Credit	DBAG	08/13/2008	06/20/2018		50,000,000	0.94% / (Credit Event)			475,292	226,425		226,425	1,085,918				50,000,000	1	010
Credit Default Swap Traunche--CDXTranche0000969--67 - NQ CDS Tranche Sell Protection	020002AS0	Sched DB - Part C	Credit	BARC	08/25/2008	06/20/2018		50,000,000	0.99% / (Credit Event)			503,250	370,680		370,680	1,058,295				50,000,000	1	010
Credit Default Swap Traunche--CDXTranche0001590--102 - NQ CDS Tranche	929903AM4	Sched DB - Part C	Credit	MSCS	10/15/2009	12/20/2014		50,000,000	1% / (Credit Event)			731,968	(505,629)		823,933					50,000,000	1	010
Credit Default Swap Traunche--CDXTranche0001591--102 - NQ CDS Tranche	172070CP7	Sched DB - Part C	Credit	BNP	10/16/2009	06/20/2013		50,000,000	1.22% / (Credit Event)			619,706			266,458					50,000,000	1	010
Credit Default Swap Traunche--CDXTranche0001593--102 - NQ CDS Tranche	913017AT6	Sched DB - Part C	Credit	GSI	10/20/2009	12/20/2014		50,000,000	1% / (Credit Event)			624,166	(330,404)		823,933					50,000,000	1	010
Credit Default Swap Traunche--CDXTranche0001594--102 - NQ CDS Tranche	478115AA6	Sched DB - Part C	Credit	GSI	10/27/2009	12/20/2014		50,000,000	1% / (Credit Event)			612,741	(343,874)		823,933					50,000,000	1	010
Credit Default Swap Traunche--CDXTranche0001595--102 - NQ CDS Tranche	64952GAE8	Sched DB - Part C	Credit	BNP	10/28/2009	06/20/2015		100,000,000	1.75% / (Credit Event)			1,791,519			1,517,795					100,000,000	1	010
Credit Default Swap Traunche--CDXTranche0001596--102 - NQ CDS Tranche	91324PAW2	Sched DB - Part C	Credit	GSI	11/02/2009	12/20/2014		50,000,000	1% / (Credit Event)			607,246	(350,452)		823,933					50,000,000	1	010
Credit Default Swap Traunche--CDXTranche0001597--102 - NQ CDS Tranche	713448BJ6	Sched DB - Part C	Credit	BNP	11/17/2009	06/20/2015		50,000,000	1.61% / (Credit Event)			821,274			585,804					50,000,000	1	010
Credit Default Swap Traunche--CDXTranche0001608--102 - NQ CDS Tranche Sell Protection	589331AE7	Sched DB - Part C	Credit	BAC	12/08/2009	12/20/2014		50,000,000	1% / (Credit Event)			778,565	(357,547)		823,933					50,000,000	1	010
Credit Default Swap Traunche--CDXTranche0001817--102 - NQ CDS Tranche	478160AQ7	Sched DB - Part C	Credit	MSCS	02/08/2011	06/20/2015		100,000,000	1% / (Credit Event)	(2,657,831)		2,075,175	(1,746,545)		(336,779)					100,000,000	1	010
Credit Default Swap Traunche--CDXTranche0001979--102 - NQ CDS Tranche Sell Protection	020002AQ4	Sched DB - Part C	Credit	GSI	05/10/2012	12/20/2016		100,000,000	1% / (Credit Event)		(3,730,556)	1,035,616	(3,492,162)		(778,542)					100,000,000	1	010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Credit Default Swap--CDS0000598--67 - NQ CDS Single Name Sell Protection	03746AAA8	Sched DB - Part C	Credit	GSI	08/15/2012	02/15/2013		5,000,000	1.38% / (Credit Event)			70,150	13,639		13,639	(36,129)				5,000,000	1	010
Credit Default Swap--CDS0000599--67 - NQ CDS Single Name Sell Protection	010392EE4	Sched DB - Part C	Credit	GSI	09/17/2012	03/18/2013		10,000,000	1.38% / (Credit Event)			140,300	27,278		27,278	(72,259)				10,000,000	1	010
Credit Default Swap--CDS0000617--67 - NQ CDS Single Name Sell Protection	008117AG8	Sched DB - Part C	Credit	GSI	09/17/2012	12/14/2012		5,400,000	1.2% / (Credit Event)			65,880	12,900		12,900	(3,070)				5,400,000	1	010
Credit Default Swap--CDS0000619--67 - NQ CDS Single Name Sell Protection	828807BF3	Sched DB - Part C	Credit	GSI	09/28/2012	04/02/2013		4,500,000	0.85% / (Credit Event)			38,888	6,477		6,477	(6,432)				4,500,000	2	010
Credit Default Swap--CDS0000630--67 - NQ CDS Single Name Sell Protection	172967DY4	Sched DB - Part C	Credit	GSI	02/19/2008	03/20/2018		9,000,000	0.91% / (Credit Event)			83,265	(75,458)		(75,458)	540,047				9,000,000	2	010
Credit Default Swap--CDS0000903--67 - NQ CDS Single Name Sell Protection	98458PAA3	Sched DB - Part C	Credit	DBAG	07/23/2008	09/20/2018		5,000,000	1.05% / (Credit Event)			53,375	(63,623)		(63,623)	149,859				5,000,000	2	010
Credit Default Swap--CDS0000941--67 - NQ CDS Single Name Sell Protection	931142BF9	Sched DB - Part C	Credit	DBAG	08/13/2008	09/20/2018		5,000,000	1.31% / (Credit Event)			66,592	132,014		132,014	287,062				5,000,000	1	010
Credit Default Swap--CDS0000942--67 - NQ CDS Single Name Sell Protection	037411AK1	Sched DB - Part C	Credit	DBAG	08/13/2008	09/20/2018		5,000,000	1.07% / (Credit Event)			54,392	(101,991)		(101,991)	187,535				5,000,000	2	010
Credit Default Swap--CDS0000943--67 - NQ CDS Single Name Sell Protection	346845AF7	Sched DB - Part C	Credit	GSI	08/13/2008	09/20/2018		5,000,000	1.34% / (Credit Event)			68,117	112,553		112,553	292,848				5,000,000	2	010
Credit Default Swap--CDS0001054--67 - NQ CDS Single Name Sell Protection	225434CJ6	Sched DB - Part C	Credit	DBAG	09/17/2008	09/20/2013		5,000,000	1.9% / (Credit Event)			96,583	63,247		63,247	(53,757)				5,000,000	1	010
Credit Default Swap--CDS0001057--67 - NQ CDS Single Name Sell Protection	38141GER1	Sched DB - Part C	Credit	DBAG	09/17/2008	09/20/2013		5,000,000	2% / (Credit Event)			101,667	66,165		66,165	(41,876)				5,000,000	2	010
0989999. Subtotal - Swaps - Replication - Credit Default										(2,657,831)	(3,730,556)	11,784,734	(6,150,303)	XXX	6,350,711	3,962,234	0	0	0	840,900,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										(2,657,831)	(3,730,556)	11,784,734	(6,150,303)	XXX	6,350,711	3,962,234	0	0	0	840,900,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	40,901,038	295,791,454	XXX	446,404,021	(32,064,298)	0	0	0	304,708,294	XXX	XXX
1169999. Total Swaps - Credit Default										(2,657,831)	(3,730,556)	11,784,734	(6,150,303)	XXX	6,350,711	3,962,234	0	0	0	840,900,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	808,649	(1,488,928)	736,791	XXX	32,608,920	734,262	0	0	0	774,930	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										(2,657,831)	(2,921,907)	51,196,845	290,377,941	XXX	485,363,652	(27,367,801)	0	0	0	1,146,383,223	XXX	XXX
Bond Purchase Commitments--FB912810QK7005--113 - CF Forward Bond LTC	Anticipatory bond purchase	NA	Interest	CSI	09/19/2011	08/15/2040		43,000,000	3.88% / (1D-LIBOR)						4,669,565					1,130,358		100% / 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Bond Purchase Commitments---FB9128100K7006---113 - CF Forward Bond LTC	Anticipatory bond purchase	NA	Interest	CSI	09/19/2011	08/15/2040		41,000,000	3.88% / (1D-LIBOR)						4,443,060					1,077,783		100% / 100%
Bond Purchase Commitments---FB9128100K7007---113 - CF Forward Bond LTC	Anticipatory bond purchase	NA	Interest	CSI	09/19/2011	08/15/2040		51,000,000	3.88% / (1D-LIBOR)						5,499,337					1,340,657		100% / 100%
