PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2009

OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

NAIC Group Code 0008 (Current) 0008 (Prior) NAIC Company Code 19232 Employer's ID Number 36-0719665

Organized under the Laws of Illinois, State of Domicile or Port of Entry IL

Country of Domicile United States of America

Incorporated/Organized 02/09/1931 Commenced Business 04/17/1931

Statutory Home Office 2775 Sanders Road (Street and Number), Northbrook , IL 60062-6127 (City or Town, State and Zip Code)

Main Administrative Office 2775 Sanders Road (Street and Number)

Northbrook , IL 60062-6127 (City or Town, State and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Mail Address 3075 Sanders Road, Suite H1A (Street and Number or P.O. Box), Northbrook , IL 60062-7127 (City or Town, State and Zip Code)

Primary Location of Books and Records 3075 Sanders Road, Suite H1A (Street and Number)

Northbrook , IL 60062-7127 (City or Town, State and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Internet Website Address www.allstate.com

Statutory Statement Contact LYNN CIRRINCIONE (Name), 847-402-3029 (Area Code) (Telephone Number)

LYNN.CIRRINCIONE@ALLSTATE.COM (E-mail Address), 847-402-0508 (FAX Number)

OFFICERS

President and Chief Executive Officer	THOMAS JOSEPH WILSON, II	Treasurer	STEVEN CARL VERNEY
Secretary	MARY JOVITA MCGINN	Chief Financial Officer	DOGAN CIVGIN

OTHER

CATHERINE SPEARMAN BRUNE, Senior Vice President	FREDERICK FLORIAN CRIPE, Senior Vice President	JAMES DAVID DEVRIES, Senior Vice President
JUDITH PEPPLE GREFFIN, Senior Vice President	JOSEPH PATRICK LACHER, JR., # Senior Vice President	MARK RAYMOND LANEVE, # Senior Vice President
MICHELE COLEMAN MAYES, Senior Vice President	CHARLES NELSON PAUL, Group Vice President	SAMUEL HENRY PILCH,* Group Vice President
JOSEPH JAMES RICHARDSON, JR., Senior Vice President	MICHAEL JOHN ROCHE, Senior Vice President	STEVEN PAUL SORENSON, Senior Vice President
JOAN HELENA WALKER, Senior Vice President	MATTHEW EVAN WINTER, # Senior Vice President	

DIRECTORS OR TRUSTEES

CATHERINE SPEARMAN BRUNE	DOGAN CIVGIN	FREDERICK FLORIAN CRIPE
JAMES DAVID DEVRIES	JUDITH PEPPLE GREFFIN	JOSEPH PATRICK LACHER, JR. #
MARK RAYMOND LANEVE #	MICHELE COLEMAN MAYES	JOSEPH JAMES RICHARDSON, JR.
MICHAEL JOHN ROCHE	STEVEN PAUL SORENSON	JOAN HELENA WALKER
THOMAS JOSEPH WILSON, II	MATTHEW EVAN WINTER #	

State of Illinois
County of Cook 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.

THOMAS JOSEPH WILSON, II	MARY JOVITA MCGINN	STEVEN CARL VERNEY
President and Chief Executive Officer	Secretary	Treasurer

Subscribed and sworn to before me this 22ND day of FEBRUARY 2010

Linda Schmitz
Notary
9/22/2012

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.....

*Person having charge of the accounts and finances of the insurer.

OFFICIAL SEAL
LINDA M SCHMITZ
NOTARY PUBLIC - STATE OF ILLINOIS
MY COMMISSION EXPIRES:09/22/12

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)	22,398,029,989		22,398,029,989	21,609,796,722
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	129,243,896		129,243,896	233,060,551
	2.2 Common stocks	9,435,050,188	3,486,391	9,431,563,797	7,029,535,743
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	47,314,453		47,314,453	104,478,328
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)	317,681,613		317,681,613	309,893,289
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ (404,916,337) , Schedule E - Part 1), cash equivalents ($ 134,455,682 , Schedule E - Part 2) and short-term investments ($ 43,616,342 , Schedule DA)	(226,844,313)		(226,844,313)	1,034,281,557
6.	Contract loans (including $ premium notes)				
7.	Other invested assets (Schedule BA)	2,370,589,735	1,787,721	2,368,802,014	2,085,134,915
8.	Receivable for securities	55,856,829	743,521	55,113,308	363,998,810
9.	Aggregate write-ins for invested assets	159,347,764		159,347,764	199,492,393
10.	Subtotals, cash and invested assets (Lines 1 to 9)	34,686,270,153	6,017,633	34,680,252,520	32,969,672,306
11.	Title plants less $ charged off (for Title insurers only)				
12.	Investment income due and accrued	244,279,281		244,279,281	277,326,281
13.	Premiums and considerations:				
	13.1 Uncollected premiums and agents' balances in the course of collection	813,632,397	14,110,709	799,521,688	860,591,423
	13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	3,029,492,284	2,967,141	3,026,525,143	3,065,885,877
	13.3 Accrued retrospective premiums	25,149,731	252,475	24,897,256	21,998,754
14.	Reinsurance:				
	14.1 Amounts recoverable from reinsurers	62,424,047		62,424,047	64,038,886
	14.2 Funds held by or deposited with reinsured companies	575,757	61,131	514,626	1,052,513
	14.3 Other amounts receivable under reinsurance contracts				
15.	Amounts receivable relating to uninsured plans				
16.1	Current federal and foreign income tax recoverable and interest thereon				712,915,666
16.2	Net deferred tax asset	2,009,298,731	608,427,765	1,400,870,966	1,339,449,964
17.	Guaranty funds receivable or on deposit				
18.	Electronic data processing equipment and software	339,569,842	269,313,742	70,256,100	63,659,283
19.	Furniture and equipment, including health care delivery assets ($)	193,672,875	193,672,875		
20.	Net adjustment in assets and liabilities due to foreign exchange rates				
21.	Receivables from parent, subsidiaries and affiliates	179,412,876	2,668,236	176,744,640	211,067,772
22.	Health care ($) and other amounts receivable				
23.	Aggregate write-ins for other than invested assets	384,055,264	41,828,041	342,227,223	356,921,454
24.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	41,967,833,239	1,139,319,750	40,828,513,489	39,944,580,179
25.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
26.	Total (Lines 24 and 25)	41,967,833,239	1,139,319,750	40,828,513,489	39,944,580,179
	DETAILS OF WRITE-INS				
0901.	Call options	159,347,764		159,347,764	199,492,393
0902.					
0903.					
0998.	Summary of remaining write-ins for Line 9 from overflow page				
0999.	Totals (Lines 0901 thru 0903 plus 0998)(Line 9 above)	159,347,764		159,347,764	199,492,393
2301.	Cash surrender value of COLI	219,503,543		219,503,543	200,572,464
2302.	Accounts receivable	59,961,055	337,062	59,623,992	83,507,874
2303.	Pension intangible asset	59,372,000	4,850,000	54,522,000	59,555,000
2398.	Summary of remaining write-ins for Line 23 from overflow page	45,218,666	36,640,979	8,577,687	13,286,116
2399.	Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)	384,055,264	41,828,041	342,227,223	356,921,454

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	11,537,355,291	11,633,724,418
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	1,226,835	2,156,538
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	2,961,512,762	3,225,345,758
4.	Commissions payable, contingent commissions and other similar charges	152,187,624	166,412,449
5.	Other expenses (excluding taxes, licenses and fees)	1,227,641,568	1,772,278,923
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	208,010,642	198,611,108
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))	358,695,151	
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of $ 179,887,082 and including warranty reserves of $)	8,411,216,255	8,559,647,957
10.	Advance premium	257,355,682	264,234,911
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	1,719,881	260,579
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 19)	1,570,455	2,130,011
14.	Amounts withheld or retained by company for account of others	25,016,675	3,405,013
15.	Remittances and items not allocated	13,575,630	13,470,712
16.	Provision for reinsurance (Schedule F, Part 7)	60,918,216	80,468,944
17.	Net adjustments in assets and liabilities due to foreign exchange rates		50,773
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	110,148,628	129,012,691
20.	Payable for securities	35,101,874	459,619,101
21.	Liability for amounts held under uninsured plans		
22.	Capital notes $ and interest thereon $		
23.	Aggregate write-ins for liabilities	439,186,424	412,675,221
24.	Total liabilities excluding protected cell liabilities (Lines 1 through 23)	25,802,439,589	26,923,505,105
25.	Protected cell liabilities		
26.	Total liabilities (Lines 24 and 25)	25,802,439,589	26,923,505,105
27.	Aggregate write-ins for special surplus funds	229,593,024	27,166,365
28.	Common capital stock	4,200,000	4,200,000
29.	Preferred capital stock		
30.	Aggregate write-ins for other than special surplus funds		
31.	Surplus notes		
32.	Gross paid in and contributed surplus	4,237,571,271	3,363,675,362
33.	Unassigned funds (surplus)	10,554,709,606	9,626,033,346
34.	Less treasury stock, at cost:		
	34.1 shares common (value included in Line 28 $)		
	34.2 shares preferred (value included in Line 29 $)		
35.	Surplus as regards policyholders (Lines 27 to 33, less 34) (Page 4, Line 39)	15,026,073,900	13,021,075,073
36.	TOTALS (Page 2, Line 26, Col. 3)	40,828,513,489	39,944,580,178
	DETAILS OF WRITE-INS		
2301.	Accounts payable	219,272,405	279,218,558
2302.	Reserve for uncashed checks	132,468,287	115,941,202
2303.	Securities lending collateral	38,575,661	56,067
2398.	Summary of remaining write-ins for Line 23 from overflow page	48,870,070	17,459,395
2399.	Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)	439,186,424	412,675,221
2701.	Incremental deferred tax asset	205,727,728	
2702.	SCOR retroactive reinsurance account	23,865,296	27,166,365
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	229,593,024	27,166,365
3001.			
3002.			
3003.			
3098.	Summary of remaining write-ins for Line 30 from overflow page		
3099.	Totals (Lines 3001 thru 3003 plus 3098)(Line 30 above)		

STATEMENT OF INCOME

		1 Current Year	2 Prior Year
	UNDERWRITING INCOME		
1.	Premiums earned (Part 1, Line 35, Column 4)	23,984,218,835	24,765,741,863
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	14,285,035,871	15,318,288,681
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	2,906,340,447	3,085,063,198
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	5,981,643,006	6,207,208,102
5.	Aggregate write-ins for underwriting deductions	12,898,978	
6.	Total underwriting deductions (Lines 2 through 5)	23,185,918,303	24,610,559,980
7.	Net income of protected cells		
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 plus Line 7)	798,300,533	155,181,884
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	1,100,261,249	1,430,670,938
10.	Net realized capital gains or (losses) less capital gains tax of $ 150,979,024 (Exhibit of Capital Gains (Losses))	(329,389,139)	(861,656,741)
11.	Net investment gain (loss) (Lines 9 + 10)	770,872,109	569,014,197
	OTHER INCOME		
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 111,337,162)	(111,337,162)	(84,213,995)
13.	Finance and service charges not included in premiums	285,702,529	298,628,608
14.	Aggregate write-ins for miscellaneous income	(8,787,463)	(1,172,489)
15.	Total other income (Lines 12 through 14)	165,577,903	213,242,124
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,734,750,545	937,438,204
17.	Dividends to policyholders	(9,802)	
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	1,734,760,347	937,438,204
19.	Federal and foreign income taxes incurred	449,711,856	250,568,316
20.	Net income (Line 18 minus Line 19)(to Line 22)	1,285,048,492	686,869,888
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	13,021,075,073	18,034,537,621
22.	Net income (from Line 20)	1,285,048,492	686,869,888
23.	Net transfers (to) from Protected Cell accounts		
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $ 153,834,683	(215,185,509)	(2,424,588,668)
25.	Change in net unrealized foreign exchange capital gain (loss)	41,782,357	(75,186,836)
26.	Change in net deferred income tax	(293,733,893)	(369,543,030)
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 26, Col. 3)	302,837,689	434,649,710
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	19,550,728	7,627,129
29.	Change in surplus notes		
30.	Surplus (contributed to) withdrawn from protected cells		
31.	Cumulative effect of changes in accounting principles	(11,962,678)	
32.	Capital changes:		
	32.1 Paid in		
	32.2 Transferred from surplus (Stock Dividend)		
	32.3 Transferred to surplus		
33.	Surplus adjustments:		
	33.1 Paid in	873,895,909	1,005,841,761
	33.2 Transferred to capital (Stock Dividend)		
	33.3 Transferred from capital		
34.	Net remittances from or (to) Home Office		
35.	Dividends to stockholders		(3,400,000,000)
36.	Change in treasury stock (Page 3, Lines 34.1 and 34.2, Column 2 minus Column 1)		
37.	Aggregate write-ins for gains and losses in surplus	2,765,731	(879,132,500)
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37)	2,004,998,826	(5,013,462,547)
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 35)	15,026,073,900	13,021,075,073
	DETAILS OF WRITE-INS		
0501.	2008 NC private passenger auto escrow	12,898,978	
0502.			
0503.			
0598.	Summary of remaining write-ins for Line 5 from overflow page		
0599.	Totals (Lines 0501 thru 0503 plus 0598)(Line 5 above)	12,898,978	
1401.	Allocated share of loss on sale of fixed assets	(5,805,879)	(2,783,948)
1402.	Retroactive reinsurance gain	(2,712,821)	6,961,922
1403.	CNA renewal rights and option agreement	(210,877)	(454,006)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(57,885)	(4,896,457)
1499.	Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	(8,787,463)	(1,172,489)
3701.	Incremental deferred tax asset	205,727,728	
3702.	Additional minimum pension liability	(202,950,150)	(879,132,500)
3703.	OPEB liability transferred to affiliate	(11,847)	
3798.	Summary of remaining write-ins for Line 37 from overflow page		
3799.	Totals (Lines 3701 thru 3703 plus 3798)(Line 37 above)	2,765,731	(879,132,500)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	23,930,514,593	24,520,804,781
2.	Net investment income	1,152,274,278	1,412,298,401
3.	Miscellaneous income	165,577,903	213,242,124
4.	Total (Lines 1 through 3)	25,248,366,774	26,146,345,306
5.	Benefit and loss related payments	14,379,790,159	14,825,493,697
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	9,723,208,968	8,941,051,598
8.	Dividends paid to policyholders	(9,802)	
9.	Federal and foreign income taxes paid (recovered) net of $ 152,149,435 tax on capital gains (losses)	(470,919,938)	638,094,731
10.	Total (Lines 5 through 9)	23,632,069,387	24,404,640,026
11.	Net cash from operations (Line 4 minus Line 10)	1,616,297,387	1,741,705,280
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	8,460,196,859	13,003,904,859
	12.2 Stocks	6,240,982,307	8,924,552,212
	12.3 Mortgage loans	54,760,247	665,974,416
	12.4 Real estate	78,510	
	12.5 Other invested assets	180,140,175	729,108,939
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(4,832,511)	(4,809,214)
	12.7 Miscellaneous proceeds		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	14,931,325,587	23,318,731,211
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	9,100,526,022	7,847,985,815
	13.2 Stocks	8,421,320,981	10,654,752,314
	13.3 Mortgage loans		
	13.4 Real estate	34,444,437	44,878,816
	13.5 Other invested assets	631,671,419	1,254,482,014
	13.6 Miscellaneous applications	326,005,969	73,483,404
	13.7 Total investments acquired (Lines 13.1 to 13.6)	18,513,968,828	19,875,582,364
14.	Net increase (decrease) in contract loans and premium notes		
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(3,582,643,242)	3,443,148,847
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock	873,895,909	1,005,841,761
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
	16.5 Dividends to stockholders		3,400,000,000
	16.6 Other cash provided (applied)	(168,675,924)	(2,074,111,929)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	705,219,985	(4,468,270,168)
	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)	(1,261,125,870)	716,583,959
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	1,034,281,557	317,697,598
	19.2 End of period (Line 18 plus Line 19.1)	(226,844,313)	1,034,281,557

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

20.0001. Proceeds from bonds sold, matured or repaid	171,658,516	388,854,422
20.0002. Proceeds from equities sold	125,991,986	28,631,770
20.0003. Cost of bonds acquired	293,190,530	1,335,406,888
20.0004. Cost of equities acquired	898,623,261	2,024,989,506

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

	Line of Business	1 Net Premiums Written per Column 6, Part 1B	2 Unearned Premiums Dec. 31 Prior Year - per Col. 3, Last Year's Part 1	3 Unearned Premiums Dec. 31 Current Year - per Col. 5 Part 1A	4 Premiums Earned During Year (Cols. 1 + 2 - 3)
1.	Fire	44,194,637	36,855,477	26,569,000	54,481,114
2.	Allied lines	20,700,969	25,460,100	12,324,563	33,836,506
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	5,995,939,713	3,348,055,524	3,336,178,427	6,007,816,811
5.	Commercial multiple peril	641,613,899	324,138,897	340,797,327	624,955,469
6.	Mortgage guaranty				
8.	Ocean marine	5,737,956	2,771,351	2,594,141	5,915,167
9.	Inland marine	201,736,650	104,504,019	98,315,008	207,925,661
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	2,330,440	2,113,975	1,186,828	3,257,587
13.	Group accident and health				
14.	Credit accident and health (group and individual)				
15.	Other accident and health				
16.	Workers' compensation	(210,590)	(660,718)	(681,682)	(189,625)
17.1	Other liability - occurrence	291,096,126	148,300,414	143,452,091	295,944,449
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	791,964	416,770	281,671	927,063
18.2	Products liability - claims-made				
19.1, 19.2	Private passenger auto liability	9,202,099,748	2,441,779,425	2,418,403,734	9,225,475,440
19.3, 19.4	Commercial auto liability	254,166,071	143,218,453	124,778,433	272,606,090
21.	Auto physical damage	7,157,116,446	1,952,379,234	1,873,929,093	7,235,566,587
22.	Aircraft (all perils)	(340)			(340)
23.	Fidelity	272,546	131,957	133,438	271,064
24.	Surety	8,303	1,858	1,894	8,267
26.	Burglary and theft	113,813	272,268	74,576	311,504
27.	Boiler and machinery				
28.	Credit				
29.	International				
30.	Warranty	(796)	110,142	20,588	88,757
31.	Reinsurance - Nonproportional Assumed Property				
32.	Reinsurance - Nonproportional Assumed Liability				
33.	Reinsurance - Nonproportional Assumed Financial Lines				
34.	Aggregate write-ins for other lines of business	15,175,565	7,553,094	7,707,393	15,021,267
35.	TOTALS	23,832,883,119	8,537,402,240	8,386,066,524	23,984,218,835
	DETAILS OF WRITE-INS				
3401.	Identity theft	15,175,565	7,553,094	7,707,393	15,021,267
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	15,175,565	7,553,094	7,707,393	15,021,267

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

	Line of Business	1 Amount Unearned (Running One Year or Less from Date of Policy) (a)	2 Amount Unearned (Running More Than One Year from Date of Policy) (a)	3 Earned But Unbilled Premium	4 Reserve for Rate Credits and Retrospective Adjustments Based on Experience	5 Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1.	Fire	26,569,000				26,569,000
2.	Allied lines	12,324,563				12,324,563
3.	Farmowners multiple peril					
4.	Homeowners multiple peril	3,340,901,054			(4,722,627)	3,336,178,427
5.	Commercial multiple peril	340,797,327				340,797,327
6.	Mortgage guaranty					
8.	Ocean marine	2,594,141				2,594,141
9.	Inland marine	98,315,008				98,315,008
10.	Financial guaranty					
11.1	Medical professional liability - occurrence					
11.2	Medical professional liability - claims-made					
12.	Earthquake	1,186,828				1,186,828
13.	Group accident and health					
14.	Credit accident and health (group and individual)					
15.	Other accident and health					
16.	Workers' compensation				(681,682)	(681,682)
17.1	Other liability - occurrence	144,891,197			(1,439,106)	143,452,091
17.2	Other liability - claims-made					
17.3	Excess workers' compensation					
18.1	Products liability - occurrence	685,632			(403,961)	281,671
18.2	Products liability - claims-made					
19.1, 19.2	Private passenger auto liability	2,427,610,941			(9,207,208)	2,418,403,734
19.3, 19.4	Commercial auto liability	124,778,433				124,778,433
21.	Auto physical damage	1,882,624,239			(8,695,147)	1,873,929,093
22.	Aircraft (all perils)					
23.	Fidelity	133,438				133,438
24.	Surety	1,955	(60)			1,894
26.	Burglary and theft	74,576				74,576
27.	Boiler and machinery					
28.	Credit					
29.	International					
30.	Warranty	25	20,563			20,588
31.	Reinsurance - Nonproportional Assumed Property					
32.	Reinsurance - Nonproportional Assumed Liability					
33.	Reinsurance - Nonproportional Assumed Financial Lines					
34.	Aggregate write-ins for other lines of business	7,707,393				7,707,393
35.	TOTALS	8,411,195,752	20,503		(25,149,731)	8,386,066,524
36.	Accrued retrospective premiums based on experience					25,149,731
37.	Earned but unbilled premiums					
38.	Balance (Sum of Line 35 through 37)					8,411,216,255
	DETAILS OF WRITE-INS					
3401.	Identity theft	7,707,393				7,707,393
3402.						
3403.						
3498.	Summary of remaining write-ins for Line 34 from overflow page					
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	7,707,393				7,707,393

(a) State here basis of computation used in each case Monthly Pro Rata

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

	Line of Business	1 Direct Business (a)	Reinsurance Assumed 2 From Affiliates	 3 From Non-Affiliates	Reinsurance Ceded 4 To Affiliates	 5 To Non-Affiliates	6 Net Premiums Written Cols. 1+2+3-4-5
1.	Fire	16,808,806	26,578,490	3,544,746		2,737,404	44,194,637
2.	Allied lines	303,641,156	9,064,199	1,470,676		293,475,061	20,700,969
3.	Farmowners multiple peril						
4.	Homeowners multiple peril	2,790,094,405	3,416,824,718	1,057,410		212,036,820	5,995,939,713
5.	Commercial multiple peril	406,729,793	249,601,579	(243)		14,717,231	641,613,899
6.	Mortgage guaranty						
8.	Ocean marine	1,810,958	3,926,980	19			5,737,956
9.	Inland marine	97,369,808	104,431,517	(69)		64,606	201,736,650
10.	Financial guaranty						
11.1	Medical professional liability - occurrence						
11.2	Medical professional liability - claims-made						
12.	Earthquake	1,030,891	1,299,548				2,330,440
13.	Group accident and health						
14.	Credit accident and health (group and individual)						
15.	Other accident and health						
16.	Workers' compensation	(156,398)	1,448	(55,640)			(210,590)
17.1	Other liability - occurrence	170,351,318	120,796,541	(82)		51,652	291,096,126
17.2	Other liability - claims-made						
17.3	Excess workers' compensation						
18.1	Products liability - occurrence	1,439,228		18,593		665,857	791,964
18.2	Products liability - claims-made						
19.1, 19.2	Private passenger auto liability	3,263,910,563	5,957,838,050	82,833		19,731,698	9,202,099,748
19.3, 19.4	Commercial auto liability	172,113,287	85,004,675	689,034		3,640,924	254,166,071
21.	Auto physical damage	2,711,989,099	4,445,076,513	54,164		3,330	7,157,116,446
22.	Aircraft (all perils)			(340)			(340)
23.	Fidelity	272,546					272,546
24.	Surety	8,338		(45)		(10)	8,303
26.	Burglary and theft	149,793		(35,980)			113,813
27.	Boiler and machinery	1,156,777				1,156,777	
28.	Credit						
29.	International						
30.	Warranty	(796)					(796)
31.	Reinsurance - Nonproportional Assumed Property	XXX					
32.	Reinsurance - Nonproportional Assumed Liability	XXX					
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX					
34.	Aggregate write-ins for other lines of business	3,984,220	11,191,346				15,175,565
35.	TOTALS	9,942,703,793	14,431,635,604	6,825,074		548,281,351	23,832,883,119
	DETAILS OF WRITE-INS						
3401.	Identity theft	3,984,220	11,191,346				15,175,565
3402.							
3403.							
3498.	Summary of remaining write-ins for Line 34 from overflow page						
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	3,984,220	11,191,346				15,175,565

(a) Does the company's direct premiums written include premiums recorded on an installment basis? Yes [ ] No [X]

If yes: 1. The amount of such installment premiums $

2. Amount at which such installment premiums would have been reported had they been reported on an annualized basis $

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

	Line of Business	Losses Paid Less Salvage 1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Recovered	4 Net Payments (Cols. 1 + 2 -3)	5 Net Losses Unpaid Current Year (Part 2A , Col. 8)	6 Net Losses Unpaid Prior Year	7 Losses Incurred Current Year (Cols. 4 + 5 - 6)	8 Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1.	Fire	10,996,730	21,114,203	1,344	32,109,590	19,154,202	22,550,522	28,713,270	52.7
2.	Allied lines	215,542,638	12,674,766	205,617,317	22,600,086	4,782,692	10,565,522	16,817,256	49.7
3.	Farmowners multiple peril					3,207	3,207		
4.	Homeowners multiple peril	1,659,126,522	2,625,384,300	356,091	4,284,154,731	1,822,897,613	2,129,856,768	3,977,195,577	66.2
5.	Commercial multiple peril	260,373,267	134,981,046	8,049,756	387,304,556	316,242,221	326,075,135	377,471,642	60.4
6.	Mortgage guaranty								
8.	Ocean marine	707,670	1,924,466	64,293	2,567,844	1,150,620	5,540,357	(1,821,894)	(30.8)
9.	Inland marine	33,370,062	41,362,145	68,196	74,664,011	24,721,932	26,471,121	72,914,822	35.1
10.	Financial guaranty								
11.1	Medical professional liability - occurrence		(420,759)	(2,043)	(418,717)	501,972	1,103,868	(1,020,613)	
11.2	Medical professional liability - claims-made								
12.	Earthquake	25,140	1,809,492		1,834,632	1,318,082	1,347,185	1,805,529	55.4
13.	Group accident and health		(145,241)		(145,241)		55,219	(200,460)	
14.	Credit accident and health (group and individual)					233,529	233,529		
15.	Other accident and health		(27,689)		(27,689)		27,449	(55,137)	
16.	Workers' compensation	3,728,831	3,680,817	1,402,429	6,007,219	120,667,771	128,257,979	(1,582,989)	834.8
17.1	Other liability - occurrence	72,545,529	55,983,848	14,594,145	113,935,231	707,877,052	546,909,384	274,902,899	92.9
17.2	Other liability - claims-made								
17.3	Excess workers' compensation								
18.1	Products liability - occurrence	50,961,893	71,526,630	95,134,940	27,353,583	1,074,829,830	1,113,767,005	(11,583,592)	(1,249.5)
18.2	Products liability - claims-made								
19.1, 19.2	Private passenger auto liability	2,332,128,110	3,550,290,127	84,433,990	5,797,984,248	6,828,526,430	6,636,393,093	5,990,117,585	64.9
19.3, 19.4	Commercial auto liability	108,370,744	69,221,484	2,042,048	175,550,180	329,374,631	391,122,939	113,801,872	41.7
21.	Auto physical damage	1,115,342,381	2,339,764,319	(88,335)	3,455,195,036	272,850,870	280,694,060	3,447,351,846	47.6
22.	Aircraft (all perils)		218,618	(36)	218,655	2,973,142	3,476,535	(284,739)	83,801.0
23.	Fidelity	78,770		486	78,284	85,048	85,050	78,282	28.9
24.	Surety		(85,715)	(14,018)	(71,696)	373,002	421,767	(120,462)	(1,457.2)
26.	Burglary and theft	43,111	7,607		50,717	96,055	123,484	23,289	7.5
27.	Boiler and machinery	120,155		109,294	10,861	60,177	126,441	(55,403)	
28.	Credit								
29.	International								
30.	Warranty	57,844	1,062		58,905	1,384	5,060	55,229	62.2
31.	Reinsurance - Nonproportional Assumed Property	XXX	46,691		46,691	531,479	324,532	253,638	
32.	Reinsurance - Nonproportional Assumed Liability	XXX	330,946		330,946	8,100,484	8,183,339	248,091	
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX							
34.	Aggregate write-ins for other lines of business	5,157	7,177		12,334	1,866	3,866	10,334	0.1
35.	TOTALS	5,863,524,553	8,929,650,340	411,769,896	14,381,404,998	11,537,355,291	11,633,724,418	14,285,035,871	59.6
	DETAILS OF WRITE-INS								
3401.	Identity theft	5,157	7,177		12,334	1,866	3,866	10,334	
3402.									
3403.									
3498.	Summary of remaining write-ins for Line 34 from overflow page								
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	5,157	7,177		12,334	1,866	3,866	10,334	

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

	Line of Business	Reported Losses				Incurred But Not Reported			8	9
		1	2	3	4	5	6	7		
		Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable from Authorized and Unauthorized Companies	Net Losses Excl. Incurred But Not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1.	Fire	1,417,367	8,226,357	7,312	9,636,411	755,693	8,781,798	19,700	19,154,202	7,914,292
2.	Allied lines	22,597,988	1,594,703	22,279,194	1,913,497	22,511,144	1,742,465	21,384,414	4,782,692	2,790,036
3.	Farmowners multiple peril		1,688		1,688		1,519		3,207	
4.	Homeowners multiple peril	430,776,641	437,770,646	216,026	868,331,261	478,326,293	476,387,516	147,457	1,822,897,613	427,964,512
5.	Commercial multiple peril	98,391,260	21,506,846	569,281	119,328,825	182,012,106	27,785,894	12,884,604	316,242,221	105,676,157
6.	Mortgage guaranty									
8.	Ocean marine	37,681	527,717	5,055	560,343	237,896	474,790	122,409	1,150,620	702,410
9.	Inland marine	3,881,157	6,654,730	7,746	10,528,140	5,000,469	9,194,292	970	24,721,932	6,606,816
10.	Financial guaranty									
11.1	Medical professional liability - occurrence		536,247	85,756	450,491		51,481		501,972	26,150
11.2	Medical professional liability - claims-made									
12.	Earthquake	63,454	13,770		77,224	1,246,662	(5,804)		1,318,082	1,578,306
13.	Group accident and health								(a)	745
14.	Credit accident and health (group and individual)	155,266		153,527	1,739	231,790			233,529	
15.	Other accident and health								(a)	370
16.	Workers' compensation	42,185,377	41,911,600	9,613,740	74,483,237	27,161,874	20,279,286	1,256,626	120,667,771	5,052,834
17.1	Other liability - occurrence	136,418,020	107,609,943	26,274,752	217,753,211	353,711,753	179,440,888	43,028,800	707,877,052	99,876,863
17.2	Other liability - claims-made									
17.3	Excess workers' compensation									
18.1	Products liability - occurrence	428,451,296	202,445,437	232,345,402	398,551,331	489,771,431	480,429,853	293,922,786	1,074,829,830	212,355,900
18.2	Products liability - claims-made									
19.1, 19.2	Private passenger auto liability	3,424,760,091	3,432,965,724	1,101,004,776	5,756,721,038	574,792,009	497,517,565	504,182	6,828,526,430	1,938,756,186
19.3, 19.4	Commercial auto liability	156,779,143	97,408,055	4,402,581	249,784,617	43,964,675	36,268,620	643,282	329,374,631	52,265,883
21.	Auto physical damage	140,455,405	294,061,410		434,516,815	(76,937,942)	(84,552,002)	176,000	272,850,870	99,688,105
22.	Aircraft (all perils)		1,874,205		1,874,205		1,098,937		2,973,142	33,063
23.	Fidelity		52,535	3,443	49,092	32,780	3,176		85,048	44,972
24.	Surety	29,747	395,843	68,455	357,135		15,867		373,002	90,132
26.	Burglary and theft	856	1,734		2,590	88,465	7,000	2,000	96,055	8,807
27.	Boiler and machinery	15,496		40,500	(25,004)	181	84,999		60,177	10,284
28.	Credit									
29.	International									
30.	Warranty	1,384			1,384				1,384	44,369
31.	Reinsurance - Nonproportional Assumed Property	XXX	279,725		279,725	XXX	251,754		531,479	17,526
32.	Reinsurance - Nonproportional Assumed Liability	XXX	6,769,529		6,769,529	XXX	1,330,955		8,100,484	8,035
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX				XXX				
34.	Aggregate write-ins for other lines of business	700	51		751	754	361		1,866	10
35.	TOTALS	4,886,418,329	4,662,608,493	1,397,077,546	8,151,949,276	2,102,908,034	1,656,591,211	374,093,230	11,537,355,291	2,961,512,762
	DETAILS OF WRITE-INS									
3401.	Identity theft	700	51		751	754	361		1,866	10
3402.										
3403.										
3498.	Summary of remaining write-ins for Line 34 from overflow page									
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	700	51		751	754	361		1,866	10

(a) Including $ ..... for present value of life indemnity claims.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

		1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
1.	Claim adjustment services:				
	1.1 Direct	264,775,790			264,775,790
	1.2 Reinsurance assumed	317,584,855			317,584,855
	1.3 Reinsurance ceded	(13,670,285)			(13,670,285)
	1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	596,030,930			596,030,930
2.	Commission and brokerage:				
	2.1 Direct excluding contingent		995,520,808		995,520,808
	2.2 Reinsurance assumed excluding contingent		1,476,292,765		1,476,292,765
	2.3 Reinsurance ceded excluding contingent		563,398		563,398
	2.4 Contingent - direct		127,607,303		127,607,303
	2.5 Contingent - reinsurance assumed		268,875,899		268,875,899
	2.6 Contingent - reinsurance ceded				
	2.7 Policy and membership fees				
	2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7)		2,867,733,376		2,867,733,376
3.	Allowances to managers and agents		65,274,256		65,274,256
4.	Advertising	1,788,155	398,843,256		400,631,410
5.	Boards, bureaus and associations	302,970	12,794,469		13,097,438
6.	Surveys and underwriting reports	1,458	116,044,838		116,046,295
7.	Audit of assureds' records				
8.	Salary and related items:				
	8.1 Salaries	1,134,978,730	817,335,130	36,980,901	1,989,294,761
	8.2 Payroll taxes	79,444,511	51,049,962	1,829,285	132,323,757
9.	Employee relations and welfare	308,728,554	158,596,484	6,808,607	474,133,645
10.	Insurance	1,894,427	2,569,405	168,330	4,632,161
11.	Directors' fees				
12.	Travel and travel items	85,503,865	59,688,434	818,823	146,011,122
13.	Rent and rent items	106,184,615	92,232,083	(827,426)	197,589,271
14.	Equipment	12,194,169	30,255,614	674,139	43,123,923
15.	Cost or depreciation of EDP equipment and software	96,911,614	169,489,345	4,329,663	270,730,622
16.	Printing and stationery	10,538,580	28,980,578	2,747,839	42,266,997
17.	Postage, telephone and telegraph, exchange and express	59,481,135	157,582,800	329,297	217,393,232
18.	Legal and auditing	6,430,644	48,023,911	1,171,813	55,626,367
19.	Totals (Lines 3 to 18)	1,904,383,423	2,208,760,562	55,031,272	4,168,175,257
20.	Taxes, licenses and fees:				
	20.1 State and local insurance taxes deducting guaranty association credits of $ 11,463,666		564,884,420		564,884,420
	20.2 Insurance department licenses and fees		16,384,379		16,384,379
	20.3 Gross guaranty association assessments		(23,845,758)		(23,845,758)
	20.4 All other (excluding federal and foreign income and real estate)		19,259,966		19,259,966
	20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)		576,683,006		576,683,006
21.	Real estate expenses			39,649,731	39,649,731
22.	Real estate taxes			13,993,908	13,993,908
23.	Reimbursements by uninsured plans				
24.	Aggregate write-ins for miscellaneous expenses	405,926,094	328,466,063	2,796,363	737,188,520
25.	Total expenses incurred	2,906,340,447	5,981,643,006	111,471,274	(a) 8,999,454,727
26.	Less unpaid expenses - current year	2,961,512,762	1,491,430,256	96,409,578	4,549,352,597
27.	Add unpaid expenses - prior year	3,225,345,758	2,048,994,094	88,308,386	5,362,648,237
28.	Amounts receivable relating to uninsured plans, prior year				
29.	Amounts receivable relating to uninsured plans, current year				
30.	TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	3,170,173,442	6,539,206,844	103,370,081	9,812,750,368
	DETAILS OF WRITE-INS				
2401.	Outside clerical	680,132,437	288,830,649	7,122,404	976,085,489
2402.	Miscellaneous income and expense	(6,999,980)	71,864,432	(4,326,041)	60,538,411
2403.	Donations	4,762	21,021,396		21,026,158
2498.	Summary of remaining write-ins for Line 24 from overflow page	(267,211,124)	(53,250,414)		(320,461,538)
2499.	Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	405,926,094	328,466,063	2,796,363	737,188,520

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 13,074,998	21,179,037
1.1	Bonds exempt from U.S. tax	(a) 802,659,085	753,983,002
1.2	Other bonds (unaffiliated)	(a) 316,847,197	327,565,552
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 13,556,281	13,347,038
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	63,021,668	62,274,680
2.21	Common stocks of affiliates	7,250,000	7,250,000
3.	Mortgage loans	(c) 4,213,566	4,031,102
4.	Real estate	(d) 95,340,512	95,340,512
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 2,900,222	3,830,562
7	Derivative instruments	(f) (54,442,321)	(55,719,297)
8.	Other invested assets	19,278,130	5,491,011
9.	Aggregate write-ins for investment income	(155,044)	(155,044)
10.	Total gross investment income	1,283,544,295	1,238,418,156
11.	Investment expenses		(g) 97,477,365
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 13,993,908
13.	Interest expense		(h) 141,674
14.	Depreciation on real estate and other invested assets		(i) 26,543,959
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		138,156,907
17.	Net investment income (Line 10 minus Line 16)		1,100,261,249
	DETAILS OF WRITE-INS		
0901.	Swap collateral expense	(155,044)	(155,044)
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(155,044)	(155,044)
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 110,596,503 accrual of discount less $ 59,369,600 amortization of premium and less $ 36,998,503 paid for accrued interest on purchases.