Bond Purchase Commitments---FB9128100K7008---113 - CF Forward Bond LTC	Anticipatory bond purchase	NA	Interest	CSI	09/19/2011	08/15/2040		35,000,000	3.88% / (1D-LIBOR)						3,755,458					920,059		100% / 100%
Bond Purchase Commitments---FB9128100L5010---113 - CF Forward Bond LTC	Anticipatory bond purchase	NA	Interest	CSI	09/20/2011	11/15/2040		38,000,000	4.25% / (1D-LIBOR)						4,266,077					1,003,465		100% / 100%
Bond Purchase Commitments---FB9128100L5011---113 - CF Forward Bond LTC	Anticipatory bond purchase	NA	Interest	CSI	09/20/2011	11/15/2040		38,000,000	4.25% / (1D-LIBOR)						4,233,353					1,003,465		100% / 100%
Bond Purchase Commitments---FB9128100L5012---113 - CF Forward Bond LTC	Anticipatory bond purchase	NA	Interest	CSI	09/20/2011	11/15/2040		22,000,000	4.25% / (1D-LIBOR)						2,378,788					580,954		100% / 100%
Bond Purchase Commitments---FB9128100L5013---113 - CF Forward Bond LTC	Anticipatory bond purchase	NA	Interest	CSI	09/20/2011	11/15/2040		26,000,000	4.25% / (1D-LIBOR)						2,786,723					686,582		100% / 100%
Bond Purchase Commitments---FB9128100S0001---113 - CF Forward Bond LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/16/2011	08/15/2041		49,000,000	3.75% / (1D-LIBOR)						6,250,553					1,311,176		100% / 100%
Bond Purchase Commitments---FB9128100S0002---113 - CF Forward Bond LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/16/2011	08/15/2041		39,000,000	3.75% / (1D-LIBOR)						5,024,190					1,043,589		100% / 100%
Bond Purchase Commitments---FB9128100S0003---113 - CF Forward Bond LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/16/2011	08/15/2041		32,000,000	3.75% / (1D-LIBOR)						4,113,093					856,278		100% / 100%
Bond Purchase Commitments---FB9128100S0004---113 - CF Forward Bond LTC	Anticipatory bond purchase	NA	Interest	DBAG	09/16/2011	08/15/2041		42,000,000	3.75% / (1D-LIBOR)						5,391,118					1,123,865		100% / 100%
1219999. Subtotal - Forwards - Hedging Effective										0	0	0	0	XXX	52,811,315	0	0	0	0	12,078,231	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	52,811,315	0	0	0	0	12,078,231	XXX	XXX
1399999. Subtotal - Hedging Effective										0	808,649	10,965,979	(27,456,583)	XXX	207,839,730	(9,256,873)	0	0	0	229,212,560	XXX	XXX
1409999. Subtotal - Hedging Other										0	0	28,446,131	323,984,827	XXX	323,984,526	(22,073,163)	0	0	0	88,348,895	XXX	XXX
1419999. Subtotal - Replication										(2,657,831)	(3,730,556)	11,784,734	(6,150,303)	XXX	6,350,711	3,962,234	0	0	0	840,900,000	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										(2,657,831)	(2,921,907)	51,196,845	290,377,941	XXX	538,174,967	(27,367,801)	0	0	0	1,158,461,455	XXX	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0005	Hedges the interest rate risk of a liability
0006	Matures within twelve months
0008	Hedges the currency risk of a foreign liability
0009	Interest rate risk associated with statutory capital
0010	Sell protection CDS used in replication

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
0079999. Subtotal - Purchased Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999. Subtotal - Purchased Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0219999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0289999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0369999. Total Purchased Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0379999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0389999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0399999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0409999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0419999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999. Total Purchased Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999. Subtotal - Written Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0569999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0789999. Total Written Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0799999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0809999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0819999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0829999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0839999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999. Total Written Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Forward Start IRS---I30128A---GEFQHC-095	Anticipatory bond purchase	NA	Interest	CREDIT SUISSE INTERNATIONAL	10/25/2011	05/15/2022	05/15/2012	Sale		40,000,000	2.55% / (3M-LIBOR)			2,320,000							2,320,000			100% / 100%
Forward Start IRS---I30195A---GEFQHC-095	Anticipatory bond purchase	NA	Interest	CREDIT SUISSE INTERNATIONAL	10/25/2011	04/16/2022	05/15/2012	Sale		6,000,000	2.55% / (3M-LIBOR)			264,000							264,000			100% / 100%
Forward Start IRS---I30196A---GEFQHC-095	Anticipatory bond purchase	NA	Interest	CREDIT SUISSE INTERNATIONAL	10/25/2011	05/15/2022	05/15/2012	Sale		10,000,000	2.55% / (3M-LIBOR)			580,000							580,000			100% / 100%
Forward Start IRS---I6328A---GEFQHC-095Q	Anticipatory cash flows	NA	Interest	DEUTSCHE BANK A.G.	10/27/2011	06/15/2022	06/20/2012	Sale		20,000,000	2.7% / (3M-LIBOR)			1,658,000							1,658,000			100% / 100%
Forward Start IRS---I8238A---GEFQHC-095Q	Anticipatory cash flows	NA	Interest	DEUTSCHE BANK A.G.	10/27/2011	06/15/2022	06/20/2012	Sale		40,000,000	2.7% / (3M-LIBOR)			3,317,000							3,317,000			100% / 100%
Forward Start IRS---I11618A---GEFQHC-095S	Anticipatory cash flows	NA	Interest	CREDIT SUISSE INTERNATIONAL	10/25/2011	07/15/2022	07/16/2012	Sale		35,000,000	2.55% / (3M-LIBOR)			3,150,000							3,150,000			100% / 100%
Forward Start IRS---I11641AAA---GEFQHC-095S	Anticipatory cash flows	NA	Interest	DEUTSCHE BANK A.G.	10/20/2011	04/15/2028	09/20/2012	Sale		30,000,000	3.55% / (3M-LIBOR)			520,000							520,000			100% / 100%
Forward Start IRS---I11642AAA---GEFQHC-095S	Anticipatory cash flows	NA	Interest	BNP PARIBAS	12/21/2011	07/16/2028	08/29/2012	Sale		30,000,000	3.1% / (3M-LIBOR)			83,000							83,000			100% / 100%
Forward Start IRS---I11643AAA---GEFQHC-095S	Anticipatory cash flows	NA	Interest	DEUTSCHE BANK A.G.	10/20/2011	10/15/2028	09/20/2012	Sale		30,000,000	3.55% / (3M-LIBOR)			370,000							370,000			100% / 100%
Forward Start IRS---I11663AAA---GEFQHC-095S	Anticipatory cash flows	NA	Interest	BNP PARIBAS	10/19/2011	04/15/2031	09/25/2012	Sale		20,000,000	3.55% / (3M-LIBOR)			90,000							90,000			100% / 100%
Forward Start IRS---I14569A---GEFQHC-095S	Anticipatory cash flows	NA	Interest	CREDIT SUISSE INTERNATIONAL	10/25/2011	08/15/2022	08/15/2012	Sale		20,000,000	2.55% / (3M-LIBOR)			1,527,083							1,527,083			100% / 100%
Forward Start IRS---I14575AAA---GEFQHC-095S	Anticipatory cash flows	NA	Interest	NATIXIS	10/20/2011	08/15/2028	08/30/2012	Sale		16,000,000	3.55% / (3M-LIBOR)			670,015							670,015			100% / 100%
Forward Start IRS---I20013AAA---GEFQHC-095S	Anticipatory cash flows	NA	Interest	DEUTSCHE BANK A.G.	10/20/2011	11/15/2028	09/20/2012	Sale		40,000,000	3.55% / (3M-LIBOR)			460,000							460,000			100% / 100%
Forward Start IRS---I20015AA---GEFQHC-095S	Anticipatory cash flows	NA	Interest	NATIXIS	12/04/2009	11/15/2029	09/24/2012	Sale		40,000,000	5.06% / (3M-LIBOR)			5,320,000							5,320,000			100% / 100%
Forward Start IRS---I20018AAA---GEFQHC-095S	Anticipatory cash flows	NA	Interest	BNP PARIBAS	10/19/2011	05/15/2031	09/25/2012	Sale		39,000,000	3.55% / (3M-LIBOR)			166,000							166,000			100% / 100%
Forward Start IRS---I30011AAA---GEFQHC-095	Anticipatory bond purchase	NA	Interest	DEUTSCHE BANK A.G.	10/20/2011	02/15/2028	09/20/2012	Sale		76,000,000	3.55% / (3M-LIBOR)			1,470,000							1,470,000			100% / 100%
Forward Start IRS---I30018AAA---GEFQHC-095	Anticipatory bond purchase	NA	Interest	BNP PARIBAS	10/19/2011	05/17/2031	08/28/2012	Sale		32,000,000	3.55% / (3M-LIBOR)			761,000							761,000			100% / 100%
Forward Start IRS---I30047AAA---GEFQHC-095	Anticipatory bond purchase	NA	Interest	BNP PARIBAS	12/21/2011	08/15/2027	08/29/2012	Sale		40,000,000	3.1% / (3M-LIBOR)			451,800							451,800			100% / 100%
Forward Start IRS---I30048AAA---GEFQHC-095	Anticipatory bond purchase	NA	Interest	NATIXIS	10/20/2011	11/15/2027	09/24/2012	Sale		23,000,000	3.55% / (3M-LIBOR)			800,000							800,000			100% / 100%
Forward Start IRS---I30049AAA---GEFQHC-095	Anticipatory bond purchase	NA	Interest	NATIXIS	10/20/2011	08/15/2028	08/31/2012	Sale		53,000,000	3.55% / (3M-LIBOR)			1,939,929							1,939,929			100% / 100%
Forward Start IRS---I30050AAA---GEFQHC-095	Anticipatory bond purchase	NA	Interest	NATIXIS	10/20/2011	11/15/2028	08/31/2012	Sale		23,000,000	3.55% / (3M-LIBOR)			798,327							798,327			100% / 100%
Forward Start IRS---I30053AA---GEFQHC-095	Anticipatory bond purchase	NA	Interest	DEUTSCHE BANK A.G.	10/26/2009	11/15/2029	09/20/2012	Sale		24,000,000	4.93% / (3M-LIBOR)			2,710,000							2,710,000			100% / 100%
Forward Start IRS---I30095AAA---GEFQHC-095	Anticipatory bond purchase	NA	Interest	NATIXIS	10/20/2011	12/15/2027	08/31/2012	Sale		27,000,000	3.55% / (3M-LIBOR)			1,159,463							1,159,463			100% / 100%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Forward Start IRS---I30107AAA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	NATIXIS	10/20/2011	04/16/2028	08/30/2012	Sale		11,000,000	3.55% / (3M-LIBOR)			502,873							502,873			100% / 100%
Forward Start IRS---I30118AAA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	NATIXIS	10/20/2011	07/16/2028	08/31/2012	Sale		37,000,000	3.55% / (3M-LIBOR)			1,379,917							1,379,917			100% / 100%
Forward Start IRS---I30142A---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	CREDIT SUISSE INTERNATIONAL	10/25/2011	08/15/2022	08/15/2012	Sale		18,000,000	2.55% / (3M-LIBOR)			1,374,375							1,374,375			100% / 100%
Forward Start IRS---I30148AAA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	NATIXIS	10/20/2011	10/16/2027	08/30/2012	Sale		13,000,000	3.55% / (3M-LIBOR)			670,684							670,684			100% / 100%
Forward Start IRS---I30149AA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	NATIXIS	12/04/2009	01/15/2029	09/24/2012	Sale		12,000,000	5.09% / (3M-LIBOR)			1,730,000							1,730,000			100% / 100%
Forward Start IRS---I30164AA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	CREDIT SUISSE INTERNATIONAL	09/22/2009	06/15/2030	09/26/2012	Sale		25,000,000	4.68% / (3M-LIBOR)			2,498,000							2,498,000			100% / 100%
Forward Start IRS---I30173AAA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	NATIXIS	10/20/2011	06/15/2028	08/30/2012	Sale		23,000,000	3.55% / (3M-LIBOR)			1,007,472							1,007,472			100% / 100%
Forward Start IRS---I30197A---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	CREDIT SUISSE INTERNATIONAL	10/25/2011	07/16/2022	07/16/2012	Sale		18,000,000	2.55% / (3M-LIBOR)			1,600,000							1,600,000			100% / 100%
Forward Start IRS---I30198A---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	CREDIT SUISSE INTERNATIONAL	10/25/2011	08/15/2022	08/15/2012	Sale		10,000,000	2.55% / (3M-LIBOR)			763,542							763,542			100% / 100%
Forward Start IRS---I30223AAA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	BNP PARIBAS	12/21/2011	08/15/2027	08/29/2012	Sale		4,000,000	3.1% / (3M-LIBOR)			50,200							50,200			100% / 100%
Forward Start IRS---I30371A---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	BNP PARIBAS	12/21/2011	03/15/2028	08/29/2012	Sale		20,000,000	3.1% / (3M-LIBOR)			106,000							106,000			100% / 100%
Forward Start IRS---I30373AAA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	NATIXIS	10/20/2011	04/16/2028	08/31/2012	Sale		16,000,000	3.55% / (3M-LIBOR)			632,364							632,364			100% / 100%
Forward Start IRS---I30388A---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	BNP PARIBAS	10/19/2011	07/15/2030	08/28/2012	Sale		7,000,000	3.55% / (3M-LIBOR)			180,000							180,000			100% / 100%
Forward Start IRS---I30399A---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	BNP PARIBAS	10/19/2011	07/15/2031	08/28/2012	Sale		5,000,000	3.55% / (3M-LIBOR)			118,000							118,000			100% / 100%
Forward Start IRS---I30607AA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	CREDIT SUISSE INTERNATIONAL	11/01/2011	08/15/2027	09/26/2012	Sale		40,000,000	3.33% / (3M-LIBOR)			766,000							766,000			100% / 100%
Forward Start IRS---I30608AAA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	DEUTSCHE BANK A.G.	10/20/2011	10/16/2027	09/20/2012	Sale		40,000,000	3.55% / (3M-LIBOR)			945,000							945,000			100% / 100%
Forward Start IRS---I30609AA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	CREDIT SUISSE INTERNATIONAL	11/01/2011	11/15/2027	09/26/2012	Sale		35,000,000	3.33% / (3M-LIBOR)			541,000							541,000			100% / 100%
Forward Start IRS---I30610AAA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	DEUTSCHE BANK A.G.	10/20/2011	12/15/2027	09/20/2012	Sale		20,000,000	3.55% / (3M-LIBOR)			425,000							425,000			100% / 100%
Forward Start IRS---I30611AA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	CREDIT SUISSE INTERNATIONAL	11/01/2011	04/16/2028	09/26/2012	Sale		40,000,000	3.33% / (3M-LIBOR)			402,000							402,000			100% / 100%