(b) Includes $ 171,702 accrual of discount less $ 143,130 amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ 43,573 accrual of discount less $ 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 $ 2,959,436 accrual of discount less $ 729,091 amortization of premium and less $ 84,396 paid for accrued interest on purchases.

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

(g) Includes $. 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	5,854,628		5,854,628	2,610,000	
1.1	Bonds exempt from U.S. tax	106,830,177	(89,922,465)	16,907,712	127,758,457	
1.2	Other bonds (unaffiliated)	82,981,692	(84,851,992)	(1,870,300)	(86,618,040)	50,438,863
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	(9,314,893)	(23,002,353)	(32,317,246)	19,287,744	(17,358)
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	453,469,355	(222,544,602)	230,924,754	370,968,921	(10,735,786)
2.21	Common stocks of affiliates				(460,507,453)	
3.	Mortgage loans	27,387		27,387	(2,351,650)	
4.	Real estate	(33,644)		(33,644)		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(4,940,657)		(4,940,657)		
7.	Derivative instruments	(233,826,750)		(233,826,750)	34,052,230	2,795,411
8.	Other invested assets	384,307	(139,438,141)	(139,053,834)	(66,659,061)	(698,773)
9.	Aggregate write-ins for capital gains (losses)		(20,082,166)	(20,082,166)	108,026	
10.	Total capital gains (losses)	401,431,601	(579,841,719)	(178,410,118)	(61,350,826)	41,782,357
	DETAILS OF WRITE-INS					
0901.	Deferred gain (loss) from subsidiaries		(20,082,166)	(20,082,166)		
0902.	Revalue of Canadian cash account				108,026	
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		(20,082,166)	(20,082,166)	108,026	

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)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	3,486,391	3,588,312	101,921
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Other invested assets (Schedule BA)	1,787,721	42,154,074	40,366,353
8.	Receivables for securities	743,521		(743,521)
9.	Aggregate write-ins for invested assets			
10.	Subtotals, cash and invested assets (Lines 1 to 9)	6,017,633	45,742,386	39,724,753
11.	Title plants (for Title insurers only)			
12.	Investment income due and accrued			
13.	Premiums and considerations:			
	13.1 Uncollected premiums and agents' balances in the course of collection	14,110,709	15,748,691	1,637,982
	13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	2,967,141	3,412,203	445,062
	13.3 Accrued retrospective premiums	252,475	246,966	(5,509)
14.	Reinsurance:			
	14.1 Amounts recoverable from reinsurers			
	14.2 Funds held by or deposited with reinsured companies	61,131	61,131	
	14.3 Other amounts receivable under reinsurance contracts			
15.	Amounts receivable relating to uninsured plans			
16.1	Current federal and foreign income tax recoverable and interest thereon			
16.2	Net deferred tax asset	608,427,765	795,967,324	187,539,559
17.	Guaranty funds receivable or on deposit			
18.	Electronic data processing equipment and software	269,313,742	312,939,731	43,625,989
19.	Furniture and equipment, including health care delivery assets	193,672,875	211,206,876	17,534,001
20.	Net adjustment in assets and liabilities due to foreign exchange rates			
21.	Receivables from parent, subsidiaries and affiliates	2,668,236	12,088,671	9,420,435
22.	Health care and other amounts receivable			
23.	Aggregate write-ins for other than invested assets	41,828,041	44,743,459	2,915,417
24.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	1,139,319,750	1,442,157,438	302,837,689
25.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
26.	Total (Lines 24 and 25)	1,139,319,750	1,442,157,438	302,837,689
	DETAILS OF WRITE-INS			
0901.				
0902.				
0903.				
0998.	Summary of remaining write-ins for Line 9 from overflow page			
0999.	Totals (Lines 0901 thru 0903 plus 0998)(Line 9 above)			
2301.	Prepaid expenses	24,033,058	26,260,977	2,227,919
2302.	Advances	12,607,921	11,643,553	(964,368)
2303.	Pension intangible asset	4,850,000	6,059,000	1,209,000
2398.	Summary of remaining write-ins for Line 23 from overflow page	337,062	779,929	442,866
2399.	Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)	41,828,041	44,743,459	2,915,417

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Allstate Insurance Company ("Company") prepares its financial statements in conformity with accounting practices prescribed or permitted by the Illinois Department of Insurance ("IL DOI"). Prescribed statutory accounting practices include a variety of publications of the National Association of Insurance Commissioners ("NAIC"), as well as state laws, regulations and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed.

The state of Illinois requires its domestic insurance companies to prepare financial statements in conformity with the NAIC Accounting Practices and Procedures Manual ("APPM"), which includes all Statements of Statutory Accounting Principles ("SSAPs"), subject to any deviations prescribed or permitted by the IL DOI.

At December 31, 2009, no accounting permitted practices were used in preparing the Company's statutory annual statement.

At December 31, 2008, the Company, with IL DOI approval, modified the accounting for deferred income taxes per SSAP No. 10, *Income Taxes* ("SSAP No. 10"). The permitted practice increased the amount of deferred tax assets that could be recognized in statutory surplus to the lesser of deferred taxes that can be realized within three years or 15.0% of adjusted statutory surplus. SSAP No. 10 provided for a one year realization limitation and a surplus limitation of 10.0%. Effective December 31, 2009, SSAP No. 10R, *Income Taxes – Revised, a Temporary Replacement of SSAP No. 10* ("SSAP No. 10R") was adopted to revise the accounting for deferred tax assets similar to the permitted practice. At December 31, 2008, admitted deferred tax assets totaled $1.34 billion after the permitted practice, or 62.7% of total potential net deferred tax assets before non-admission limitations. This permitted practice was deemed a change in accounting principle per SSAP No. 3, *Accounting Changes and Corrections of Errors* ("SSAP No. 3"), and accordingly, the cumulative effect of this change was reported as an adjustment to unassigned funds (surplus) in the period of the change in accounting principle. If the Company had applied SSAP No. 10 guidance without regard to the permitted practice, statutory surplus would have been $225 million lower at December 31, 2008.

Reconciliation of the Company's December 31, 2008 surplus between the APPM and the permitted practice is shown below. The permitted practice had no impact on net income. If the Company had not obtained approval for the permitted practice, a risk-based capital ("RBC") regulatory event would not have been triggered.

(in millions)	
Statutory surplus - Illinois basis	$ 13,021
Deferred tax assets permitted practice impact	(225)
Statutory surplus - APPM	$ 12,796

B. The preparation of financial statements in conformity with accounting practices prescribed or permitted by the IL DOI requires management to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes. Actual results could differ from those estimates.

C. Listed below is a summary of the accounting policies that materially affect the financial statements.

Investments

Investments are stated at values prescribed by the NAIC Securities Valuation Office ("SVO"). Bonds, including bank loans, which are primarily senior secured corporate loans, loan-backed and other structured securities, are stated at amortized cost using the scientific interest method with two exceptions. Bonds with the NAIC designation of 3 through 6 and 5* are carried at the lower of amortized cost or fair value, with the difference reflected in unassigned surplus. 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. In addition, bonds with the NAIC designation of 6* are carried at zero. A designation of 6* means there was inadequate data for certification of interest and principal payments.

Non-agency residential mortgage-backed securities, which are a type of loan-backed security, utilize a two step valuation and rating process in accordance with SSAP No. 43R, *Loan-backed and Structured Securities* ("SSAP No. 43R"). The first step derives a rating for valuation using the current amortized cost to determine whether the securities are stated at amortized cost or the lower of amortized cost or fair value per the above rules. The second step derives a rating for reporting using the current carrying value as determined in the first step.

Loan-backed securities are defined as pass-through certificates, collateralized mortgage obligations and other securitized loans not included in structured securities, for which the payment of interest and/or principal is directly proportional to the interest and/or principal received by the issuer from the mortgage pool or other underlying securities. Structured securities are defined as loan-backed securities which have been divided into different classes for which the payment of interest and/or principal of any class of securities has been allocated in a manner which is not proportional to the interest and/or principal received. Prepayments are a significant variable element in the cash flow of loan-backed securities as they affect the yield and determine the expected maturity against which the yield is evaluated.

Redeemable preferred stocks are stated at amortized cost or the lower of amortized cost or fair value, depending on the assigned credit rating. Perpetual preferred stocks are carried at fair value or the lower of cost or fair value depending on the assigned credit rating. Unaffiliated common stocks are carried at fair value. For preferred stocks stated at fair value and unaffiliated common stocks, the differences between amortized cost or cost and fair value are recorded as a change in net unrealized capital gains (losses), which is a component of unassigned surplus.

Common stock investments in insurance subsidiaries, controlled, and affiliated ("SCA") entities are based on the underlying statutory equity of the subsidiary and adjusted for unamortized goodwill, if applicable. Common stock investments in non-insurance SCA entities are generally recorded based on the underlying Generally Accepted Accounting Principles ("GAAP") equity of the investee, with unrealized gains or losses reflected in unassigned surplus.

Mortgage loans are carried at outstanding principal balances, net of unamortized premium or discount and book value adjustments. Book value adjustments include derivative hedging adjustments and other-than-temporary impairment ("OTTI") adjustments. Generally, if the fair value of collateral, less the estimated costs to obtain and sell, is less than the outstanding principal balance and the decline is deemed to be other than temporary, an impairment is reflected in the carrying value and included in realized capital losses. If the decline is deemed to be temporary, the adjustment is reflected in a valuation allowance and included in unrealized capital losses.

Investments in real estate are stated at the lower of depreciated cost or fair value less encumbrances. The carrying value of real estate is adjusted for impairments that are other than temporary.

Cash equivalent investments are short-term, highly liquid investments, whose original maturities at the time of acquisition are three months or less. They are both readily convertible into known amounts of cash and so near to their maturity that they present an insignificant risk of change in value because of changes in interest rates.

Short-term investments are carried at cost or amortized cost that approximates fair value and includes the investment of cash collateral received from counterparties related to derivative transactions. The Company records an offsetting liability for the Company's obligation to return collateral or funds received.

Other invested assets include investments in joint ventures, limited partnerships, limited liability companies and surplus notes. Investments in joint ventures, limited partnerships and limited liability companies are generally recorded based on the underlying GAAP equity of the investee, with unrealized capital gains or losses reflected in unassigned surplus. Limited partnerships include low income housing tax credit ("LIHTC") property investments, which qualify as SCA entities in accordance with SSAP No. 97, *Investments in Subsidiary, Controlled and Affiliated Entities, A Replacement of SSAP No. 88* ("SSAP No. 97"). LIHTC property investments are generally recorded at cost and amortized based

NOTES TO FINANCIAL STATEMENTS

on the utilization of tax credits. Surplus notes of affiliates are carried at either their face value or at a reduced face value based on a prescribed statement factor calculation.

Investment income consists primarily of interest and dividends. Interest is recognized on an accrual basis using the effective yield method and dividends are recorded at the ex-dividend date. Interest income for certain loan-backed and structured securities is determined considering estimated principal repayments obtained from third party data sources and internal estimates. Actual prepayment experience is periodically reviewed and effective yields are recalculated when differences arise between the prepayments originally anticipated and the actual prepayments received and currently anticipated. For beneficial interests in securitized financial assets that are not of high credit quality, the effective yield is recalculated on a prospective basis. For all other loan-backed and structured securities the effective yield is recalculated on the retrospective basis. In periods subsequent to the recognition of an OTTI on a bond or mortgage loan, the Company accounts for the impaired asset as if it had been purchased on the measurement date of the impairment. The difference between the new amortized cost basis and the cash flows expected to be collected are accreted as interest income. Accrual of income is suspended for OTTI bonds when the timing and amount of cash flows expected to be received is not reasonably estimable. Accrual of income is suspended for mortgage loans that are in default or when the full and timely collection of principal and interest payments is not probable.

Realized capital gains and losses include gains and losses on investment sales, write-downs in value due to other-than-temporary declines in fair value and periodic changes in the fair value and settlements of certain derivatives. Realized capital gains and losses on investment sales include calls and prepayments and are determined on a specific identification basis.

The Company has a comprehensive portfolio monitoring process to identify and evaluate each security whose carrying value may be OTTI. For bonds, excluding loan-backed and structured securities, in an unrealized loss position, the Company assesses whether management with the appropriate authority has made a decision to sell the security prior to its maturity at an amount below its carrying value. If the decision has been made to sell the security, the security's decline in fair value is deemed other than temporary and the Company recognizes a realized loss equal to the difference between the amortized cost and the fair value of the security at the balance sheet date the assessment is made. If the Company has not made the decision to sell the bond, but the security's decline in value is specific to an issuer's fundamental credit difficulties, the decline is deemed other than temporary and a write-down of the amortized cost to fair value is required.

For loan-backed and structured securities, the Company first assesses whether management with the appropriate authority has made a decision to sell each loan-backed and structured security in an unrealized loss position. If the determination is made to sell a particular loan-backed or structured security in an unrealized loss position, the security's decline in fair value is deemed other than temporary and recognized in realized capital losses. If management has not made the decision to sell the loan-backed or structured security, then an evaluation of whether there is the intent and ability to retain the security for a period of time sufficient to recover amortized cost is required. If management does not have the intent and ability to retain the loan-backed and structured security for the time sufficient to recover the amortized cost basis, an OTTI shall be considered to have occurred. If management intends to hold the security, an evaluation of whether the entire amortized cost is expected to be recovered is needed. To determine if the amortized cost will be recovered, the present value of cash flows expected to be collected, discounted at the security's effective interest rate, is compared to amortized cost. When the present value of the discounted cash flows expected to be collected is less than the amortized cost, the security is considered to be OTTI and a realized capital loss is recognized for the difference between the amortized cost and the discounted present value of cash flows expected to be collected.

For common and preferred stocks, the Company considers various factors, including whether the Company has the intent and ability to hold the stock for a period of time sufficient to recover its cost basis. Where the Company lacks the intent and ability to hold to recovery, or believes the recovery period is extended, the stock's decline in fair value is considered other than temporary and the difference between the stock's cost and fair value is recognized as a realized loss. A decision to sell a security for an amount below its cost value would be considered an other-than-temporary decline and a realized loss recorded. For stocks managed by a third party, the Company has contractually retained its decision making authority as it pertains to selling stocks that are in an unrealized loss position.

The portfolio monitoring process includes a quarterly review of all securities through a screening process which identifies instances where the fair value compared to the amortized cost for bonds, including loan-backed and structured securities, and cost for stocks is below established thresholds, and also includes the monitoring of other criteria such as ratings and payment defaults. The securities identified, in addition to other securities for which the Company may have a concern, are evaluated for potential OTTI using all reasonably available information relevant to the collectibility or recovery of the security. Inherent in the Company's evaluation of OTTI for these securities are assumptions and estimates about the financial condition of the issue or issuer and its future earnings potential. Some of the factors considered in evaluating whether a decline in fair value is other than temporary include: 1) the length of time and extent to which the fair value has been less than amortized cost for bonds or cost for stocks; 2) the financial condition and near-term and long-term prospects of the issue or issuer, including relevant industry specific market conditions and trends, geographic location and implications of rating agency actions and offering prices; and 3) the specific reasons that a security is in a significant unrealized loss position, including overall market conditions which could affect liquidity.

Derivative financial instruments

Derivative financial instruments used by the Company include option contracts (including swaption agreements), swap agreements, futures contracts and foreign currency forward contracts. When derivatives meet specific criteria, they may be designated as accounting hedges, which means they may be accounted for and reported on in a manner that is consistent with the hedged asset or liability. Derivatives that are not designated as accounting hedges are accounted for on a fair value basis, with changes in fair value recorded as unrealized gains or losses in unassigned surplus.

Off-balance sheet financial instruments

Commitments to invest have off-balance sheet risk because their contractual amounts are not recorded in the Company's Assets or Liabilities, Surplus and Other Funds pages of the Annual Statement.

Premium revenue

Premiums are deferred and earned on a pro-rata basis over the policy period. The portion of premiums written applicable to the unexpired periods of the policies is recorded as unearned premiums. Premiums received in advance of the policies' effective dates are recorded as advance premiums.

Premiums written and not yet collected and agents' balances are shown as a receivable, with balances older than 90 days nonadmitted. The Company regularly evaluates this receivable and establishes valuation allowances, as appropriate, for items less than 90 days.

Reserves for losses and loss adjustment expenses

Reserves for losses and loss adjustment expenses are the estimated amounts necessary to settle both reported and unreported claims for the ultimate cost of insured losses, based upon the facts in each case and the Company's experience with similar cases. Estimated amounts of salvage and subrogation are deducted from the reserves for losses and loss adjustment expenses. The establishment of appropriate reserves, including reserves for catastrophes, is an inherently uncertain and complex process. Reserve estimates are regularly reviewed and updated using the most current information available. Any resulting reestimates are reflected in the current Statement of Income.

Reinsurance

In the normal course of business, the Company seeks to limit aggregate and single exposure to losses on large risks by purchasing reinsurance. The dollars reported in the Assets page as amounts recoverable from reinsurers include amounts billed to reinsurers for losses and loss adjustment expenses paid, as well as estimates of amounts expected to be recovered from reinsurers on losses and loss adjustment expense reserves that have not yet been paid. Reserves are reported net of unpaid reinsurance recoverables. Reinsurance recoverables on

NOTES TO FINANCIAL STATEMENTS

unpaid losses are estimated based upon assumptions consistent with those used in establishing the liabilities related to the underlying reinsured contract. Reinsurance premiums are generally reflected in income in a manner consistent with the recognition of premiums on the reinsured contracts. For catastrophe coverage, the cost of reinsurance premiums is earned ratably over the contract period to the extent coverage remains available. Reinsurance does not extinguish the Company's primary liability under the policies written. The Company regularly evaluates whether a provision for reinsurance is needed by evaluating the admissibility, collectibility and collateralization of reinsurers' balances in accordance with the APPM. A provision for reinsurance is established, as appropriate, and reported as a liability.

Income taxes

The income tax provision is calculated under the liability method. Deferred tax assets and liabilities are recorded based on the difference between the statutory financial statement and tax bases of assets and liabilities at the enacted tax rates. The principal assets giving rise to such differences were unearned premiums, investments, nonadmitted assets, insurance reserves, discounted loss reserves and additional minimum pension liability. Deferred income taxes also arise from net unrealized capital gains and losses on common stocks, limited partnerships and impaired bonds carried at fair value. The net change in deferred tax assets and liabilities is applied directly to unassigned surplus. The nonadmitted portion of a gross deferred tax asset is determined by applying the rules prescribed by SSAP No. 10R.

2. Accounting Changes and Corrections of Errors

For year-end December 31, 2009, the Company prepared its financial statement pursuant to SSAP No. 10R. The Company elected to admit a higher amount of adjusted gross deferred tax assets as calculated in paragraph 10e of the SSAP. The change in accounting principle resulted in an impact of $206 million relating to an increased amount of admitted assets and statutory surplus. As required, this impact was included in the Aggregate write-ins for special surplus funds (Page 3, Line 27) and Aggregate write-ins for gains and losses in surplus (Page 4, Line 37).

In 2009, the Company adopted SSAP No. 43R, accounted for this change as a change in accounting principle per SSAP No. 3, and recorded an adjustment to cumulative effect of changes in accounting principles. The adjustment recognizes the effect of initially applying the new guidance for determining an OTTI on loan-backed and structured securities that were still held at September 30, 2009, for which an OTTI was recognized in accordance with the prior accounting guidance provided under SSAP No. 43, *Loan-backed and Structured Securities* ("SSAP No. 43") on the same securities held on July 1, 2009. The impact of this change at December 31, 2009 was reported as a cumulative effect of changes in accounting principles and decreased surplus by $12 million, net of tax of $6 million. The initial adoption of SSAP No. 43R also decreased total assets by $12 million. The initial adoption of SSAP No. 43R did not impact net income or total liabilities of the Company in 2009. The current year change in accounting principle had no impact on the December 31, 2008 financial statement balances. At December 31, 2008, the Company determined if its loan-backed and structured securities were OTTI using the guidance set forth in SSAP No. 43, which did not include calculating the present value of cash flows expected to be collected and comparing it to amortized cost.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

Encompass Insurance Company of America ("EICA"), Encompass Property and Casualty Company ("EPC"), Encompass Independent Insurance Company ("EIIC"), Encompass Insurance Company of Massachusetts ("EICMA") and Encompass Home and Auto Insurance Company ("EHAIC")

On October 1, 2005, Encompass Financial Group, LLC ("Encompass"), a subsidiary dissolved into the Company in December 2006, purchased all the outstanding common stock of EICA, EPC, EIIC, EICMA and EHAIC for $60 million from Continental Casualty Company ("CCC"). The Company paid consideration in 1999 for the option to acquire these insurance companies from CCC at a future date. This consideration was recorded as an intangible asset on the Company's books. In conjunction with the purchase of these five companies, the $8 million balance of intangible asset at October 1, 2005 was reclassed to goodwill and included in common stock investments. The purchase price, which included $55 million of cash, cash equivalents and short-term investments acquired, goodwill recorded by Encompass and the goodwill amortized in 2009 and 2008 by the Company is presented in the table below:

(in thousands)

Company Acquired	Purchase Price	Goodwill	Goodwill Amortized 2009	Goodwill Amortized 2008
EICA	$ 28,655	$ 6,475	$ 648	$ 486
EPC	14,423	900	90	68
EIIC	5,891	500	50	38
EICMA	5,546	175	18	13
EHAIC	5,372	400	40	30

Northbrook Indemnity Company ("NIC")

On January 1, 2000, the Company purchased all the outstanding common stock of NIC for $26 million from St. Paul Fire & Marine Insurance Company. The transaction was accounted for using the statutory purchase method. At the purchase date, goodwill of $429 thousand was recorded. In 2009 and 2008, the Company recognized goodwill amortization related to this acquisition of $43 thousand each year.

Encompass Insurance Company ("EIC")

On July 2, 2001, Encompass Holdings LLC ("Encompass LLC"), a former subsidiary of NIC, purchased all the outstanding common stock of EIC, formerly known as USF&G Business Insurance Company for $12 million from Fidelity and Guaranty Company. At the purchase date, goodwill of $2 million was recorded and evaluated annually by Encompass LLC for impairment per the applicable GAAP guidance. Effective December 31, 2003, Encompass LLC was dissolved and its assets, including its investment in EIC and the related goodwill, were transferred to NIC. In 2004, NIC began amortizing the goodwill. On December 31, 2006, NIC paid an extraordinary stock dividend of all the common shares of EIC, including the related unamortized goodwill of $1 million, to its parent, Encompass. Subsequently, on December 31, 2006, Encompass was dissolved and its assets, including its investment in EIC and the related unamortized goodwill, were transferred to the Company. In 2009 and 2008, the Company recognized goodwill amortization related to this acquisition of $237 thousand each year.

B. Statutory Merger

The Company did not participate in business combinations taking the form of a statutory merger in 2009 or 2008.

C. Impairment Loss

The Company did not recognize an impairment loss on the transactions described above in 2009 or 2008.

4. Discontinued Operations

The Company did not have discontinued operations in 2009 or 2008.

NOTES TO FINANCIAL STATEMENTS

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. There were no new mortgage loans added to the portfolio in 2009 or 2008.

2. There were no reductions in interest rates on commercial mortgage loans as a result of refinancing or troubled debt restructuring in 2009 or 2008.

3. There were no new mortgage loans added to the portfolio in 2009 or 2008.

(in millions)	2009	2008
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	$ 10	$ -
a. Related allowance for credit losses	$ 2	$ -
7. Impaired mortgage loans without an allowance for credit losses	$ -	$ -
8. Average recorded investment in impaired loans	$ 8	$ -
9. Interest income recognized during the period the loans were impaired	$ -	$ -
10. Amount of interest income recognized on a cash basis during the period the loans were impaired	$ -	$ -
11. Allowance for credit losses:		
a. Balance at beginning of period	$ -	$ -
b. Additions charged to operations	2	-
c. Direct write-downs charged against the allowances	-	-
d. Recoveries of amounts previously charged off	-	-
e. Balance at end of period	$ 2	$ -

12. Mortgage loans are impaired when it is probable the Company will be unable to collect all amounts due according to the contractual terms of the loan agreement. Interest income for impaired loans is recognized on an accrual basis if payments are expected to continue to be received. Accrual of income is suspended for mortgage loans that are in default or when full and timely collection of principal and interest payments is not probable.

B. Debt Restructuring

1. The total recorded investment in troubled debt restructurings was $38 million and $24 million at December 31, 2009 and 2008, respectively. The Company did not have investments in troubled loan restructurings at December 31, 2009 or 2008.

2. The Company realized capital losses of $3 million related to troubled debt restructurings in 2009. The Company did not realize capital losses related to troubled debt restructurings in 2008. There were no capital losses realized related to troubled loan restructurings in 2009 or 2008.

3. The Company did not enter into contractual commitments to lend additional funds to debtors owning receivables whose terms were modified in troubled debt or troubled loan restructurings.

4. Accrual of income is suspended for OTTI bonds when the timing and amount of cash flows expected to be received is not reasonably estimable. Interest income for impaired mortgage loans is recognized on an accrual basis if payments are expected to continue to be received. Accrual of income is suspended for mortgage loans that are in default or when full and timely collection of principal and interest payments is not probable.

C. Reverse Mortgages

The Company did not enter into reverse mortgages in 2009 or 2008.

D. Loan-Backed Securities

1. Prepayment assumptions for loan-backed and structured securities were obtained from broker/dealers and internal estimates.

2. When the fair value of a loan-backed or structured security is less than the amortized cost, the Company is required to assess if the impairment is other than temporary. For the year ended December 31, 2009, the Company recognized $67 million of losses on loan-backed and structured securities that were considered to be OTTI due to the discounted present value of the cash flows expected to be collected on each of these securities being less than their amortized cost. The amortized cost of these loan-backed and structured securities after OTTI adjustments was $319 million. The assessment of whether a loan-backed or structured security was OTTI at December 31, 2009 was made in accordance with the guidance of SSAP No. 43R.

For the year ended December 31, 2008, the Company recognized $43 million of OTTI losses on loan-backed and structured securities due to the book value of each of these securities being less than their undiscounted estimated cash flows. The amortized cost of these loan-backed and structured securities after OTTI adjustments was $119 million. The assessment of whether a loan-backed or structured security was OTTI at December 31, 2008 was made in accordance with the guidance of SSAP No. 43.

NOTES TO FINANCIAL STATEMENTS

3. The following loan-backed and structured securities were considered OTTI as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost at December 31, 2009:

($ in millions)

Reporting Period	CUSIP	Amortized Cost Before 2009 OTTI Adjustments	2009 OTTI Adjustments Recognized as Realized Losses	Amortized Cost after 2009 OTTI Adjustments	Fair Value
Quarter ended September 30, 2009	126694GD4	$ 13	$ (10)	$ 3	$ 4
	52524VAL3	37	(7)	30	13
	59020U6G5	8	(4)	4	6
	59023FAB1	8	(3)	5	2
	361856EC7	15	(3)	12	4
	22944BAK4	3	(2)	1	2
	785778QJ3	6	(1)	5	1
	22944BAF5	2	(1)	1	-
	40431KAG5	2	(1)	1	-
	80104MBH0	1	(1)	-	-
	02151LAA4	11	(1)	10	4
	76110VSR0	17	(1)	16	12
	86360KBL1	2	(1)	1	1
	76110VSS8	10	(1)	9	4
	59020U6K6	8	(1)	7	4
	61755EAB4	6	(1)	5	2
	36244MAA9	3	(1)	2	-
	14983AAA7	3	(1)	2	-
	76110VTA6	6	(1)	5	2
	073873AB7	2	(1)	1	-
	80104MBG2	3	-	3	2
	07388AAB0	18	-	18	7
	86359PAD2	10	-	10	1
	126685DW3	18	-	18	14
	65537MAC0	9	-	9	4
	92926WAB3	3	-	3	2
	84751PLM9	9	-	9	5
	225470W58	3	-	3	1
	456610AC8	1	-	1	-
	07400WAA8	3	1	4	1
	785779AA7	3	2	5	1
Total quarter		$ 243	$ (40)	$ 203	$ 99
Quarter ended December 31, 2009	00442BAE1	$ 19	$ (3)	$ 16	$ 7
	86359PAD2	10	(3)	7	1
	86364CAB8	8	(2)	6	1
	84751PLM9	8	(2)	6	4
	59020U6K6	7	(2)	5	4
	61755EAB4	5	(2)	3	2
	126685DW3	16	(1)	15	13
	456610AC8	1	(1)	-	-
	83612LAE9	4	(1)	3	-
	00442BAD3	5	(1)	4	2
	04013BAB8	7	(1)	6	3
	52520MDR1	10	(1)	9	7
	59023FAB1	5	(1)	4	2
	59020U6G5	4	(1)	3	3
	126685AB2	4	(1)	3	1
	61749QAD2	15	(1)	14	8
	576449AB8	8	(1)	7	3
	073873AB7	1	(1)	-	-
	61750SAE2	15	(1)	14	5
	40431KAG5	1	-	1	-
	36244MAA9	1	-	1	-
	32029GAC8	9	-	9	4
	07388AAB0	17	-	17	7
	92926WAB3	2	-	2	1
	84751WAD6	13	-	13	5
	46629QAK2	1	-	1	-
	7609854U2	5	-	5	4
	785779AA7	5	-	5	1
	74957VAM1	15	-	15	13
	14983AAA7	1	-	1	-
	76110VTA6	5	-	5	2
	46629QAJ5	1	-	1	-
	76110VRV2	10	-	10	9
Total quarter		$ 238	(27)	$ 211	$ 112
Year ended December 31, 2009			$ (67)		

At December 31, 2008, the Company determined if its loan-backed and structured securities were OTTI using the guidance set forth in SSAP No. 43, which did not include calculating the present value of cash flows expected to be collected and comparing it to amortized cost.

4. The following tables provide the aggregate fair value and unrealized losses for all impaired loan-backed and structured securities as of December 31 for which an OTTI has not been recognized in earnings as a realized loss by the length of time the individual securities have been in a continuous unrealized loss position.

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(in millions)	2009		2008	
	Fair Value	Unrealized Losses	Fair Value	Unrealized Losses
Less than or equal to 12 months	$ 415	$ (13)	$ 338	$ (130)
More than 12 months	1,350	(513)	1,090	(512)
Total	$ 1,765	$ (526)	$ 1,428	$ (642)

The aging of unrealized losses, and therefore the time period category of aging, as of December 31, 2009 was reset to the historical point of impairment for securities impacted by the adoption of SSAP No. 43R. December 31, 2008 balances were not restated.

5. See Note 1, Part C – Investments for the portfolio monitoring process for loan-backed and structured securities.

E. Repurchase Agreements and/or Securities Lending Transactions

1. The Company did not enter into repurchase agreements in 2009 or 2008.

2. The Company did not pledge its assets as collateral in repurchase agreement or securities lending transactions in 2009 or 2008.

3. At December 31, 2009 and 2008, the Company did not hold collateral that it had accepted from third parties related to repurchase agreements or securities lending transactions.

F. Real Estate

1. The Company did not recognize impairment losses related to its real estate investments in 2009 or 2008.

2. A portion of the Company's West Plaza property in Northbrook, Illinois was acquired via public condemnation action for road improvements. A loss of $34 thousand was recorded as a net realized loss in the Statement of Income related to this transaction. The Company did not sell any real estate investments in 2008. None of the Company's real estate investments were held for sale at December 31, 2009 or 2008.

3. There were no properties held for sale at December 31, 2009. During 2008, the Company entered into an agreement to sell a South Barrington, Illinois office building ("South Barrington") to a third party. However, the buyer was unable to secure financing and the agreement was terminated. The Company reclassified South Barrington from properties held for sale to properties occupied by the company at December 31, 2008. The Company recorded $4 million of depreciation in 2008 related to the period South Barrington was held for sale.

4. The Company did not engage in retail land sales operations in 2009 or 2008.

5. The Company did not hold real estate with participating mortgage loan features in 2009 or 2008.

G. LIHTC Property Investments

1. For the Company's LIHTC property investments, the number of remaining years of unexpired tax credits ranged from 1 to 12 years and 2 to 12 years at December 31, 2009 and 2008, respectively. These investments have a required holding period of 15 years.

2. Except for normal ongoing compliance monitoring, none of the Company's LIHTC property investments were subject to regulatory review at December 31, 2009 or 2008.

3. The Company's LIHTC property investments did not exceed 10% of total admitted assets at December 31, 2009 or 2008.

4. The Company did not recognize OTTI losses for its LIHTC property investments in 2009 or 2008.

5. In 2009 and 2008, the Company did not write-down or reclassify LIHTC property investments.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company did not have investments in joint ventures, partnerships or limited liability companies that exceeded 10% of its admitted assets at December 31, 2009 or 2008.

B. The Company recognized impairment write-downs totaling $139 million on thirty-four partnership investments and one limited liability company investment in 2009. Impairment write-downs of $129 million were recognized on twenty-six partnerships deemed to be OTTI due to the length of time and extent to which fair values of their underlying investments were depressed. Impairment write-downs of $6 million were recognized on seven partnerships that were nearing liquidation and the Company believes it to be unlikely those partnerships will recover their carrying values. In addition, an impairment write-down of $1 million was recognized on a partnership whose investments experienced impairments during the second half of 2009 that impacted the potential recovery of the partnership's carrying value. The fair value of these thirty-four partnerships was determined by assessing the market value of the investments that the partnerships were holding. There was also an impairment write-down of $3 million recognized on a limited liability company with significant exposure to the real estate market. The fair value of this investment was determined by performing an updated cash flow analysis.

The Company recognized impairment write-downs of $39 million on eleven partnership investments in 2008. An impairment write-down of $12 million was recognized on an underperforming partnership that acquired investments in medium and small sized companies. In addition, impairment write-downs of $12 million were recognized on five partnerships deemed to be OTTI due to the length of time and extent to which fair values of their underlying investments were depressed. Impairment write-downs of $9 million were recognized on four partnerships that were nearing liquidation and the Company believes it to be unlikely it will recover its carrying value of those partnership investments. The fair value of these ten partnerships was determined by assessing the market value of the investments that the partnerships were holding. There was also an impairment write-down of $6 million recognized on a partnership which experienced a large decrease in its intangible assets. The fair value of this partnership was determined by performing an updated cash flow analysis.

All impairment write-downs were identified during the Company's normal ongoing portfolio monitoring process.

7. Investment Income

A. Due and accrued investment income is recorded as an asset, with three exceptions. Due and accrued investment income on mortgage loans in default, where interest is more than 180 days past due, is nonadmitted. Due and accrued investment income for investments other than mortgage loans, that is more than 90 days past due is nonadmitted. In addition, due and accrued investment income that is determined to be uncollectible, regardless of its age, is written off in the period that determination is made.

B. All due and accrued investment income was admitted at December 31, 2009 and 2008.

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8. Derivative Instruments

A. Derivative financial instruments utilized by the Company during 2009 and 2008 included equity index option contracts, call and put option contracts on specific equities, options on U.S. Treasury futures, equity collars, swaption agreements, interest rate, credit default and commodity index excess return swap agreements, foreign currency forward contracts and futures contracts.

Index option contracts provide returns at specified or optional dates based on a specified equity index applied to the option's notional amount. Call and put option contracts are publicly traded option contracts on specific equities. Options on U.S. Treasury futures give the holder the right, but not the obligation, to enter into U.S. Treasury futures contracts at a future date. They can be exercised on any business day prior to expiration. Collars are a combination of purchased put option contracts and written call option contracts. Swaption agreements give the holder the right, but not the obligation, to enter into an interest rate swap agreement at a future date. Interest rate swap agreements are agreements that periodically exchange the difference between two designated sets of cash flows, (fixed to variable rate, variable to fixed rate, or variable to variable rate) based upon designated market rates or rate indices and a notional amount. Credit default swap agreements are used for either buying credit protection or selling credit protection on a specified entity, basket of entities or index. Buying credit protection requires a payment of a premium to a counterparty in exchange for a future cash settlement or a promise to deliver a bond, if a specified credit event occurs. Selling credit protection provides for the receipt of a premium from a counterparty in exchange for a future cash settlement, or a promise to purchase a bond, if a specified credit event occurs. Commodity index excess return swap agreements involve the payment of a fixed amount in exchange for the receipt of an excess return on the Goldman Sachs Commodity Index or Dow Jones AIG Commodity Index. Foreign currency forward contracts involve the future exchange or delivery of foreign currencies based on terms negotiated at the inception of the contract which are settled at the end of the contract. The Company utilizes the following types of futures contracts: domestic and global index, commodities and interest rate. Futures contracts are defined as commitments to buy or sell designated financial instruments based on specified prices, yields or indexes. These futures contracts provide returns at specified or optional dates based upon a specified index or interest rate applied to a notional amount.

Market risk is the risk that the Company will incur losses due to adverse changes in market rates and prices. Market risk exists for all of the derivative financial instruments the Company currently holds, as these instruments may become less valuable due to adverse changes in market conditions. To limit this risk, the Company's senior management has established risk control limits. In addition, changes in the fair value of the derivative financial instruments that the Company uses for risk management purposes are generally offset by the change in the fair value or cash flows of the hedged risk component of the related assets, liabilities or forecasted transaction.

The Company manages its exposure to credit risk by utilizing highly rated counterparties, establishing risk control limits, executing legally enforceable master netting agreements and obtaining collateral where appropriate. The Company uses master netting agreements for over-the-counter derivative transactions, including interest rate and credit default swap agreements, swaption agreements and certain option contracts. These agreements permit either party to net payments due for transactions covered by the agreements. Under the provisions of the agreements, collateral is either pledged or obtained when certain predetermined exposure limits are exceeded. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance. Other derivatives, including futures and certain option contracts, are traded on organized exchanges, which require margin deposits and guarantee the execution of trades, thereby mitigating any potential credit risk associated with transactions executed on organized exchanges.

Counterparty credit exposure represents the Company's potential loss if all counterparties concurrently fail to perform under the terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the carrying/statement value of over-the-counter contracts with a positive carrying/statement value at the reporting date reduced by the effect, if any, of legally enforceable master netting agreements.

The cash requirements of the derivatives vary by instrument. When the Company purchases/sells option contracts at specific prices, it is required to pay/receive a premium to/from the counterparties. The amount of premium paid/received is based on the number of contracts purchased/sold, the specified price and the maturity date of the contract. The Company receives/pays cash equal to the premium of written/purchased options when the contract is established. If the option is exercised, the Company receives/pays cash equal to the specified price in the contract (strike price) in exchange for the equity upon which the option is written/purchased. If the options are not exercised, then no additional cash is exchanged when the contract expires. Swaption agreements typically require a premium paid to the counterparty at the inception of a contract. Cash settlements for swap agreements usually occur at dates specified in individual agreements. The amount of cash exchanged is equal to the difference between the rate in the contract at which the Company receives cash compared to the rate at which the Company is to pay cash. Foreign currency forward contracts require cash settlements when the contract matures. The amount of cash exchanged is based on the difference between the specified rate on the date the contract was entered into (contract rate) compared to the actual rate on the settlement date. If the contract rate is less than the actual rate on the settlement date, the Company receives cash equal to the difference in rates multiplied by a specified notional amount. If the contract rate is greater than the actual rate on the settlement date, the Company pays cash equal to the difference in the rates multiplied by a specified notional amount. Daily cash settlement of variation margins is required for futures contracts and is based on the changes in daily prices. The final settlement of interest rate, commodity, and equity futures contracts and index option contracts is typically in cash, but can also occur through delivery of an underlying instrument (e.g. specified bond or stock). The final settlement of indexed futures contracts is always in cash.

B. The Company primarily uses derivative financial instruments to reduce its exposure to market risk (principally interest rate and equity price) and to replicate assets in conjunction with asset-liability management.

Purchased put and call option contracts on specific equities and index option contracts allow the Company to participate in increases or hedge against decreases in the underlying market price of equities while limiting downside risk to the premium paid. Purchased put option contracts on specific equities and index option contracts allow the Company to limit potential losses on equities owned in exchange for a premium received. Written option contracts used for income generation provide limited protection against declines in the underlying market price of equities owned by the Company. Put option contracts on U.S. Treasury futures are used to hedge against increasing interest rates. Swaption agreements are primarily used to hedge interest rate risk. The Company primarily uses interest rate swap agreements to change the interest rate characteristics of existing assets to facilitate asset-liability management. The Company enters into certain credit default swap agreements as a means to buy protection, reducing the credit risk in a particular bond or bond portfolio while leaving the security or bond portfolio intact. The Company enters into other credit default swap agreements as replication transactions, enabling greater diversification of credit risk by selling protection on specified entities, or baskets of entities that may not be frequent issuers in the traditional corporate bond market and by selling protection on indices also as a less expensive alternative to the cash market. Excess return swap agreements and commodities futures contracts are used to allow the Company to participate in asset classes that offer diversification benefits within the Company's existing portfolio. Foreign currency forward contracts are utilized to substantially eliminate currency risk exposure arising from investments in foreign currency denominated investments. The Company primarily utilizes index and interest rate futures contracts to reduce the duration of its bonds, manage equity risk in its equity portfolio and to reduce interest rate and equity risk associated with certain deferred compensation liability contracts. These futures contracts hedge the changes in fair value of certain assets or liabilities. The Company enters into equity futures contracts as replication transactions, increasing the Company's equity exposure.

C. The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are generally not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in selling protection credit default swap agreements represent the maximum amount of potential loss, assuming no recoveries.

Purchased put and call option contracts on specific equities, index option contracts and options on U.S. Treasury futures are reported on Schedule DB, Part A and receive non-hedge accounting treatment. Premiums paid on purchased option contracts are reported as aggregate write-ins for invested assets. The change in the fair value of purchased option contracts is reported as net unrealized capital gains and losses, within unassigned surplus, with an adjustment to a corresponding asset. If the purchased call option contract on a specific stock is exercised, the carrying amount of the purchased option will be reclassified as a basis adjustment to the cost of the stock acquired. If the purchased put option contract on a specific stock is exercised, the carrying amount of the purchased put option contract will be reported as a realized capital

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gain, separate from the disposition accounting for the stock. If the purchased option contract expires without being exercised, the premiums paid are reported as realized capital losses and the corresponding asset previously recorded is reversed.

Swaption agreements are also reported on Schedule DB, Part A and receive non-hedge accounting treatment. Premiums paid on swaption agreements are reported as aggregate write-ins for invested assets. The change in the fair value of open swaption agreements is reported as net unrealized capital gains and losses, within unassigned surplus, with an adjustment to the aggregate write-ins for invested assets. If a swaption agreement terminates prior to its expiration, or if it expires, gains or losses are reported in net realized capital gains or losses.

Written option contracts are reported on Schedule DB, Part B and receive non-hedge accounting treatment. Premiums received on written option contracts are reported as a liability. The change in the fair value of written option contracts is reported as net unrealized capital gains and losses, within unassigned surplus, with an adjustment to a corresponding liability. If the written option contract is exercised by the counterparty, the remaining premium will adjust the proceeds associated with the exercise, resulting in no explicit gain or loss for the derivative itself. If the written option contract expires without being exercised, the premiums received are reported as realized capital gains and the corresponding liability previously reported is reversed.

Interest rate, credit default and excess return swap agreements are reported in Schedule DB, Part C, and if used for replication purposes, Schedule DB, Part F. Interest rate and credit default swap agreements used for buying protection receive non-hedge accounting treatment, and the change in the fair value of open swap agreements are reported as net unrealized capital gains and losses within unassigned surplus. Credit default and excess return swap agreements entered into as replication transactions are valued at amortized cost. Periodic settlements, which represent amounts receivable from/payable to the counterparties are based on the settlement terms within the agreement, and reported as a component of net investment income for credit default swap agreements and realized capital gains or losses for interest rate and excess return swap agreements.

Equity collars are also reported on Schedule DB, Part C and receive non-hedge accounting treatment. The initial premiums paid/received represents the original cost basis of the collar that will then be carried at fair value and classified as aggregate write-ins for invested assets and aggregate write-ins for liabilities. The change in the fair value of collars is reported as unrealized gains and losses, within unassigned surplus. Net cash received or paid when an option is exercised or terminated is reported in realized capital gains or losses.

Foreign currency forward contracts are also reported in Schedule DB, Part C, and receive non-hedge accounting treatment. The change in the fair value of open foreign currency forward contracts is reported as net unrealized capital gains and losses, within unassigned surplus, until closed (e.g. terminated or settled). If the contract was hedging coupon payments of a bond, any gains and losses at closing are reported in net investment income. If the contract was hedging the original principal of a bond or the bond the Company was hedging is disposed of, any gains and losses at closing are reported in realized capital gains or losses.

Futures contracts are reported in Schedule DB, Part D and receive either fair value hedge accounting or non-hedge accounting treatment, depending on the strategy. Equity futures contracts entered into as replication transactions are also reported in Schedule DB, Part F. Daily cash settlements of margin gains or losses for futures contracts receiving fair value hedge accounting treatment are reported in net investment income. The daily cash settlements of margin gains and losses for futures contracts that receive non-hedge accounting treatment and have terminated are reported in net realized capital gains or losses. The daily cash settlements of margin gains and losses for open futures contracts that receive non-hedge accounting treatment are reported as net unrealized capital gains and losses within unassigned surplus.

D. The Company did not have gains or losses in net unrealized capital gains or losses that represented a component of any derivatives' gain or loss that was excluded from the assessment of hedge effectiveness in 2009 or 2008.

E. The Company did not have gains or losses in net unrealized capital gains or losses that resulted from derivatives that no longer qualify for hedge accounting treatment in 2009 or 2008.

F. The Company did not have derivatives accounted for as cash flow hedges of a forecasted transaction.

9. Income Taxes

The application of SSAP No. 10R requires the Company to evaluate the recoverability of deferred tax assets and to establish a valuation allowance if necessary to reduce the deferred tax asset to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the Company considers many factors, including: (1) the nature of the deferred tax assets and liabilities; (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carryback years as well as projected taxable earnings exclusive of reversing temporary differences and carryforwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the deferred tax assets; and (7) any tax planning strategies that the Company would employ to avoid a tax benefit from expiring unused. Although the realization is not assured, management believes it is more likely than not that the deferred tax assets, net of the valuation allowance, will be realized. The total deferred tax valuation allowance was $256 million at December 31, 2009.

A. The components of the net deferred tax asset were as follows at December 31:

(in millions)	2009	2008
Ordinary	$ 2,193	$
Capital	683	
Total of gross deferred tax assets	2,876	2,926
Ordinary	(690)	
Capital	(177)	
Total of gross deferred tax liabilities	(867)	(791)
Net deferred tax asset	2,009	2,135
Ordinary	261	
Capital	347	
Deferred tax assets nonadmitted	608	796
Net admitted deferred tax asset	$ 1,401	$ 1,339
(Increase) decrease in nonadmitted asset	$ 188	

The adjusted gross deferred tax assets used in the calculation of the admitted deferred tax asset were as follows at December 31:

(in millions)	2009
Ordinary	$ 2,193
Capital	427
Total	$ 2,620

The Company elected to admit deferred tax assets pursuant to Paragraph 10e of SSAP No. 10R for the year ending December 31, 2009. This election was not available in 2008.

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The amount of admitted adjusted gross deferred tax assets admitted under each component of SSAP No. 10R at December 31, 2009 was:

(in millions)	Ordinary	Capital	Total
Gross deferred tax assets at the enacted tax rate	$ 2,193	$ 683	$ 2,876
Adjusted deferred tax assets at the enacted tax rate	$ 2,193	$ 427	$ 2,620
Admitted gross deferred tax assets paragraph 10a	$ 290	$ 156	$ 446
Admitted gross deferred tax assets paragraph 10b.i	$ 749	$ -	$ 749
Admitted gross deferred tax assets paragraph 10b.ii	$ 1,337	$ -	$ 1,337
Lesser of 10b.i or 10b.ii	$ 749	$ -	$ 749
Admitted gross deferred tax assets paragraph 10c	690	177	867
Total admitted adjusted gross deferred tax assets	1,729	333	2,062
Total gross deferred tax liabilities	$ (690)	$ (177)	$ (867)
Net admitted deferred tax assets	$ 1,039	$ 156	$ 1,195
Net deferred tax assets nonadmitted	$ 464	$ 350	$ 814
Gross deferred tax assets at the enacted tax rate	$ 2,193	$ 683	$ 2,876
Adjusted deferred tax assets at the enacted tax rate	$ 2,193	$ 427	$ 2,260
Admitted gross deferred tax assets paragraph 10e.i	$ 290	$ 156	$ 446
Admitted gross deferred tax assets paragraph 10e.ii.(a)	$ 952	$ 3	$ 955
Admitted gross deferred tax assets paragraph 10e.ii.(b)	$ 2,002	$ 3	$ 2,005
Lesser of 10e.ii.(a) or 10.e.ii.(b)	$ 952	$ 3	$ 955
Admitted gross deferred tax assets paragraph 10e.iii	690	177	867
Total admitted adjusted gross deferred tax assets	1,932	336	2,268
Total gross deferred tax liabilities	$ (690)	$ (177)	$ (867)
Net admitted deferred tax assets	$ 1,242	$ 159	$ 1,401
Net deferred tax assets nonadmitted	$ 261	$ 347	$ 608
Increased net admitted adjusted gross deferred tax assets resulting from the use of paragraph 10e	$ 203	$ 3	$ 206

The Company's RBC level, used for purposes of paragraph 10d, was based on the following at December 31, 2009:

(in millions)	Paragraphs 10a - c	Paragraph 10e	Difference
Admitted deferred tax assets	$ 1,195	$ 1,401	$ 206
Admitted assets	40,623	40,829	206
Statutory surplus	14,820	15,026	206
Total adjusted capital	14,820	15,026	206
Authorized control level used in paragraph 10d	2,420	2,420	-

B. The Company recognized all deferred tax liabilities at December 31, 2009 and 2008.

C. The provision for incurred income taxes for the years ended December 31 was:

(in millions)	2009	2008
Federal income tax - excluding net capital gains (losses)	$ 450	$ 251
Federal income tax on net capital gains (losses)	151	(330)
Federal income taxes incurred	$ 601	$ (79)

The provision for income tax incurred did not include foreign income taxes for the years ended December 31, 2009 or 2008.

The tax effects of temporary differences that gave rise to significant portions of deferred tax assets and deferred tax liabilities were as follows at December 31:

(in millions)	2009	2008
Deferred tax assets:		
Adjustment for unearned premiums	$ 611	$ 622
Additional minimum pension liability	583	474
Investments	449	307
Reserve discounting	309	323
Unrealized losses	248	429
Employee benefits	232	431
Nonadmitted assets	185	220
Alternative minimum tax	139	-
Other	120	120
Total deferred tax assets	2,876	2,926
Nonadmitted deferred tax assets	608	796
Admitted deferred tax assets	2,268	2,130
Deferred tax liabilities:		
Employee benefits	(567)	(405)
Investments	(130)	(175)
Fixed assets	(70)	(78)
Unrealized gains	(65)	(92)
Premium taxes	(12)	(18)
Premium acquisition expense	(11)	(11)
Salvage and subrogation discounting	(9)	(10)
Other	(3)	(2)
Total deferred tax liabilities	(867)	(791)
Net admitted deferred tax asset	$ 1,401	$ 1,339

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The change in net deferred income tax was comprised of the following at December 31 (this analysis is exclusive of nonadmitted assets, as the change in nonadmitted assets is reported separately from the change in net deferred income tax in the surplus section of the Annual Statement):

(in millions)	2009	2008	Change
Total deferred tax assets	$ 2,876	$ 2,926	$ (50)
Total deferred tax liabilities	(867)	(791)	(76)
Net deferred tax asset (liability)	$ 2,009	$ 2,135	(126)
Tax effect of unrealized gains (losses)			154
Tax effect of change in accounting principles			(7)
Tax effect of additional minimum pension liability			(109)
Tax effect on incremental deferred tax asset			(206)
Change in net deferred income tax			(294)
Transfer of postretirement benefit plans			211
Tax effect on incremental deferred tax asset			206
Tax effect of nonadmitted assets			35
Capital contribution of securities			4
Adjustment of prior year tax liabilities			1
Change in net deferred income tax relating to the provision			$ 163

(in millions)	2008	2007	Change
Total deferred tax assets	$ 2,926	$ 1,788	$ 1,138
Total deferred tax liabilities	(791)	(444)	(347)
Net deferred tax asset (liability)	$ 2,135	$ 1,344	791
Tax effect of unrealized gains (losses)			(703)
Tax effect of change in accounting principles			-
Tax effect of additional minimum pension liability			(458)
Tax effect on incremental deferred tax asset			-
Change in net deferred income tax			(370)
Transfer of postretirement benefit plans			-
Tax effect on incremental deferred tax asset			-
Tax effect of nonadmitted assets			332
Capital contribution of securities			(5)
Adjustment of prior year tax liabilities			(8)
Change in net deferred income tax relating to the provision			$ (51)

D. The provision for federal income taxes incurred was different from that which would have been obtained by applying the statutory federal income tax rate to income before taxes. The items causing this difference were as follows at December 31:

(in millions)	2009	Effective Tax Rate
Provision computed at statutory rate	$ 660	35.0 %
Change in net deferred income taxes	163	8.7
Nondeductibles	8	0.4
Tax exempt interest deduction	(220)	(11.7)
Dividends received deduction	(4)	(0.2)
Other	(6)	(0.3)
Total statutory income taxes	$ 601	31.9 %

(in millions)	2008	Effective Tax Rate
Provision computed at statutory rate	$ 213	35.0 %
Change in net deferred income taxes	(50)	(8.2)
Nondeductibles	42	6.9
Tax exempt interest deduction	(241)	(39.7)
Dividends received deduction	(12)	(2.0)
Other	(31)	(5.1)
Total statutory income taxes	$ (79)	(13.1) %

E. 1. At December 31, 2009, the Company had $139 million alternative minimum tax credit carryforwards and $3 million general business credit carryforwards available to offset future net income subject to federal income taxes.

2. The following income taxes incurred by the Company in the current and prior year will be available for recoupment in the event of future net losses:

(in millions)	
2009	$ 144
2008	146

3. The Company did not have deposits admitted under Section 6603 of the Internal Revenue Code ("IRC") at December 31, 2009 or 2008.

F. 1. The Allstate Corporation's ("Corporation") federal taxable income for the year ended December 31, 2009 is consolidated with the entities listed below:

ALFS, Inc.
ALIC Reinsurance Company
Allstate Assignment Company
Allstate Assurance Company
Allstate Bank
Allstate Enterprises, LLC
Allstate Financial Corporation
Allstate Fire and Casualty Insurance Company
Allstate Indemnity Company
Allstate Insurance Company
Allstate International Insurance Holdings, Inc.
Allstate Investment Management Company
Allstate Investments, LLC
Allstate Life Insurance Company
Allstate Life Insurance Company of New York
Allstate Motor Club, Inc.
Allstate New Jersey Insurance Company
Encompass Floridian Indemnity Company
Encompass Floridian Insurance Company
Encompass Home and Auto Insurance Company
Encompass Indemnity Company
Encompass Independent Insurance Company
Encompass Insurance Company
Encompass Insurance Company of America
Encompass Insurance Company of Massachusetts
Encompass Insurance Company of New Jersey
Encompass Property and Casualty Company
Encompass Property and Casualty Insurance Company of New Jersey
E.R.J. Insurance Group, Inc.
First Colonial Insurance Company
Intramerica Life Insurance Company
Ivantage Select Agency, Inc.
Kennett Capital, Inc.

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Allstate New Jersey Property and Casualty Insurance Company
Allstate Non-Insurance Holdings, Inc.
Allstate North American Insurance Company
Allstate Property and Casualty Insurance Company
Allstate Reinsurance, Ltd.
Allstate Settlement Corporation
Allstate Texas Lloyd's
Allstate Texas Lloyd's, Inc.
American Heritage Life Insurance Company
American Heritage Life Investment Corporation
American Heritage Service Company
Castle Key Indemnity Company
Castle Key Insurance Company
Charter National Life Insurance Company
Concord Heritage Life Insurance Company, Inc.
Credit Card Sentinel, Inc.
Deerbrook General Agency, Inc.
Deerbrook Insurance Company
Lincoln Benefit Life Company
North Light Specialty Insurance Company
Northbrook Indemnity Company
Northbrook Services, Inc.
Ocoma Industries, Inc.
Pablo Creek Services, Inc.
Pembridge America, Inc.
Roadway Protection Auto Club, Inc.
Signature Agency, Inc.
Signature Dental & Vision, Inc.
Signature Motor Club, Inc.
Signature Motor Club of California, Inc.
Signature Nationwide Auto Club of California, Inc.
Signature's Nationwide Auto Club, Inc.
Sterling Collision Centers, Inc.
Surety Life Insurance Company
The Allstate Corporation

2. The Company joins the Corporation and its domestic subsidiaries in the filing of a consolidated federal income tax return. The consolidated group has elected under IRC Section 1552(a)(2) to allocate the consolidated federal income tax liability based on each entity's federal income tax liability computed on a separate return basis, except all tax benefits resulting from operating losses and tax credits are allocated to the Company to the extent they can be utilized in the consolidated return. In years when the consolidated tax return results in an alternative minimum tax liability, the regular tax is allocated first as described above, and the excess of the alternative minimum tax over the regular tax is allocated to the members whose tax posture gave rise to the alternative minimum tax.

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A.,
B. &
C. The following transactions were entered into by the Company with related parties in 2009 and 2008 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

Transactions with Allstate Insurance Holdings, LLC ("AIH")

On September 30, 2009, the Company recorded contributed capital of $607 million from its parent, AIH, as a result of the forgiveness of a postretirement benefit plan liability. See Note 12 for additional information.

On April 1, 2009, the Company received a capital contribution of all of the outstanding shares, including common stocks of $7.5 million and paid in surplus of $15 million, of North Light Specialty Insurance Company ("NLSIC") from AIH.

On March 31, 2009, the Company received a cash capital contribution of $248 million from AIH.

Transactions with the Corporation

On June 16, 2009, the Company borrowed $750 million from the Corporation under the Amended and Restated Intercompany Liquidity Agreement with interest accrued at the 30-day commercial paper rate which resets on the first of every month. The loan was repaid in full on December 1, 2009 along with interest expense of $2 million.

On December 31, 2008, all of the issued and outstanding shares of common stock of the Company were transferred by the Corporation to its direct, wholly-owned subsidiary, AIH.

On October 28, 2008, the Company received a capital contribution in securities with a fair value of $1.00 billion from the Corporation.

The Company paid a total of $3.40 billion of dividends on common stock to the Corporation in 2008. The details of the dividend payments are disclosed in Note 13, Part 4.

Transactions with Allstate Life Insurance Company ("ALIC")

On December 17, 2009, the Company made a capital contribution in securities with a fair value of $443 million plus accrued interest of $5 million to its subsidiary, ALIC.

On March 31, 2009, the Company made a cash capital contribution of $250 million to ALIC.

On December 29, 2008, the Company canceled and forgave the principal amount of the $400 million surplus note issued on August 29, 2008 by ALIC to the Company, and converted the $400 million to a capital contribution to ALIC.

On November 17, 2008, the Company purchased, in cash, another $400 million surplus note from ALIC. In accordance with the APPM, interest is not recorded in the financial statements as an accrual until approval from the IL DOI is granted. No interest was accrued or received from ALIC in 2009 or 2008. In the event of the liquidation of ALIC, the payment of claims under this surplus note is subordinate and junior in right of payment to the prior payment in full of all policy obligations and all other liabilities of ALIC other than any indebtedness that is subordinate to, or ranks at equal standing with, these surplus notes, but prior to the distribution of assets to shareholders.

On September 10, 2008, the Company sold certain invested assets with a fair value of $938 million plus accrued interest of $6 million to ALIC for $944 million in cash.

In June 2008, the Company made a capital contribution of $350 million to ALIC. The contribution consisted of securities with a fair value of $343 million which was paid on June 27 and cash of $7 million which was paid on June 30. On November 13, 2008, the Company made an additional cash capital contribution of $600 million to ALIC.

Other

On April 17, 2009, the Company purchased a $150 million surplus note, with a 6.25% interest rate, due April 17, 2029 from its subsidiary, Allstate New Jersey Insurance Company ("ANJ").

On August 15, 2008, the Company and nine of its subsidiaries signed a Consent Order to resolve a contested administrative complaint filed by the Florida Office of Insurance Regulation in February 2008. The settlement terms included a provision whereby the Company would cancel and forgive the principal and related interest payment obligations associated with the $175 million surplus note issued by its subsidiary, Castle Key Insurance Company ("CKIC"), to the Company on September 30, 2004. The Company converted the $175 million principal amount of the surplus note to a capital contribution to CKIC.

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D. The Company reported the following as receivable from affiliates at December 31:

(in millions)	2009	2008
ALIC	$ 68	$ 91
Lincoln Benefit Life Company	35	40
Allstate Enterprises, LLC	17	7
American Heritage Life Insurance Company	12	14
Allstate Investments, LLC (“AILLC”)	9	8
Allstate Financial Services, LLC (“AFS”)	7	6
Signature Motor Club, Inc.	4	-
Allstate Property and Casualty Insurance Company	4	6
Allstate Texas Lloyd’s	3	7
Allstate Indemnity Company	3	6
Allstate Motor Club, Inc.	3	4
E.R.J. Insurance Group, Inc.	3	4
First Colonial Insurance Company	3	4
Allstate Life Insurance Company of New York (“ALNY”)	2	3
Northbrook Services, Inc.	1	2
EPC	1	1
Allstate Insurance Company of Canada	1	-
Tech-Cor, LLC	1	-
Allstate Fire & Casualty Insurance Company	-	2
Allstate Distributors, LLC	-	1
Allstate Insurance Company of Canada	-	1
Allstate Bank	-	1
Encompass Indemnity Company	-	1
EICA	-	1
NLSIC	-	1
Total	$ 177	$ 211

The Company also reported the following as payable to affiliates at December 31:

(in millions)	2009	2008
Corporation	$ 80	$ 93
ANJ	21	18
CKIC	8	17
Ivantage Select Agency, Inc.	1	-
Allstate Investment Management, Ltd.	-	1
Total	$ 110	$ 129

Intercompany receivable and payable balances are evaluated on an individual company basis. Net intercompany balances less than $1 million and those equal to or greater than $1 million are generally settled quarterly and monthly, respectively, with two exceptions. Net intercompany balances with AFS are settled monthly regardless of dollar amount. In addition, net intercompany balances with the Corporation related to profit sharing the Corporation grants to the Company’s employees are settled annually.

E. The Company purchased structured settlement annuities, a type of immediate annuity, at prices determined based on interest rates in effect at the time of purchase, to fund structured settlements from ALIC and its subsidiary, ALNY. Prior to July 1, 2001, these annuities were issued to Allstate Settlement Corporation (“ASC”), a subsidiary of ALIC. Most of the structured settlements issued to ASC were under a “qualified assignment”, meaning these entities assumed the Company’s obligation to make future payments.

The Company also issued surety bonds to guarantee the payment of structured settlement benefits assumed by ASC (from both the Company and non-related parties) and funded by certain annuity contracts issued by ALIC and ALNY. ASC entered into a General Indemnity Agreement pursuant to which it indemnified the Company for any liabilities associated with the surety bonds and provided certain collateral security rights with respect to the annuities and certain other rights in the event of default covered by the surety bonds. Reserves recorded by ALIC and ALNY for annuities that are guaranteed by the surety bonds were $5.00 billion and $5.10 billion at December 31, 2009 and 2008, respectively.

In addition, the Company and ALIC entered into a Capital Support Agreement effective December 14, 2007. Under the terms of this agreement, the Company agrees to provide capital and surplus to ALIC in order for ALIC to maintain a company action level RBC ratio of at least 150%. The Company’s obligation to provide capital and surplus to ALIC is limited to an aggregate amount of $1.00 billion, for which ALIC pays the Company an annual commitment fee of 1% of the amount of the capital and surplus maximum, as defined in the agreement. At December 31, 2009 or 2008, no capital had been provided by the Company under this agreement.

F. The Company, ALIC and the Corporation are parties to a one-year Amended and Restated Intercompany Liquidity Agreement. The purpose of the agreement is to allow for short-term advances of funds to be made between parties for liquidity and other general corporate purposes, but does not establish a commitment to advance funds. The Company and ALIC each serve as a lender and borrower, with the maximum amount of advances made or received limited to $1.00 billion.

The Company, the Corporation and certain of its affiliated insurance companies are parties to an Amended and Restated Service and Expense Agreement (the "Agreement") pursuant to which the Company furnishes a variety of services. The Agreement provides for cost sharing and allocation of operating expenses among the parties.

The Company is a party to an Investment Management Agreement with AILLC whereby AILLC provides investment management services and advice.

There is a Reimbursement Agreement with the Corporation under which the Corporation sponsors certain benefit and compensation plans.

The Company entered into an intercompany loan agreement with the Corporation. The amount available to the Company is at the discretion of the Corporation, however, the maximum amount of loans the Corporation can have outstanding to all eligible subsidiaries at any given point in time is limited to $1.00 billion. From time to time, the Company borrows money from the Corporation to meet its short-term cash needs. At December 31, 2009 and 2008, the Company did not have outstanding intercompany loans with the Corporation.

The Company is a party to a federal income tax allocation agreement with the Corporation (see Note 9, Part F).

G. The Company is a wholly-owned subsidiary of AIH, a Delaware limited liability company. AIH is a wholly-owned subsidiary of the Corporation.

H. At both December 31, 2009 and 2008, the Company owned 37,471 common shares of the Corporation with a cost of $1 million. The entire amount of the investment was reported as a nonadmitted asset.

I. The Company did not have investments in SCA entities that exceeded 10% of the Company’s December 31, 2009 or 2008 admitted assets.

NOTES TO FINANCIAL STATEMENTS

J. The Company recognized $42 thousand and $14 million of impairment write-downs related to SCA entities at December 31, 2009 and 2008, respectively. In 2009, an impairment write-down was recognized on a partnership that is nearing liquidation and the Company believes it is unlikely it will recover the partnership's carrying value. In 2008, the impairment write-downs were related to two SCA entities. First, an impairment write-down of $12 million was recognized on an underperforming partnership that acquires investments in medium and small sized companies. Another impairment write-down of $2 million was also recognized in 2008 on a partnership that was nearing liquidation and the Company believes it is unlikely it will recover the partnership's carrying value. The fair value of all the SCA entities written down in 2009 and 2008 was determined by assessing the fair value of the investments these partnerships were holding. All the SCA entities written down in 2009 and 2008 were also part of the disclosure in Note 6, Part B.

K. The Company did not have investments in foreign insurance subsidiaries that were calculated by adjusting annuity GAAP account value reserves using the Commissioners Annuity Reserve Valuation Method and the related actuarial guidelines at December 31, 2009 or 2008.

L. At December 31, 2009, the Company did not utilize the look-through approach in valuing its investments in downstream non-insurance holding companies. The Company's investment in Domus Investment Holdings, LLC ("Domus"), which had utilized the look-through approach to determine its carrying value of $3 million at December 31, 2008, was written down to zero using the Company's OTTI process in 2009.

Domus is a holding company whose financial statements are not audited. Domus' only asset is its investment in Realogy Corporation ("Realogy"). Realogy prepares audited financial statements in conformity with GAAP. In 2008, the Company limited its investment in Domus to the value contained in Realogy's audited financial statements and made adjustments as required by SSAP No. 97. All liabilities, commitments, contingencies, guarantees and obligations of Domus, which are required to be recorded under applicable accounting guidance, are reflected in the Company's determination of the December 31, 2008 carrying value of Domus.

11. Debt

A. The Company did not have capital notes or debt outstanding at December 31, 2009 or 2008.

B. The Company did not have funding agreements or borrowing arrangements with the Federal Home Loan Bank at December 31, 2009 or 2008.

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

Defined benefit pension plans cover most full-time employees, certain part-time employees and employee-agents. Benefits under the pension plans are based upon the employee's length of service and eligible annual compensation. A cash balance formula was added to the Allstate Retirement Plan effective January 1, 2003. All eligible employees hired before August 1, 2002 were provided with a one-time opportunity to choose between the cash balance formula and the final average pay formula. The cash balance formula applies to all eligible employees hired after August 1, 2002.

The Company also provides certain health care subsidies for eligible claim employees hired before January 1, 2003 when they retire and their eligible dependents and life insurance for eligible claim employees hired before January 1, 2003 when they retire ("postretirement benefits"). These qualified employees may become eligible for these benefits if they retire in accordance with the Company's established retirement policy and are continuously insured under the Company's group plans or other approved plans in accordance with the plans' participation requirements. The Company shares the cost of retiree medical benefits with non Medicare-eligible retirees based on years of service, with the Company's share being subject to a 5% limit on annual medical cost inflation after retirement. During 2009, the Company decided to change its approach for delivering benefits to Medicare-eligible retirees. The Company will no longer offer medical benefits for Medicare-eligible retirees but instead provides a fixed company contribution (based on years of service and other factors), which is not subject to adjustments for inflation.

The Company reserved the right to modify or terminate its benefit plans at any time and for any reason.

Effective September 30, 2009, the Corporation became the sponsor of certain postretirement benefit plans. The Company remained the sponsor for the postretirement benefit plans for claim employees. Prior to September 30, 2009, the Company was the exclusive sponsor. In connection with the change in sponsorship, a liability totaling $607 million was forgiven. The forgiveness of this liability was recorded as an increase in gross paid in and contributed surplus. See Note 10, Parts A, B & C.

The Company calculates its benefit obligations based upon generally accepted actuarial methodologies using the projected benefit obligation ("PBO") for pension plans and the accumulated postretirement benefit obligation ("APBO") for other postretirement plans. Pension costs and other postretirement obligations at December 31, 2009 and 2008 were determined using a December 31 measurement date. The benefit obligations represent the actuarial present value of all benefits attributed to employee service rendered as of the measurement date. The PBO is measured using the pension benefit formula and assumptions as to future compensation levels. The plan's funded status is calculated as the difference between the benefit obligation and the fair value of plan assets. The Company's funding policy for the pension plans is to make annual contributions at a level that is in accordance with regulations under the IRC and generally accepted actuarial principles. The Company's postretirement benefit plans are not funded.

A reconciliation of the plans' funded status to amounts recognized in Liabilities, Surplus and Other Funds at December 31 was as follows:

	Pension Benefits		Postretirement Benefits	
(in millions)	**2009**	**2008**	**2009**	**2008**
Fair value of plan assets	$ 3,848	$ 3,195	$ -	$ -
Benefit obligation	4,965	4,317	120	528
Funded status	(1,117)	(1,122)	(120)	(528)
Amounts not recognized:				
Unamortized prior service cost	-	(1)	(25)	33
Unamortized transition (asset) obligation	(130)	(125)	2	61
Unamortized net actuarial loss (gain)	2,563	2,158	(97)	(380)
Net amount recognized	$ 1,316	$ 910	$ (240)	$ (814)
Prepaid benefit cost	$ -	$ -	$ -	$ -
Accrued benefit cost	(410)	(510)	(240)	(814)
Intangible asset	59	65	-	-
Minimum pension liability	1,667	1,355	-	-
Net amount recognized	$ 1,316	$ 910	$ (240)	$ (814)

The increase of $405 million in the unrecognized net actuarial pension benefit loss during 2009 was related to a decrease in the discount rate, partially offset by higher than expected returns. The majority of the $2.56 billion and $2.16 billion of unrecognized net actuarial pension benefit losses in 2009 and 2008, respectively, reflected the effect of unfavorable equity market conditions on the value of the pension plan assets in prior years, and to a lesser extent, decreases in the discount rate. The Company amortizes its excess unrecognized net actuarial losses over the average remaining service period of active employees expected to receive benefits. The decrease of $283 million in the unrecognized net actuarial postretirement benefit gain during 2009 was primarily related to the change in sponsorship of the Company's postretirement benefit plans for non-claim employees and a decrease in the discount rate.

The accumulated benefit obligation ("ABO") for all defined benefit pension plans was $4.26 billion and $3.71 billion at December 31, 2009 and 2008, respectively. The ABO is the actuarial present value of all benefits attributed by the pension benefit formula to employee service rendered at the measurement date. However, it differs from the PBO due to the exclusion of an assumption as to future compensation levels. A minimum

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pension liability is recognized when the ABO exceeds the fair value of plan assets. The minimum pension liability, less allowable intangible assets, was $1.67 billion and $1.36 billion, at December 31, 2009 and 2008, respectively, and was reported as an adjustment to unassigned surplus.

The PBO, ABO and fair value of plan assets for the Company's pension plans with an ABO in excess of plan assets were $4.97 billion, $4.26 billion and $3.85 billion, respectively, at December 31, 2009, and $4.32 billion, $3.71 billion and $3.20 billion, respectively, at December 31, 2008. Included in the accrued benefit cost of the pension benefits were certain unfunded non-qualified plans with accrued benefit costs of $106 million and $139 million for 2009 and 2008, respectively.

The changes in benefit obligations for all plans for the years ended December 31 were as follows:

	Pension Benefits		Postretirement Benefits	
(in millions)	2009	2008	2009	2008
Benefit obligation, beginning of year	$ 4,317	$ 4,678	$ 528	$ 610
Service cost	128	146	20	25
Interest cost	314	296	30	39
Participant contributions	-	-	38	38
Actuarial (gain) loss	544	(458)	42	(110)
Benefits paid	(333)	(353)	(68)	(74)
Plan amendments	-	14	(145)	-
Plan transfer due to change in sponsorship	-	-	(325)	-
Other	(5)	(6)	-	-
Benefit obligation, end of year	$ 4,965	$ 4,317	$ 120	$ 528

The PBO and ABO for non-vested pension participants were $8 million and $5 million, respectively, at December 31, 2009. The PBO and ABO for non-vested pension participants were $6 million and $4 million, respectively, at December 31, 2008. The postretirement benefit obligation for non-vested employees was $94 million and $183 million at December 31, 2009 and 2008, respectively.

The components of net periodic cost for all plans for the years ended December 31 were as follows:

	Pension Benefits		Postretirement Benefits	
(in millions)	2009	2008	2009	2008
Service cost	$ 128	$ 146	$ 20	$ 25
Interest cost	314	296	30	39
Expected return on plan assets	(384)	(381)	-	-
Amortization of:				
Unrecognized transition obligation	5	5	11	16
Unrecognized net actuarial (gain) loss	-	-	(15)	-
Prior service cost	(1)	(3)	-	2
Unrecognized prior period (gain) loss	23	54	-	(13)
Settlement loss	19	40	-	-
Net periodic cost	$ 104	$ 157	$ 46	$ 69

Weighted average assumptions used to determine net pension cost and net postretirement benefit cost for the years ended December 31 were:

	Pension Benefits		Postretirement Benefits	
	2009	2008	2009	2008
Weighted average discount rate	7.50 %	6.50 %	6.50 %	6.75 %
Rate of increase in compensation levels	4.00 - 4.50	4.00 - 4.50	n/a	n/a
Expected long-term rate of return on plan assets	8.50	8.50	n/a	n/a

Weighted average assumptions used to determine benefit obligations at December 31 are listed in the following table. Assumptions were based on a December 31 measurement date.

	Pension Benefits		Postretirement Benefits	
	2009	2008	2009	2008
Weighted average discount rate	6.25 %	7.50 %	6.25 %	7.75 %
Rate of increase in compensation levels	4.00 - 4.50	4.00 - 4.50	n/a	n/a

The weighted average health care trend rate used in measuring the APBO was 7.50% for 2010, gradually declining to 5.0% in 2015, and remaining level thereafter.

Assumed health care cost trend rates have a significant effect on the amounts reported for the postretirement health care plans. A one percentage-point increase in assumed health care cost trend rates would increase the total of the service and interest cost components of net periodic benefit cost of other postretirement benefits and the APBO by $2 million and $1 million, respectively. A one percentage-point decrease in assumed health care cost trend rates would decrease the total of the service and interest cost components of net periodic benefit cost of other postretirement benefits and the APBO by $2 million and $1 million, respectively.