Forward Start IRS---I30612AAA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	NATIXIS	10/20/2011	07/16/2028	08/30/2012	Sale		38,000,000	3.55% / (3M-LIBOR)			1,627,236							1,627,236			100% / 100%
Forward Start IRS---I30613AA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	CREDIT SUISSE INTERNATIONAL	11/01/2011	08/15/2028	09/26/2012	Sale		53,000,000	3.33% / (3M-LIBOR)			343,000							343,000			100% / 100%
Forward Start IRS---I30614AAA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	NATIXIS	10/20/2011	09/14/2028	08/30/2012	Sale		10,000,000	3.55% / (3M-LIBOR)			411,404							411,404			100% / 100%
Forward Start IRS---I30615AA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	CREDIT SUISSE INTERNATIONAL	11/01/2011	10/15/2028	09/26/2012	Sale		40,000,000	3.33% / (3M-LIBOR)			197,000							197,000			100% / 100%
Forward Start IRS---I30616AAA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	NATIXIS	10/20/2011	11/15/2028	08/30/2012	Sale		31,000,000	3.55% / (3M-LIBOR)			1,236,690							1,236,690			100% / 100%
Forward Start IRS---I30617AA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	CREDIT SUISSE INTERNATIONAL	11/01/2011	12/14/2028	09/26/2012	Sale		51,000,000	3.33% / (3M-LIBOR)			178,000							178,000			100% / 100%
Forward Start IRS---I30618AA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	CREDIT SUISSE INTERNATIONAL	02/18/2010	03/15/2029	08/23/2012	Sale		30,000,000	5.51% / (3M-LIBOR)			5,160,500							5,160,500			100% / 100%
Forward Start IRS---I30619A---GEFQHC-054	Anticipatory bond purchase	NA	Interest	GOLDMAN SACHS INTERNATIONAL	09/17/2008	04/15/2029	08/24/2012	Sale		52,000,000	4.81% / (3M-LIBOR)			6,500,000							6,500,000			100% / 100%
Forward Start IRS---I30621A---GEFQHC-054	Anticipatory bond purchase	NA	Interest	GOLDMAN SACHS INTERNATIONAL	09/17/2008	07/15/2029	08/24/2012	Sale		38,000,000	4.81% / (3M-LIBOR)			4,700,000							4,700,000			100% / 100%
Forward Start IRS---I30623A---GEFQHC-054	Anticipatory bond purchase	NA	Interest	GOLDMAN SACHS INTERNATIONAL	09/17/2008	09/16/2029	08/24/2012	Sale		45,000,000	4.81% / (3M-LIBOR)			5,600,000							5,600,000			100% / 100%
Forward Start IRS---I30625A---GEFQHC-054	Anticipatory bond purchase	NA	Interest	GOLDMAN SACHS INTERNATIONAL	09/17/2008	11/15/2029	08/24/2012	Sale		38,000,000	4.8% / (3M-LIBOR)			4,795,000							4,795,000			100% / 100%
Forward Start IRS---I30627A---GEFQHC-054	Anticipatory bond purchase	NA	Interest	GOLDMAN SACHS INTERNATIONAL	09/17/2008	01/15/2030	08/24/2012	Sale		25,000,000	4.8% / (3M-LIBOR)			3,000,000							3,000,000			100% / 100%
Forward Start IRS---I30629A---GEFQHC-054	Anticipatory bond purchase	NA	Interest	GOLDMAN SACHS INTERNATIONAL	09/17/2008	04/15/2030	08/24/2012	Sale		51,000,000	4.8% / (3M-LIBOR)			6,000,000							6,000,000			100% / 100%
Forward Start IRS---I30637AA---GEFQHC-095	Anticipatory bond purchase	NA	Interest	BNP PARIBAS	10/19/2011	01/15/2031	08/28/2012	Sale		40,000,000	3.55% / (3M-LIBOR)			977,000							977,000			100% / 100%
Forward Start IRS---I30639AA---GEFQHC-095	Anticipatory bond purchase	NA	Interest	BNP PARIBAS	10/19/2011	04/15/2031	08/28/2012	Sale		40,000,000	3.55% / (3M-LIBOR)			957,000							957,000			100% / 100%
Forward Start IRS---I30640AAA---GEFQHC-095	Anticipatory bond purchase	NA	Interest	BNP PARIBAS	10/19/2011	06/15/2031	08/28/2012	Sale		40,000,000	3.55% / (3M-LIBOR)			947,000							947,000			100% / 100%
Forward Start IRS---I30708AAA---GEFQHC-095	Anticipatory bond purchase	NA	Interest	NATIXIS	10/20/2011	12/15/2027	08/30/2012	Sale		3,000,000	3.55% / (3M-LIBOR)			148,977							148,977			100% / 100%
Forward Start IRS---I30709AAA---GEFQHC-095	Anticipatory bond purchase	NA	Interest	NATIXIS	10/20/2011	06/15/2028	08/30/2012	Sale		2,600,000	3.55% / (3M-LIBOR)			113,888							113,888			100% / 100%
Forward Start IRS---I30710AAA---GEFQHC-095	Anticipatory bond purchase	NA	Interest	NATIXIS	10/20/2011	12/14/2028	08/30/2012	Sale		3,200,000	3.55% / (3M-LIBOR)			125,761							125,761			100% / 100%
Forward Start IRS---I30712AA---GEFQHC-095	Anticipatory bond purchase	NA	Interest	CREDIT SUISSE INTERNATIONAL	12/04/2009	12/16/2029	08/23/2012	Sale		3,300,000	5.04% / (3M-LIBOR)			423,000							423,000			100% / 100%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Forward Start IRS---140087AA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	BNP PARIBAS	12/21/2011	09/15/2027	08/29/2012	Sale		5,000,000	3.1% / (3M-LIBOR)			50,000							50,000			100% / 100%
Forward Start IRS---140088A---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	MORGAN STANLEY CAPITAL SERVICES	12/21/2011	10/16/2027	09/24/2012	Sale		3,000,000	3.2% / (3M-LIBOR)			10,000							10,000			100% / 100%
Forward Start IRS---140090AA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	BNP PARIBAS	12/21/2011	02/15/2028	09/29/2012	Sale		30,000,000	3.1% / (3M-LIBOR)			184,000							184,000			100% / 100%
Forward Start IRS---140091A---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	MORGAN STANLEY CAPITAL SERVICES	12/21/2011	03/15/2028	09/24/2012	Sale		10,000,000	3.2% / (3M-LIBOR)			(15,000)							(15,000)			100% / 100%
Forward Start IRS---140093AA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	BNP PARIBAS	12/21/2011	09/14/2028	08/29/2012	Sale		3,000,000	3.1% / (3M-LIBOR)			5,000							5,000			100% / 100%
Forward Start IRS---140094A---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	MORGAN STANLEY CAPITAL SERVICES	12/21/2011	01/15/2029	09/24/2012	Sale		17,000,000	3.2% / (3M-LIBOR)			(150,000)							(150,000)			100% / 100%
Forward Start IRS---140095AA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	CREDIT SUISSE INTERNATIONAL	09/22/2009	02/15/2029	08/23/2012	Sale		28,000,000	4.72% / (3M-LIBOR)			3,070,000							3,070,000			100% / 100%
Forward Start IRS---140097AA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	CREDIT SUISSE INTERNATIONAL	09/22/2009	05/15/2029	08/23/2012	Sale		29,000,000	4.72% / (3M-LIBOR)			3,112,000							3,112,000			100% / 100%
Forward Start IRS---140098AA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	CREDIT SUISSE INTERNATIONAL	09/22/2009	06/14/2029	08/23/2012	Sale		26,000,000	4.71% / (3M-LIBOR)			2,769,000							2,769,000			100% / 100%
Forward Start IRS---140099AA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	BNP PARIBAS	10/19/2011	09/16/2029	09/25/2012	Sale		21,000,000	3.55% / (3M-LIBOR)			220,000							220,000			100% / 100%
Forward Start IRS---140100A---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	MORGAN STANLEY CAPITAL SERVICES	12/21/2011	01/15/2030	09/24/2012	Sale		23,000,000	3.2% / (3M-LIBOR)			(330,000)							(330,000)			100% / 100%