The pension plans target percentage of plan assets at 2009 and the actual percentage of plan assets, by asset category at December 31 were as follows:

	Target Percentage of Plan Assets	Percentage of Plan Assets	
Asset Category	2009	2009	2008
U.S. equity securities	31 %	27 %	24 %
U.S. government fixed income securities	20	20	23
International equity securities	15	11	10
Hedge funds	11	9	11
Other fixed income securities	9	17	16
Real estate funds	7	3	4
Private equity funds	4	4	4
Short-term investments	1	9	8
Other	2	-	-
Total	100 %	100 %	100 %

The expected long-term rate of return on plan assets reflects the average rate of earnings expected on plan assets. This assumption is reviewed annually giving consideration to appropriate financial data including, but not limited to, the plan asset allocation, the period over which benefits will

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be paid, historical returns on plan assets and other relevant market data. A consistent method was used to determine the long-term return on plan assets assumption at both December 31, 2009 and 2008 of 8.50%. At the 2009 measurement date, the arithmetic average of the annual actual return on plan assets for the most recent 10 and 5 years was 3.66% and 5.63%, respectively.

Pension plan assets did not include any of the Corporation's stock at December 31, 2009 or 2008.

The change in pension plan assets for the years ended December 31 was as follows:

(in millions)	2009	2008
Fair value of plan assets, beginning of year	$ 3,195	$ 4,667
Actual return on plan assets	482	(1,248)
Employer contributions	511	135
Benefits paid	(333)	(353)
Other	(7)	(6)
Fair value of plan assets, end of year	$ 3,848	$ 3,195

There was no minimum funding requirement under the IRC for the tax qualified pension plans at December 31, 2009. The Company currently plans to contribute $294 million to its pension plans in 2010. This plan may be amended or terminated at any time.

The Company contributed $30 million and $36 million to the postretirement benefit plans in 2009 and 2008, respectively. Contributions by participants were $38 million in both 2009 and 2008.

Estimated future benefit payments expected to be paid in the next 10 years, based on the assumptions used to measure the Company's benefit obligation at December 31, 2009, are presented in the following table. Effective January 1, 2010, the Company will no longer participate in the Retiree Drug Subsidy program due to the change in the Company's retiree medical plan for Medicare-eligible retirees.

(in millions)	Pension Benefits	Postretirement Benefits
2010	$ 255	$ 9
2011	280	11
2012	301	12
2013	314	13
2014	349	13
2015 - 2019	2,197	61
Total benefit payments	$ 3,696	$ 119

Employees of the Company are eligible to become members of The Allstate 401(K) Savings Plan. The Company's contributions are based on the Company's matching obligations and certain performance measures. The cost allocated to the Company for this benefit was $62 million and $36 million in 2009 and 2008, respectively.

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

1. The Company had 42,000 common shares authorized, issued and outstanding at December 31, 2009 and 2008. All shares had a par value of $100 per share.

2. The Company did not have preferred stock outstanding at December 31, 2009 or 2008.

3. The ability of the Company to pay dividends is generally dependent on business conditions, income, cash requirements of the Company, receipt of dividends and other relevant factors. More specifically, the Illinois Insurance Code ("Code") provides a two-step process. First, no dividend may be declared or paid except out of earned (unassigned) surplus, as distinguished from contributed surplus, nor when the payment of a dividend reduces surplus below the minimum amount required by the Code. Secondly, a determination of the ordinary versus extraordinary dividends that can be paid is formula based and considers net income and capital and surplus, as well as the timing and amounts of dividends paid in the preceding twelve months as specified by the Code. Ordinary dividends to shareholders do not require prior approval of the IL DOI. Dividends are not cumulative. At December 31, 2009, the maximum ordinary dividend that can be declared and paid was limited to $1.50 billion.

4. The Company did not pay dividends in 2009. The following cash dividends were paid to the Corporation in 2008:

(in millions) Date of Payment	Type of Dividends	Amount
February 1	Ordinary	$ 400
March 17	Ordinary	300
April 2	Ordinary	300
May 14	Ordinary	400
June 2	Ordinary	500
August 19	Ordinary	750
September 11	Ordinary	750
Total		$ 3,400

5. Within the limitations of Part 3 above, there were no restrictions placed on the portion of the Company's profits that may be paid as ordinary dividends to stockholders.

6. The unassigned funds, which are held for the benefit of the shareholder, are unrestricted except by requirement for regulatory approval as described in Part 3 above.

7. The Company is not a mutual or similarly organized company, and therefore, this disclosure requirement does not apply.

8. The Company did not hold stock for special purposes at December 31, 2009 or 2008.

9. The balance in the special surplus funds is comprised of two components at December 31, 2009. The first component relates to the completion of the Company's sale of its United States based reinsurance operations for policies written after 1984 to SCOR U.S. Corporation ("SCOR") in September 1996. The transaction consisted of the sale of certain non-insurance assets, liabilities and renewal rights and a reinsurance transaction for the insurance liabilities. The Company followed the APPM for the treatment of retroactive contracts and reported the gain on the sale as a "write-in" adjustment to special surplus from retroactive reinsurance account of $24 million and $27 million at December 31, 2009 and 2008, respectively. The decrease in the special surplus funds balance was due to lower reported reserves by a non-novated cedant and a corresponding decrease in incurred but not reported ("IBNR") reserves. The second component of the balance of the special surplus funds, which was $206 million at December 31, 2009, relates to the Company's election to admit a higher amount of adjusted gross deferred tax assets as calculated in paragraph 10e of SSAP No. 10R. The balance of the special surplus funds was $230 million and $27 million at December 31, 2009 and 2008, respectively.

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10. Cumulative unrealized gains and losses reduced unassigned funds by $510 million and $336 million at December 31, 2009 and 2008, respectively.

11. The Company did not have surplus notes or similar obligations outstanding at December 31, 2009 or 2008.

12. The Company did not have restatements due to quasi-reorganizations in 2009 or 2008.

13. The Company was not quasi-reorganized.

14. Contingencies

A. Contingent Commitments

The Company made the following contingent commitments with external parties.

Commitments to acquire financial interests or make capital contributions

The Company made commitments to invest in limited partnerships interests of $631 million and $806 million at December 31, 2009 and 2008, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

California Earthquake Authority ("CEA")

Exposure to certain potential losses from earthquakes in California is limited by the Company's participation in the CEA, which provides insurance for California earthquake losses. The CEA is a privately-financed, publicly-managed state agency created to provide insurance coverage for earthquake damage. Insurers selling homeowners insurance in California are required to offer earthquake insurance to their customers either through their company or by participation in the CEA. The Company's homeowners policies continue to include coverages for losses caused by explosions, theft, glass breakage and fires following an earthquake, which are not underwritten by the CEA.

At December 31, 2009, the CEA's capital balance was approximately $3.42 billion. Should losses arising from an earthquake cause a deficit in the CEA, additional funding would be obtained from the proceeds of revenue bonds the CEA may issue, an existing $3.10 billion reinsurance layer, and finally, if needed, assessments on participating insurance companies. The authority of the CEA to assess participating insurers extends through December 31, 2018. Participating insurers are required to pay an assessment, currently estimated not to exceed $1.47 billion, if the capital of the CEA falls below $350 million. Participating insurers are required to pay a second additional assessment, currently estimated not to exceed $1.30 billion, if aggregate CEA earthquake losses exceed $9.60 billion and the capital of the CEA falls below $350 million. Within the limits previously described, the assessment could be intended to restore the CEA's capital to a level of $350 million. There is no provision that allows insurers to recover assessments through premium surcharge or other mechanism. The CEA's projected aggregate claim paying capacity is $9.60 billion as of December 31, 2009 and if an event were to result in claims greater than its capacity, affected policyholders would be paid a prorated portion of their covered losses.

All future assessments on participating CEA insurers are based on their CEA insurance market share as of December 31 of the preceeding year. As of December 31, 2008, the Company's share of the CEA was 18.7%. The Company does not expect its CEA market share to materially change. At this level, the Company's maximum possible CEA assessment would be $517 million during 2010. Accordingly, assessments from the CEA for a particular quarter or annual period may be material to income and cash flows, but not the financial position of the Company. Management believes the Company's exposure to earthquake losses in California has been significantly reduced as a result of its participation in the CEA.

Shared markets

As a condition of maintaining its licenses to write personal property and casualty insurance in various states, the Company is required to participate in assigned risk plans, reinsurance facilities and joint underwriting associations that provide various types of insurance coverage to individuals or entities that otherwise are unable to purchase such coverage from private insurers. Underwriting results related to these arrangements, which tend to be adverse, were immaterial to the Statement of Income.

Guarantees

The Company provides residual value guarantees on Company leased automobiles. If all outstanding leases were terminated effective December 31, 2009, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles have no residual value, would be $11 million at December 31, 2009. If all outstanding leases were terminated effective December 31, 2008, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles have no residual value, would be $17 million at December 31, 2008. The remaining term of each residual value guarantee is equal to the term of the underlying lease, which ranges from less than one year to three years. Historically, the Company has not made any material payments pursuant to these guarantees.

At December 31, 2008, the Company owned certain bonds under which it was obligated to exchange credit risk or to forfeit principal due, depending on the nature or occurrence of specified credit events for the referenced entities. In the event all such specified credit events were to occur, the Company's maximum amount at risk on these bonds, as measured by the amount of the aggregate initial investment was $303 thousand. The Company no longer held these bonds at December 31, 2009.

PMI Runoff Support Agreement

The Company has certain limited rights and obligations under a capital support agreement ("Runoff Support Agreement") with PMI Mortgage Insurance Company ("PMI"), the primary operating subsidiary of The PMI Group, related to the Company's disposition of PMI in prior years. Under the Runoff Support Agreement, the Company would be required to pay claims on PMI policies written prior to October 28, 1994, if PMI fails certain financial covenants and fails to pay such claims. The agreement only covers these policies and not any policies issued on or after that date. In the event any amounts are so paid, the Company would receive a commensurate amount of preferred stock or subordinated debt of PMI Group or PMI. The Runoff Support Agreement also restricts PMI's ability to write new business and pay dividends under certain circumstances. Management does not believe this agreement will have a material adverse effect on the net income, liquidity or financial position of the Company.

B. Assessments

Guaranty funds

Under state insurance guaranty fund laws, insurers doing business in a state can be assessed, up to prescribed limits, for certain obligations of insolvent insurance companies to policyholders and claimants. Amounts assessed to each insurer are typically related to its proportion of business written in each state. The Company's policy is to accrue a guaranty fund assessment when the entity for which the insolvency relates has met its state of domicile's statutory definition of insolvent and the amount of loss is reasonably estimable. In most states the definition is met with a declaration of financial insolvency by a court of competent jurisdiction. In certain states there must also be a final order of liquidation. At December 31, 2009 and 2008, the Company had accrued $93 million and $112 million, respectively, for future guaranty fund assessments and $6 million and $16 million, respectively, for the related premium tax offset expected to be realized. The period over which assessments are expected to be paid varies. Premium tax offsets are realized on a straight-line basis over the period allowed by each individual state once the guaranty fund assessment has been paid.

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State facilities

The Company is also subject to assessments from the Louisiana Citizens Property Insurance Corporation ("LA Citizens"). LA Citizens can levy a regular assessment on participating companies for a deficit in any calendar year up to a maximum of the greater of 10.0% of the calendar year deficit or 10.0% of Louisiana direct property premiums industry-wide for the prior calendar year.

Facilities such as LA Citizens are generally designed so that the ultimate cost is borne by policyholders, however, the exposure to assessments and the availability of recoupments or premium rate increases from the facility may not offset each other in the Company's financial statements. Moreover, even if they do offset each other, they may not offset each other in financial statements for the same fiscal period due to the ultimate timing of the assessments and recoupments or premium rate increases, as well as the possibility of policies not being renewed in subsequent years.

C. Gain Contingencies

The Company has not recognized gain contingencies subsequent to December 31, 2009, but prior to the issuance of the Company's Annual Statutory Statement.

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

In 2009, the Company incurred direct losses of $5 thousand on one claim related to an extra contractual obligation lawsuit. The Company incurred direct losses of $18 million on three claims in 2008.

E. All Other Contingencies

Regulation and compliance

The Company is subject to changing social, economic and regulatory conditions. From time to time, regulatory authorities or legislative bodies seek to influence and restrict premium rates, require premium refunds to policyholders, require reinstatement of terminated policies, restrict the ability of insurers to cancel or non-renew policies, require insurers to continue to write new policies or limit their ability to write new policies, limit insurers' ability to change coverage terms or to impose underwriting standards, impose additional regulations regarding agent and broker compensation, and otherwise expand overall regulation of insurance products and the insurance industry. The Company has established procedures and policies to facilitate compliance with laws and regulations, to foster prudent business operations, and to support financial reporting. The Company routinely reviews its practices to validate compliance with laws and regulations and with internal procedures and policies. As a result of these reviews, from time to time the Company may decide to modify some of its procedures and policies. Such modifications, and the reviews that led to them, may be accompanied by payments being made and costs being incurred. The ultimate changes and eventual effects of these actions on the Company's business, if any, are uncertain.

Legal and regulatory proceedings and inquiries

Background

The Company and certain subsidiaries are involved in a number of lawsuits, regulatory inquiries, and other legal proceedings arising out of various aspects of its business. As background to the "Proceedings" subsection below, please note the following:

- These matters raise difficult and complicated factual and legal issues and are subject to many uncertainties and complexities, including the underlying facts of each matter; novel legal issues; variations between jurisdictions in which matters are being litigated, heard or investigated; differences in applicable laws and judicial interpretations; the length of time before many of these matters might be resolved by settlement, through litigation or otherwise; the fact that some of the lawsuits are putative class actions in which a class has not been certified and in which the purported class may not be clearly defined; the fact that some of the lawsuits involve multi-state class actions in which the applicable law(s) for the claims at issue is in dispute and therefore unclear; and the current challenging legal environment faced by large corporations and insurance companies.

- The outcome of these matters may be affected by decisions, verdicts, and settlements, and the timing of such decisions, verdicts, and settlements, in other individual and class action lawsuits that involve the Company, other insurers, or other entities and by other legal, governmental, and regulatory actions that involve the Company, other insurers, or other entities. The outcome may also be affected by future state or federal legislation, the timing or substance of which cannot be predicted.

- In the lawsuits, plaintiffs seek a variety of remedies including equitable relief in the form of injunctive and other remedies and monetary relief in the form of contractual and extra contractual damages. In some cases, the monetary damages sought include punitive or treble damages. Often specific information about the relief sought, such as the amount of damages, is not available because plaintiffs have not requested specific relief in their pleadings. When specific monetary demands are made, they are often set just below a state court jurisdictional limit in order to seek the maximum amount available in state court, regardless of the specifics of the case, while still avoiding the risk of removal to federal court. In the Company's experience, monetary demands in pleadings bear little relation to the ultimate loss, if any, to the Company.

- In connection with regulatory examinations and proceedings, government authorities may seek various forms of relief, including penalties, restitution and changes in business practices. The Company may not be advised of the nature and extent of relief sought until the final stages of the examination or proceeding.

- For the reasons specified above, it is often not possible to make meaningful estimates of the amount or range of loss that could result from the matters described below in the "Proceedings" subsection. The Company reviews these matters on an ongoing basis and follows the APPM when making accrual and disclosure decisions. When assessing reasonably possible and probable outcomes, the Company bases its decisions on its assessment of the ultimate outcome following all appeals.

- Due to the complexity and scope of the matters disclosed in the "Proceedings" subsection below and the many uncertainties that exist, the ultimate outcome of these matters cannot be reasonably predicted. In the event of an unfavorable outcome in one or more of these matters, the ultimate liability may be in excess of amounts currently reserved, if any, and may be material to the Company's net income or cash flows for a particular quarterly or annual period. However, based on information currently known to it, management believes that the ultimate outcome of all matters described below, as they are resolved over time, is not likely to have a material adverse effect on the financial position of the Company.

Proceedings

There are a number of state and nationwide class action lawsuits pending in various state courts challenging the legal propriety of the Company's medical bill review processes on a number of grounds, including the manner in which the Company determines reasonableness and necessity. These lawsuits, which to a large degree mirror similar lawsuits filed against other carriers in the industry, allege these processes are used by the Company systematically to undervalue claims. Plaintiffs seek monetary damages in the form of contractual and extra contractual damages. The Company denies these allegations. One nationwide class action was certified. The Company has received final approval of a settlement of this class action which is immaterial in amount. The Company continues to vigorously defend the other pending lawsuits.

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There is a nationwide putative class action pending against the Company that challenges the Company's use of a vendor's automated database in valuing total loss automobiles. To a large degree, this lawsuit mirrors similar lawsuits filed against other carriers in the industry. Plaintiffs allege the Company systematically underpays first party total loss vehicle claims. The plaintiffs are seeking actual and punitive damages. The lawsuit is in the discovery stage and the Company is vigorously defending it.

The Company is vigorously defending a number of matters filed in the aftermath of Hurricane Katrina, including individual lawsuits and two statewide putative class actions in Louisiana. These matters are in various stages of development. The lawsuits and developments in litigation arising from the hurricane include the following:

- The Company has been sued in a putative class action in the U.S. District Court for the Western District of Louisiana. The plaintiffs allege that they were entitled to, but did not receive, payment for general contractor overhead and profit ("GCOP") or that the GCOP they received was not adequate to compensate them for the entire costs of a general contractor. The plaintiffs also alleged that the Company incorrectly calculated depreciation on property losses. The Court granted partial summary judgment, and dismissed the claim challenging the method of calculating depreciation. In October 2008, the Court heard plaintiffs' motion to certify three subclasses: the first class would impose a "three trade rule", meaning any time three or more trades are reflected on the estimate, GCOP must be paid; the second class encompassed the alleged miscalculation of GCOP when both general and specialty contractors are involved; and the third class sought to impose on the Company statutory penalties for its alleged breach of contract with regard to the first two subclasses. The Court denied plaintiffs' motion on the certification of the two subclasses regarding the "three trade rule" and statutory penalties. The plaintiffs' motion for certification of the third subclass alleging that GCOP is not properly calculated when both general and specialty contractors are involved is pending.

- The Louisiana Attorney General filed a class action lawsuit in state court against the Company and other insurers on behalf of Road Home fund recipients alleging that the insurers have failed to pay all damages owed under their policies. The insurers removed the matter to federal court. The district court denied plaintiffs' motion to remand the matter to state court and the U.S. Court of Appeals for the Fifth Circuit affirmed that ruling. The defendants filed a motion to dismiss and the plaintiffs' filed a motion to remand the claims involving a Road Home subrogation agreement. In March 2009, the district court denied the state's request that its claims be remanded to state court. As for the defendant insurers' motion, the judge granted it in part and denied it in part. Dismissal of all the extra contractual claims, including the bad faith and breach of fiduciary duty claims was granted. Dismissal also was granted of all claims based on the Valued Policy Law and all flood loss claims based on the levee breaches finding that the insurers flood exclusions precluded coverage. The remaining claims are for breach of contract and for declaratory relief on the alleged underpayment of claims by the insurers. The judge did not dismiss the class action allegations. The defendants also had moved to dismiss the complaint on grounds that the state had no standing to bring the lawsuit as an assignee of insureds because of anti-assignment language in the insurers' policies. The judge denied the defendants' motion for reconsideration on the assignment issue but found the matter was ripe for consideration by the federal appellate court. The defendants have filed a petition for permission to appeal to the Fifth Circuit. The Fifth Circuit has accepted review. After the Fifth Circuit accepted review, plaintiffs filed a motion to remand the case to state court, asserting that the class claims on which federal jurisdiction was premised have now effectively been dismissed as a result of a ruling in a related case. The Fifth Circuit has denied the motion for remand, without prejudice to plaintiffs' right to refile the motion for remand after the Fifth Circuit disposes of the pending appeal.

The Company is vigorously defending a lawsuit involving worker classification issues. This lawsuit is a certified class action challenging a state wage and hour law. In December 2009, the liability phase of the case was tried and a decision is pending. In this case, plaintiffs seek monetary relief, such as penalties and liquidated damages, and non-monetary relief, such as injunctive relief.

The Company is defending certain matters relating to the Company's agency program reorganization announced in 1999. These matters are in various stages of development.

- These matters include a lawsuit filed in 2001 by the U.S. Equal Employment Opportunity Commission ("EEOC") alleging retaliation under federal civil rights laws (the "EEOC I" suit) and a class action filed in 2001 by former employee agents alleging retaliation and age discrimination under the Age Discrimination in Employment Act ("ADEA"), breach of contract and Employee Retirement Income Security Act ("ERISA") violations (the "Romero I" suit). In 2004, in the consolidated EEOC I and Romero I litigation, the trial court issued a memorandum and order that, among other things, certified classes of agents, including a mandatory class of agents who had signed a release, for purposes of effecting the court's declaratory judgment that the release is voidable at the option of the release signer. The court also ordered that an agent who voids the release must return to the Company "any and all benefits received by the [agent] in exchange for signing the release." The court also stated that, "on the undisputed facts of record, there is no basis for claims of age discrimination." The EEOC and plaintiffs asked the court to clarify and/or reconsider its memorandum and order and in January 2007, the judge denied their request. In June 2007, the court granted the Company's motions for summary judgment. Following plaintiffs' filing of a notice of appeal, the U.S. Court of Appeals for the Third Circuit ("Third Circuit") issued an order in December 2007 stating that the notice of appeal was not taken from a final order within the meaning of the federal law and thus not appealable at this time. In March 2008, the Third Circuit decided that the appeal should not summarily be dismissed and that the question of whether the matter is appealable at this time will be addressed by the Third Circuit along with the merits of the appeal. In July 2009, the Third Circuit vacated the decision which granted the Company's summary judgment motions, remanded the cases to the trial court for additional discovery, and directed that the cases be reassigned to another trial court judge.

- A putative nationwide class action has also been filed by former employee agents alleging various violations of ERISA, including a worker classification issue. These plaintiffs are challenging certain amendments to the Agents Pension Plan and are seeking to have exclusive agent independent contractors treated as employees for benefit purposes. This matter was dismissed with prejudice by the trial court, was the subject of further proceedings on appeal, and was reversed and remanded to the trial court in 2005. In June 2007, the court granted the Company's motion to dismiss the case. Following plaintiffs' filing of a notice of appeal, the Third Circuit issued an order in December 2007 stating that the notice of appeal was not taken from a final order within the meaning of the federal law and thus not appealable at this time. In March 2008, the Third Circuit decided that the appeal should not summarily be dismissed and that the question of whether the matter is appealable at this time will be addressed by the Third Circuit along with the merits of the appeal. In July 2009, the Third Circuit vacated the decision which granted the Company's motion to dismiss the case, remanded the case to the trial court for additional discovery, and directed that the case be reassigned to another trial court judge.

In all of these various matters, plaintiffs seek compensatory and punitive damages, and equitable relief. The Company has been vigorously defending these lawsuits and other matters related to its agency program reorganization.

In New Mexico, the Company is defending a certified class action challenging the method by which the Company discloses installment fees. The class members are limited to New Mexico policyholders based on the trial court's acceptance of plaintiffs' amended complaint. The plaintiffs contend that installment fees must be disclosed on the insurance policy itself, which would include the declarations page, because the fees allegedly meet the legal definition of "premium." Plaintiffs seek repayment of installment fees since October 1996.

Other matters

Various other legal, governmental, and regulatory actions, including state market conduct exams, and other governmental and regulatory inquiries are currently pending that involve the Company and specific aspects of its conduct of business. Like other members of the insurance industry, the Company is the target of a number of class action lawsuits and other types of proceedings, some of which involve claims for substantial or indeterminate amounts. These actions are based on a variety of issues and target a range of the Company's practices. The outcome of these disputes is currently unpredictable.

One or more of these matters could have an adverse effect on the Company's net income or cash flows for a particular quarterly or annual period. However, based on information currently known to it, management believes that the ultimate outcome of all matters described in this

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"Other matters" subsection, in excess of amounts currently reserved, if any, as they are resolved over time is not likely to have a material effect on the net income, cash flows or financial position of the Company.

15. Leases

A. Lessee Operating Lease

1. The Company leases certain office facilities and computer equipment under various noncancelable operating lease agreements that expire through 2019. Total rent expense, net of sublease rental income, was $248 million and $277 million in 2009 and 2008, respectively, before allocation to affiliates. Sublease rental income was $2 million and $3 million in 2009 and 2008, respectively.

2. a. At December 31, 2009, the minimum aggregate rental commitments under noncancelable operating leases with an initial or remaining term of more than one year were as follows:

(in millions)	
2010	$ 195
2011	142
2012	107
2013	66
2014	49
Thereafter	60
Total	$ 619

b. At December 31, 2009, the total of minimum aggregate rental commitments to be received under noncancelable subleases with an initial or remaining term of more than one year was $4 million.

3. Sale-leaseback transactions

a. The Company did not enter into sale-leaseback transactions in 2009 or 2008.

b. The transactions described above were not accounted for as a deposit.

B. Lessor Leases

Leasing activities were not part of the Company's business activities in 2009 or 2008.

16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

Derivative financial instruments

1. The following tables summarize the volume, statement value and fair value of the Company's derivative financial instruments at December 31:

($ in millions)	**2009**			
	Volume			
	Notional Amount	**Number of Contracts**	**Statement Value**	**Fair Value**
Interest rate contracts				
Interest rate swaption agreements	$ 9,500	n/a	$ 114	$ 114
Options on U.S. Treasury futures	n/a	30,000	12	12
Interest rate swap agreements	200	n/a	(12)	(12)
Total interest rate contracts	9,700	30,000	114	114
Equity and index contracts				
Option contracts	n/a	24,000	50	50
Index futures contracts	n/a	1,152	-	(1)
Total equity and index contracts	n/a	25,152	50	49
Foreign currency contracts				
Foreign currency forward contracts	219	n/a	2	2
Other derivative financial instruments				
Credit default swap agreements - buying protection	535	n/a	(13)	(13)
Credit default swap agreements - selling protection	205	n/a	-	(13)
Total other derivative financial instruments	740	n/a	(13)	(26)
Total derivative financial instruments	$ 10,659	55,152	$ 153	$ 139

($ in millions)	**2008**			
	Volume			
	Notional Amount	**Number of Contracts**	**Statement Value**	**Fair Value**
Interest rate contracts				
Interest rate swaption agreements	$ 14,500	n/a	$ -	$ -
Options on U.S. Treasury futures	n/a	40,000	11	11
Interest rate swap agreements	800	n/a	39	39
Total interest rate contracts	15,300	40,000	50	50
Equity and index contracts				
Option contracts	n/a	26,084	108	108
Index futures contracts	n/a	5,436	-	2
Total equity and index contracts	n/a	31,520	108	110
Foreign currency contracts				
Foreign currency forward contracts	-	n/a	-	-
Other derivative financial instruments				
Credit default swap agreements - buying protection	1,074	n/a	43	43
Credit default swap agreements - selling protection	539	n/a	(2)	(42)
Total other derivative financial instruments	1,613	n/a	41	1
Total derivative financial instruments	$ 16,913	71,520	$ 199	$ 161

Volume for over-the-counter derivative contracts is represented by their notional amounts. Volume for exchange traded derivatives is represented by the number of contracts which is the basis on which they are traded (n/a = not applicable). The notional amounts specified in

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the contracts are used to calculate the exchange of contractual payments under the agreements and are generally not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap selling protection agreements represent the maximum amount of potential loss, assuming no recoveries. Statement values are generally equal to consideration paid or received except when non-hedge accounting is used, in which case statement value is equal to current fair value. Fair value is the estimated amount that the Company would receive or pay to terminate the derivative contracts at the reporting date. The fair value for exchange traded derivative contracts is based on observable market quotations in active markets, whereas the fair value for non-exchange traded derivative contracts is determined using widely accepted valuation models and other appropriate valuation methods.

2. The credit risk, market risk and cash requirements of the Company's derivative instruments utilized during 2009 and 2008 are discussed in Note 8, Part A. The accounting policies for the Company's derivative instruments are disclosed in Note 1, Part C and Note 8, Part C.

3. The following table summarizes the credit exposure on the Company's over-the-counter contracts at December 31:

(in millions)	2009	2008
Interest rate swaption agreements	$ 114	$ -
Foreign currency forward contracts	3	-
Interest rate swap agreements	(12)	38
Credit default swap agreements - buying protection	(7)	43
Credit default swap agreements - selling protection	-	(1)
Total derivative financial instruments	$ 98	$ 80

Credit exposure represents the Company's potential loss if all counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement/carrying value of over-the-counter derivative contracts with a positive statement/carrying value at the reporting date reduced by the effect, if any, of legally enforceable master netting agreements. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance.

4. The Company's policy for requiring collateral is discussed in Note 8, Part A. In general, the collateral pledged by the Company is in the custody of a counterparty or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For exchange traded derivatives, the exchange requires margin deposits as well as daily cash settlements of margin accounts. At December 31, 2009 and 2008, the Company pledged $9 million and $44 million, respectively, of securities in the form of margin deposits. Usually, the Company pledges U.S. Treasury bonds to satisfy this collateral requirement. The Company uses master netting agreements for over-the-counter derivative transactions. These agreements permit either party to net payments due for transactions covered by the agreements. Under the provisions of the agreements, collateral is either pledged or obtained when certain predetermined exposure limits are exceeded. At December 31, 2009, counterparties pledged $39 million in cash to the Company, and the Company pledged $9 million in securities to counterparties. At December 31, 2008, counterparties did not pledge any collateral to the Company, and the Company did not pledge anything to counterparties.

Other than derivative financial instruments

1. The contractual amounts of the Company's commitments to invest in limited partnership agreements were $631 million and $806 million at December 31, 2009 and 2008, respectively. At December 31, 2009, the Company also had other commitments to invest with contractual amounts of $190 thousand.

2. Commitments to invest generally represent commitments to acquire financial interests or instruments. The Company enters into these agreements primarily to allow for additional participation in certain limited partnership investments.

3. The contractual amounts represent the amount at risk if the contract was fully drawn upon, the counterparty defaults and the value of any underlying security becomes worthless.

4. The Company does not require collateral or other security to support off-balance sheet financial instruments with credit risk.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. The Company did not report transfers of premium receivables as sales in 2009 or 2008.

B. Transfer and Servicing of Financial Assets

1. The Company did not enter into securities lending agreements in 2009, however it did during 2008. The Company was able to estimate the fair value of assets obtained and liabilities incurred in these 2008 agreements.

2. The Company did not enter into securities lending agreements in 2009. In 2008, the Company entered into securities lending agreements using U.S. Treasury and corporate bonds and domestic and foreign equities. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. At December 31, 2008, the Company did not have securities lending agreements outstanding. The Company received collateral for securities loaned in an amount generally equal to 102% and 105% of the fair value of securities and recorded the related obligations to return the collateral within liabilities. All collateral was received in the form of cash, unrestricted and maintained in a separate custody account. None of the collateral was sold or repledged. Generally, collateral was invested in short-term investments or bonds during the agreement period. The Company monitored the fair value of securities loaned on a daily basis and obtained additional collateral as necessary to mitigate counterparty credit risk. The Company maintained the right and ability to redeem the securities loaned on short notice. Substantially all of the Company's securities loaned were placed with large brokerage firms. Securities lending transactions were generally short-term in nature, usually 30 days or less.

3. The Company did not enter into servicing asset or liability agreements in 2009 or 2008.

4. The Company did not have securitized financial assets accounted for as sales in 2009 or 2008.

5. The Company was not the transferor of securitized financial assets in 2009 or 2008.

6. The Company did not transfer receivables with recourse in 2009 or 2008.

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C. In the course of managing the Company's investment portfolio, securities may be sold and reacquired within 30 days of the sale date. Such transactions are referred to as wash sales. The details, by NAIC designation 3 or below, of securities sold during 2009 and 2008 and reacquired within 30 days of the sale date were:

($ in millions)	2009			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds				
NAIC 3	1	$ -	$ -	$ -
NAIC 4	3	5	5	-
NAIC 5	2	2	2	-
Preferred stocks				
NAIC P/RP3	-	-	-	-
NAIC P/RP4	-	-	-	-

($ in millions)	2008			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds				
NAIC 3	4	$ 9	$ 9	$ -
NAIC 4	6	6	5	-
NAIC 5	-	-	-	-
Preferred stocks				
NAIC P/RP3	3	3	4	-
NAIC P/RP4	1	1	1	-

The Company did not have any other wash sales during 2009 or 2008 that required disclosure per SSAP No. 91R, *Accounting for Transfers and Servicing of Financial Assets and Extinguishments of Liabilities.*

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

The Company did not act as a third party administrator for uninsured accident and health plans.

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

There were no direct premiums written/produced by managing general agents/third party administrators in 2009 or 2008.

20. Other Items

A. Extraordinary Items

The Company did not have extraordinary items at December 31, 2009 or 2008.

B. Troubled Debt Restructuring: Debtors

The Company did not have troubled debt restructurings at December 31, 2009 or 2008.

C. Other Disclosures

Credit facility

The Company, along with ALIC and the Corporation, has access to a $1.00 billion unsecured revolving credit facility that has an initial term of 5 years expiring in 2012 with two optional one-year extensions that can be exercised at the end of any of the remaining anniversary years of the facility upon approval of existing or replacement lenders providing more than two thirds of the commitments to lend. This facility contains an increase provision that would allow up to an additional $500 million of borrowing provided the increased portion could be fully syndicated at a later date among existing and new lenders. There were no borrowings under the line of credit in 2009 or 2008.

Miscellaneous

Assets in the amount of $15 million, including $594 thousand for interest payable to policyholders on potential refund, are on deposit at The Bank of New York Mellon at December 31, 2009 in an escrow account established in accordance with North Caroline Department of Insurance Bulletin 08-B-06.

Included in the Annual Statement is a schedule of net losses and loss expenses unpaid, as reported in Schedule P - Part 1, columns 13 through 24, for accident years 1999, 1998, 1997, 1996, 1995, and 1994 and prior, for each line of business reported.

Other expenses reported on Page 3, Line 5, Liabilities, Surplus and Other Funds, included $37 million and $57 million of reserves related to employee medical and dental plans at December 31, 2009 and 2008, respectively.

Internally developed software

Internally developed software consisted of the following:

(in millions)	2009	2008
January 1, beginning balance	$ 210	$ 213
Capitalized cost	23	42
Depreciation	(46)	(45)
December 31, ending balance	$ 187	$ 210

Accumulated depreciation on internally developed software was $367 million and $321 million at December 31, 2009 and 2008, respectively. The internal and external costs incurred to develop internal-use computer software and web sites during the application and development stage and infrastructure stage are capitalized, and since it is all non-operating software, amortized on a straight-line basis over the lesser of five years or its estimated useful life. All internally developed software was nonadmitted at December 31, 2009 and 2008.

D. Premium Balances Reasonably Possible to be Uncollectible

The Company routinely assesses the collectibility of its premiums and considerations that are less than 90 days old. The allowance for uncollectible premiums and considerations is determined based on the age of the receivable and prior collection experience. The allowance balance for admitted premiums and considerations, after reinsurance, was $23 million at both December 31, 2009 and 2008. Premiums and considerations older than 90 days are nonadmitted.

NOTES TO FINANCIAL STATEMENTS

E. Business Interruption Insurance Recoveries

The Company did not have business interruption insurance in 2009 or 2008.

F. State Transferable Tax Credits

1. The Company did not have state transferable tax credits at December 31, 2009. At December 31, 2008, the Company had unused transferable state tax credits in Connecticut of $929 thousand, which had a carrying value of $836 thousand.

2. The Company estimates the utilization of the remaining transferable state tax credits by projecting the future tax liability and comparing it to the availability of remaining transferable state tax credits.

3. The Company did not recognize impairment losses on the carrying values of state transferable tax credits in 2009 or 2008.

G. Subprime Mortgage Related Risk Exposure

1. The Company identified it had exposure to subprime residential mortgage related risk in the form of asset-backed residential mortgage-backed securities ("ABS RMBS"), as well as a limited partnership investment. The ABS RMBS portfolio includes securities that are collateralized by mortgage loans issued to borrowers that cannot qualify for prime or alternative financing terms due in part to an impaired or limited credit history. It also includes securities that are collateralized by certain second lien mortgages regardless of the borrower's credit profile. At December 31, 2009, the ABS RMBS portfolio had net unrealized losses of $78 million, of which $79 million were gross unrealized losses and $1 million were gross unrealized gains. At December 31, 2008, the ABS RMBS portfolio had net unrealized losses of $327 million, of which $330 million were gross unrealized losses and $3 million were gross unrealized gains.

   In addition, the Company owns Alt-A residential mortgage-backed securities ("Alt-A"), which it does not consider to be a component of its exposure to subprime mortgage related risk. The Alt-A portfolio consists of mortgage-backed securities at fixed or variable rates and includes certain securities that are collateralized by residential mortgage loans issued to borrowers with stronger credit profiles than subprime borrowers, but do not qualify for prime financing terms due to high loan-to-value ratios or limited supporting documentation. At December 31, 2009, the Alt-A portfolio had net unrealized gains of $3 million, of which $8 million were gross unrealized losses and $11 million were gross unrealized gains. At December 31, 2008, the Alt-A portfolio had net unrealized losses of $73 million, of which $74 million were gross unrealized losses and $1 million were gross unrealized gains.

   Both ABS RMBS and Alt-A securities are considered loan-backed, and included in bonds in the Company's Asset page.

   The Company has a comprehensive portfolio monitoring process to identify and evaluate, on a case-by-case basis, investments whose carrying value may be OTTI. See the investments significant accounting policy in Note 1, Part C for more details. The Company recorded investment write-downs of $38 million and $16 million in the ABS RMBS portfolio related to asset impairments in 2009 and 2008, respectively. Investment write-downs of $27 million and $16 million were recorded in the Alt-A portfolio related to asset impairments in 2009 and 2008, respectively. The Company did not record investment write-downs in the ABS RMBS or Alt-A portfolios in 2009 or 2008 for the potential sale of assets to meet future cash flow requirements. The Company continues to believe that the unrealized losses on these securities are not necessarily predictive of the performance of the underlying collateral. In the absence of further deterioration in the collateral relative to the Company's positions in the securities' respective capital structures, which could require recognition of OTTI, the unrealized losses should reverse over the remaining lives of the securities.

   The Company's practice for acquiring and monitoring ABS RMBS and Alt-A securities takes into consideration the quality of the originator, quality of the servicer, security credit rating, underlying characteristics of the mortgages, borrower characteristics, level of credit enhancement in the transaction, and bond insurer strength, where applicable. The originators and servicers of the underlying mortgage loans are primarily subsidiaries of large banks and broker/dealers.

2. The Company did not have direct exposure to subprime mortgage loans.

3. The Company's direct exposure to other subprime investments is summarized as follows at December 31:

(in millions)	2009			
Type of Investment	Actual Cost	Book/ Adjusted Carrying Values	Fair Values	OTTI Losses
ABS RMBS	$ 985	$ 644	$ 566	$ 38
Other assets	65	64	64	-
Total	$ 1,050	$ 708	$ 630	$ 38

(in millions)	2008			
Type of Investment	Actual Cost	Book/ Adjusted Carrying Values	Fair Values	OTTI Losses
ABS RMBS	$ 1,215	$ 1,102	$ 775	$ 16
Other assets	50	40	40	-
Total	$ 1,265	$ 1,142	$ 815	$ 16

In addition, the Company had Alt-A securities with the following actual cost, book/adjusted carrying values, fair values and OTTI losses at December 31:

(in millions)	2009	2008
Actual cost	$ 294	$ 313
Book/adjusted carrying values	221	272
Fair values	224	199
OTTI losses	27	16

4. The Company did not sell mortgage guaranty or financial guaranty insurance coverage, and therefore, does not have underwriting exposure to subprime mortgage risk.

21. Events Subsequent

Subsequent events were considered through February 22, 2010 for the statutory statement issued on February 24, 2010. There were no events that would make this statement materially inaccurate or misleading.

NOTES TO FINANCIAL STATEMENTS

22. Reinsurance

A. Unsecured Reinsurance Recoverables

The Company had unsecured reinsurance recoverables that exceeded 3% of the Company's policyholders surplus of $1.04 billion and $1.00 billion at December 31, 2009 and 2008, respectively, with the Michigan Catastrophic Claim Association (NAIC Group Code 0000, FEIN AA-9991159).

B. Reinsurance Recoverable in Dispute

The Company did not have reinsurance recoverables on paid or unpaid (including incurred but not reported) losses in dispute by reason of notification, arbitration or litigation at December 31, 2009 or 2008, that either individually exceeded 5% of the Company's policyholders surplus, or in the aggregate exceeded 10% of the Company's policyholders surplus.

C. Reinsurance Assumed and Ceded

1. The maximum amount of return commission which would have been due to reinsurers if they or the Company had canceled all of the Company's reinsurance, or if the Company or reinsurers had canceled all the Company's insurance assumed as of December 31 with the return of unearned premium reserve was as follows:

(in millions)	2009					
	Assumed Reinsurance Premium Reserve	Assumed Reinsurance Commission Equity	Ceded Reinsurance Premium Reserve	Ceded Reinsurance Commission Equity	Net Premium Reserve	Net Commission Equity
(i) Affiliates	$ 5,080	$ 604	$ -	$ -	$ 5,080	$ 604
(ii) All other	10	-	(180)	(27)	(170)	(27)
(iii) Total	$ 5,090	$ 604	$ (180)	$ (27)	$ 4,910	$ 577

(iv) Direct Unearned Premium Reserve $3.50 billion

(in millions)	2008					
	Assumed Reinsurance Premium Reserve	Assumed Reinsurance Commission Equity	Ceded Reinsurance Premium Reserve	Ceded Reinsurance Commission Equity	Net Premium Reserve	Net Commission Equity
(i) Affiliates	$ 4,951	$ 588	$ -	$ -	$ 4,951	$ 588
(ii) All other	17	-	(175)	(27)	(158)	(27)
(iii) Total	$ 4,968	$ 588	$ (175)	$ (27)	$ 4,793	$ 561

(iv) Direct Unearned Premium Reserve $3.76 billion

2. The Company had no additional or return commission, predicated on loss experience or any other form of profit sharing arrangement as a result of existing contractual arrangements at December 31, 2009 or 2008.

3. The Company had no protected cells at December 31, 2009 or 2008.

D. Uncollectible Reinsurance

The Company wrote off reinsurance balances for the following companies that increased or (decreased) the Statement of Income line items listed below:

(in thousands)	2009		
	Losses Incurred	Premiums Earned	Increase (Decrease) to Income
Lehman Re, Ltd.	$ -	$ (186,324)	$ (186,324)
Mercantile & General Reinsurance Company Limited	105,617	-	(105,617)
Excess and Casualty Reinsurance Association	52,024	-	(52,024)
Walsun Insurance Limited	764	-	(764)
Total	$ 158,405	$ (186,324)	$ (344,729)

(in thousands)	2008		
	Losses Incurred	Premiums Earned	Increase (Decrease) to Income
Walton Insurance Limited (Bermuda)	$ 534	$ -	$ (534)

E. Commutation of Ceded Reinsurance

The Company reported a net increase to incurred losses of $988 thousand as a result of commutations in 2009 with the following companies:

(in thousands)	
Seaton Insurance Company	$ 4,824
Uni Asia General Insurance Berhad	44
Bulstrad, Bulgarian Foreign Insurance & Reinsurance Company	5
British-American Insurance Company Limited	2
Unionamerica	(3,339)
First Fire and Marine Insurance Company Limited	(254)
Hudson Re	(252)
Deutsche Ruckversicherung AG	(42)
Total decrease to incurred losses	$ 988

The Company did not commute any of its ceded reinsurance in 2008.

NOTES TO FINANCIAL STATEMENTS

F. Retroactive Reinsurance

The Company entered into an Assumption and Indemnity Retrocession Agreement with SCOR, and the related activity is shown below.

(in millions)	2009	2008
a. Reserves transferred:		
1. Initial reserves	$ 411	$ 411
2. Adjustments - prior years	(384)	(384)
3. Adjustments - current year	(3)	-
4. Current total	$ 24	$ 27
b. Consideration paid	$ 348	$ 348
c. Paid losses reimbursed or recovered	$ -	$ -
d. Special surplus from retroactive reinsurance		
1. Initial surplus gain or loss	$ 63	$ 63
2. Adjustments - prior years	(36)	(36)
3. Adjustments - current year	(3)	-
4. Current year restricted surplus	$ 24	$ 27
5. Cumulative total transferred to unassigned funds	$ -	$ -

e. SCOR (NAIC Company Code 30058) was the only cedant involved in all the transactions included in the summary totals above. There were no reinsurers the Company assumed retroactive reinsurance from in 2009 or 2008.

f. There were no amounts of total paid loss or loss adjustment expenses recoverable at December 31, 2009 or 2008.

G. Reinsurance Accounted for as a Deposit

On October 1, 1999, the Company completed the acquisition of the personal lines business from CNA Financial Corporation (“CNA”). The transaction included an indemnity reinsurance agreement and a reserve agreement. The reserve agreement guaranteed the adequacy, in all material respects, of the loss reserves transferred by CNA under the indemnity reinsurance agreement. The Company used deposit accounting to account for the indemnity reinsurance agreement, as the portion of the indemnity reinsurance agreement governing the transfer of the loss reserves did not, despite its form, transfer both components of insurance risk. In accordance with the requirements of deposit accounting, an initial asset deposit of $1.05 billion was recorded. The inception-to-date payments for this agreement totaled $833 million and $828 million at December 31, 2009 and 2008, respectively. Inception-to-date net adjustments related to the reserve agreement reduced the reserves on deposit by $187 million at both December 31, 2009 and 2008. The balance of the reserves on deposit was $28 million and $33 million at December 31, 2009 and 2008, respectively.

23. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A. The Company accrues estimated retrospective premium adjustments on certain commercial insurance policies through the review of each individual retrospectively rated risk, comparing the known loss development, including IBNR reserves, with that anticipated in the policy contract to arrive at the best estimate of returned or additional retrospective premium.

The Company also accrues estimated retrospective premium adjustments related to Your Choice Auto platinum (“YCA”), Your Choice Home platinum & gold (“YCH”) and Allstate Blue policies in eligible states. YCA and YCH policies that are claim free during the policy period receive 5.0% of the premium paid for certain major coverages as a billing credit or refund. Allstate Blue policies offer non-standard auto coverage and contain a loyalty bonus which rewards eligible policyholders who stay with the Company for a full policy term with a 5.0% to 10.0% bonus of premium paid for certain major coverages. The amount of accrued retrospective premium adjustments is determined by analyzing the historical loss experience of these policyholders.

B. The Company records accrued retrospective premium as an adjustment to earned premiums on certain commercial insurance policies. For YCA, YCH and Allstate Blue policies, the Company records accrued retrospective premium as an adjustment to written premiums.

C. The amount of net premiums written by the Company in 2009 and 2008 subject to retrospective rating features was $2.01 billion and $1.67 billion, respectively. These amounts represented 8.4% and 6.8% of total net premiums written in 2009 and 2008, respectively.

D. The Company nonadmitted 10.0% of accrued retrospective premiums related to certain commercial insurance policies not offset by retrospective return premiums, other liabilities to the same party (other than loss and loss adjustment expense reserves), or collateral as permitted by SSAP No. 66, *Retrospectively Rated Contracts*, as follows:

(in millions)	2009	2008
a. Total accrued retro premiums	$ 3	$ 2
b. Unsecured amount	3	2
c. Less: Nonadmitted amount (10.0%)	-	-
d. Less: Nonadmitted for any person for whom agents’ balances or uncollected premiums are nonadmitted	-	-
e. Admitted amount (a) - (c) - (d)	$ 3	$ 2

The Company is responsible for the return of premium to YCA, YCH and Allstate Blue policyholders. These amounts represent a liability to the Company.

24. Change in Incurred Losses and Loss Adjustment Expenses

The Company establishes reserves for losses and loss adjustment expenses on reported and unreported claims of insured losses. The Company’s reserving process takes into account known facts and interpretations of circumstances and factors including the Company’s experience with similar cases, actual claims paid, historical trends involving claim payment patterns and pending levels of unpaid claims, loss management programs, product mix and contractual terms, law changes, court decisions, changes to regulatory requirements and economic conditions. In the normal course of business, the Company may also supplement its claim processes by utilizing third party adjusters, appraisers, engineers, inspectors, other professionals and information sources to assess and settle catastrophe and non-catastrophe related claims. The effects of inflation are implicitly considered in the reserving process.

Since reserves are estimates of the unpaid portion of losses that have occurred, including IBNR losses, the establishment of appropriate reserves, including reserves for catastrophes, is an inherently uncertain and complex process. The ultimate cost of losses may vary materially from recorded amounts, which are based on management’s best estimates. The highest degree of uncertainty is associated with reserves for losses incurred in the current reporting period as it contains the greatest proportion of losses that have not been reported or settled. The Company regularly updates its reserve estimates as new information becomes available and as events unfold that may affect the resolution of unsettled claims. Changes in prior year reserve estimates, which may be material, are reflected in the Statement of Income in the period such changes are determined.

NOTES TO FINANCIAL STATEMENTS

Activity in the reserve for losses and loss adjustment expenses was summarized as follows:

(in millions)	2009	2008
Balance at January 1	$ 14,859	$ 14,227
Incurred related to:		
Current year	17,259	18,191
Prior years	(68)	212
Total incurred	17,191	18,403
Paid related to:		
Current year	11,282	11,606
Prior years	6,269	6,165
Total paid	17,551	17,771
Balance at December 31	$ 14,499	$ 14,859

Incurred losses and loss adjustment expenses represent the sum of paid losses and reserve changes in the calendar year. This expense included net losses from catastrophes of $2.05 billion and $3.26 billion in 2009 and 2008, respectively. Catastrophes are an inherent risk that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position.

The Company calculates and records a single best reserve estimate for losses from catastrophes, in conformity with generally accepted actuarial principles. As a result, management believes that no other estimate is better than the recorded amount. Due to the uncertainties involved, including the factors described above, the ultimate cost of losses may vary materially from recorded amounts, which are based on management's best estimates. Accordingly, management believes that it is not practicable to develop a meaningful range for such changes in losses incurred.

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $(68) million and $212 million as a result of the reestimation of unpaid losses and loss adjustment expenses for the years ended December 31, 2009 and 2008, respectively. During 2009, favorable development in incurred losses and loss adjustment expenses related to prior years was primarily due to a reduction in catastrophe losses. During 2008, incurred losses and loss adjustment expenses related to prior years were primarily composed of increases in litigation settlements and catastrophe losses. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $573 million and $620 million was included as a reduction of loss reserves at December 31, 2009 and 2008, respectively.

25. Intercompany Pooling Arrangements

The Company was not a member of an intercompany pooling arrangement in 2009 or 2008.

26. Structured Settlements

A. To settle certain claims, the Company purchased annuities from various life insurers where the claimant was the payee but for which the Company was contingently liable in the event the issuer of the annuity was unable to perform. At December 31, 2009 and 2008, the aggregate amount of statutory reserves, reported in the financial statements of third party life insurers, for which the Company was contingently liable was $309 million and $332 million, respectively.

B. ALIC, located in Northbrook, Illinois, was the only life insurer where the total statement value of statutory reserves for which the Company was contingently liable exceeded 1% of the Company's policyholder surplus at December 31. The statement value (i.e. present value) of ALIC statutory reserves for which the Company was contingently liable was $182 million and $204 million at December 31, 2009 and 2008, respectively. This affiliated life insurer is licensed in the Company's state of domicile.

27. Health Care Receivables

The Company did not have health care receivables at December 31, 2009 or 2008.

28. Participating Policies

The Company did not have participating policies, as defined by SSAP No. 51, *Life Contracts*, or SSAP No. 54, *Individual and Group Accident and Health Contracts*, at December 31, 2009 or 2008.

29. Premium Deficiency Reserves

The Company did not record premium deficiency reserves at December 31, 2009 or 2008. Anticipated investment income was considered as a factor in the premium deficiency calculation.

30. High Deductibles

At December 31, 2009 and 2008, the amount of reserve credit recorded for high deductibles on unpaid claims was $368 thousand and $450 thousand, respectively. The amount billed and recoverable on paid claims was $40 thousand and $178 thousand at December 31, 2009 and 2008, respectively.

31. Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

The Company did not discount its liabilities for unpaid losses or unpaid loss adjustment expenses at December 31, 2009 or 2008.

32. Asbestos/Environmental Reserves

A. The Company continues to receive asbestos and environmental claims. Asbestos claims relate primarily to bodily injuries asserted by people who were exposed to asbestos or products containing asbestos. Environmental claims relate primarily to pollution and related clean-up costs.

The Company's exposure to asbestos and environmental claims arises principally from assumed reinsurance coverage written during the 1960s through the mid-1980s, including reinsurance on primary insurance written on large U.S. companies, and from direct excess insurance written from 1972 through 1985, including substantial excess general liability coverages on large U.S. companies. Additional exposure stems from direct primary commercial insurance written during the 1960s through the mid-1980s.

In 1986, the general liability policy form used by the Company and others in the property and casualty insurance industry was amended to introduce an "absolute pollution exclusion," which excluded coverage for environmental damage claims, and added an asbestos exclusion. Most general liability policies issued prior to 1987 contain annual aggregate limits for product liability coverage. General liability policies issued in 1987 and thereafter contain annual aggregate limits for product liability coverage and annual aggregate limits for all coverages. The Company's experience to date has been that these policy form changes have limited the extent of its exposure to environmental and asbestos claim risks.

NOTES TO FINANCIAL STATEMENTS

The Company's exposure to liability for asbestos and environmental losses manifests differently depending on whether it arises from assumed reinsurance coverage, direct excess insurance, or direct primary commercial insurance. The direct insurance coverage the Company provided for these exposures was substantially "excess" in nature.

Direct excess insurance and reinsurance involve coverage written by the Company for specific layers of protection above retentions and other insurance plans. The nature of excess coverage and reinsurance provided to other insurers limits the Company's exposure to loss to specific layers of protection in excess of policyholder retention on primary insurance plans. The Company's exposure is further limited by the significant reinsurance that was purchased on the direct excess business.

The Company's assumed reinsurance business involved writing generally small participations in other insurers' reinsurance programs. The reinsured losses in which the Company participates may be a proportion of all eligible losses or eligible losses in excess of defined retentions. The majority of the Company's assumed reinsurance exposure, approximately 85%, is for excess of loss coverage, while the remaining 15% is for pro-rata coverage.

The Company's direct primary commercial insurance business did not include coverage to large asbestos manufacturers. This business comprises a cross section of policyholders engaged in many diverse business sectors located throughout the country.

The Company conducts an annual review in the third quarter of each year to evaluate and establish asbestos and environmental reserves. Reserves are recorded in the reporting period in which they are determined. Using established industry and actuarial best practices and assuming no change in the regulatory or economic environment, this detailed and comprehensive "ground up" methodology determines asbestos reserves based on assessments of the characteristics of the exposure (e.g. claim activity, potential liability, jurisdiction, products versus non-products exposure) presented by individual policyholders, and determines environmental reserves based on assessments of the characteristics of exposure (e.g. environmental damage, respective shares of liability of potentially responsible parties, appropriateness and cost of remediation) to pollution and related clean-up costs. The number and cost of these claims is affected by intense advertising by trial lawyers seeking asbestos plaintiffs, and entities with asbestos exposure seeking bankruptcy protection as a result of asbestos liabilities, initially causing a delay in the reporting of claims, often followed by acceleration and an increase in losses and loss adjustment expenses as settlements occur.

After evaluating insureds' probable liabilities for asbestos and/or environmental claims, the Company evaluates the insureds' coverage programs for such claims. The Company considers the insureds' total available insurance coverage, including the coverage it issued. The Company also considers relevant judicial interpretations of policy language and applicable coverage defenses or determinations, if any.

Evaluation of both the insureds' estimated liabilities and the Company's exposure to the insureds depends heavily on an analysis of the relevant legal issues and litigation environment. This analysis is conducted by the Company's specialized claims adjusting staff and legal counsel. Based on these evaluations, case reserves are established by claims adjusting staff and actuarial analysis is employed to develop an IBNR reserve, which includes estimated potential reserve development and claims that have occurred but have not been reported.

For both asbestos and environmental reserves, the Company also evaluates its historical direct net loss and loss adjustment expenses paid and incurred experience to assess any emerging trends, fluctuations or characteristics suggested by the aggregate paid and incurred activity.

Establishing net loss reserves for environmental and asbestos claims is subject to uncertainties that are much greater than those presented by other types of claims. Among the complications are lack of historical data, long reporting delays, uncertainty as to the number and identity of insureds with potential exposure and unresolved legal issues regarding policy coverage; unresolved legal issues regarding the determination, availability and timing of exhaustion of policy limits; plantiffs' evolving and expanding theories of liability, availability and collectibility of recoveries from reinsurance; retrospectively determined premiums and other contractual agreements; estimates of the extent and timing of any contractual liability; the impact of bankruptcy protection sought by various asbestos producers and other asbestos defendants; and other uncertainties. There are also complex legal issues concerning the interpretation of various insurance policy provisions and whether those losses are covered, or were ever intended to be covered, and could be recoverable through retrospectively determined premium, reinsurance or other contractual agreements. Courts have reached different and sometimes inconsistent conclusions as to when losses were deemed to have occurred and which policies provide coverage; what types of losses are covered; whether there is an insurer obligation to defend; how policy limits are determined; how policy exclusions and conditions are applied and interpreted; and whether clean-up costs represent insured property damage. The Company's reserves for asbestos and environmental exposures could be affected by tort reform, class action litigation and other potential legislation and judicial decisions. Environmental exposures could also be affected by a change in the existing federal Superfund law and similar state statutes. There can be no assurance that any reform legislation will be enacted or that any such legislation will provide for a fair, effective and cost-efficient system for settlement of asbestos or environmental claims. Management believes these issues are not likely to be resolved in the near future, and the ultimate costs may vary materially from the amounts currently recorded resulting in material changes in loss reserves.

Management believes its net loss reserves for asbestos and environmental exposures are appropriately established based on available facts, technology, laws, regulations, and assessments of other pertinent factors and characteristics of exposure (e.g. claim activity, potential liability, jurisdiction, products versus non-products exposure) presented by individual policyholders, assuming no change in the legal, legislative or economic environment. Due to the uncertainties and factors described above, management believes it is not practicable to develop a meaningful range for any such additional net loss reserves that may be required.

The following table summarizes the Company's reserve and claim activity for asbestos claims on a direct basis, for assumed reinsurance and after (net) the effects of ceded reinsurance.

	2009	2008	2007	2006	2005
Direct					
Beginning reserves	$ 1,178,280,000	$ 1,253,442,000	$ 1,372,659,000	$ 1,416,944,000	$ 1,619,396,000
Incurred losses and loss adjustment expenses	(9,589,000)	(18,650,000)	(29,017,000)	40,955,000	86,484,000
Calendar year payments for losses and loss adjustment expenses	(78,259,000)	(56,512,000)	(90,200,000)	(85,240,000)	(288,936,000)
Ending reserves	$ 1,090,432,000	$ 1,178,280,000	$ 1,253,442,000	$ 1,372,659,000	$ 1,416,944,000
Assumed Reinsurance					
Beginning reserves	$ 753,333,000	$ 799,025,000	$ 822,372,000	$ 784,659,000	$ 804,390,000
Incurred losses and loss adjustment expenses	5,882,000	22,654,000	43,209,000	102,194,000	113,905,000
Calendar year payments for losses and loss adjustment expenses	(70,939,000)	(68,346,000)	(66,556,000)	(64,481,000)	(133,636,000)
Ending reserves	$ 688,276,000	$ 753,333,000	$ 799,025,000	$ 822,372,000	$ 784,659,000
Net of Ceded Reinsurance					
Beginning reserves	$ 1,227,494,000	$ 1,300,774,000	$ 1,372,096,000	$ 1,370,172,000	$ 1,460,991,000
Incurred losses and loss adjustment expenses	(8,584,000)	7,950,000	18,455,000	85,956,000	139,118,000
Calendar year payments for losses and loss adjustment expenses	(39,799,000)	(81,230,000)	(89,777,000)	(84,032,000)	(229,937,000)
Ending reserves	$ 1,179,111,000	$ 1,227,494,000	$ 1,300,774,000	$ 1,372,096,000	$ 1,370,172,000

B. Ending reserves at December 31, 2009 included IBNR reserves of $582,728,000 on a direct basis, $487,288,000 of assumed reinsurance and $728,999,000 net of ceded reinsurance. Ending reserves at December 31, 2008 included IBNR reserves of $702,827,000 on a direct basis, $518,439,000 of assumed reinsurance and $785,827,000 net of ceded reinsurance.

NOTES TO FINANCIAL STATEMENTS

C. Ending reserves at December 31, 2009 included reserves for allocated loss adjustment expenses (including coverage dispute costs) of $197,831,000 on a direct basis, $45,234,000 of assumed reinsurance and $151,244,000 net of ceded reinsurance. Ending reserves at December 31, 2008 included reserves for allocated loss adjustment expenses (including coverage dispute costs) of $235,820,000 on a direct basis, $50,563,000 of assumed reinsurance and $162,117,000 net of ceded reinsurance.

D. The following table summarizes the Company's reserve and claim activity for environmental claims on a direct basis, for assumed reinsurance and after (net) the effects of reinsurance.

	2009	2008	2007	2006	2005
Direct					
Beginning reserves	$ 118,756,000	$ 156,952,000	$ 126,845,000	$ 140,613,000	$ 150,883,000
Incurred losses and loss adjustment expenses	10,576,000	(6,811,000)	41,746,000	1,788,000	(2,135,000)
Calendar year payments for losses and loss adjustment expenses	(10,092,000)	(31,385,000)	(11,639,000)	(15,556,000)	(8,135,000)
Ending reserves	$ 119,240,000	$ 118,756,000	$ 156,952,000	$ 126,845,000	$ 140,613,000
Assumed Reinsurance					
Beginning reserves	$ 107,610,000	$ 119,681,000	$ 114,805,000	$ 104,499,000	$ 126,427,000
Incurred losses and loss adjustment expenses	6,036,000	3,608,000	25,966,000	20,225,000	1,658,000
Calendar year payments for losses and loss adjustment expenses	(12,998,000)	(15,679,000)	(21,090,000)	(9,919,000)	(23,586,000)
Ending reserves	$ 100,648,000	$ 107,610,000	$ 119,681,000	$ 114,805,000	$ 104,499,000
Net of Ceded Reinsurance					
Beginning reserves	$ 175,330,000	$ 214,383,000	$ 186,510,000	$ 198,209,000	$ 228,102,000
Incurred losses and loss adjustment expenses	13,313,000	(5,709,000)	54,432,000	9,958,000	(1,515,000)
Calendar year payments for losses and loss adjustment expenses	(12,466,000)	(33,344,000)	(26,559,000)	(21,657,000)	(28,378,000)
Ending reserves	$ 176,177,000	$ 175,330,000	$ 214,383,000	$ 186,510,000	$ 198,209,000

E. Ending reserves at December 31, 2009 included IBNR reserves of $81,150,000 on a direct basis, $62,063,000 of assumed reinsurance and $110,309,000 net of ceded reinsurance. Ending reserves at December 31, 2008 included IBNR reserves of $80,756,000 on a direct basis, $62,378,000 of assumed reinsurance and $105,078,000 net of ceded reinsurance.

F. Ending reserves at December 31, 2009 included reserves for allocated loss adjustment expenses (including coverage dispute costs) of $27,013,000 on a direct basis, $21,554,000 of assumed reinsurance and $39,751,000 net of ceded reinsurance. Ending reserves at December 31, 2008 included reserves for allocated loss adjustment expenses (including coverage dispute costs) of $21,814,000 on a direct basis, $23,419,000 of assumed reinsurance and $36,258,000 net of ceded reinsurance.

33. Subscriber Savings Accounts

The Company is not a reciprocal insurance company, and accordingly, does not have subscriber savings accounts.

34. Multiple Peril Crop Insurance

The Company did not write multiple peril crop insurance in 2009 or 2008.

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? ..... ILLINOIS

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. 12/31/2008

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. 12/31/2003

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). 08/02/2005

3.4 By what department or departments?
DELAWARE, ILLINOIS, MISSISSIPPI

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 [ ] No [ ] N/A [X]

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 [ ] No [X]
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 name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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:

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

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.

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 the names and locations (city and state of the main office) of any affiliates regulated by a federal financial regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Office of Thrift Supervision (OTS), 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 OTS	6 FDIC	7 SEC
ALFS, INC.	3100 SANDERS ROAD, NORTHBROOK, IL 60062					YES
ALLSTATE BANK	3100 SANDERS ROAD, NORTHBROOK, IL 60062			YES		
ALLSTATE DISTRIBUTORS, LLC	3100 SANDERS ROAD, NORTHBROOK, IL 60062					YES
ALLSTATE FINANCIAL ADVISORS, LLC	3100 SANDERS ROAD, NORTHBROOK, IL 60062					YES
ALLSTATE FINANCIAL SERVICES, LLC	2920 SOUTH 84TH STREET, LINCOLN, NE 68506					YES
ALLSTATE INSTITUTIONAL ADVISORS, LLC	3100 SANDERS ROAD, NORTHBROOK, IL 60062					YES
ALLSTATE INVESTMENT MANAGEMENT COMPANY	2775 SANDERS ROAD, NORTHBROOK, IL 60062					YES

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
DELOITTE & TOUCHE, LLP, 111 S. WACKER DRIVE, CHICAGO, IL 60606-4301

10. 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?
SCOTT WEINSTEIN - PRINCIPAL, KPMG, LLP, 303 PEACHTREE STREET NE, SUITE 2000, ATLANTA, GA 30308

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

11.11 Name of real estate holding company ..... SEE ATTACHMENT ON PAGE 15.5

11.12 Number of parcels involved 77

11.13 Total book/adjusted carrying value ..... $ 451,937,871

11.2 If, yes provide explanation:
THE COMPANY HOLDS INTERESTS IN LIMITED PARTNERSHIPS WHICH INVEST IN REAL ESTATE. .....

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

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

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

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

12.4 If answer to (12.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

13.1 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.

13.11 If the response to 13.1 is No, please explain:

.....

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

13.21 If the response to 13.2 is Yes, provide information related to amendment(s).

.....

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

13.31 If the response to 13.3 is Yes, provide the nature of any waiver(s).

.....

BOARD OF DIRECTORS

14. 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 [ ]

15. 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 [ ]

16. 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 [ ]

GENERAL INTERROGATORIES

FINANCIAL

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

18.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 18.11 To directors or other officers ..... $
- 18.12 To stockholders not officers ..... $
- 18.13 Trustees, supreme or grand (Fraternal Only) ..... $

18.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 18.21 To directors or other officers ..... $
- 18.22 To stockholders not officers ..... $
- 18.23 Trustees, supreme or grand (Fraternal Only) ..... $

19.1 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]

19.2 If yes, state the amount thereof at December 31 of the current year:
- 19.21 Rented from others ..... $
- 19.22 Borrowed from others ..... $
- 19.23 Leased from others ..... $
- 19.24 Other ..... $

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

20.2 If answer is yes,
- 20.21 Amount paid as losses or risk adjustment $
- 20.22 Amount paid as expenses ..... $
- 20.23 Other amounts paid ..... $

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

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

INVESTMENT

22.1 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 22.3) ..... Yes [X] No [ ]

22.2 If no, give full and complete information relating thereto:

22.3 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 16 where this information is also provided)
THE COMPANY DOES NOT HAVE A SECURITIES LENDING PROGRAM.

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

22.5 If answer to 22.4 is YES, report amount of collateral. ..... $

22.6 If answer to 22.4 is NO, report amount of collateral. ..... $

23.1 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 19.1 and 22.3). ..... Yes [X] No [ ]

23.2 If yes, state the amount thereof at December 31 of the current year:
- 23.21 Subject to repurchase agreements ..... $
- 23.22 Subject to reverse repurchase agreements ..... $
- 23.23 Subject to dollar repurchase agreements ..... $
- 23.24 Subject to reverse dollar repurchase agreements ..... $
- 23.25 Pledged as collateral ..... $ 133,938,295
- 23.26 Placed under option agreements ..... $
- 23.27 Letter stock or other securities restricted as to sale ..... $ 214,745,574
- 23.28 On deposit with state or other regulatory body ..... $ 90,355,664
- 23.29 Other ..... $

23.3 For category (23.27) provide the following:

1 Nature of Restriction	2 Description	3 Amount
CONTRACTUAL	RESTRICTED FROM SALE FOR THE DURATION OF THE INVESTMENT	214,745,574

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

24.2 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.

25.1 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 [X] No [ ]

25.2 If yes, state the amount thereof at December 31 of the current year. ..... $ 24,099,525

GENERAL INTERROGATORIES

26. 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 3, III Conducting Examinations, F - Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

26.01 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
BNY MELLON TRUST COMPANY OF ILLINOIS CONTACT: KEITH BEAR 312-827-1324	2 N. LASALLE STREET, SUITE 1020, CHICAGO, IL 60602
CITIBANK N.A. CONTACT: JON TOMAN 312-876-8548	233 S. WACKER DRIVE, 86TH FLOOR, CHICAGO, IL 60606

26.02 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)

26.03 Have there been any changes, including name changes, in the custodian(s) identified in 26.01 during the current year? Yes [ ] No [X]

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

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

26.05 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
N/A	ALLSTATE INVESTMENTS, LLC	3075 SANDERS ROAD, NORTHBROOK, IL 60062

27.1 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 [X] No [ ]

27.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
261934-10-3	DREYFUS CASH MANAGEMENT PLUS MONEY MARKET	23,164
27.2999 - Total		23,164

27.3 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
DREYFUS CASH MANAGEMENT PLUS MONEY MARKET	ALLIED IRISH BANKS	350,006,556	07/31/2009
	BANK OF AMERICA CORPORATION	350,000,000	07/31/2009
	ROYAL BANK OF SCOTLAND PLC	340,000,000	07/31/2009
	LLOYDS TSB BANK PLC	325,000,000	07/31/2009
	SOCIETE GENERALE N.A. INC.	324,947,500	07/31/2009

GENERAL INTERROGATORIES

28. 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 (+)
28.1 Bonds	22,576,102,013	22,966,250,488	390,148,474
28.2 Preferred stocks	129,243,896	141,206,916	11,963,020
28.3 Totals	22,705,345,909	23,107,457,403	402,111,494

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

THE AGGREGATE FAIR MARKET VALUE WAS BASED UPON PRICES FROM EXTERNAL PRICING SOURCES. INTERNAL PRICING MODELS WERE USED WHEN EXTERNAL PRICES WERE NOT AVAILABLE.

29.1 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 [ ]

29.2 If 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 [ ] No [X]

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

WE DETERMINED THAT BROKER QUOTES WERE REFLECTIVE OF TRANSACTIONS BETWEEN MARKET PARTICIPANTS BY PERFORMING VARIOUS PRICING REVIEWS, WHICH INCLUDE MONITORING CHANGES OR LACK OF CHANGES IN PRICES. THESE REVIEWS INCLUDE COMPARISON OF SIMILAR SECURITIES, GATHERING INPUT FROM ASSET CLASS PERSONNEL AND PUBLICLY AVAILABLE INFORMATION.

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

30.2 If no, list exceptions:

OTHER

31.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 15,464,993

31.2 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

32.1 Amount of payments for legal expenses, if any? ..... $ 48,136,938

32.2 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
SONNENSCHEIN NATH & ROSENTHAL	18,794,363

33.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 3,872,663

33.2 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
PROTECTINGAMERICA.ORG	1,500,000

GENERAL INTERROGATORIES

General Interrogatories 11.11

COMPANY NAME	STAT VALUE
TREESDALE RECOVERY FUND	64,280,720
HD SUPPLY HUGHES MIAMI CTL	3,433,975
IMPACT CHILDCARE LLC	441,896
IMPACT HEALTHCARE	354,905
BEACON CAPITAL STRATEGIC PARTNERS IV, LP	7,171,087
BEACON CAPITAL STRATEGIC PARTNERS V, LP	4,844,016
BLACKSTONE REAL ESTATE PARTNERS IV	8,592,559
BLACKSTONE REAL ESTATE PARTNERS V	15,252,255
BLACKSTONE REAL ESTATE PARTNERS VI LP	6,227,963
CB STRATEGIC PARTNERS III	6,431,932
CB STRATEGIC PARTNERS IV, LP	10,084,488
DRA GROWTH & INCOME IV	6,073,544
ING REALTY PARTNERS, L.P.	75,014
JER FUND II	324,437
LEHMAN BROTHERS REAL ESTATE PARTNERS II, LP	5,159,745
LF STRATEGIC REALTY INVESTORS II	13,651,869
MORGAN STANLEY REAL ESTATE FUND II	2,780,749
MORGAN STANLEY REAL ESTATE FUND V - U.S	1,708,021
MORGAN STANLEY REAL ESTATE FUND VI-INTL	1,576,424
MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	494,920
RLJ REAL ESTATE FUND III, LP	369,921
ROCKPOINT REAL ESTATE FUND I	1,425,293
ROCKPOINT REAL ESTATE FUND II, LP	6,776,788
ROCKPOINT REAL ESTATE FUND III LP	1,957,543
STARWOOD OPPORTUNITY FUND IV	1,021,090
STARWOOD OPPORTUNITY FUND V	563,750
WALTON STREET REAL ESTATE FUND IV	3,659,334
WALTON STREET REAL ESTATE FUND V	6,877,734
WALTON STREET REAL ESTATE FUND VI	2,676,910
WESTBROOK REAL ESTATE FUND II	623,268
WESTBROOK REAL ESTATE FUND II - UBS	226,642
WESTBROOK REAL ESTATE FUND III	761,632
WESTBROOK REAL ESTATE FUND III - UBS	253,880
WESTBROOK REAL ESTATE FUND IV	188,833
WESTBROOK REAL ESTATE FUND VII	13,140,100
IMPACT PCCP IV LLC	1,491,098
BROADWAY PARTNERS REAL ESTATE FUND II, LP	318,000
CABOT PROPERTIES VALUE FUND II	8,562,271
CBRE STRATEGIC PTR US OPP V LP	4,864,061
CERBERUS INST PARTNERS LP (FKA BLACKACRE)	5,820,232
DRA GROWTH & INCOME I	6,078
GEM REALTY FUND III	5,745,791
JER FUND III	7,461,136
JER REAL ESTATE PARTNERS IV LP	6,814,835
KEYSTONE INDUSTRIAL FUND, LP	9,715,733
LANDMARK FUND IV	164,092
LANDMARK REAL ESTATE FUND V, LP	5,769,962
LASALLE GROWTH AND INCOME FUND III	3,886,045
LION GABLES APARTMENT FUND	17,362,669
MORGAN STANLEY REAL ESTATE FUND III	3,210,694
MORGAN STANLEY REAL ESTATE FUND IV- U.S.	1,004,877
O'CONNOR NORTH AMERICAN PROPERTIES	5,618,602
RLJ URBAN LODGING FUND II, LP	12,440,461
ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	2,176,597
ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	4,349,000
STARWOOD HOSPITALITY I	20,603,535
STARWOOD OPPORTUNITY FUND VII, LP	13,123,990
WESTBROOK REAL ESTATE FUND I	416,318
WESTBROOK REAL ESTATE PARTNERS V, LP	1,877,479
WESTBROOK REAL ESTATE PARTNERS VI	7,200,502
LANDMARK REAL ESTATE FUND VII	767,124
MEADOWBROOK	19,135
PNC MCI FUND 36 LP	17,596,957
CHICAGO EQUITY FUND (CEF)	57,023
CENTERLINE CORPORATE PARTNERS 37, LP	21,109,789
MMA ITC FUND 35 LP	12,184,126
ILLINOIS EQUITY FUND (IEF)	126,243
LEHMAN HOUSING VII (LH7-a)	738,549
LEHMAN HOUSING VIII (LH7-b)	520,857
NATIONAL EQUITY FUND (NEF)	1,070,419
RELATED CORPORATE PARTNERS VII (RCP)	1,067,992
GEORGIA INVESTMENT FUND 2007 LLC	18,160,599
MOGA TAX CREDIT FUND II	12,918,460
TCF A/NC-1 LLC	2,769,507
VIRGINIA TCF A/V-1, LLC	2,024,780
CSFB GEORGIA STATE FUND I, LLC	3,519,464
WACHOVIA BANK GUARANTEE TCF A/GA-1, LLC	7,799,554
TOTAL VALUE	451,937,871

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

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

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

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. $

1.5 Indicate total incurred claims on all Medicare Supplement Insurance. $

1.6 Individual policies:

Most current three years:
1.61 Total premium earned $
1.62 Total incurred claims $
1.63 Number of covered lives

All years prior to most current three years
1.64 Total premium earned $
1.65 Total incurred claims $
1.66 Number of covered lives

1.7 Group policies:

Most current three years:
1.71 Total premium earned $
1.72 Total incurred claims $
1.73 Number of covered lives

All years prior to most current three years
1.74 Total premium earned $
1.75 Total incurred claims $
1.76 Number of covered lives

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	23,984,218,835	24,765,741,863
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	1,115	83,960
2.5	Reserve Denominator	22,911,311,143	23,401,098,608
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

3.1 Does the reporting entity issue both participating and non-participating policies? Yes [X] No [ ]

3.2 If yes, state the amount of calendar year net premiums written on:

3.21 Participating policies $ 441,266,050
3.22 Non-participating policies $ 9,501,437,743

4. For mutual reporting Entities and Reciprocal Exchanges Only:

4.1 Does the reporting entity issue assessable policies? Yes [ ] No [ ]
4.2 Does the reporting entity issue non-assessable policies? Yes [ ] No [ ]
4.3 If assessable policies are issued, what is the extent of the contingent liability of the policyholders? %
4.4 Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums. $

5. For Reciprocal Exchanges Only:

5.1 Does the Exchange appoint local agents? Yes [ ] No [ ]
5.2 If yes, is the commission paid:

5.21 Out of attorney's-in-fact compensation Yes [ ] No [ ] N/A [ ]
5.22 As a direct expense of the exchange Yes [ ] No [ ] N/A [ ]

5.3 What expenses of the Exchange are not paid out of the compensation of the Attorney-in-fact?

5.4 Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions, been deferred? Yes [ ] No [ ]

5.5 If yes, give full information

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

6.1 What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss?
THE COMPANY DOES NOT WRITE THIS LINE OF BUSINESS.

6.2 Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process.
THE COMPANY PLACES HEAVY EMPHASIS ON THE USE OF CATASTROPHIC (CAT) SIMULATION MODELING BY LEADING CAT MODELING VENDORS TO ESTIMATE PROBABLE MAXIMUM LOSS. AN ADVANCED METHODOLOGY IS EMPLOYED TO GENERATE A LARGE SAMPLE OF HYPOTHETICAL BUT POSSIBLE EVENTS, APPLY MODEL DAMAGE EXPECTATIONS AGAINST THE COMPANY'S BOOK OF BUSINESS, AND EVALUATE THE EXISTING POLICY CONDITIONS OF THE POLICIES IN FORCE TO DETERMINE AN ESTIMATE OF TOTAL DAMAGE.