Forward Start IRS---140107AA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	BNP PARIBAS	10/19/2011	01/15/2031	09/25/2012	Sale		22,000,000	3.55% / (3M-LIBOR)			107,000							107,000			100% / 100%
Forward Start IRS---140108AA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	BNP PARIBAS	10/19/2011	02/15/2031	09/25/2012	Sale		19,000,000	3.55% / (3M-LIBOR)			89,000							89,000			100% / 100%
Forward Start IRS---140109AA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	BNP PARIBAS	10/19/2011	04/15/2031	09/25/2012	Sale		8,000,000	3.55% / (3M-LIBOR)			34,000							34,000			100% / 100%
Forward Start IRS---140111AA---GEFQHC-09S	Anticipatory bond purchase	NA	Interest	BNP PARIBAS	10/19/2011	06/15/2031	09/25/2012	Sale		7,000,000	3.55% / (3M-LIBOR)			29,000							29,000			100% / 100%
Forward Start IRS---16356---GEFQHC-010	Anticipatory cash flows	NA	Interest	MORGAN STANLEY CAPITAL SERVICES	12/13/2000	12/17/2031	09/24/2012	Sale		20,000,000	6.08% / (3M-LIBOR)			4,085,000							4,085,000			100% / 100%
Forward Start IRS---16378A---GEFQHC-095O	Anticipatory cash flows	NA	Interest	DEUTSCHE BANK A.G.	10/27/2011	09/21/2022	09/17/2012	Sale		20,000,000	2.7% / (3M-LIBOR)			1,590,333							1,590,333			100% / 100%
Forward Start IRS---18239A---GEFQHC-095O	Anticipatory cash flows	NA	Interest	DEUTSCHE BANK A.G.	10/27/2011	09/21/2022	09/17/2012	Sale		40,000,000	2.7% / (3M-LIBOR)			3,180,667							3,180,667			100% / 100%
Forward Start IRS---ICRE100001295-R---GEFNQ-060A	100001295	Sched B	Interest	BANK OF AMERICA N.A.	07/18/2007	09/01/2012	06/12/2012	Sale		13,000,000	1M-LIBOR / (5.95%)			(169,000)	(446,515)						(3,771)			100% / 006
Forward Start IRS---ICRE100001296-R---GEFNQ-060A	100001296	Sched B	Interest	BANK OF AMERICA N.A.	07/18/2007	09/01/2012	06/12/2012	Sale		10,000,000	1M-LIBOR / (5.95%)			(131,000)	(235,228)						(112,145)			100% / 006
Regular Way IRS---130331---GEFNQ-057A	314275AB4	Sched D	Interest	BANK OF AMERICA N.A.	03/07/2007	03/15/2012	03/15/2012	Maturity		7,000,000	3M-LIBOR / (5.35%)				(62,804)									100% / 006
Regular Way IRS---130258---GEFNQ-057A	87182RAC1	Sched D	Interest	MORGAN STANLEY CAPITAL SERVICES	12/08/2006	06/01/2012	06/01/2012	Maturity		10,000,000	3M-LIBOR / (6.1%)				(183,864)									100% / 006
Regular Way IRS---ILIAGS3926GL-5TP--GEFNQ-058A	3926GL-5	Exh 5	Interest	HSBC BANK USA	10/26/2007	09/28/2012	09/28/2012	Maturity		5,025,000	5.0165% / (3M-LIBOR)				1,367,712									100% / 006
Forward Start IRS---111619A---95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	CSI	10/25/2011	10/15/2022	10/15/2012	Sale		35,000,000	2.65% / (3M-LIBOR)			2,970,000							2,970,000			100% / 100%
Forward Start IRS---130199A---95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	10/25/2011	10/15/2022	10/15/2012	Sale		17,000,000	2.65% / (3M-LIBOR)			1,440,000							1,440,000			100% / 100%
Forward Start IRS---130200A---95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	10/25/2011	11/15/2022	11/15/2012	Sale		7,000,000	2.65% / (3M-LIBOR)			671,000							671,000			100% / 100%
Forward Start IRS---120006A---95 - CF SFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	CSI	10/25/2011	11/15/2022	11/15/2012	Sale		20,000,000	2.65% / (3M-LIBOR)			1,915,000							1,915,000			100% / 100%
Forward Start IRS---130129A---95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	10/25/2011	11/15/2022	11/15/2012	Sale		25,000,000	2.65% / (3M-LIBOR)			2,394,000							2,394,000			100% / 100%
Forward Start IRS---16379A---95 - CF QFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	DBAG	10/27/2011	12/21/2022	12/21/2012	Sale		20,000,000	2.85% / (3M-LIBOR)			2,177,000							2,177,000			100% / 100%
Forward Start IRS---18240A---95 - CF QFS LTC Non 54 Reentry	Anticipatory cash flows	NA	Interest	DBAG	10/27/2011	12/21/2022	12/21/2012	Sale		40,000,000	2.85% / (3M-LIBOR)			4,354,000							4,354,000			100% / 100%
Forward Start IRS---130703A---95 - CF FS LTC 54 Reentry	Anticipatory bond purchase	NA	Interest	CSI	10/25/2011	12/14/2022	12/14/2012	Sale		4,500,000	2.65% / (3M-LIBOR)			404,000							404,000			100% / 100%
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												0	0	123,784,500	439,301	0	XXX	0	0	0	123,968,584	0	0	XXX
Cross Currency - Asset Swap---MCET1YSWAP001---GEFQHC-070A	MXBIG0000D96	Sched D	Currency	JP MORGAN CHASE BANK	02/29/2012	08/23/2012	08/23/2012	Maturity		49,709,674	1.42% / (4.46% MXN)		(127,318)	716,059	843,377									100% / 100%
Cross Currency - Asset Swap---MCET1YSWAP002---GEFQHC-070A	MXBIG0000D96	Sched D	Currency	CREDIT SUISSE INTERNATIONAL	03/06/2012	08/23/2012	08/23/2012	Maturity		24,587,332	1.33% / (4.48% MXN)		(417,340)	73,228	490,568									100% / 100%
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												0	(544,658)	789,287	1,333,945	0	XXX	0	0	0	0	0	0	XXX
0909999. Subtotal - Swaps - Hedging Effective												0	(544,658)	124,573,787	1,773,246	0	XXX	0	0	0	123,968,584	0	0	XXX
Bond Total Return Swap---BNDTRS071411TP---GEFNQ-108	Statutory Capital	NA	Interest	BNP PARIBAS	07/14/2011	08/15/2040	01/17/2012	Sale		100,000,000	3.875% / (3M-LIBOR)			25,267,812				(25,267,812)			25,257,207			009
Bond Total Return Swap---BNDTRS071511TP---GEFNQ-108	Statutory Capital	NA	Interest	CREDIT SUISSE INTERNATIONAL	07/15/2011	05/15/2041	01/18/2012	Sale		100,000,000	4.375% / (3M-LIBOR)			28,145,478				(28,145,478)			27,558,985			009
Bond Total Return Swap---BNDTRS071811ATP---GEFNQ-108	Statutory Capital	NA	Interest	BNP PARIBAS	07/18/2011	08/15/2040	01/19/2012	Sale		100,000,000	3.875% / (3M-LIBOR)			26,005,458				(26,005,458)			23,100,698			009
Bond Total Return Swap---BNDTRS071811BTP---GEFNQ-108	Statutory Capital	NA	Interest	CREDIT SUISSE INTERNATIONAL	07/18/2011	05/15/2041	01/18/2012	Sale		100,000,000	4.375% / (3M-LIBOR)			28,143,158				(28,143,158)			27,568,815			009

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Bond Total Return Swap—BNDTRS122911TP—GEFNQ-108	Statutory Capital	NA	Interest	CREDIT SUISSE INTERNATIONAL	12/29/2011	11/15/2040	06/26/2012	Sale		100,000,000	4.25% / (3M-LIBOR)			6,301,022	970,643			(191,401)			6,826,733			009
Bond Total Return Swap—BNDTRS011712TP—GEFNQ-108	Statutory Capital	NA	Interest	UBS AG	01/17/2012	11/15/2041	07/13/2012	Sale		100,000,000	3.125% / (3M-LIBOR)			7,171,043	1,402,267						7,256,336			009
Bond Total Return Swap—BNDTRS011812CTP—GEFNQ-108	Statutory Capital	NA	Interest	CREDIT SUISSE INTERNATIONAL	01/18/2012	05/15/2041	07/16/2012	Sale		100,000,000	4.375% / (3M-LIBOR)			8,953,144	1,974,747						9,060,286			009
Bond Total Return Swap—BNDTRS011812TP—GEFNQ-108	Statutory Capital	NA	Interest	CREDIT SUISSE INTERNATIONAL	01/18/2012	05/15/2041	07/16/2012	Sale		100,000,000	4.375% / (3M-LIBOR)			8,941,933	1,986,012						9,037,821			009
Bond Total Return Swap—BNDTRS011912TP—GEFNQ-108	Statutory Capital	NA	Interest	BNP PARIBAS	01/19/2012	11/15/2041	07/16/2012	Sale		115,000,000	3.125% / (3M-LIBOR)			11,567,305	1,620,166						11,685,425			009
Bond Total Return Swap—BNDTRS051112TPE—GEFNQ-108	Statutory Capital	NA	Interest	UBS AG	05/10/2012	02/15/2042	07/26/2012	Sale		100,000,000	3.125% / (3M-LIBOR)			13,192,031	627,634						12,561,123			009
Bond Total Return Swap—BNDTRS051112TPF—GEFNQ-108	Statutory Capital	NA	Interest	UBS AG	05/10/2012	11/15/2022	07/26/2012	Sale		158,000,000	3.125% / (3M-LIBOR)			(5,041,031)	(2,516,896)						(8,544,611)			009
Bond Total Return Swap—BNDTRS050812TPA—108 - NQ TRS Bond	Statutory Capital	NA	Interest	CSI	05/07/2012	02/15/2042	11/07/2012	Sale		100,000,000	3.125% / (3M-LIBOR)			5,226,374	1,490,710						5,226,374			009
Bond Total Return Swap—BNDTRS050812TPB—108 - NQ TRS Bond	Statutory Capital	NA	Interest	UBSS	05/07/2012	02/15/2042	11/07/2012	Sale		100,000,000	3.125% / (3M-LIBOR)			5,246,595	1,464,699						5,246,595			009
Bond Total Return Swap—BNDTRS050812TPC—108 - NQ TRS Bond	Statutory Capital	NA	Interest	CSI	05/07/2012	08/15/2029	11/07/2012	Sale		109,000,000	3.125% / (3M-LIBOR)			(4,517,745)	(3,327,251)						(4,517,745)			009
Bond Total Return Swap—BNDTRS050812TPD—108 - NQ TRS Bond	Statutory Capital	NA	Interest	UBSS	05/07/2012	08/15/2029	11/07/2012	Sale		108,000,000	3.125% / (3M-LIBOR)			(4,410,427)	(3,255,054)						(4,410,427)			009
Bond Total Return Swaps—BNDTRS091412TPA—122 - NQ TRS Bond Spread	Statutory Capital	NA	Interest	BNP	09/17/2012	03/18/2013	12/12/2012	Sale		107,000,000	2.75% / (3M-LIBOR)			6,353,000	578,049						5,774,951			009
Bond Total Return Swaps—BNDTRS091412TPB—122 - NQ TRS Bond Spread	Statutory Capital	NA	Interest	JPM	09/17/2012	12/14/2012	12/12/2012	Sale		239,000,000	1.625% / (3M-LIBOR)			5,073,753	(572,622)						5,646,375			009
Bond Total Return Swap—BNDTRS110712B—108 - NQ TRS Bond	Statutory Capital	NA	Interest	BNP	11/08/2012	02/08/2013	12/12/2012	Sale		100,000,000	1.074% / (3M-LIBOR)			836,000	240,542						595,458			009
Bond Total Return Swap—BNDTRS110712A—108 - NQ TRS Bond	Statutory Capital	NA	Interest	CSI	11/08/2012	02/08/2013	12/12/2012	Sale		100,000,000	1.071% / (3M-LIBOR)			1,168,247	240,148						928,099			009
Forward Start IRS—140359—GEFNQ-109	Statutory Capital	NA	Interest	CREDIT SUISSE INTERNATIONAL	06/27/2011	06/29/2031	06/26/2012	Sale		120,000,000	3MI-LIBOR / (3.78%)			(31,620,171)	(1,920,025)			24,203,201			(29,506,043)			009
Forward Start IRS—140360—GEFNQ-109	Statutory Capital	NA	Interest	BNP PARIBAS	07/14/2011	07/18/2031	07/16/2012	Sale		115,000,000	3MI-LIBOR / (3.76%)			(32,460,000)	(2,021,757)			22,728,762			(30,456,081)			009
Forward Start IRS—140361—GEFNQ-109	Statutory Capital	NA	Interest	CREDIT SUISSE INTERNATIONAL	07/15/2011	07/19/2031	07/16/2012	Sale		120,000,000	3MI-LIBOR / (3.78%)			(34,500,000)	(2,122,440)			24,065,640			(32,409,164)			009
Forward Start IRS—140362—GEFNQ-109	Statutory Capital	NA	Interest	BNP PARIBAS	07/18/2011	07/20/2031	07/16/2012	Sale		120,000,000	3MI-LIBOR / (3.76%)			(34,025,000)	(2,110,652)			23,712,449			(31,956,125)			009
Forward Start IRS—140363—GEFNQ-109	Statutory Capital	NA	Interest	CREDIT SUISSE INTERNATIONAL	07/18/2011	07/20/2031	07/16/2012	Sale		120,000,000	3MI-LIBOR / (3.76%)			(33,800,000)	(2,113,012)			23,781,499			(31,728,996)			009
Forward Start IRS—140364—GEFNQ-109	Statutory Capital	NA	Interest	DEUTSCHE BANK A.G.	09/29/2011	07/21/2031	06/26/2012	Sale		12,000,000	3MI-LIBOR / (2.71%)			(977,000)	(129,840)			387,827			(847,021)			009
Forward Start IRS—140365—GEFNQ-109	Statutory Capital	NA	Interest	DEUTSCHE BANK A.G.	09/29/2011	07/21/2031	07/16/2012	Sale		10,000,000	3MI-LIBOR / (2.71%)			(1,056,667)	(119,442)			323,189			(937,109)			009
Forward Start IRS—140366—GEFNQ-109	Statutory Capital	NA	Interest	DEUTSCHE BANK A.G.	09/29/2011	07/21/2031	07/16/2012	Sale		10,000,000	3MI-LIBOR / (2.71%)			(1,056,667)	(119,442)			323,189			(937,109)			009
Forward Start IRS—140367—GEFNQ-109	Statutory Capital	NA	Interest	DEUTSCHE BANK A.G.	09/29/2011	07/21/2031	07/16/2012	Sale		10,000,000	3MI-LIBOR / (2.71%)			(1,056,667)	(119,442)			323,189			(937,109)			009
Forward Start IRS—140368—109 - NQ IRS Curve Strategy	Statutory Capital	NA	Interest	DBAG	09/29/2011	07/21/2031	12/12/2012	Sale		10,000,000	3MI-LIBOR / (2.71%)			(675,500)	(211,304)			323,189			(576,556)			009
Forward Start IRS—140369—109 - NQ IRS Curve Strategy	Statutory Capital	NA	Interest	DBAG	09/29/2011	07/21/2031	12/12/2012	Sale		10,000,000	3MI-LIBOR / (2.71%)			(675,500)	(211,304)			323,189			(576,556)			009
Forward Start IRS—140370—109 - NQ IRS Curve Strategy	Statutory Capital	NA	Interest	BNP	11/09/2012	11/09/2032	12/12/2012	Sale		125,000,000	3MI-LIBOR / (2.39%)			69,000	(223,351)						292,351			009
Forward Start IRS—140371—109 - NQ IRS Curve Strategy	Statutory Capital	NA	Interest	CSI	11/09/2012	11/09/2032	12/12/2012	Sale		125,000,000	3MI-LIBOR / (2.4%)			(273,000)	(224,696)						(48,304)			009
Forward Start IRS—140382—109 - NQ IRS Curve Strategy	Statutory Capital	NA	Interest	BNP	09/18/2012	08/15/2042	12/12/2012	Sale		94,500,000	3MI-LIBOR / (2.83%)			(5,973,000)	(544,147)						(5,384,100)			009
Regular Way IRS—01SFF002—GEFNQ-074	Reverse Asset Repurchase Liability	NA	Interest	BNP PARIBAS	09/11/2009	09/15/2012	09/15/2012	Maturity		100,000,000	1D-FF / (2.84%)				(1,954,909)			2,015,653						005
Regular Way IRS—01SFF004—GEFNQ-074	Reverse Asset Repurchase Liability	NA	Interest	DEUTSCHE BANK A.G.	06/04/2010	01/01/2012	01/01/2012	Maturity		50,000,000	1D-FF / (0.77%)				(2,140)			960						005
Regular Way IRS—ISIIAPRTR004—88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	DBAG	12/18/2009	10/31/2023	11/21/2012	Sale		85,000,000	4.62% / (3M-LIBOR)			24,782,000	3,105,431			(21,760,219)			24,588,996			009
Regular Way IRS—ISIIAPRTR018—88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	DBAG	09/02/2010	06/15/2026	11/21/2012	Sale		25,000,000	3.1% / (3M-LIBOR)			3,490,000	577,599			(2,265,162)			3,176,015			009
Regular Way IRS—ISIIAPRTP020—88 - NQ FS IRS Volatility Mitigation	Statutory Capital	NA	Interest	DBAG	12/05/2008	12/09/2023	11/21/2012	Sale		200,000,000	3MI-LIBOR / (3.05%)			(28,299,000)	(4,541,186)			17,788,749			(25,780,581)			009

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												0	0	(4,484,022)	(12,082,265)	0	XXX	8,521,997	0	0	1,835,006	0	0	XXX