6.3 What provision has this reporting entity made (such as a catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?
THE COMPANY PURCHASED THE FOLLOWING CATASTROPHE REINSURANCE CONTRACTS:

COUNTRYWIDE AGGREGATE EFFECTIVE JUNE 1, 2009 - MAY 31, 2010. LIMITS ARE 95% OF $2 BILLION EXCESS OF $2 BILLION;

TEXAS MULTI-YEAR EFFECTIVE JUNE 1, 2009 - MAY 31, 2010. LIMITS ARE 95% OF $500 MILLION EXCESS OF $500 MILLION;

TEXAS MULTI-YEAR HURRICANE EFFECTIVE JUNE 17, 2008 - JUNE 17, 2011. LIMITS ARE 100% OF $250 MILLION EXCESS OF $10 MILLION;

ONE-YEAR COMMERCIAL EXCESS PER RISK EFFECTIVE AUGUST 1, 2009 - JULY 31, 2010. LIMITS OF $5 MILLION EXCESS OF $5 MILLION, $5 MILLION EXCESS OF $10 MILLION AND $15 MILLION EXCESS OF $15 MILLION;

MULTI-YEAR NORTHEAST IN NY, NJ AND CT EFFECTIVE JUNE 15, 2007 - JUNE 8, 2010. LIMITS ARE 100% OF $250 MILLION IN EXCESS OF $10 MILLION;

MULTI-YEAR IN CA, COVERING FIRE FOLLOWING EARTHQUAKE EFFECTIVE JUNE 1, 2009 - MAY 31, 2010. LIMITS ARE 95% OF $750 MILLION EXCESS OF $750 MILLION;

MULTI-YEAR IN NY EFFECTIVE JUNE 1, 2009 - MAY 31, 2010. LIMITS ARE 80% OF $1 BILLION; EXCESS OF $750 MILLION;

CT & RI MULTI-YEAR EFFECTIVE JUNE 1, 2009 - MAY 31, 2010. LIMITS ARE 80% OF $200 MILLION EXCESS OF $200 MILLION;

THREE-YEAR REINSURANCE CONTRACT IN KY EFFECTIVE JUNE 1, 2008 - MAY 31, 2011. LIMITS ARE 95% OF $40 MILLION EXCESS OF $10 MILLION;

ONE-YEAR SOUTHEAST IN LA, MS, AL, GA, SC, NC, VA, MD, DE AND THE DISTRICT OF COLUMBIA EFFECTIVE JUNE 1, 2009 - MAY 31, 2010. LIMITS ARE 95% OF $500 MILLION EXCESS OF $500 MILLION;

THREE-YEAR REINSURANCE CONTRACT IN PA EFFECTIVE JUNE 1, 2009-MAY 31, 2012. LIMITS ARE 95% OF $100 MILLION EXCESS OF $100 MILLION;

ONE-YEAR REINSURANCE CONTRACT IN NC EFFECTIVE JULY 1, 2009-JUNE 30, 2010. LIMITS ARE 95% OF $150 MILLION EXCESS OF $150 MILLION.

ONE-YEAR REIMBURSEMENT THROUGH THE FLORIDA HURRICANE CATASTROPHE FUND EFFECTIVE JUNE 1, 2009-MAY 31, 2010. LIMITS ARE 90% OF $3 MILLION EXCESS OF $1 MILLION.

6.4 Does the reporting entity carry catastrophe reinsurance protection for at least one reinstatement, in an amount sufficient to cover its estimated probable maximum loss attributable to a single loss event or occurrence? Yes [X] No [ ]

6.5 If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to unreinsured catastrophic loss.

7.1 Has this reporting entity reinsured any risk with any other entity under a quota share reinsurance contract that includes a provision that would limit the reinsurer's losses below the stated quota share percentage (e.g., a deductible, a loss ratio corridor, a loss ratio cap, an aggregate limit or any similar provisions)? Yes [ ] No [X]

7.2 If yes, indicate the number of reinsurance contracts containing such provisions:

7.3 If yes, does the amount of reinsurance credit taken reflect the reduction in quota share coverage caused by any applicable limiting provision(s)? Yes [ ] No [ ]

8.1 Has this reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on this risk, or portion thereof, reinsured? Yes [ ] No [X]

8.2 If yes, give full information

9.1 Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results:
(a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term;
(b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer;
(c) Aggregate stop loss reinsurance coverage;
(d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such provisions which are only triggered by a decline in the credit status of the other party;
(e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or
(f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity. Yes [ ] No [X]

9.2 Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where:
(a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or
(b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract. Yes [ ] No [X]

9.3 If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9:
(a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income;
(b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and
(c) A brief discussion of management's principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.

9.4 Except for transactions meeting the requirements of paragraph 32 of SSAP No. 62, Property and Casualty Reinsurance, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:
(a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP"); or
(b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP? Yes [ ] No [X]

9.5 If yes to 9.4, explain in the Reinsurance Summary Supplemental Filing for General Interrogatory 9 (Section D) why the contract(s) is treated differently for GAAP and SAP.

9.6 The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:
(a) The entity does not utilize reinsurance; or Yes [ ] No [X]
(b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or Yes [ ] No [X]
(c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement. Yes [ ] No [X]

10. If the reporting entity has assumed risks from another entity, there should be charged on account of such reinsurances a reserve equal to that which the original entity would have been required to charge had it retained the risks. Has this been done? ..... Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

11.1 Has the reporting entity guaranteed policies issued by any other entity and now in force? ..... Yes [ ] No [X]

11.2 If yes, give full information

.....

12.1 If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 13.3 of the asset schedule, Page 2, state the amount of corresponding liabilities recorded for:

12.11 Unpaid losses ..... $ 2,014,724

12.12 Unpaid underwriting expenses (including loss adjustment expenses) ..... $ 175,193

12.2 Of the amount on Line 13.3, Page 2, state the amount which is secured by letters of credit, collateral, and other funds ..... $

12.3 If the reporting entity underwrites commercial insurance risks, such as workers' compensation, are premium notes or promissory notes accepted from its insureds covering unpaid premiums and/or unpaid losses? ..... Yes [ ] No [X] N/A [ ]

12.4 If yes, provide the range of interest rates charged under such notes during the period covered by this statement:

12.41 From ..... %

12.42 To ..... %

12.5 Are letters of credit or collateral and other funds received from insureds being utilized by the reporting entity to secure premium notes or promissory notes taken by a reporting entity, or to secure any of the reporting entity's reported direct unpaid loss reserves , including unpaid losses under deductible features of commercial policies? ..... Yes [X] No [ ]

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

12.61 Letters of credit ..... $ 273,980

12.62 Collateral and other funds ..... $

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): ..... $ 11,289,000

13.2 Does any reinsurance contract considered in the calculation of this amount include an aggregate limit of recovery without also including a reinstatement provision? ..... Yes [ ] No [X]

13.3 State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic facilities or facultative obligatory contracts) considered in the calculation of the amount. .....

14.1 Is the company a cedant in a multiple cedant reinsurance contract? ..... Yes [X] No [ ]

14.2 If yes, please describe the method of allocating and recording reinsurance among the cedants:
REINSURANCE PREMIUM IS DISTRIBUTED AMONG THE CEDANTS BASED ON THEIR PROPORTION OF MODELED EXPECTED LOSSES UNDER THE CONTRACT. RETENTION AND RECOVERIES ARE DISTRIBUTED AMONG THE CEDANTS BASED ON THEIR PROPORTION OF TOTAL LOSSES. .....

14.3 If the answer to 14.1 is yes, are the methods described in item 14.2 entirely contained in the respective multiple cedant reinsurance contracts? ..... Yes [X] No [ ]

14.4 If the answer to 14.3 is no, are all the methods described in 14.2 entirely contained in written agreements? ..... Yes [ ] No [ ]

14.5 If the answer to 14.4 is no, please explain:

.....

15.1 Has the reporting entity guaranteed any financed premium accounts? ..... Yes [ ] No [X]

15.2 If yes, give full information

.....

16.1 Does the reporting entity write any warranty business? ..... Yes [X] No [ ]

If yes, disclose the following information for each of the following types of warranty coverage:

	1 Direct Losses Incurred	2 Direct Losses Unpaid	3 Direct Written Premium	4 Direct Premium Unearned	5 Direct Premium Earned
16.11 Home					
16.12 Products					
16.13 Automobile	54,167	1,384	(796)	20,291	84,647
16.14 Other*					

* Disclose type of coverage:

.....

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

17.1 Does the reporting entity include amounts recoverable on unauthorized reinsurance in Schedule F - Part 3 that it excludes from Schedule F - Part 5? ..... Yes [X] No [ ]

Incurred but not reported losses on contracts in force prior to July 1, 1984, and not subsequently renewed are exempt from inclusion in Schedule F - Part 5. Provide the following information for this exemption:

17.11 Gross amount of unauthorized reinsurance in Schedule F - Part 3 excluded from Schedule F - Part 5	$
17.12 Unfunded portion of Interrogatory 17.11	$
17.13 Paid losses and loss adjustment expenses portion of Interrogatory 17.11	$
17.14 Case reserves portion of Interrogatory 17.11	$
17.15 Incurred but not reported portion of Interrogatory 17.11	$ 117,896
17.16 Unearned premium portion of Interrogatory 17.11	$
17.17 Contingent commission portion of Interrogatory 17.11	$

Provide the following information for all other amounts included in Schedule F - P art 3 and excluded from Schedule F - Part 5, not included above.

17.18 Gross amount of unauthorized reinsurance in Schedule F - Part 3 excluded from Schedule F - Part 5	$
17.19 Unfunded portion of Interrogatory 17.18	$
17.20 Paid losses and loss adjustment expenses portion of Interrogatory 17.18	$
17.21 Case reserves portion of Interrogatory 17.18	$
17.22 Incurred but not reported portion of Interrogatory 17.18	$
17.23 Unearned premium portion of Interrogatory 17.18	$
17.24 Contingent commission portion of Interrogatory 17.18	$

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

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

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

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

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.

		1 2009	2 2008	3 2007	4 2006	5 2005
	Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	9,772,033,450	9,897,397,294	10,089,035,774	10,247,844,718	10,233,284,524
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	7,722,473,356	8,156,166,410	8,523,485,580	8,388,312,995	8,185,488,460
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	6,871,202,056	6,925,097,389	7,015,068,237	7,025,101,750	6,949,410,968
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	15,455,608	15,332,204	14,598,342	277,833	104,918
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
6.	Total (Line 35)	24,381,164,471	24,993,993,296	25,642,187,934	25,661,537,296	25,368,288,870
	Net Premiums Written (Page 8, Part 1B, Col. 6)					
7.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	9,747,943,319	9,870,921,966	10,061,092,092	10,209,109,488	10,185,605,439
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	7,426,192,954	7,869,853,376	8,254,393,429	8,138,875,180	7,977,950,334
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	6,643,291,229	6,675,286,445	6,725,713,459	6,819,225,614	6,917,709,617
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	15,455,618	15,332,189	14,598,334	277,730	104,903
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
12.	Total (Line 35)	23,832,883,119	24,431,393,976	25,055,797,314	25,167,488,012	25,081,370,293
	Statement of Income (Page 4)					
13	Net underwriting gain (loss) (Line 8)	798,300,533	155,181,884	2,369,631,249	3,864,444,959	(833,292,664)
14.	Net investment gain or (loss) (Line 11)	770,872,109	569,014,197	3,707,609,599	2,624,828,929	2,501,632,035
15.	Total other income (Line 15)	165,577,903	213,242,124	223,977,690	245,546,512	226,699,968
16.	Dividends to policyholders (Line 17)	(9,802)		(8,455)	45,513	42,271
17.	Federal and foreign income taxes incurred (Line 19)	449,711,856	250,568,316	1,343,002,566	1,813,252,386	145,033,509
18.	Net income (Line 20)	1,285,048,492	686,869,888	4,958,224,429	4,921,522,501	1,749,963,559
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 24, Col. 3)	40,828,513,489	39,944,580,178	46,162,434,295	47,679,723,129	45,243,475,308
20.	Premiums and considerations (Page 2, Col. 3)					
	20.1 In course of collection (Line 13.1)	799,521,688	860,591,423	808,737,960	813,768,507	818,505,530
	20.2 Deferred and not yet due (Line 13.2)	3,026,525,143	3,065,885,877	3,227,345,520	3,113,105,320	3,012,415,245
	20.3 Accrued retrospective premiums (Line 13.3)	24,897,256	21,998,754	2,642,822	2,626,568	3,584,308
21.	Total liabilities excluding protected cell business (Page 3, Line 24)	25,802,439,589	26,923,505,105	28,127,896,673	28,550,562,952	30,409,814,926
22.	Losses (Page 3, Line 1)	11,537,355,291	11,633,724,418	11,162,167,967	11,260,589,961	13,037,783,867
23.	Loss adjustment expenses (Page 3, Line 3)	2,961,512,762	3,225,345,758	3,064,863,530	3,079,775,774	3,450,227,439
24.	Unearned premiums (Page 3, Line 9)	8,411,216,255	8,559,647,957	8,874,686,588	8,870,804,246	8,771,248,198
25.	Capital paid up (Page 3, Lines 28 & 29)	4,200,000	4,200,000	4,200,000	4,200,000	4,200,000
26.	Surplus as regards policyholders (Page 3, Line 35)	15,026,073,900	13,021,075,073	18,034,537,621	19,129,160,177	14,833,660,382
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	1,616,297,387	1,741,705,280	3,048,840,481	3,254,737,307	2,949,591,400
	Risk-Based Capital Analysis					
28.	Total adjusted capital	15,026,104,405	13,219,520,346	18,598,553,849	19,578,214,417	15,099,388,066
29.	Authorized control level risk-based capital	2,420,248,620	2,452,252,054	2,621,242,720	2,556,317,610	2,631,017,374
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets(Page 2, Col. 3) (Line divided by Page 2, Line 10, Col. 3) x100.0					
30.	Bonds (Line 1)	64.6	65.5	69.4	67.1	70.4
31.	Stocks (Lines 2.1 & 2.2)	27.6	22.0	22.4	26.4	26.3
32.	Mortgage loans on real estate (Lines 3.1 and 3.2)	0.1	0.3	2.0	1.6	1.3
33.	Real estate (Lines 4.1, 4.2 & 4.3)	0.9	0.9	0.7	0.7	0.7
34.	Cash, cash equivalents and short-term investments (Line 5)	(0.7)	3.1	0.8	0.1	(1.0)
35.	Contract loans (Line 6)					
36.	Other invested assets (Line 7)	6.8	6.3	4.5	3.1	2.1
37.	Receivables for securities (Line 8)	0.2	1.1	0.0	0.8	0.2
38.	Aggregate write-ins for invested assets (Line 9)	0.5	0.6	0.2	0.1	0.1
39.	Cash, cash equivalents and invested assets (Line 10)	100.0	100.0	100.0	100.0	100.0
	Investments in parent, subsidiaries and affiliates					
40.	Affiliated bonds (Schedule D, Summary, Line 12, Col. 1)					
41.	Affiliated preferred stocks (Schedule D, Summary, Line 18, Col. 1)					44,793,120
42.	Affiliated common stocks (Schedule D, Summary, Line 24, Col. 1)	5,014,756,649	4,706,684,879	4,176,138,933	5,027,253,384	5,275,323,535
43.	Affiliated short-term investments (subtotals included in Schedule DA Verification, Col. 5, Line 10)					
44.	Affiliated mortgage loans on real estate					
45.	All other affiliated	1,464,027,592	960,175,420	808,244,950	689,101,298	337,101,159
46.	Total of above Lines 40 to 45	6,478,784,241	5,666,860,299	4,984,383,883	5,716,354,682	5,657,217,814
47.	Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 46 above divided by Page 3, Col. 1, Line 35 x 100.0)	43.1	43.5	23.2	26.3	35.9

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2009	2 2008	3 2007	4 2006	5 2005
	Capital and Surplus Accounts (Page 4)					
48.	Net unrealized capital gains (losses) (Line 24)	(215,185,509)	(2,424,588,668)	(1,288,503,251)	125,435,079	(166,026,644)
49.	Dividends to stockholders (Line 35)		(3,400,000,000)	(4,921,500,000)	(1,011,000,000)	(3,863,500,000)
50.	Change in surplus as regards policyholders for the year (Line 38)	2,004,998,826	(5,013,462,547)	(1,094,622,557)	4,295,499,798	(1,933,061,515)
	Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
51.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	6,318,017,253	6,171,393,465	6,111,635,975	5,878,199,613	6,106,745,746
52.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	3,792,052,594	4,129,725,326	3,883,926,476	4,481,888,044	6,417,860,795
53.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	4,682,836,045	4,906,497,570	3,611,022,003	4,200,499,091	4,549,763,584
54.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	(108,635)	294,906	2,679,237	(2,860,870)	3,410,034
55.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	377,637	467,823	1,923,631	1,119,622	1,492,605
56.	Total (Line 35)	14,793,174,894	15,208,379,090	13,611,187,322	14,558,845,499	17,079,272,764
	Net Losses Paid (Page 9, Part 2, Col. 4)					
57.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	6,120,411,744	6,048,561,910	5,961,992,592	5,740,175,191	5,853,200,224
58.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	3,586,454,072	3,901,685,713	3,818,142,861	3,740,707,285	3,838,550,970
59.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	4,674,256,647	4,895,732,274	3,604,216,659	4,176,556,276	4,473,187,271
60.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	(95,103)	284,508	2,690,921	(2,894,496)	2,423,738
61.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	377,637	467,823	1,923,631	1,119,622	1,492,605
62.	Total (Line 35)	14,381,404,998	14,846,732,229	13,388,966,664	13,655,663,878	14,168,854,808
	Operating Percentages (Page 4) (Line divided by Page 4, Line 1) x 100.0					
63.	Premiums earned (Line 1)	100.0	100.0	100.0	100.0	100.0
64.	Losses incurred (Line 2)	59.6	61.9	53.1	47.4	64.7
65.	Loss expenses incurred (Line 3)	12.1	12.5	11.8	11.4	13.6
66.	Other underwriting expenses incurred (Line 4)	24.9	25.1	25.7	25.7	25.1
67.	Net underwriting gain (loss) (Line 8)	3.3	0.6	9.5	15.4	(3.4)
	Other Percentages					
68.	Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0)	24.5	24.5	24.8	24.7	23.8
69.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	71.7	74.3	64.8	58.9	78.3
70.	Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35 divided by Page 3, Line 35, Col. 1 x 100.0)	158.6	187.6	138.9	131.6	169.1
	One Year Loss Development (000 omitted)					
71.	Development in estimated losses and loss expenses incurred prior to current year (Schedule P - Part 2 - Summary, Line 12, Col. 11)	(68,275)	178,866	(138,098)	(857,035)	(418,056)
72.	Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year end (Line 71 above divided by Page 4, Line 21, Col. 1 x 100.0)	(0.5)	1.0	(0.7)	(5.8)	(2.5)
	Two Year Loss Development (000 omitted)					
73.	Development in estimated losses and loss expenses incurred two years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Col. 12)	312,795	10,492	(1,054,364)	(680,148)	(234,415)
74.	Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year end (Line 73 above divided by Page 4, Line 21, Col. 2 x 100.0)	1.7	0.1	(7.1)	(4.1)	(1.5)

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:

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Alabama During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	333,863	544,346		131,206	367,564	194,419	30,287	54,462	50,665	700	54,129	14,661
2.1 Allied lines	182,233	285,500		75,913	495,042	538,184	127,765	425	994	2,585	28,829	7,768
2.2 Multiple peril crop												
2.3 Federal flood	2,002,254	1,953,186		1,169,100	583,524	1,683,445	1,207,921				(7,649)	18,398
3. Farmowners multiple peril												
4. Homeowners multiple peril	44,779,000	47,433,521		22,698,678	42,415,429	46,936,280	13,445,021	370,848	339,231	518,622	5,249,513	1,530,950
5.1 Commercial multiple peril (non-liability portion)	4,144,364	4,418,715		2,000,088	4,292,858	4,561,200	1,628,296	48,838	83,728	94,758	506,244	130,980
5.2 Commercial multiple peril (liability portion)	1,644,234	1,717,217		773,389	496,023	860,258	2,406,448	46,420	141,820	737,629	240,725	68,698
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,763,701	1,903,841		775,146	448,853	447,409	112,516	11,138	10,796	3,352	226,679	60,742
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					15,671	(48,522)	244,466	1,520	(770)	9,146		
17.1 Other Liability - occurrence	1,260,446	1,315,360		605,155	236	109,180	1,536,136	5,275	13,342	138,446	68,554	41,220
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	22,783	24,705		9,386		(3,106)	114,587	3,104	9,788	67,731	3,504	838
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	46,636,075	47,527,161		11,215,432	30,756,217	28,167,328	34,038,184	1,367,562	869,438	5,548,382	5,499,948	1,705,494
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	2,186,788	2,305,158		1,061,784	547,678	307,991	1,662,208	75,877	74,722	224,330	253,478	76,776
21.1 Private passenger auto physical damage	57,266,575	58,272,042		13,837,901	22,591,861	22,625,775	1,863,315	126,674	135,276	82,730	6,747,847	2,091,635
21.2 Commercial auto physical damage	1,192,016	1,282,030		558,978	536,175	539,893	39,496	29,149	29,572	1,856	138,099	42,195
22. Aircraft (all perils)												
23. Fidelity	2,485	2,579		1,138		(32)	840		(2)	47	347	89
24. Surety		(47)		(60)		294	13,770		80	3,761		
26. Burglary and theft	7,237	7,713		3,468		(62)	1,630			9	900	259
27. Boiler and machinery	13,931	14,163		6,636							1,739	510
28. Credit												
30. Warranty		609		18								
34. Aggregate write-ins for other lines of business	41,179	42,296		21,167							4,799	1,400
35. TOTALS (a)	163,479,164	169,050,094		54,944,525	103,547,130	106,919,934	58,472,886	2,141,292	1,758,681	7,434,083	19,017,684	5,792,612
DETAILS OF WRITE-INS												
3401. Identity theft	41,179	42,296		21,167							4,799	1,400
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	41,179	42,296		21,167							4,799	1,400

(a) Finance and service charges not included in Lines 1 to 35 $ 2,275,438

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Alaska During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	501,412	543,714		263,921	12,400	130,979	124,180		2,498	2,719	66,133	14,486
2.1 Allied lines	90,472	95,907		45,667	383,817	408,407	42,771		404	866	11,953	2,568
2.2 Multiple peril crop												
2.3 Federal flood	618,170	592,568		358,533	89,980	103,480	16,000				489	2,221
3. Farmowners multiple peril												
4. Homeowners multiple peril	29,408,527	30,378,761		15,347,681	21,673,497	19,825,066	7,490,746	536,945	366,390	744,590	3,823,855	829,177
5.1 Commercial multiple peril (non-liability portion)	5,446,582	5,347,794		2,804,802	2,308,923	2,417,798	1,008,153	20,599	22,174	48,910	719,933	155,897
5.2 Commercial multiple peril (liability portion)	2,367,517	2,333,644		1,203,750	448,055	445,081	2,404,538	144,239	138,650	783,624	272,716	59,298
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,760,972	1,797,646		849,774	419,405	404,426	96,471	1,354	789	2,583	232,472	51,286
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation	(156,398)	(156,398)			26,585	18,264	220,146		(533)	6,673		
17.1 Other Liability - occurrence	441,465	449,895		222,923	71,020	57,400	242,293	8,927	13,078	75,124	58,326	12,919
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	66,932	74,843		26,794	11,012	10,008	123,610	3,231	12,948	46,421	9,383	1,784
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	26,166,337	26,642,132		6,077,360	15,363,997	14,306,874	23,203,729	1,565,934	1,198,747	4,005,178	3,337,169	750,746
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,276,658	1,356,063		568,733	640,255	1,276,021	2,484,933	71,300	138,044	281,749	153,074	36,833
21.1 Private passenger auto physical damage	22,646,061	22,953,580		5,408,570	6,685,160	6,715,613	607,215	22,617	29,603	34,451	2,867,504	645,647
21.2 Commercial auto physical damage	1,215,497	1,289,564		558,259	132,744	134,869	47,040	115	485	1,829	142,751	34,869
22. Aircraft (all perils)												
23. Fidelity	9,461	9,022		4,852		113	805		6	45	1,221	256
24. Surety												
26. Burglary and theft	942	898		413		219	1,563		1	9	110	23
27. Boiler and machinery	21,329	18,516		11,333							2,807	593
28. Credit												
30. Warranty		186										
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	91,881,936	93,728,336		33,753,365	48,266,850	46,254,621	38,114,193	2,375,261	1,923,286	6,034,771	11,699,896	2,598,601
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 761,510

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Arizona During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	208,447	268,254		99,263	203,693	177,069	17,455	5,263	4,676	450	29,414	5,101
2.1 Allied lines	195,408	252,700		94,403	105,395	73,174	32,695	351	(1,111)	797	27,435	4,748
2.2 Multiple peril crop												
2.3 Federal flood	2,108,402	2,125,789		1,251,112	753	(15,247)					(7,495)	(3,686)
3. Farmowners multiple peril												
4. Homeowners multiple peril	31,155,994	32,954,094		15,676,088	14,776,476	14,673,074	5,889,339	469,641	334,174	509,102	3,567,523	714,180
5.1 Commercial multiple peril (non-liability portion)	4,875,002	5,285,174		2,405,359	4,041,254	3,878,928	875,932	53,673	53,045	47,626	593,487	107,198
5.2 Commercial multiple peril (liability portion)	1,991,734	2,159,755		966,649	429,688	(33,938)	1,306,141	211,151	76,212	450,072	304,817	55,798
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,166,565	1,268,386		545,914	469,835	441,194	70,548	5,173	4,414	2,018	150,578	28,469
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake								700	700			
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					77,742	(394,724)	9,963,937	21,439	7,926	218,807		
17.1 Other Liability - occurrence	1,790,482	1,884,384		862,661	503,427	(295,397)	3,765,749	215,047	366,626	600,345	92,257	41,504
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	6,145	20,604		3,406	34,274	(66,482)	443,374	23,826	(12,071)	214,569	2,288	410
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	33,774,543	35,399,444		7,750,270	26,233,721	21,414,564	21,607,507	1,190,285	318,196	3,589,264	3,920,462	794,331
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,831,988	2,341,684		923,008	457,853	236,278	2,737,108	75,290	99,612	388,037	195,308	46,024
21.1 Private passenger auto physical damage	38,181,416	40,009,250		8,781,502	12,141,880	12,327,501	269,850	108,445	118,580	54,892	4,429,985	898,124
21.2 Commercial auto physical damage	842,736	1,043,006		424,384	285,349	292,176	30,705	3,140	3,785	2,937	91,643	21,557
22. Aircraft (all perils)												
23. Fidelity	1,789	1,800		648		12	183		1	10	190	39
24. Surety	1,550	1,550		564								
26. Burglary and theft	372	441		141	4,900	4,923	355			2	46	8
27. Boiler and machinery	24,926	26,767		11,606	13,095	13,199	5,501			3	3,114	609
28. Credit												
30. Warranty		2,973		1,225	958	561						1
34. Aggregate write-ins for other lines of business	69,253	72,828		35,264							7,940	1,586
35. TOTALS (a)	118,226,753	125,118,880		39,833,468	59,780,292	52,726,866	47,016,378	2,383,424	1,374,765	6,078,931	13,408,992	2,715,999
DETAILS OF WRITE-INS												
3401. Identity theft	69,253	72,828		35,264							7,940	1,586
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	69,253	72,828		35,264							7,940	1,586

(a) Finance and service charges not included in Lines 1 to 35 $ 1,274,251

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Arkansas During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	28,872	30,824		15,572	(416)	15,315	2,095	60	81	33	3,305	682
2.1 Allied lines	29,561	33,023		14,431	7,644	17,394	3,599		45	67	3,776	776
2.2 Multiple peril crop												
2.3 Federal flood	706,161	672,954		410,469	661,057	677,557	22,000				(3,080)	1,833
3. Farmowners multiple peril												
4. Homeowners multiple peril	13,490,996	13,460,240		6,890,627	14,545,081	14,193,157	2,691,070	83,165	97,168	108,106	1,606,583	399,334
5.1 Commercial multiple peril (non-liability portion)	3,092,298	3,293,423		1,550,891	3,431,030	3,508,397	892,616	32,286	19,901	47,669	384,299	92,711
5.2 Commercial multiple peril (liability portion)	1,152,982	1,220,383		567,762	72,919	81,200	780,254	5,485	6,878	263,843	161,372	35,923
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	825,541	866,246		379,669	287,098	267,005	33,737		(506)	1,178	108,210	25,906
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							8,257					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					1,961	(1,982)	12,198	10	657	655		
17.1 Other Liability - occurrence	506,033	522,867		244,820	46,754	2,612	536,191	3,630	11,849	72,021	34,644	15,377
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	23,252	22,131		7,730	2,483	(29,845)	283,030		(4,323)	76,632	2,407	511
19.1 Private passenger auto no-fault (personal injury protection)	1,799,547	1,856,428		424,231	1,689,018	1,244,628	817,442	5,037	8,264	23,949	215,128	55,406
19.2 Other private passenger auto liability	23,978,773	24,659,315		5,656,946	16,487,150	15,161,725	18,340,283	1,316,426	1,026,685	2,425,136	2,862,868	737,803
19.3 Commercial auto no-fault (personal injury protection)	80	145		73		(39)	(32)		(2)	6	15	4
19.4 Other commercial auto liability	1,171,443	1,255,808		549,691	333,207	(272,596)	589,338	21,026	(26,529)	72,829	150,275	34,911
21.1 Private passenger auto physical damage	31,768,198	32,478,537		7,555,870	13,468,042	13,607,301	1,299,715	40,305	50,508	57,041	3,777,359	976,768
21.2 Commercial auto physical damage	681,934	710,082		343,183	258,793	266,329	67,788	215	1,144	3,306	85,879	19,789
22. Aircraft (all perils)												
23. Fidelity	399	212		267		(19)	77		(1)	4	26	5
24. Surety												
26. Burglary and theft	655	730		351		(37)	149			1	71	15
27. Boiler and machinery	5,916	6,998		2,804							873	198
28. Credit												
30. Warranty		482		6								
34. Aggregate write-ins for other lines of business	7,983	8,545		4,276							983	244
35. TOTALS (a)	79,270,624	81,099,372		24,619,668	51,291,818	48,738,102	26,379,807	1,507,644	1,191,817	3,152,478	9,394,995	2,398,196
DETAILS OF WRITE-INS												
3401. Identity theft	7,983	8,545		4,276							983	244
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	7,983	8,545		4,276							983	244

(a) Finance and service charges not included in Lines 1 to 35 $ 1,062,860

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of California During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	89,319	91,949		44,445	93,922	(14,702)	(48,852)	640	(3,260)	1,536	13,660	2,334
2.1 Allied lines	390,875	384,059		193,505	29,020	(44,154)	(16,865)	481	(5,347)	2,175	47,641	9,500
2.2 Multiple peril crop												
2.3 Federal flood	18,849,928	18,202,574		11,429,074	44,665	38,665	54,000				(22,894)	(12,066)
3. Farmowners multiple peril												
4. Homeowners multiple peril	579,023,668	608,264,780		295,349,184	313,861,047	210,467,370	272,328,275	35,871,272	33,347,169	25,077,114	68,153,410	14,516,317
5.1 Commercial multiple peril (non-liability portion)	100,974,628	105,627,455		49,261,273	41,557,002	35,023,146	17,808,016	1,349,075	1,185,748	755,152	14,164,512	2,587,133
5.2 Commercial multiple peril (liability portion)	37,006,925	38,599,630		18,022,454	9,813,440	10,084,035	30,184,358	6,572,206	7,083,241	11,588,405	5,008,503	940,041
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	18,629,354	19,097,543		8,997,426	6,839,373	6,627,432	1,997,433	449,169	444,192	53,922	2,515,459	482,067
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake					25,650	10,405	1,310,116	21,208	15,869	483,124		
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							215					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					711,448	257,316	12,289,487	169,337	181,671	333,946		
17.1 Other Liability - occurrence	44,271,678	44,353,792		22,374,855	9,399,825	40,750,071	85,426,939	1,745,663	2,022,446	7,133,809	2,113,643	1,069,282
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	158,818	184,535		63,398	896,365	(8,139,607)	59,413,539	950,065	(1,784,018)	15,827,828	18,941	3,811
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	171,738,905	171,264,693		43,261,552	99,246,176	91,681,189	104,755,975	8,432,409	7,722,317	17,512,915	20,751,283	4,413,697
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	26,665,262	28,904,906		13,209,034	13,501,613	11,193,499	28,628,466	1,641,255	1,957,142	3,603,060	2,887,786	684,540
21.1 Private passenger auto physical damage	132,189,845	130,423,221		33,962,464	60,774,293	62,245,284	1,184,593	531,076	500,519	397,173	15,854,577	3,385,759
21.2 Commercial auto physical damage	11,802,165	13,050,556		5,814,944	4,384,955	4,466,434	543,339	33,723	45,793	34,373	1,289,179	305,958
22. Aircraft (all perils)												
23. Fidelity	124,719	120,932		62,112		1,412	11,425		78	633	14,068	3,018
24. Surety	840	840					477			130		
26. Burglary and theft	20,029	19,888		9,248	15,750	14,501	22,163		(7)	127	2,672	531
27. Boiler and machinery	131,330	167,007		61,629	8,203	(1,296)			(5)		16,924	3,576
28. Credit												
30. Warranty		16,992		5,062	10,317	10,151		93	93			
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	1,142,068,288	1,178,775,350		502,121,658	561,213,063	464,671,150	615,893,098	57,767,672	52,713,643	82,805,422	132,829,362	28,395,500
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 12,487,582