0969999. Subtotal - Swaps - Hedging Other												0	0	(4,484,022)	(12,082,265)	0	XXX	8,521,997	0	0	1,835,006	0	0	XXX
Credit Default Swap---CDS0001807---GEFNQ-067	0	Sched DB - Part C	Credit	GOLDMAN SACHS INTERNATIONAL	12/21/2010	03/20/2016	03/15/2012	Sale		10,000,000	Credit Event / (1%)			(188,845)	(21,944)			538,089			(563,624)			010
Credit Default Swap---CDS0001808---GEFNQ-067	0	Sched DB - Part C	Credit	DEUTSCHE BANK A.G.	12/21/2010	12/20/2015	01/12/2012	Sale		5,000,000	Credit Event / (1%)			(78,444)	1,667			250,403			(255,014)			010
Credit Default Swap---CDS0001812---GEFNQ-067	0	Sched DB - Part C	Credit	BNP PARIBAS	01/14/2011	03/20/2016	03/15/2012	Sale		5,000,000	Credit Event / (1%)	410,383		(94,423)	(10,972)			479,538			(492,166)			010
Credit Default Swap---CDS0001814---GEFNQ-067	0	Sched DB - Part C	Credit	DEUTSCHE BANK A.G.	01/26/2011	03/20/2016	01/12/2012	Sale		10,000,000	Credit Event / (1%)	873,850		(145,303)	3,333			1,012,160			(1,019,153)			010
Credit Default Swap Tranche---CDXTRANCHE0000970---GEFNQ-067B	020002AS0	Sched DB - Part C	Credit	BNP PARIBAS	08/26/2008	06/20/2018	08/28/2012	Sale		50,000,000	1.03% / (Credit Event)			(5,365,000)	244,625			5,635,962			(5,365,000)			010
Credit Default Swap Tranche---CDXTRANCHE0001002---GEFNQ-067B	141781AT1	Sched DB - Part C	Credit	BNP PARIBAS	09/05/2008	06/20/2018	08/28/2012	Sale		50,000,000	1.07% / (Credit Event)			(5,265,000)	252,938			5,532,230			(5,265,000)			010
Credit Default Swap Tranche---CDXTRANCHE0001008---GEFNQ-067B	12201PAB2	Sched DB - Part C	Credit	MERRILL LYNCH CAPITAL SERVICES	09/05/2008	06/20/2018	05/15/2012	Sale		50,000,000	1.08% / (Credit Event)			(4,674,813)	118,500			5,487,775			(4,674,813)			010
Credit Default Swap Tranche---CDXTRANCHE0001011---GEFNQ-067B	020002AQ4	Sched DB - Part C	Credit	MERRILL LYNCH CAPITAL SERVICES	09/11/2008	06/20/2018	05/15/2012	Sale		50,000,000	1.06% / (Credit Event)			(4,733,007)	116,306			5,547,052			(4,733,007)			010
0989999. Subtotal - Swaps - Replication - Credit Default												1,284,233	0	(20,544,835)	704,453	0	XXX	24,483,207	0	0	(22,367,776)	0	0	XXX
1029999. Subtotal - Swaps - Replication												1,284,233	0	(20,544,835)	704,453	0	XXX	24,483,207	0	0	(22,367,776)	0	0	XXX
1089999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1149999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1159999. Total Swaps - Interest Rate												0	0	119,300,478	(11,642,964)	0	XXX	8,521,997	0	0	125,803,590	0	0	XXX
1169999. Total Swaps - Credit Default												1,284,233	0	(20,544,835)	704,453	0	XXX	24,483,207	0	0	(22,367,776)	0	0	XXX
1179999. Total Swaps - Foreign Exchange												0	(544,658)	789,287	1,333,945	0	XXX	0	0	0	0	0	0	XXX
1189999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1199999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1209999. Total Swaps												1,284,233	(544,658)	99,544,930	(9,604,566)	0	XXX	33,005,204	0	0	103,435,814	0	0	XXX
Bond Purchase Commitments---FB9128100L5009---113 - CF Forward Bond LTC	Anticipatory bond purchase	NA	Interest	BNP	09/20/2011	11/15/2040				48,000,000	4.25% / (1D-LIBOR)													100% / 100%
1219999. Subtotal - Forwards - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1269999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999. Subtotal - Hedging Effective												0	(544,658)	124,573,787	1,773,246	0	XXX	0	0	0	123,968,584	0	0	XXX
1409999. Subtotal - Hedging Other												0	0	(4,484,022)	(12,082,265)	0	XXX	8,521,997	0	0	1,835,006	0	0	XXX
1419999. Subtotal - Replication												1,284,233	0	(20,544,835)	704,453	0	XXX	24,483,207	0	0	(22,367,776)	0	0	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1439999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1449999 - Totals												1,284,233	(544,658)	99,544,930	(9,604,566)	0	XXX	33,005,204	0	0	103,435,814	0	0	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0005	Hedges the interest rate risk of a liability
0006	Matures within twelve months
0009	Interest rate risk associated with statutory capital
0010	Sell protection CDS used in replication

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

N O N E

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

N O N E

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
1329999. Subtotal - Long Futures														0	0	0	0	XXX
1389999. Subtotal - Short Futures														0	0	0	0	XXX
1399999. Subtotal - Hedging Effective														0	0	0	0	XXX
1409999. Subtotal - Hedging Other														0	0	0	0	XXX
1419999. Subtotal - Replication														0	0	0	0	XXX
1429999. Subtotal - Income Generation														0	0	0	0	XXX
1439999. Subtotal - Other														0	0	0	0	XXX
1449999 - Totals														0	0	0	0	XXX

Broker Name	Net Cash Deposits
R.J. O'Brien	46,318
M.F. Global	239,860
Total Net Cash Deposits	286,178

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX		46,318		46,318	46,318		46,318		
BANK OF AMERICA N.A.	Y	Y	0	0	(11,747,536)	0	2,999,296	(11,389,990)	0	52,098,675	40,351,139
BARCLAYS BANK	Y	Y	0	370,680	0	370,680	370,680		370,680	50,000,000	50,000,000
BNP PARIBAS	Y	Y	0		(19,668,546)	0	28,059,227	(65,305,838)	0	231,711,704	212,043,158
CREDIT SUISSE INTERNATIONAL	Y	Y	129,197,564	69,320	(42,894)	0	115,357,483	(5,062,169)	0	50,220,659	0
DEUTSCHE BANK A.G.	Y	Y	307,733,488	476,672,398	(263,779,359)	0	578,181,375	(301,094,502)	0	270,331,144	175,490,695
GOLDMAN SACHS INTERNATIONAL	Y	Y	10,741,000	172,847	(4,926,119)	0	10,354,335	(2,180,048)	0	300,176,892	284,682,620
HSBC BANK USA	Y	Y	0	369,668	0	369,668	369,668	0	369,668	39,652	39,652
MERRILL LYNCH CAPITAL SERVICES	Y	Y	8,779,123	274,958		0	274,958	0	0	83,912	0
MORGAN STANLEY CAPITAL SERVICES	Y	Y	20,233,000	0	(2,252,174)	0	19,789,687	(1,125,310)	0	155,594,384	133,109,210
NATIXIS	Y	Y	159,095,473	93,789,213	(146,843)	0	146,826,982	(146,843)	0	20,136,811	0
WACHOVIA N.A.	Y	Y	22,553,695	24,406,011	0	1,852,317	27,430,710	0	4,877,015	2,835,420	2,835,420
JP MORGAN CHASE BANK	Y	Y	0	5,999,366	(9,183,049)	0	5,999,366	(9,183,049)	0	6,512,127	3,328,444
CREDIT SUISSE FIRST BOSTON INT.	Y	Y	0	0	0	0	0	0	0	0	0
UBS AG	Y	Y	1,995,006			0	2,264,675	(4,615,724)	0	18,720,075	16,725,069
0299999. Total NAIC 1 Designation			660,328,349	602,124,462	(311,746,520)	2,592,665	938,278,440	(400,103,474)	5,617,363	1,158,461,455	918,605,407
						0			0		
0399999. Total NAIC 2 Designation			0	0	0	0	0	0	0	0	0
						0			0		
0499999. Total NAIC 3 Designation			0	0	0	0	0	0	0	0	0
						0			0		
0599999. Total NAIC 4 Designation			0	0	0	0	0	0	0	0	0
						0			0		
0699999. Total NAIC 5 Designation			0	0	0	0	0	0	0	0	0
						0			0		
0799999. Total NAIC 6 Designation			0	0	0	0	0	0	0	0	0
0899999 - Totals			660,328,349	602,170,780	(311,746,520)	2,638,983	938,324,758	(400,103,474)	5,663,681	1,158,461,455	918,605,407

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
14454A-AE-9	CARR2006-FRE2		6	1,204,938	1,204,938	12/26/2040
14453F-AB-5	CARR2006-NC2		5	269,072	275,999	03/25/2014
14453M-AE-4	CARR2006-NC4		5	1,446,788	1,935,156	02/25/2043
144539-AE-3	CARR2006-NC5		5	7,652,528	11,270,490	06/27/2039
32027L-AB-1	FFML2006-FF14		1	369,521	370,535	04/25/2013
362351-AA-6	GSAA2006-20		6	3,787,327	2,534,979	02/25/2043
59023X-AB-2	MLMI2006-HE6		6	894,647	894,647	10/25/2046
61750F-AB-6	MSAC2006-HE6		1	319,280	499,289	02/25/2038
61749K-AB-9	MSAC2006-WMC2		6	287,413	192,365	02/25/2043
617487-AB-9	MSM2006-16AX		6	2,339,744	1,850,159	02/25/2043
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				18,571,259	21,028,556	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				18,571,259	21,028,556	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				18,571,259	21,028,556	XXX
6599999. Total Bonds				18,571,259	21,028,556	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
26200V-10-4	DREYFUS INS CASH ADVANTAGE-I #0 - USD			71,320,810	71,320,810	01/01/2013
8999999. Total - Short-Term Invested Assets (Schedule DA type)				71,320,810	71,320,810	XXX
9999999 - Totals				89,892,068	92,349,366	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (224,559,730) Book/Adjusted Carrying Value $ (229,538,416)
2. Average balance for the year Fair Value $ 71,742,222 Book/Adjusted Carrying Value $ 74,036,981
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 72,190,634 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 13,481,645 NAIC 6 $ 6,677,087

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year — Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------
2. Average balance for the year — Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America, NA	New York, New York		0.000	0	0	(67,665,372)	XXX
The Bank of New York Mellon	New York, New York		0.000	0	0	2,536,275	XXX
Deutsche Bank Trust Company Americas	New York, New York		0.000	0	0	1,484,457	XXX
HSBC Bank USA, N.A.	New York, New York		0.000	0	0	5,687,453	XXX
JP Morgan Chase Bank	New York, New York		0.000	0	0	(6,851,954)	XXX
SunTrust Bank	Atlanta, GA		0.000	0	0	2,044,580	XXX
U.S. Bank NA	Milwaukee, WI		0.000	0	0	510,514	XXX
Fifth Third Bank	Cincinnati, OH		0.000	0	0	9,746,313	XXX
Wells Fargo Bank, NA	San Francisco, CA		0.000	0	0	760,243	XXX
Federal Home Loan Bank Pittsburgh	Pittsburgh, PA		0.000	0	0	111,450	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(51,636,041)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(51,636,041)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	(51,636,041)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(42,964,703)	4. April	(21,319,194)	7. July	(55,314,158)	10. October	(61,674,350)
2. February	(62,262,149)	5. May	(52,303,981)	8. August	21,568,183	11. November	(50,822,182)
3. March	(35,295,363)	6. June	(42,706,440)	9. September	(62,159,508)	12. December	(51,636,041)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
NONE							
8699999 - Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	Required Special Deposit (1,710,000 Par)	1,710,195	1,732,179		
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Pledge for GA Special Deposit (110,000 Par)	0	0	108,589	139,424
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Pledge for MA Special Deposit (100,000 Par)			100,912	103,521
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Pledge for NM Special Deposit (235,000 Par)			236,004	272,041
33. New York NY						
34. North Carolina NC	B	Pledge for NC Special Deposit (684,000 Par)			691,612	734,780
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	Pledge for SC Special Deposit (320,000 Par)			322,917	331,267
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Pledge for VA Special Deposit (316,000 Par)	0	0	319,517	339,460
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	1,710,195	1,732,179	1,779,550	1,920,493
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 7
Analysis of Operations By Lines of Business 6
Asset Valuation Reserve Default Component 30
Asset Valuation Reserve Equity 32
Asset Valuation Reserve Replications (Synthetic) Assets 35
Asset Valuation Reserve 29
Assets 2
Cash Flow 5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts 9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense 10
Exhibit 2 - General Expenses 11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) 11
Exhibit 4 - Dividends or Refunds 11
Exhibit 5 - Aggregate Reserve for Life Contracts 12
Exhibit 5 - Interrogatories 13
Exhibit 5A - Changes in Bases of Valuation During The Year 13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts 14
Exhibit 7 - Deposit-Type Contracts 15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 17
Exhibit of Capital Gains (Losses) 8
Exhibit of Life Insurance 25
Exhibit of Net Investment Income 8
Exhibit of Nonadmitted Assets 18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values 27
Five-Year Historical Data 22
Form for Calculating the Interest Maintenance Reserve (IMR) 28
General Interrogatories 20
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Life Insurance (State Page) 24
Notes To Financial Statements 19
Overflow Page For Write-ins 56
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10

ANNUAL STATEMENT BLANK (Continued)

Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D E22
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E23
Schedule DL - Part 2 ..... E24
Schedule E - Part 1 - Cash E25
Schedule E - Part 2 - Cash Equivalents E26
Schedule E - Part 3 - Special Deposits E27
Schedule E - Verification Between Years SI15
Schedule F 36
Schedule H - Accident and Health Exhibit - Part 1 37
Schedule H - Part 2, Part 3 and Part 4 38
Schedule H - Part 5 - Health Claims 39
Schedule S - Part 1 - Section 1 40
Schedule S - Part 1 - Section 2 41
Schedule S - Part 2 42
Schedule S - Part 3 - Section 1 43
Schedule S - Part 3 - Section 2 44
Schedule S - Part 4 45
Schedule S - Part 5 46
Schedule S - Part 6 48
Schedule S - Part 7 49
Schedule T - Part 2 Interstate Compact 51
Schedule T - Premiums and Annuity Considerations 50
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 52
Schedule Y - Part 1A - Detail of Insurance Holding Company System 53
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 54
Summary Investment Schedule SI01
Summary of Operations 4
Supplemental Exhibits and Schedules Interrogatories 55