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Colorado During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	227,812	296,398		99,384	165,126	139,126	18,245	4,553	3,974	503	40,852	2,911
2.1 Allied lines	674,369	904,824		287,167	1,440,067	1,564,508	252,689	3,220	4,369	4,855	121,739	8,765
2.2 Multiple peril crop												
2.3 Federal flood	776,481	789,132		460,845	29,530	29,530					(2,837)	(11,582)
3. Farmowners multiple peril												
4. Homeowners multiple peril	37,423,628	38,067,865		19,299,924	47,765,084	54,542,255	12,892,254	453,302	413,546	320,887	4,379,876	381,695
5.1 Commercial multiple peril (non-liability portion)	4,052,008	4,351,188		2,043,696	4,875,519	5,366,959	1,456,773	19,706	62,049	120,578	621,832	41,953
5.2 Commercial multiple peril (liability portion)	1,637,017	1,773,438		818,266	623,131	227,390	1,268,309	78,573	(19,601)	514,576	229,081	20,823
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,055,480	1,129,135		499,113	358,545	345,250	78,529	2,151	1,484	1,983	152,016	11,976
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					93,303	(226,578)	1,489,456	10,206	14,092	13,632		
17.1 Other Liability - occurrence	3,015,518	3,187,276		1,583,575	1,023,487	1,283,289	4,491,626	108,213	308,158	579,591	147,215	30,710
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	3,576	4,585		2,035		(201,478)	1,126,579		(46,705)	286,930	505	41
19.1 Private passenger auto no-fault (personal injury protection)					499,062	172,784	1,362,859	17,502	(24,525)	88,844		
19.2 Other private passenger auto liability	34,006,720	34,391,426		8,152,783	21,738,308	13,787,728	27,269,523	1,213,714	198,587	3,868,374	3,933,606	368,371
19.3 Commercial auto no-fault (personal injury protection)					22,601	21,728	(1,047)	(546)	(546)			
19.4 Other commercial auto liability	854,679	1,011,434		387,207	303,670	446,408	786,289	51,634	85,323	101,127	102,171	9,952
21.1 Private passenger auto physical damage	28,202,716	30,779,947		6,748,993	15,631,526	16,153,551	1,232,660	62,737	75,343	55,516	3,410,575	327,823
21.2 Commercial auto physical damage	443,597	545,917		198,255	162,614	161,005	1,099	717	708	651	53,655	5,217
22. Aircraft (all perils)												
23. Fidelity	181	309		140		(72)	42		(4)	2	14	1
24. Surety												
26. Burglary and theft	63	190		84		(140)	81		(1)		24	2
27. Boiler and machinery	20,128	25,892		13,381							2,913	226
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	46,899	48,438		23,346							5,513	497
35. TOTALS (a)	112,440,872	117,307,394		40,618,193	94,731,572	93,813,240	53,725,967	2,025,681	1,076,252	5,958,048	13,198,749	1,199,381
DETAILS OF WRITE-INS												
3401. Identity theft	46,899	48,438		23,346							5,513	497
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	46,899	48,438		23,346							5,513	497

(a) Finance and service charges not included in Lines 1 to 35 $ 1,111,594

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Connecticut During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	990,900	1,015,540		499,088	269,574	221,737	118,758	8,291	7,274	2,755	191,400	21,519
2.1 Allied lines	409,041	418,848		207,398	282,705	213,706	47,551	9,619	8,433	1,792	78,489	8,855
2.2 Multiple peril crop												
2.3 Federal flood	2,481,433	2,406,533		1,517,361	52,445	14,445					(24,315)	(20,204)
3. Farmowners multiple peril												
4. Homeowners multiple peril	91,349,633	93,830,982		47,530,194	37,309,119	30,621,314	22,729,904	1,449,278	776,595	4,104,652	10,158,516	1,837,827
5.1 Commercial multiple peril (non-liability portion)	1,612,518	1,681,357		811,076	692,347	767,103	308,647	5,295	5,633	11,357	300,057	35,845
5.2 Commercial multiple peril (liability portion)	440,928	464,959		221,053	460,749	738,663	1,329,367	59,657	177,017	415,199	81,635	8,981
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	3,376,784	3,514,230		1,663,905	998,135	1,006,379	228,940	4,508	3,335	3,170	460,888	74,687
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	72,176	75,183		40,049							8,111	1,458
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					5,563	31,760	142,809		4,817	8,699		
17.1 Other Liability - occurrence	6,601,582	6,864,405		3,271,106	451,018	3,139,656	12,839,378	53,663	334,131	1,419,329	392,913	123,839
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability		18			5,422,384	(1,650,343)	9,481,568	36,712	(412,111)	2,507,301		
19.1 Private passenger auto no-fault (personal injury protection)					457,015	335,644	485,155	29,385	15,895	60,569		
19.2 Other private passenger auto liability	61,851,835	63,632,717		14,664,874	48,312,746	41,177,226	81,480,941	4,586,533	2,485,077	16,123,776	6,956,302	1,262,257
19.3 Commercial auto no-fault (personal injury protection)					3,732	(10,903)			(1,192)			
19.4 Other commercial auto liability	712,286	790,615		331,268	272,355	(42,461)	1,201,758	27,683	12,058	145,684	75,838	16,696
21.1 Private passenger auto physical damage	59,814,071	61,104,311		14,355,843	20,254,576	20,116,760	1,183,764	201,755	214,827	113,503	6,690,660	1,216,996
21.2 Commercial auto physical damage	228,197	254,538		108,308	83,818	60,083	309	981	269	245	23,915	5,421
22. Aircraft (all perils)												
23. Fidelity		28				(16)	2		(1)			
24. Surety	100	100										
26. Burglary and theft						(31)	5					
27. Boiler and machinery	1,418	1,544		498							146	33
28. Credit												
30. Warranty		67										
34. Aggregate write-ins for other lines of business	341,486	354,193		180,037		(1,399)			(1)		37,702	6,940
35. TOTALS (a)	230,284,388	236,410,169		85,402,059	115,328,279	96,739,321	131,578,858	6,473,359	3,632,056	24,918,032	25,432,257	4,601,148
DETAILS OF WRITE-INS												
3401. Identity theft	341,486	354,193		180,037		(1,399)			(1)		37,702	6,940
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	341,486	354,193		180,037		(1,399)			(1)		37,702	6,940

(a) Finance and service charges not included in Lines 1 to 35 $ 2,849,469

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Delaware During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire						2	(1)					
2.1 Allied lines	180	184		69							23	4
2.2 Multiple peril crop												
2.3 Federal flood	357,091	360,380		218,484	19,177	44,610	33,000				(3,636)	(3,282)
3. Farmowners multiple peril												
4. Homeowners multiple peril	9,881,812	10,132,719		5,196,520	4,901,757	4,784,823	1,643,078	97,802	1,697	87,608	1,195,318	207,330
5.1 Commercial multiple peril (non-liability portion)	730,026	693,298		389,442	398,100	478,590	251,564	7,502	8,631	7,349	95,526	15,486
5.2 Commercial multiple peril (liability portion)	237,193	224,680		122,379	79,500	46,545	215,601	25,598	24,061	79,095	31,234	5,047
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	353,101	357,259		168,623	182,744	189,665	32,165		103	802	48,719	8,145
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					43,970	(37,669)	482,877	1,818	(43)	11,050		
17.1 Other Liability - occurrence	202,672	209,459		97,207	5,949	280,191	1,708,884	17,122	198,374	511,885	11,519	4,409
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,669	1,775		907	13,000,000	(863,473)	21,460,378	78,375	(214,335)	1,889,230	306	46
19.1 Private passenger auto no-fault (personal injury protection)	2,222,606	2,286,801		541,710	1,362,846	1,445,674	6,779	45,166	2,322	174,327	264,880	46,697
19.2 Other private passenger auto liability	8,331,197	8,527,183		2,024,358	6,011,005	5,058,629	6,276,729	442,896	253,709	1,001,885	990,400	174,522
19.3 Commercial auto no-fault (personal injury protection)	58,490	62,234		28,437	34,421	42,881	36,494	3,090	3,893	4,799	6,442	1,312
19.4 Other commercial auto liability	373,948	372,380		183,199	128,925	78,400	196,080	12,609	10,141	24,410	42,138	8,328
21.1 Private passenger auto physical damage	5,196,151	5,341,389		1,257,192	2,588,200	2,424,131	49,009	7,664	3,930	11,399	617,851	108,881
21.2 Commercial auto physical damage	187,794	195,257		94,410	98,133	82,781	(2,854)		(496)	23	18,471	3,782
22. Aircraft (all perils)												
23. Fidelity		10				3	42			2		
24. Surety												
26. Burglary and theft	452	498		194		5	81				66	12
27. Boiler and machinery	5,200	4,391		2,338							611	91
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	39,056	41,493		20,300							4,641	799
35. TOTALS (a)	28,178,637	28,811,392		10,345,769	28,854,728	14,055,789	32,389,908	739,641	291,987	3,803,866	3,324,509	581,607
DETAILS OF WRITE-INS												
3401. Identity theft	39,056	41,493		20,300							4,641	799
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	39,056	41,493		20,300							4,641	799

(a) Finance and service charges not included in Lines 1 to 35 $ 271,995

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of District of Columbia During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	3,220	3,244		2,818		740	131		1	2	118	23
2.1 Allied lines	52,847	63,722		30,642		475	202		2	4	5,601	9,023
2.2 Multiple peril crop												
2.3 Federal flood	29,821	29,585		19,142		10,000	10,000				(237)	(78)
3. Farmowners multiple peril												
4. Homeowners multiple peril	7,437,369	7,496,227		3,766,566	2,052,208	1,760,573	1,130,698	144,676	108,960	94,458	800,025	37,801
5.1 Commercial multiple peril (non-liability portion)	1,644,087	1,768,653		877,612	251,792	149,472	134,149	3,087	56	7,115	193,832	53,350
5.2 Commercial multiple peril (liability portion)	411,221	433,422		214,726	180,771	51,116	276,282	21,108	(11,187)	100,620	45,303	20,174
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	236,541	240,723		118,799	39,692	45,997	13,161		151	307	26,268	3,953
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					44,691	(74,641)	534,776	909	(992)	10,566		
17.1 Other Liability - occurrence	179,946	178,827		88,518		(24,417)	185,758	2,374	743	15,543	6,777	4,868
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	10,555	11,658		5,160		(582)	20,635		1,204	7,147	1,335	2,197
19.1 Private passenger auto no-fault (personal injury protection)	180,584	185,196		42,757	277,830	328,208	376,223	14,887	20,154	14,312	19,557	1,325
19.2 Other private passenger auto liability	3,408,068	3,505,866		813,210	3,108,519	2,046,738	3,309,045	240,408	81,395	802,537	370,756	39,340
19.3 Commercial auto no-fault (personal injury protection)	4,799	4,947		2,413		(90)	201			68	403	82
19.4 Other commercial auto liability	176,786	182,553		79,967	477,382	943,251	499,910	14,592	56,098	44,940	20,621	4,180
21.1 Private passenger auto physical damage	6,261,234	6,378,333		1,502,143	1,745,929	1,796,990	33,432	24,308	27,282	10,508	674,126	38,197
21.2 Commercial auto physical damage	68,216	69,106		33,492	21,358	28,327	9,532		422	594	6,823	1,158
22. Aircraft (all perils)												
23. Fidelity	1,263	1,316		657		(30)	378		(2)	21	168	255
24. Surety												
26. Burglary and theft	3,257	3,313		1,583		(58)	733			4	395	605
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	12,517	13,378		5,912							1,320	109
35. TOTALS (a)	20,122,330	20,570,068		7,606,116	8,200,172	7,062,071	6,535,244	466,348	284,289	1,108,745	2,173,190	216,564
DETAILS OF WRITE-INS												
3401. Identity theft	12,517	13,378		5,912							1,320	109
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	12,517	13,378		5,912							1,320	109

(a) Finance and service charges not included in Lines 1 to 35 $ 178,321

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Florida During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire					(111)	6,143	(123)		5	(2)		
2.1 Allied lines						15,004	14,971		373	480		
2.2 Multiple peril crop												
2.3 Federal flood	96,037,970	94,872,167		57,080,329	6,732,654	7,041,459	3,037,300				(11,598)	(801,106)
3. Farmowners multiple peril												
4. Homeowners multiple peril	(24)	(24)			(2,894)	(114,726)	333,469	16,872	14,526	3,594	132	39,369
5.1 Commercial multiple peril (non-liability portion)	513,166	641,160		180,403	19,512,627	27,749,067	28,073,410	498,090	775,968	980,177	74,292	123,926
5.2 Commercial multiple peril (liability portion)	671,579	719,033		283,405	2,634,201	(1,655,685)	9,249,047	630,576	(454,033)	3,465,231	77,125	178,890
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	280,057	335,913		120,265	135,893	165,193	37,715		104	232	35,131	85,764
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							231,664					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					156,147	1,204,276	5,636,702	161,660	212,939	151,171		
17.1 Other Liability - occurrence	12,274,673	13,300,448		5,980,389	5,721,801	9,044,421	15,372,116	267,714	524,413	1,562,905	1,471,143	253,797
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	124,109	132,539		52,970	717,403	(147,033)	4,333,972	498,838	(13,278)	1,113,895	11,597	46,531
19.1 Private passenger auto no-fault (personal injury protection)	93,321,030	96,124,203		22,142,086	55,704,698	49,769,869	26,514,923	1,417,182	859,961	3,589,453	11,302,358	1,704,634
19.2 Other private passenger auto liability	296,255,525	304,192,263		70,606,906	208,167,407	195,057,028	268,879,240	20,953,413	16,805,091	40,439,882	35,822,920	5,410,692
19.3 Commercial auto no-fault (personal injury protection)	2,096,559	2,221,013		1,041,420	5,214,578	5,206,074	1,249,596	37,903	51,292	155,036	227,015	38,223
19.4 Other commercial auto liability	35,333,437	38,425,840		17,270,149	22,331,290	19,530,382	30,873,728	3,165,433	3,474,634	4,093,831	3,876,170	697,510
21.1 Private passenger auto physical damage	204,432,280	209,697,381		48,839,956	89,390,086	92,235,149	7,413,599	347,789	414,250	609,330	24,689,474	3,709,318
21.2 Commercial auto physical damage	12,831,846	14,312,553		6,314,421	6,291,446	5,974,372	633,893	101,634	100,855	39,027	1,416,274	243,214
22. Aircraft (all perils)												
23. Fidelity	18,437	21,188		7,855		(494)	1,936		(27)	107	2,144	3,269
24. Surety	170	170										
26. Burglary and theft	2,391	2,377		619		(959)	3,756		(5)	22	137	441
27. Boiler and machinery						114	114					
28. Credit												
30. Warranty	(598)	27,851		5,838	29,784	28,598		495	495		(8)	(3)
34. Aggregate write-ins for other lines of business	151,352	151,202		34,710							17,843	2,731
35. TOTALS (a)	754,343,957	775,177,277		229,961,723	422,737,009	411,108,251	401,891,029	28,097,599	22,767,561	56,204,369	79,012,151	11,737,200
DETAILS OF WRITE-INS												
3401. Identity theft	151,352	151,202		34,710							17,843	2,731
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	151,352	151,202		34,710							17,843	2,731

(a) Finance and service charges not included in Lines 1 to 35 $ 2,846,838

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Georgia During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	470,686	520,323		231,980	564,461	471,389	54,964	12,549	10,457	1,410	68,114	15,860
2.1 Allied lines	243,310	266,201		120,770	317,256	314,155	64,914	1,051	572	1,398	34,867	8,216
2.2 Multiple peril crop												
2.3 Federal flood	7,062,676	6,696,371		4,311,610	10,697,904	12,896,904	2,241,000				16,426	48,638
3. Farmowners multiple peril												
4. Homeowners multiple peril	101,546,379	104,708,210		51,834,841	169,700,514	191,221,680	48,332,228	1,372,514	2,154,449	2,471,896	11,903,090	1,281,174
5.1 Commercial multiple peril (non-liability portion)	13,427,942	14,164,419		6,578,746	18,507,436	19,885,685	4,568,938	176,466	348,898	348,533	1,793,188	403,386
5.2 Commercial multiple peril (liability portion)	4,882,049	5,102,780		2,390,771	339,322	(16,919)	2,409,488	143,178	162,578	936,780	730,905	235,950
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	4,845,098	5,171,201		2,255,070	1,837,438	1,943,282	555,361	94,055	95,295	14,674	656,584	158,737
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					26,319	(212,729)	907,125	(8,778)	(39,511)	12,165		
17.1 Other Liability - occurrence	5,703,862	5,833,442		2,740,888	2,539,053	3,664,968	9,508,524	80,742	203,591	713,274	258,955	306,575
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	29,285	38,812		16,048	10,787	4,974	127,976	885	9,999	48,058	5,017	1,344
19.1 Private passenger auto no-fault (personal injury protection)						1						
19.2 Other private passenger auto liability	106,779,136	108,967,789		25,734,685	80,379,234	82,479,723	67,217,957	3,643,695	3,374,036	10,811,172	12,687,255	4,071,207
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	3,834,100	3,101,592		1,869,949	1,793,772	(1,448,107)	1,056,724	45,646	(236,168)	129,034	434,021	138,852
21.1 Private passenger auto physical damage	124,724,605	129,048,804		29,252,774	42,750,917	42,502,342	2,501,251	293,653	298,306	197,248	14,954,198	4,800,739
21.2 Commercial auto physical damage	1,561,657	1,323,904		748,394	437,436	418,653	361,781	40,189	40,697	16,192	178,194	57,072
22. Aircraft (all perils)												
23. Fidelity	5,833	5,913		2,063		(17)	851		(1)	47	885	235
24. Surety	3,236	3,236										
26. Burglary and theft	4,813	4,556		2,123		(33)	1,652			9	575	174
27. Boiler and machinery	97,117	96,690		49,002	1,572	1,586	67				12,717	3,867
28. Credit												
30. Warranty		1,699		73	3,338	2,481	11	90	90			
34. Aggregate write-ins for other lines of business	120,909	125,475		60,360							14,013	2,518
35. TOTALS (a)	375,342,692	385,181,417		128,200,145	329,906,757	354,130,017	139,910,811	5,895,934	6,423,287	15,701,890	43,749,004	11,534,544
DETAILS OF WRITE-INS												
3401. Identity theft	120,909	125,475		60,360							14,013	2,518
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	120,909	125,475		60,360							14,013	2,518

(a) Finance and service charges not included in Lines 1 to 35 $ 5,022,767

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Hawaii During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	1,148,530	1,210,913		560,727	180,231	84,103	80,587	6,859	4,212	1,910	183,919	52,271
2.1 Allied lines	933,876	982,364		451,902	213,790	212,950	57,299	2,354	1,884	2,717	145,914	41,953
2.2 Multiple peril crop												
2.3 Federal flood	1,179,161	1,140,389		711,230	390,521	142,521					(1,451)	21,236
3. Farmowners multiple peril												
4. Homeowners multiple peril	21,439,603	21,354,436		10,706,424	7,883,106	5,389,549	3,441,762	1,215,589	1,025,115	465,265	2,462,028	936,462
5.1 Commercial multiple peril (non-liability portion)	7,741	2,350		5,391		93	93		2	2	350	127
5.2 Commercial multiple peril (liability portion)	4,095	1,983		2,311		(7,515)	10,371		(326)	645	418	150
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	315,383	315,170		165,464	93,946	160,825	271,816	4,733	7,188	10,071	43,250	14,329
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	1,868,507	1,856,969		938,364	614,616	323,862	3,441,863	87,063	70,119	403,132	115,257	80,388
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	9,542	8,262		6,011		395,833	407,269	15,884	119,785	107,230	1,117	456
19.1 Private passenger auto no-fault (personal injury protection)	6,773,347	6,870,630		1,678,227	3,125,687	3,670,645	1,840,414	17,423	37,437	50,571	771,812	306,933
19.2 Other private passenger auto liability	21,755,323	21,717,558		5,406,845	8,911,034	8,909,090	13,568,899	399,345	293,221	1,955,141	2,459,844	977,449
19.3 Commercial auto no-fault (personal injury protection)	64,205	65,206		33,809	29,452	20,988	55,759	557	(403)	8,321	7,125	2,909
19.4 Other commercial auto liability	1,486,525	1,528,450		775,972	234,503	(2,036,157)	1,400,392	40,057	(149,399)	170,199	169,438	67,544
21.1 Private passenger auto physical damage	18,061,849	18,376,397		4,480,094	7,051,131	7,045,170	409,948	22,703	31,051	44,900	2,061,214	819,613
21.2 Commercial auto physical damage	497,826	520,387		256,256	201,547	188,619	(38,533)		64	1,470	55,325	22,786
22. Aircraft (all perils)												
23. Fidelity	639	489		374		(1)	79			4	50	22
24. Surety												
26. Burglary and theft	680	483		356		(2)	153			1	46	22
27. Boiler and machinery												
28. Credit												
30. Warranty		1,668		966	840	840						
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	75,546,831	75,954,106		26,180,723	28,930,405	24,501,413	24,948,172	1,812,567	1,439,950	3,221,580	8,475,655	3,344,648
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 711,066

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Idaho During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	43,179	75,952		15,025	23,113	(7,056)	2,165	1,161	491	82	7,533	1,081
2.1 Allied lines	25,387	45,234		8,733	106,521	42,443	2,154		(2,142)	98	4,493	645
2.2 Multiple peril crop												
2.3 Federal flood	518,820	523,911		293,400	8,731	8,731					(4,046)	(4,673)
3. Farmowners multiple peril												
4. Homeowners multiple peril	8,509,132	8,345,299		4,542,231	5,024,813	3,605,953	1,615,996	184,491	42,815	120,735	1,043,182	146,545
5.1 Commercial multiple peril (non-liability portion)	1,522,997	1,649,272		771,934	664,667	938,951	578,127	7,228	16,068	24,564	202,970	24,379
5.2 Commercial multiple peril (liability portion)	642,533	682,673		311,134	130,907	1,002	456,616	17,044	(12,170)	168,646	90,722	14,663
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	508,721	624,474		228,444	280,270	266,964	45,424	5,777	5,385	1,562	70,679	9,488
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					2,295	6,927	4,631	1	1,017	1,016		
17.1 Other Liability - occurrence	564,249	646,790		265,128	87,835	84,350	1,221,986	3,918	65,023	240,570	46,078	10,424
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	15,783	16,497		8,744		(236,113)	1,319,819		(55,563)	334,795	2,529	297
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	10,830,480	11,227,276		2,508,425	6,455,896	6,090,625	9,351,665	551,000	517,084	1,357,120	1,362,170	195,280
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	215,285	255,830		113,395	32,773	(103,791)	720,088	22,781	11,525	109,180	27,009	3,952
21.1 Private passenger auto physical damage	11,425,186	11,855,041		2,654,931	3,619,023	3,526,863	350,888	23,609	23,348	17,312	1,439,601	208,539
21.2 Commercial auto physical damage	116,927	138,569		61,753	7,533	14,445	8,685		274	395	13,277	2,012
22. Aircraft (all perils)												
23. Fidelity	1,012	906		477		34	154		2	9	154	19
24. Surety												
26. Burglary and theft	1,080	1,009		653		65	300			2	171	21
27. Boiler and machinery	5,460	5,512		1,690							620	94
28. Credit												
30. Warranty		1,387		971								
34. Aggregate write-ins for other lines of business	11,085	12,347		5,515							1,384	199
35. TOTALS (a)	34,957,316	36,107,976		11,792,583	16,444,377	14,240,393	15,678,697	817,010	613,159	2,376,086	4,308,527	612,966
DETAILS OF WRITE-INS												
3401. Identity theft	11,085	12,347		5,515							1,384	199
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	11,085	12,347		5,515							1,384	199

(a) Finance and service charges not included in Lines 1 to 35 $ 489,090

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Illinois During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	698,895	862,583		292,999	540,805	274,070	60,441	8,678	2,867	1,380	86,997	16,036
2.1 Allied lines	320,334	356,364		140,921	73,819	46,547	13,447	1,492	606	452	36,556	6,411
2.2 Multiple peril crop												
2.3 Federal flood	4,555,685	4,813,066		2,654,059	2,839,625	1,145,337	153,413				(4,464)	(83,461)
3. Farmowners multiple peril												
4. Homeowners multiple peril	136,711,287	136,600,367		72,642,851	73,644,196	65,901,722	29,298,544	1,827,561	1,710,889	3,229,304	15,291,908	2,142,853
5.1 Commercial multiple peril (non-liability portion)	17,711,270	18,511,075		8,743,604	13,484,249	11,097,818	4,221,512	224,384	138,983	161,974	1,908,839	309,414
5.2 Commercial multiple peril (liability portion)	6,962,617	7,270,546		3,415,871	2,749,879	1,589,622	9,068,252	713,982	156,857	3,316,058	764,180	143,099
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	4,908,838	5,207,992		2,435,913	1,236,882	1,272,269	397,241	30,299	29,178	6,280	561,886	58,924
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake					(459)	(459)						
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation			(7,191)		166,788	(369,231)	1,578,624	613	(104)	8,890		
17.1 Other Liability - occurrence	1,065,568	1,108,394		460,473	2,534,360	7,458,524	26,714,115	706,412	2,458,131	5,348,715	116,678	(7,660)
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	11,810	11,625		4,834	2,412,300	(6,360,699)	148,104,579	4,865,780	2,840,856	10,533,283	1,344	6,158
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	103,305,206	105,935,574		24,581,433	85,347,357	69,640,394	122,844,047	6,713,891	3,282,018	22,056,247	11,650,770	1,872,652
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	2,664,990	3,093,990		1,256,806	1,858,756	1,403,123	8,443,035	431,096	430,836	977,728	280,071	24,389
21.1 Private passenger auto physical damage	164,471,131	167,810,750		39,470,297	45,595,810	42,382,918	2,639,074	896,775	841,834	290,092	18,477,387	2,820,656
21.2 Commercial auto physical damage	1,362,720	1,605,086		652,843	574,256	508,325	77,980	18,529	16,571	5,450	143,403	9,752
22. Aircraft (all perils)												
23. Fidelity	38,580	37,380		18,372	63,839	63,828	3,398		(1)	188	4,081	638
24. Surety												
26. Burglary and theft	4,913	4,529		2,464		(21)	6,592			38	510	77
27. Boiler and machinery	114,467	123,595		50,120	23,590	23,590					12,385	2,044
28. Credit												
30. Warranty		6,568		1,304	8,548	7,289		90	90			
34. Aggregate write-ins for other lines of business	162,194	165,923		84,494		700	700				18,321	2,672
35. TOTALS (a)	445,070,504	453,525,408	(7,191)	156,909,656	233,154,602	196,085,667	353,624,994	16,439,583	11,909,613	45,936,079	49,350,851	7,324,655
DETAILS OF WRITE-INS												
3401. Identity theft	162,194	165,923		84,494		700	700				18,321	2,672
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	162,194	165,923		84,494		700	700				18,321	2,672

(a) Finance and service charges not included in Lines 1 to 35 $ 4,669,351

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Indiana During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	607,544	859,798		256,648	794,176	217,684	32,954	18,189	5,698	1,048	95,396	9,471
2.1 Allied lines	192,207	269,837		81,334	153,638	60,405	24,499	3,004	462	712	29,803	2,965
2.2 Multiple peril crop												
2.3 Federal flood	1,511,361	1,456,945		927,475	1,513,165	1,279,337	99,172				(7,847)	(18,633)
3. Farmowners multiple peril												
4. Homeowners multiple peril	55,905,028	57,709,781		29,293,380	39,489,604	31,439,638	11,031,922	699,518	510,951	725,328	6,431,142	738,078
5.1 Commercial multiple peril (non-liability portion)	2,280,422	2,281,842		1,186,756	2,690,874	2,397,886	477,135	54,003	39,799	31,028	273,177	26,819
5.2 Commercial multiple peril (liability portion)	853,539	867,834		437,515	46,041	(151,127)	1,210,328	129,951	36,308	519,574	121,713	12,973
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,414,904	1,532,077		681,144	507,827	424,303	108,620	1,133	(397)	2,741	178,870	19,234
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							414					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	1,083,223	1,196,806		506,899	1,010,658	166,800	3,223,826	192,601	(91,448)	1,289,178	61,663	13,992
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	5,036	4,998		2,864		(400,380)	2,190,362	529	(187,619)	549,070	539	55
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	25,818,034	26,822,499		5,981,451	22,854,980	15,991,552	28,521,848	3,145,313	1,560,901	5,631,384	3,035,353	349,081
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	567,628	592,777		270,327	110,740	69,436	824,376	47,402	46,261	95,152	64,923	7,975
21.1 Private passenger auto physical damage	39,575,140	40,906,252		9,244,262	11,627,536	10,812,751	726,120	153,380	133,189	58,731	4,633,276	532,309
21.2 Commercial auto physical damage	518,499	551,053		242,647	130,627	140,615	64,540	266	1,061	3,068	52,788	6,801
22. Aircraft (all perils)												
23. Fidelity	1,318	1,784		559		(53)	475		(3)	26	180	19
24. Surety												
26. Burglary and theft	3,804	3,995		1,890		(102)	922		(1)	5	386	42
27. Boiler and machinery	5,763	4,621		3,869							530	63
28. Credit												
30. Warranty		153										
34. Aggregate write-ins for other lines of business	80,783	84,450		42,332	14	16	2				9,259	1,079
35. TOTALS (a)	130,424,233	135,147,501		49,161,351	80,929,879	62,448,760	48,537,514	4,445,289	2,055,161	8,907,047	14,981,150	1,702,323
DETAILS OF WRITE-INS												
3401. Identity theft	80,783	84,450		42,332	14	16	2				9,259	1,079
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	80,783	84,450		42,332	14	16	2				9,259	1,079

(a) Finance and service charges not included in Lines 1 to 35 $ 1,888,090

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Iowa During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	29,519	65,062		11,745		(6,731)	(8,256)		(162)	34	6,147	592
2.1 Allied lines	49,317	108,208		19,717	41,657	25,739	(34)	150	(232)	131	9,928	954
2.2 Multiple peril crop												
2.3 Federal flood	213,757	221,754		127,603	174,964	7,914	45,000				(898)	(3,040)
3. Farmowners multiple peril												
4. Homeowners multiple peril	4,713,012	4,997,850		2,488,137	2,325,933	2,181,814	538,943	10,324	(2,699)	28,665	541,415	54,320
5.1 Commercial multiple peril (non-liability portion)	253,083	270,217		131,720	122,167	121,447	34,445		(486)	2,044	34,612	2,796
5.2 Commercial multiple peril (liability portion)	107,720	117,299		56,920	5,073	17,268	96,503	2,530	4,946	30,058	15,616	1,693
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	387,772	419,699		175,872	179,948	162,007	41,099		(598)	1,475	58,210	4,768
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	495,101	532,267		235,388	83,238	218,686	1,314,982	76,297	191,692	291,913	33,166	6,201
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	(15)	32				(287)	3,516		213	1,320	(3)	
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	5,125,348	5,256,616		1,219,996	3,473,039	3,294,150	3,912,703	288,873	222,792	504,244	598,197	64,736
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	92,146	87,288		54,315	12,163	(8,818)	115,958	4,736	13,674	17,586	11,789	1,155
21.1 Private passenger auto physical damage	7,880,370	8,011,613		1,896,463	2,680,166	2,530,877	124,686	7,012	3,390	8,740	913,139	99,657
21.2 Commercial auto physical damage	53,008	54,254		27,959	23,485	37,791	14,551		584	601	7,141	728
22. Aircraft (all perils)												
23. Fidelity						(2)						
24. Surety												
26. Burglary and theft						(3)						
27. Boiler and machinery	1,770	1,795		1,321							213	23
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	5,884	6,016		3,015							656	68
35. TOTALS (a)	19,407,792	20,149,971		6,450,172	9,121,833	8,581,853	6,234,096	389,922	433,116	886,811	2,229,329	234,651
DETAILS OF WRITE-INS												
3401. Identity theft	5,884	6,016		3,015							656	68
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	5,884	6,016		3,015							656	68

(a) Finance and service charges not included in Lines 1 to 35 $ 247,824

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Kansas During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	73,111	129,421		25,436	132,040	89,215	15,349	6,210	5,264	338	13,839	1,396
2.1 Allied lines	137,945	244,985		47,429	386,175	408,516	60,452	175	374	1,200	25,642	2,537
2.2 Multiple peril crop												
2.3 Federal flood	295,616	336,182		173,281	339,298	368,298	61,000				(2,338)	(4,330)
3. Farmowners multiple peril												
4. Homeowners multiple peril	11,657,749	12,019,200		6,068,520	8,521,149	9,372,214	2,403,096	64,006	171,012	215,275	1,372,899	228,615
5.1 Commercial multiple peril (non-liability portion)	737,073	808,981		363,028	712,527	734,793	133,442	1,755	2,779	8,830	92,792	9,154
5.2 Commercial multiple peril (liability portion)	265,362	294,012		131,087	133,080	(80,486)	210,616	157,708	103,977	71,592	43,587	19,576
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	421,485	464,947		188,262	264,889	308,201	91,634	351	2,059	3,249	56,506	10,444
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	482,936	527,353		235,505	1,004,482	1,218,105	933,001	4,157	58,663	132,052	24,391	8,934
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	3,789	3,726		2,326		(42,569)	245,156		(9,357)	63,150	605	65
19.1 Private passenger auto no-fault (personal injury protection)	1,593,249	1,653,539		375,620	1,063,198	1,042,876	30,068	21,007	12,450	94,307	194,246	23,247
19.2 Other private passenger auto liability	7,139,948	7,389,434		1,701,142	6,944,596	7,420,154	5,983,491	255,586	237,601	928,025	872,486	104,386
19.3 Commercial auto no-fault (personal injury protection)	30,771	25,365		12,960	10,474	(30,265)	250		(5,274)	1,699	2,810	271
19.4 Other commercial auto liability	535,766	615,304		216,239	345,760	131,777	745,877	23,547	7,870	87,709	75,254	7,428
21.1 Private passenger auto physical damage	13,866,677	14,257,123		3,304,294	5,270,045	4,995,700	207,479	30,706	23,817	15,373	1,676,460	201,470
21.2 Commercial auto physical damage	529,038	599,780		224,297	306,772	313,496	14,599		313	704	74,642	7,195
22. Aircraft (all perils)												
23. Fidelity	688	688		367		1	60			3	162	2,028
24. Surety	85	85										
26. Burglary and theft	50	50		31		2	116			1	5	
27. Boiler and machinery	3,967	3,901		1,613							427	62
28. Credit												
30. Warranty		65										
34. Aggregate write-ins for other lines of business	16,273	17,378		8,180							1,883	332
35. TOTALS (a)	37,791,578	39,391,520		13,079,618	25,434,484	26,250,031	11,135,687	565,206	611,547	1,623,508	4,526,299	622,811
DETAILS OF WRITE-INS												
3401. Identity theft	16,273	17,378		8,180							1,883	332
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	16,273	17,378		8,180							1,883	332

(a) Finance and service charges not included in Lines 1 to 35 $ 499,237

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Kentucky During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	1,640	1,270		569	(8,818)	(8,406)	(13)		1	1	438	65
2.1 Allied lines	2,084	1,998		1,099		267	76		1	2	423	64
2.2 Multiple peril crop												
2.3 Federal flood	914,394	877,486		546,363	1,139,233	1,170,233	31,000				859	(2,690)
3. Farmowners multiple peril												
4. Homeowners multiple peril	22,832,490	22,857,131		12,097,541	28,399,930	24,026,979	5,230,093	167,317	146,768	255,076	2,704,432	534,465
5.1 Commercial multiple peril (non-liability portion)	2,379,362	2,522,834		1,270,192	2,639,043	2,322,497	555,544	27,100	(5,452)	38,423	334,786	58,987
5.2 Commercial multiple peril (liability portion)	873,291	924,323		467,623	190,797	109,064	727,876	37,900	11,963	234,088	108,580	18,824
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	812,894	862,168		365,243	209,469	181,418	15,318	986	88	1,046	111,765	20,412
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	931,850	1,468,443		477,925							118,407	23,185
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					24,095	(178,792)	633,551	172	(8,020)	25,067		
17.1 Other Liability - occurrence	795,853	820,172		395,149	109,093	101,276	1,039,374	1,850	34,417	132,469	40,519	19,322
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	9,365	10,826		4,182		(7,888)	71,420		1,158	22,602	2,081	327
19.1 Private passenger auto no-fault (personal injury protection)	8,633,749	8,747,247		1,986,558	5,207,652	6,084,321	(1,065,825)	(73,339)	(87,111)	659,015	1,033,299	221,795
19.2 Other private passenger auto liability	44,489,708	45,412,120		10,371,314	25,819,374	21,850,067	28,331,824	2,434,104	1,668,103	3,610,970	5,332,125	1,136,716
19.3 Commercial auto no-fault (personal injury protection)	28,449	29,328		13,845	4,889	(22,424)	2,465		(2,688)	569	3,524	720
19.4 Other commercial auto liability	509,452	545,056		254,955	638,280	463,989	223,021	134,530	111,896	27,554	59,549	12,275
21.1 Private passenger auto physical damage	33,918,337	35,242,016		8,014,148	16,090,321	16,325,203	1,055,831	79,541	87,335	64,610	4,084,307	859,420
21.2 Commercial auto physical damage	213,411	228,915		106,690	83,258	97,032	15,772		668	857	26,482	5,489
22. Aircraft (all perils)												
23. Fidelity	261	357		91		(24)	60		(1)	3	48	9
24. Surety	100	100										
26. Burglary and theft	226	371		121		(46)	117			1	29	6
27. Boiler and machinery	6,786	7,368		3,588							906	177
28. Credit												
30. Warranty		94			672	672						
34. Aggregate write-ins for other lines of business	28,411	28,642		14,566							3,269	646
35. TOTALS (a)	117,382,113	120,588,267		36,391,762	80,547,289	72,515,437	36,867,502	2,810,163	1,959,127	5,072,353	13,965,830	2,910,213
DETAILS OF WRITE-INS												
3401. Identity theft	28,411	28,642		14,566							3,269	646
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	28,411	28,642		14,566							3,269	646

(a) Finance and service charges not included in Lines 1 to 35 $ 1,472,932

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Louisiana During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	71,926	74,919		35,309	(10,376)	(8,508)	32,315		(739)	494	9,452	2,259
2.1 Allied lines	134,875	128,252		63,947	55,458	(212,719)	262,925	2,046	(7,344)	8,143	19,467	4,578
2.2 Multiple peril crop												
2.3 Federal flood	47,718,290	47,394,512		27,699,449	28,298,392	12,045,087	13,692,139				203,378	1,146,660
3. Farmowners multiple peril												
4. Homeowners multiple peril	100,963,062	101,889,720		50,406,161	62,887,244	6,621,744	38,230,840	1,448,291	574,843	1,300,835	11,282,762	3,172,218
5.1 Commercial multiple peril (non-liability portion)	4,077,004	4,393,875		2,036,459	9,216,933	(1,062,577)	6,369,794	179,274	(342,708)	350,200	537,122	138,376
5.2 Commercial multiple peril (liability portion)	3,207,618	3,264,614		1,608,402	1,910,764	1,694,466	7,654,491	318,873	449,118	2,609,114	386,549	112,904
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	2,027,002	2,163,843		978,123	583,938	399,042	246,578	2,778	(2,796)	6,401	360,469	77,142
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							3,530					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					132,127	(53,296)	1,504,829	79,051	79,187	106,841		
17.1 Other Liability - occurrence	2,946,989	3,060,204		1,417,661	317,409	394,081	3,968,655	83,155	84,890	442,211	214,201	104,671
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	101,690	101,342		50,865	76,327	(6,323,727)	38,808,936	100,840	(1,483,435)	9,782,575	15,066	3,680
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	113,423,413	115,689,501		27,053,766	68,098,552	60,672,234	75,263,648	7,547,996	5,841,642	13,428,103	12,912,924	5,170,079
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	2,944,060	3,526,906		1,334,978	4,910,226	177,298	4,397,693	523,909	(38,785)	562,869	319,452	104,434
21.1 Private passenger auto physical damage	90,587,329	91,632,271		21,857,681	38,123,357	38,162,861	3,395,920	848,061	883,097	197,814	10,263,404	4,097,990
21.2 Commercial auto physical damage	714,033	855,086		331,696	276,036	304,909	75,475	2,688	4,217	4,143	77,929	25,394
22. Aircraft (all perils)												
23. Fidelity	9,882	10,008		4,411		(262)	1,943		(15)	108	1,429	353
24. Surety	260	260		163								
26. Burglary and theft	12,784	13,786		6,080	11,342	10,834	3,770		(3)	22	1,721	464
27. Boiler and machinery	37,032	38,436		19,908							4,314	1,184
28. Credit												
30. Warranty	(197)	3,584		7	35	(80)						(6)
34. Aggregate write-ins for other lines of business	49,900	50,469		25,170							5,604	1,483
35. TOTALS (a)	369,026,951	374,291,589		134,930,235	214,887,764	112,821,387	193,913,481	11,136,963	6,041,168	28,799,874	36,615,243	14,163,861
DETAILS OF WRITE-INS												
3401. Identity theft	49,900	50,469		25,170							5,604	1,483
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	49,900	50,469		25,170							5,604	1,483

(a) Finance and service charges not included in Lines 1 to 35 $ 3,768,130

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Maine During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	220,931	232,969		120,249	914	(10,875)	715	55	(202)	55	31,904	4,460
2.1 Allied lines	83,504	87,999		45,105	1,356	(1,700)	5,289	1,769	1,587	228	11,878	1,672
2.2 Multiple peril crop												
2.3 Federal flood	1,053,488	1,014,978		656,361	9,927	9,927	22,000				(5,684)	(3,397)
3. Farmowners multiple peril												
4. Homeowners multiple peril	9,934,597	10,072,786		5,311,423	6,289,444	4,979,965	2,069,997	68,294	(11,122)	170,027	1,305,363	217,290
5.1 Commercial multiple peril (non-liability portion)	683,744	726,245		359,739	124,104	64,826	47,265	38,411	36,190	2,792	98,490	16,731
5.2 Commercial multiple peril (liability portion)	195,586	205,244		101,788	17,541	(5,651)	112,180	25,306	21,412	38,599	27,183	5,150
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	661,736	707,010		308,040	343,122	346,370	49,118	3,352	3,566	1,632	99,390	15,916
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					50,227	(230,096)		6	(12,935)			
17.1 Other Liability - occurrence	540,239	576,225		264,232	2,410	433,515	1,741,915	17,713	125,803	311,260	44,123	12,386
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	2,076	2,321		790		7	5,770		489	2,167	272	42
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	9,016,298	9,391,192		2,057,770	7,836,710	3,814,269	9,355,660	311,412	(382,016)	1,323,588	1,214,213	204,514
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	77,784	94,923		46,705	128,661	(197,391)	40,895	569	(44,834)	4,299	9,423	1,808
21.1 Private passenger auto physical damage	15,194,285	15,782,073		3,499,572	3,825,315	3,650,045	299,119	11,667	10,782	25,458	2,041,585	344,354
21.2 Commercial auto physical damage	32,690	44,674		16,046	12,153	17,533	3,705		208	220	3,928	780
22. Aircraft (all perils)												
23. Fidelity						(3)	4					
24. Surety												
26. Burglary and theft	34	43		1		(6)	7				3	
27. Boiler and machinery	1,370	958		681							116	169
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	20,424	20,866		11,285							2,683	448
35. TOTALS (a)	37,718,786	38,960,506		12,799,789	18,641,884	12,870,733	13,753,639	478,553	(251,071)	1,880,325	4,884,870	822,321
DETAILS OF WRITE-INS												
3401. Identity theft	20,424	20,866		11,285							2,683	448
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	20,424	20,866		11,285							2,683	448

(a) Finance and service charges not included in Lines 1 to 35 $ 651,989

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Maryland During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	320,628	358,997		161,237	23,796	(25,606)	4,480		(1,069)	151	52,612	7,448
2.1 Allied lines	181,009	201,374		90,415	138,870	156,416	28,541	565	1,107	1,111	28,949	4,155
2.2 Multiple peril crop												
2.3 Federal flood	2,974,661	2,939,686		1,810,170	57,094	125,094	68,000				(27,918)	(1,246)
3. Farmowners multiple peril												
4. Homeowners multiple peril	147,684,763	150,641,951		77,090,713	71,133,501	82,334,507	33,904,190	2,370,025	4,341,955	3,590,763	16,552,605	3,081,776
5.1 Commercial multiple peril (non-liability portion)	5,522,033	5,725,569		2,756,331	1,613,794	1,492,588	744,286	29,848	26,337	35,903	802,840	120,187
5.2 Commercial multiple peril (liability portion)	1,883,637	1,993,183		929,719	1,212,742	5,849,091	6,108,044	526,134	2,124,464	2,077,809	271,238	40,573
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	4,594,359	4,771,623		2,285,623	1,767,307	1,843,238	524,533	16,146	16,899	9,898	596,458	99,910
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					155,647	128,134	656,910	(10,513)	(4,498)	15,523		
17.1 Other Liability - occurrence	4,658,225	4,848,882		2,257,035	16,219,859	94,693,130	88,447,987	6,176,168	12,959,948	7,537,420	237,074	96,870
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	9,714	14,066		5,648	35,000	(288,640)	1,795,077	25,244	(57,751)	473,962	1,130	192
19.1 Private passenger auto no-fault (personal injury protection)	13,229,755	13,659,563		3,162,938	8,357,212	7,779,687	6,718,738	215,992	133,220	1,200,662	1,517,901	280,376
19.2 Other private passenger auto liability	117,617,203	120,917,198		28,069,682	76,981,815	75,431,886	78,485,295	3,702,615	2,659,494	15,048,842	13,440,856	2,483,886
19.3 Commercial auto no-fault (personal injury protection)	78,128	94,902		38,718	39,068	11,524	30,851	4,849	1,568	4,449	8,742	1,700
19.4 Other commercial auto liability	2,770,506	3,227,133		1,387,252	1,771,706	808,106	2,369,550	119,991	24,645	297,104	303,121	58,929
21.1 Private passenger auto physical damage	119,889,738	122,281,686		29,122,583	49,283,663	49,915,070	1,252,191	546,353	611,740	256,149	13,654,102	2,521,931
21.2 Commercial auto physical damage	924,907	1,106,642		459,367	351,032	400,522	59,212	15,134	17,922	4,828	106,022	20,317
22. Aircraft (all perils)												
23. Fidelity	1,506	1,282		916		47	266		3	15	185	31
24. Surety												
26. Burglary and theft	1,864	2,005		813		92	517		1	3	278	46
27. Boiler and machinery	35,894	42,064		16,978	4,078	4,078					4,838	826
28. Credit												
30. Warranty		1,987		482								
34. Aggregate write-ins for other lines of business	318,589	324,421		161,828	5,012	5,744	733				35,970	6,849
35. TOTALS (a)	422,697,119	433,154,214		149,808,447	229,151,194	320,664,708	221,199,400	13,738,550	22,855,983	30,554,592	47,587,004	8,824,756
DETAILS OF WRITE-INS												
3401. Identity theft	318,589	324,421		161,828	5,012	5,744	733				35,970	6,849
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	318,589	324,421		161,828	5,012	5,744	733				35,970	6,849

(a) Finance and service charges not included in Lines 1 to 35 $ 3,630,684

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

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ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Massachusetts During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)						(12,486)			(6,547)			
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability						(300,000)		19,760	(13,153)			
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					3,419	(19,369)	136,326	101	(1,373)	6,439		
17.1 Other Liability - occurrence						415,960	2,270,894	21,556	219,902	595,850		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability					(2,194)	(4,257,985)	23,709,980	15,393	(758,978)	6,214,843		
19.1 Private passenger auto no-fault (personal injury protection)	24,890	1,741		23,150	916	4,863	3,946		478	478	1,146	(754)
19.2 Other private passenger auto liability	244,738	16,749		227,989		15,383	15,347		173	173	13,968	(5,657)
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage	128,107	7,893		120,213	1,428	20,639	19,211	85	885	800	6,651	(3,878)
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	80	3		77								
35. TOTALS (a)	397,815	26,386		371,428	3,570	(4,132,995)	26,155,704	56,894	(558,613)	6,818,583	21,765	(10,288)
DETAILS OF WRITE-INS												
3401. Identity theft	80	3		77								
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	80	3		77								

(a) Finance and service charges not included in Lines 1 to 35 $ 492

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Michigan During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	984,499	1,239,115		417,872	770,741	698,915	181,787	44,648	43,104	4,585	134,911	14,032
2.1 Allied lines	400,076	507,207		169,344	289,795	127,116	23,150	4,599	(940)	2,284	54,600	5,782
2.2 Multiple peril crop												
2.3 Federal flood	1,164,512	1,128,722		699,565	266,062	219,562					(3,753)	(14,627)
3. Farmowners multiple peril												
4. Homeowners multiple peril	66,140,838	70,773,929		34,452,672	31,960,415	24,883,531	10,524,244	971,444	614,572	1,236,614	7,263,832	804,758
5.1 Commercial multiple peril (non-liability portion)	3,403,536	3,589,424		1,737,090	1,680,823	1,523,924	541,826	49,479	36,524	25,694	402,014	122,754
5.2 Commercial multiple peril (liability portion)	1,281,483	1,353,802		656,505	205,590	(444,706)	759,820	118,000	(67,837)	275,020	142,121	25,033
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	2,660,052	2,922,079		1,284,326	1,021,921	957,846	330,036	1,045	(1,575)	8,868	329,747	35,621
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake					(51)	(51)						
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					115,180	264,964	1,659,686	913	(3,933)	29,959		
17.1 Other Liability - occurrence	1,621,054	1,792,227		774,802	247,980	842,374	7,515,612	47,301	515,532	1,915,769	103,111	21,421
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,891	1,923		1,082	13,591	(1,150,327)	8,913,505	126,178	(178,756)	2,284,326	268	255
19.1 Private passenger auto no-fault (personal injury protection)	31,636,369	32,600,844		7,633,986	85,910,137	126,252,441	1,012,514,034	3,917,101	10,500,941	145,831,217	3,556,762	1,080,985
19.2 Other private passenger auto liability	14,927,635	15,629,596		3,612,046	9,537,065	7,961,111	12,274,654	1,461,346	819,114	3,348,607	1,774,219	576,959
19.3 Commercial auto no-fault (personal injury protection)	331,451	293,965		168,500	224,542	207,823	127,942	24,385	22,522	18,143	32,265	7,196
19.4 Other commercial auto liability	555,822	514,736		256,124	434,144	(434,657)	837,487	91,412	22,217	157,555	52,081	11,824
21.1 Private passenger auto physical damage	64,248,673	67,270,163		15,020,747	24,491,795	22,726,546	3,010,617	142,471	115,666	126,412	7,284,675	2,116,035
21.2 Commercial auto physical damage	710,085	671,921		349,124	316,784	312,171	49,301	3,711	4,026	2,600	72,368	15,522
22. Aircraft (all perils)												
23. Fidelity	1,272	963		984		10	167		1	9	122	153
24. Surety	110	110		5								
26. Burglary and theft	1,080	1,112		364		(11,911)	324		(68)	2	114	19
27. Boiler and machinery	10,780	11,723		4,996							1,289	564
28. Credit												
30. Warranty		865										
34. Aggregate write-ins for other lines of business	67,602	69,762		34,695							7,409	820
35. TOTALS (a)	190,148,821	200,374,187		67,274,828	157,486,515	184,936,682	1,059,264,194	7,004,033	12,441,108	155,267,665	21,208,156	4,825,105
DETAILS OF WRITE-INS												
3401. Identity theft	67,602	69,762		34,695							7,409	820
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	67,602	69,762		34,695							7,409	820

(a) Finance and service charges not included in Lines 1 to 35 $ 2,385,164

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Minnesota During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	68,741	84,600		26,978	11,865	(13,635)	2,576		(577)	55	10,737	1,591
2.1 Allied lines	39,192	48,745		15,539	22,605	20,461	2,607	31	33	150	6,130	901
2.2 Multiple peril crop												
2.3 Federal flood	268,391	261,089		156,765	65,342	65,342					3,985	(1,107)
3. Farmowners multiple peril												
4. Homeowners multiple peril	23,023,292	22,944,876		12,398,688	11,658,869	8,128,605	3,490,473	144,598	57,485	378,586	2,614,428	468,396
5.1 Commercial multiple peril (non-liability portion)	1,304,910	1,397,789		675,841	870,081	782,010	212,398	14,488	5,478	12,364	177,153	23,520
5.2 Commercial multiple peril (liability portion)	461,721	490,903		234,535	14,807	(137,121)	355,703	14,144	(86,272)	125,273	65,075	13,122
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,396,971	1,545,616		662,631	430,517	399,320	89,710	2,297	1,334	2,407	204,872	31,761
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					270,551	133,948	4,971,644	10,803	12,634	117,275		
17.1 Other Liability - occurrence	1,656,447	1,759,498		806,327	118,945	691,882	3,562,881	157,271	451,893	680,887	107,181	35,047
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,902	2,083		702	239,957	34,818	11,462,272	91,202	321,018	1,635,078	279	43
19.1 Private passenger auto no-fault (personal injury protection)	6,738,147	7,043,460		1,577,934	3,731,274	2,819,722	1,759,183	223,074	48,196	594,312	785,950	148,354
19.2 Other private passenger auto liability	12,431,612	12,961,440		2,914,713	7,560,407	6,753,749	14,810,970	777,832	579,718	2,409,717	1,449,060	273,664
19.3 Commercial auto no-fault (personal injury protection)	19,320	19,426		9,709	46,261	44,040	2,950	2,583	2,366	598	2,333	415
19.4 Other commercial auto liability	253,070	252,867		130,344	58,993	(5,668)	524,888	15,501	5,365	51,593	30,343	5,395
21.1 Private passenger auto physical damage	17,338,506	17,998,604		4,104,508	7,458,832	7,129,052	268,455	46,018	42,378	28,538	2,013,338	380,265
21.2 Commercial auto physical damage	175,584	191,618		87,705	47,409	59,845	13,619	114	693	853	21,894	3,809
22. Aircraft (all perils)												
23. Fidelity	416	386		180		1	37			2	35	6
24. Surety												
26. Burglary and theft	123	81		56		3	73				10	2
27. Boiler and machinery	1,289	1,237		535	17,199	17,199					155	34
28. Credit												
30. Warranty		1,440		776								
34. Aggregate write-ins for other lines of business	45,617	47,843		23,686							5,159	936
35. TOTALS (a)	65,225,250	67,053,600		23,828,151	32,623,914	26,923,573	41,530,438	1,499,956	1,441,742	6,037,687	7,498,118	1,386,152
DETAILS OF WRITE-INS												
3401. Identity theft	45,617	47,843		23,686							5,159	936
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	45,617	47,843		23,686							5,159	936

(a) Finance and service charges not included in Lines 1 to 35 $ 699,895

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Mississippi During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	3,288	3,446		2,048		3,440	228	95	97	4	615	93
2.1 Allied lines	4,638	4,763		2,770		(12,367)	7,311		(451)	228	759	107
2.2 Multiple peril crop												
2.3 Federal flood	3,661,388	3,523,540		2,087,282	1,482,408	1,055,585	475,040				(18,022)	6,288
3. Farmowners multiple peril												
4. Homeowners multiple peril	29,411,384	29,132,638		14,871,538	10,696,602	6,100,426	7,255,097	204,626	100,330	180,353	3,240,050	(502,246)
5.1 Commercial multiple peril (non-liability portion)	2,379,560	2,484,305		1,174,388	1,602,802	295,814	1,288,203	47,555	(37,276)	81,538	300,597	38,179
5.2 Commercial multiple peril (liability portion)	1,002,781	1,041,054		480,341	14,036	(143,260)	782,837	25,374	58,450	335,543	129,703	25,261
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	660,569	679,289		315,381	305,093	166,545	82,256	4,810	616	2,076	83,165	13,847
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	591,374	618,998		294,199	10,959	(20,388)	687,329	5,665	8,220	72,825	29,604	10,165
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	12,118	16,277		5,891	3,703,116	(2,586,504)	21,865,901	779,841	(635,390)	7,718,266	1,376	136
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	35,835,660	36,224,664		8,593,631	23,806,653	23,037,707	22,825,452	1,647,841	1,415,625	2,925,234	3,872,096	662,827
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	498,554	572,018		186,162	624,094	(1,352,792)	452,163	93,571	(78,864)	45,360	55,433	12,745
21.1 Private passenger auto physical damage	36,808,141	37,188,835		8,851,620	17,322,760	16,813,521	1,222,781	108,828	101,066	69,700	3,978,036	684,829
21.2 Commercial auto physical damage	202,755	232,663		88,981	66,456	85,038	36,701	4,218	5,114	1,634	24,577	5,693
22. Aircraft (all perils)												
23. Fidelity	381	452		230		(34)	117		(2)	6	3	3
24. Surety												
26. Burglary and theft	841	967		430		(66)	226			1	44	6
27. Boiler and machinery	7,891	8,170		3,899							926	135
28. Credit												
30. Warranty		870		434								
34. Aggregate write-ins for other lines of business	16,219	16,633		8,181							1,802	96
35. TOTALS (a)	111,097,542	111,749,583		36,967,405	59,634,979	43,442,666	56,981,642	2,922,424	937,534	11,432,768	11,700,763	958,162
DETAILS OF WRITE-INS												
3401. Identity theft	16,219	16,633		8,181							1,802	96
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	16,219	16,633		8,181							1,802	96

(a) Finance and service charges not included in Lines 1 to 35 $ 1,384,369

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Missouri During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	159,694	212,045		66,812	36,915	18,601	5,604		(439)	137	23,463	714
2.1 Allied lines	44,404	58,964		17,903	41,145	37,875	8,674		(210)	197	6,299	215
2.2 Multiple peril crop												
2.3 Federal flood	599,505	631,710		345,660	791,078	(107,402)	20,070				(6,192)	(13,441)
3. Farmowners multiple peril												
4. Homeowners multiple peril	16,991,628	17,378,385		8,803,194	9,422,411	9,343,372	3,026,042	290,941	296,439	206,232	1,919,583	76,678
5.1 Commercial multiple peril (non-liability portion)	2,451,738	2,682,415		1,242,097	1,737,721	1,557,422	525,155	17,249	7,458	22,252	309,502	2,322
5.2 Commercial multiple peril (liability portion)	804,590	886,938		417,675	131,110	(254,085)	1,196,137	66,967	(166,204)	391,628	109,013	10,657
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	595,966	651,877		278,532	221,956	212,120	82,423	4,481	3,988	2,672	77,573	1,398
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					2,742	(609,340)			(1,719)			
17.1 Other Liability - occurrence	676,876	729,150		332,956	111,289	196,703	1,333,746	116,622	77,377	394,774	34,378	11,265
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	4,418	5,404		2,547	115,000	(393,975)	2,796,396	61,651	(92,049)	788,726	955	21
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	15,979,739	16,534,796		3,704,145	11,446,122	10,925,189	12,378,183	545,588	193,545	2,947,702	1,844,155	84,186
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	901,020	728,279		430,776	752,193	424,303	450,125	22,459	(20,884)	59,918	100,999	3,104
21.1 Private passenger auto physical damage	19,741,662	20,263,149		4,639,082	6,259,186	6,000,707	255,614	38,289	33,211	25,978	2,267,982	104,441
21.2 Commercial auto physical damage	566,421	477,612		248,131	78,640	83,624	7,628	121	471	640	65,642	2,440
22. Aircraft (all perils)												
23. Fidelity	100	100		46		(18)	37		(1)	2	18	
24. Surety												
26. Burglary and theft	301	358		99		(34)	73				37	2
27. Boiler and machinery	7,588	8,876		3,791							1,266	60
28. Credit												
30. Warranty		291										
34. Aggregate write-ins for other lines of business	13,312	13,738		7,055							1,476	61
35. TOTALS (a)	59,538,961	61,264,085		20,540,501	31,147,508	27,435,064	22,085,909	1,164,368	330,984	4,840,858	6,756,148	284,124
DETAILS OF WRITE-INS												
3401. Identity theft	13,312	13,738		7,055							1,476	61
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	13,312	13,738		7,055							1,476	61

(a) Finance and service charges not included in Lines 1 to 35 $ 751,811

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Montana During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	97,224	144,297		35,993	235,565	78,546	3,218	4,530	1,123	86	15,234	3,851
2.1 Allied lines	127,082	191,270		47,435	104,989	80,975	6,514		(692)	208	19,875	5,033
2.2 Multiple peril crop												
2.3 Federal flood	175,053	175,932		101,664							(1,742)	1,053
3. Farmowners multiple peril												
4. Homeowners multiple peril	3,593,688	3,790,124		1,890,441	1,803,461	1,853,395	522,529	18,496	27,897	54,450	438,787	116,162
5.1 Commercial multiple peril (non-liability portion)	597,661	629,547		298,942	140,256	391,196	382,499	917	8,017	13,088	84,032	20,022
5.2 Commercial multiple peril (liability portion)	268,300	282,406		127,248	23,659	30,974	259,449	13,906	16,718	92,333	30,831	7,457
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	329,321	339,704		161,299	144,791	144,057	25,987		33	939	44,373	10,977
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					10,077	(21,403)	1,082,514	517	(182)	4,847		
17.1 Other Liability - occurrence	239,015	275,210		110,987	46,737	29,983	210,999	690	(3,085)	46,291	21,803	8,133
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	3,951	5,412		2,392		(266)	11,566		899	4,344	689	137
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	4,398,398	4,600,605		1,007,066	2,527,954	230,611	3,647,193	619,104	196,275	493,284	550,424	149,667
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	753,836	849,304		359,144	387,326	277,057	616,490	50,869	22,080	54,755	106,161	25,650
21.1 Private passenger auto physical damage	3,253,710	3,393,861		746,124	1,128,116	1,060,283	101,783	889	(635)	3,367	403,709	110,318
21.2 Commercial auto physical damage	563,442	661,285		262,965	306,693	297,285	36,306		(188)	1,304	80,923	19,525
22. Aircraft (all perils)												
23. Fidelity						1	12			1		
24. Surety												
26. Burglary and theft	150	150		85		2	24				25	6
27. Boiler and machinery	2,427	2,961		492							331	72
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	2,359	2,365		1,171							283	76
35. TOTALS (a)	14,405,618	15,344,434		5,153,447	6,859,626	4,452,696	6,907,084	709,920	268,262	769,298	1,795,736	478,139
DETAILS OF WRITE-INS												
3401. Identity theft	2,359	2,365		1,171							283	76
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	2,359	2,365		1,171							283	76

(a) Finance and service charges not included in Lines 1 to 35 $ 185,787

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Nebraska During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	56,792	105,434		23,000	7,075	(13,453)	4,252	1,339	894	92	11,492	987
2.1 Allied lines	111,911	206,490		43,472	201,053	178,558	36,797		(881)	735	22,211	1,926
2.2 Multiple peril crop												
2.3 Federal flood	252,876	242,512		145,024							(3,023)	(3,766)
3. Farmowners multiple peril												
4. Homeowners multiple peril	5,987,022	6,355,334		3,046,913	2,965,460	2,798,391	922,032	51,367	34,745	66,454	708,807	68,877
5.1 Commercial multiple peril (non-liability portion)	300,235	316,409		151,969	222,552	223,629	55,407	187	(762)	3,371	40,936	3,103
5.2 Commercial multiple peril (liability portion)	111,119	117,203		55,434	1,000	(47,784)	80,282	6,848	(16,044)	27,484	18,278	1,821
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	300,550	328,652		136,202	131,426	116,993	26,425	161	(354)	846	42,949	3,675
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					239	239		67	67			
17.1 Other Liability - occurrence	462,469	500,000		218,454	13,346	1,968	581,779		12,109	74,511	27,030	5,615
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	269	347		45		69	1,811		173	679	43	4
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	6,714,349	6,943,961		1,579,094	4,333,329	5,225,101	6,501,804	132,432	213,195	839,505	800,970	84,794
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	403,701	467,583		181,813	584,152	78,834	351,504	16,080	(38,436)	48,188	57,659	5,073
21.1 Private passenger auto physical damage	7,354,778	7,582,192		1,745,193	2,778,600	2,642,961	139,391	3,529	1,357	11,993	876,446	93,397
21.2 Commercial auto physical damage	299,512	343,728		142,613	135,156	126,289	7,830		(373)	268	42,407	3,677
22. Aircraft (all perils)												
23. Fidelity						(3)						
24. Surety												
26. Burglary and theft						(6)						
27. Boiler and machinery	1,465	1,452		541							134	14
28. Credit												
30. Warranty		796		76								
34. Aggregate write-ins for other lines of business	5,552	5,696		2,842							646	64
35. TOTALS (a)	22,362,599	23,517,789		7,472,684	11,373,388	11,331,784	8,709,314	212,010	205,689	1,074,126	2,646,984	269,261
DETAILS OF WRITE-INS												
3401. Identity theft	5,552	5,696		2,842							646	64
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	5,552	5,696		2,842							646	64

(a) Finance and service charges not included in Lines 1 to 35 $ 224,979

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Nevada During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	48,990	100,167		16,080	3,976	(31,937)	73		(784)	46	8,568	2,536
2.1 Allied lines	50,843	100,124		16,493	11,656	(166)	273		(462)	67	8,662	2,560
2.2 Multiple peril crop												
2.3 Federal flood	823,815	816,702		481,316							(3,894)	8,666
3. Farmowners multiple peril												
4. Homeowners multiple peril	19,261,185	20,288,480		9,756,397	6,813,205	5,700,417	2,924,271	189,915	87,238	355,500	2,246,092	686,880
5.1 Commercial multiple peril (non-liability portion)	5,073,338	5,456,393		2,559,159	2,505,031	2,374,741	597,563	22,126	13,879	31,663	638,774	180,707
5.2 Commercial multiple peril (liability portion)	1,721,447	1,828,916		863,937	167,887	993,270	1,891,112	147,706	605,594	867,198	224,755	65,008
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	957,773	1,024,756		439,401	467,211	468,734	73,520	2,884	3,172	2,542	121,121	35,272
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	1,284,722	1,377,571		611,067	521,337	642,833	2,679,276	39,682	109,513	309,749	67,411	44,996
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	4,116	4,018		2,272	230,183	(90,778)	3,027,926	415,556	347,784	854,717	505	149
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	27,127,401	28,332,858		6,341,931	28,964,761	24,236,726	21,140,167	1,709,262	1,225,717	2,772,475	3,180,860	970,845
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,754,836	1,325,076		822,402	1,487,370	1,275,436	1,545,962	57,162	16,441	191,494	193,297	63,541
21.1 Private passenger auto physical damage	21,728,231	22,678,830		5,071,571	7,114,925	7,270,914	81,486	62,459	70,715	37,555	2,548,294	778,567
21.2 Commercial auto physical damage	600,715	450,023		281,065	174,355	175,539	15,915		535	1,315	69,625	22,419
22. Aircraft (all perils)												
23. Fidelity	174	220		164			23			1	19	6
24. Surety							1,419			388		
26. Burglary and theft	64	64		40		(1)	45				8	2
27. Boiler and machinery	10,011	9,174		6,217							1,153	353
28. Credit												
30. Warranty		365			1,021	(49)		93	93			
34. Aggregate write-ins for other lines of business	31,695	34,120		15,811							3,703	1,139
35. TOTALS (a)	80,479,356	83,827,856		27,285,324	48,462,918	43,015,678	33,979,032	2,646,846	2,479,434	5,424,709	9,308,954	2,863,646
DETAILS OF WRITE-INS												
3401. Identity theft	31,695	34,120		15,811							3,703	1,139
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	31,695	34,120		15,811							3,703	1,139

(a) Finance and service charges not included in Lines 1 to 35 $ 771,539

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of New Hampshire During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	75,838	115,260		27,228	6,122	2,866	4,506		(72)	103	14,940	1,866
2.1 Allied lines	32,829	49,917		11,735	5,559	(9,829)	906		(585)	47	6,458	804
2.2 Multiple peril crop												
2.3 Federal flood	375,248	350,671		220,849	39,206	24,206					(3,145)	(3,522)
3. Farmowners multiple peril												
4. Homeowners multiple peril	10,308,388	10,328,893		5,453,312	5,512,489	2,550,003	2,189,628	61,481	(125,920)	246,534	1,169,615	131,800
5.1 Commercial multiple peril (non-liability portion)	432,255	481,917		233,108	200,455	132,533	45,265	94	(3,329)	2,286	59,285	3,600
5.2 Commercial multiple peril (liability portion)	140,486	164,425		77,057	4,380	(19,893)	187,422	3,120	371	57,975	24,168	9,530
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	855,748	876,988		401,444	265,194	236,472	58,400	4,181	3,096	2,314	123,306	12,827
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					50,505	53,109	362,535	3,108	3,863	5,783		
17.1 Other Liability - occurrence	887,837	927,436		427,537	161,327	221,552	860,653	39,700	9,856	86,035	50,745	12,673
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	(164)	651		27		(197)	3,439	68,827	(3,019)	126,741	35	5
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	11,221,064	11,679,928		2,511,617	6,256,160	5,125,896	9,343,524	259,551	73,751	1,180,544	1,291,349	151,950
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	144,057	165,771		68,800	64,698	97,214	251,736	3,188	10,393	26,586	14,951	2,635
21.1 Private passenger auto physical damage	15,101,940	15,693,639		3,445,711	5,097,901	4,485,967	123,942	10,985	1,211	28,516	1,737,879	202,493
21.2 Commercial auto physical damage	75,889	93,221		34,231	73,401	60,394	(3,753)	633	192	15	8,211	1,443
22. Aircraft (all perils)												
23. Fidelity							8					
24. Surety												
26. Burglary and theft	100	100		13		1	16				7	1
27. Boiler and machinery	1,094	1,076		715							297	84
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	40,595	41,600		20,070							4,657	556
35. TOTALS (a)	39,693,204	40,971,493		12,933,453	17,737,397	12,960,295	13,428,228	454,867	(30,192)	1,763,480	4,502,757	528,748
DETAILS OF WRITE-INS												
3401. Identity theft	40,595	41,600		20,070							4,657	556
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	40,595	41,600		20,070							4,657	556

(a) Finance and service charges not included in Lines 1 to 35 $ 612,985

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of New Jersey During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril					783,145	828,066	1,793,266	145,301	131,743	238,869		
5.1 Commercial multiple peril (non-liability portion)					54,340	52,105	3,097	36,037	35,800	329		
5.2 Commercial multiple peril (liability portion)					47,504	68,634	672,399	1,977	(38,410)	183,931		
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine					5,000	5,000						
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					295,023	124,594	2,187,902	9,345	8,664	81,068		
17.1 Other Liability - occurrence					71,977	3,037,207	19,398,978	358,577	2,186,533	6,253,661		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability					10,237,011	(2,953,067)	71,167,659	4,944,208	(2,627,009)	27,012,468		
19.1 Private passenger auto no-fault (personal injury protection)					22,992,493	3,668,968	116,903,160	602,722	(1,798,046)	17,423,999		
19.2 Other private passenger auto liability					398,096	142,233	491,147	40,484	38,379	49,735		
19.3 Commercial auto no-fault (personal injury protection)					15,947	1,823	55,218	950	(780)	7,741		
19.4 Other commercial auto liability	94,467	94,467				(41,471)	51,066	7,576	(149)	4,467	213	(23,739)
21.1 Private passenger auto physical damage					(16,857)	4,609	57,703	2,063	3,310	2,486		
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	94,467	94,467			34,883,678	4,938,701	212,781,594	6,149,240	(2,059,965)	51,258,754	213	(23,739)
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 3

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of New Mexico During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	72,612	142,564		27,671	12,352	(28,438)	(1,926)		(940)	145	11,461	2,864
2.1 Allied lines	190,240	358,525		70,734	179,096	113,266	20,682	460	(1,771)	723	29,349	7,312
2.2 Multiple peril crop												
2.3 Federal flood	1,641,010	1,605,533		956,965	28,873	(15,127)					(3,783)	9,232
3. Farmowners multiple peril												
4. Homeowners multiple peril	20,086,446	20,456,302		10,234,115	7,139,598	6,687,240	2,944,678	158,921	58,516	282,672	2,388,471	615,781
5.1 Commercial multiple peril (non-liability portion)	3,171,392	3,368,546		1,536,737	1,132,043	1,051,457	293,695	9,567	5,022	24,227	395,585	94,735
5.2 Commercial multiple peril (liability portion)	1,138,037	1,217,727		545,558	583,316	(436,431)	836,766	119,804	(123,223)	285,891	163,060	38,289
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	425,078	448,396		197,416	180,473	158,261	32,139	1,342	566	1,001	55,090	13,477
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	782,987	821,810		374,514	516,376	397,986	1,459,455	214,132	184,702	105,269	38,340	24,054
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	10,631	10,981		3,965	400,000	135,244	836,981	(2,989)	(98,899)	214,954	1,747	375
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	17,916,066	18,416,834		4,209,395	13,073,264	9,084,473	14,709,502	548,576	131,771	2,427,841	2,123,557	555,472
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,108,978	1,206,823		514,300	539,845	977,566	1,497,013	84,076	123,455	145,757	133,867	35,861
21.1 Private passenger auto physical damage	19,104,546	19,547,347		4,535,042	6,219,530	6,345,342	492,515	9,847	16,657	33,803	2,261,753	592,035
21.2 Commercial auto physical damage	546,419	610,197		244,901	237,774	230,972	21,669	200	348	1,479	65,756	17,562
22. Aircraft (all perils)												
23. Fidelity	273	273		80		(1)	62			3	68	15
24. Surety												
26. Burglary and theft	485	485		159		(2)	120			1	77	19
27. Boiler and machinery	9,815	10,500		4,571							1,101	280
28. Credit												
30. Warranty		215		27								
34. Aggregate write-ins for other lines of business	23,720	24,650		12,252							2,873	742
35. TOTALS (a)	66,228,736	68,247,708		23,468,400	30,242,540	24,701,808	23,143,348	1,143,937	296,205	3,523,767	7,668,373	2,008,106
DETAILS OF WRITE-INS												
3401. Identity theft	23,720	24,650		12,252							2,873	742
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	23,720	24,650		12,252							2,873	742

(a) Finance and service charges not included in Lines 1 to 35 $ 675,393

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of New York During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	1,589,151	1,820,131		740,943	457,600	558,204	281,438	9,547	11,706	6,477	302,773	37,456
2.1 Allied lines	727,371	841,132		342,246	249,913	238,143	36,007	365	138	1,632	139,799	17,334
2.2 Multiple peril crop												
2.3 Federal flood	22,256,137	21,014,198		14,153,510	1,129,975	1,032,418	260,443				(135,769)	(102,302)
3. Farmowners multiple peril												
4. Homeowners multiple peril	363,328,174	366,009,800		187,335,246	156,349,807	168,546,876	189,414,902	6,747,973	11,482,846	38,590,329	41,167,588	10,549,686
5.1 Commercial multiple peril (non-liability portion)	21,666,624	22,826,250		10,864,173	11,714,696	9,809,548	8,654,560	233,654	150,323	460,704	3,760,984	469,627
5.2 Commercial multiple peril (liability portion)	6,168,096	6,465,183		3,092,202	12,542,618	29,784,667	56,874,556	1,044,129	6,350,071	17,778,688	1,051,198	142,846
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	9,772,898	10,342,873		4,815,548	2,544,393	2,107,008	485,849	41,187	36,125	11,086	1,307,008	212,333
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					569,408	(1,719,741)	11,946,532	72,828	108,907	128,969		
17.1 Other Liability - occurrence	31,177,861	32,790,446		15,114,531	4,557,535	40,596,541	83,158,668	919,270	2,908,308	6,032,989	1,614,455	770,559
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	28,762	29,103		13,445	3,411,060	68,622,248	187,688,047	4,579,801	4,646,107	38,167,659	4,507	730
19.1 Private passenger auto no-fault (personal injury protection)	253,442,071	256,028,131		65,008,974	199,697,575	218,010,142	232,185,328	15,241,397	16,610,332	35,327,808	29,200,133	7,490,775
19.2 Other private passenger auto liability	541,813,881	552,530,871		135,104,971	373,721,397	346,421,370	622,331,115	42,571,396	28,068,971	126,404,750	62,893,315	16,098,059
19.3 Commercial auto no-fault (personal injury protection)	4,736,480	4,687,648		2,331,708	6,837,265	6,499,090	2,956,733	333,672	299,286	410,646	496,169	144,895
19.4 Other commercial auto liability	48,552,307	48,774,672		24,010,226	23,779,533	23,464,668	72,441,487	1,965,230	447,980	6,545,221	5,125,247	1,496,733
21.1 Private passenger auto physical damage	431,461,407	437,971,611		104,805,799	221,447,373	212,978,154	2,169,171	3,493,278	3,501,655	1,055,175	49,774,691	12,660,608
21.2 Commercial auto physical damage	9,286,687	9,826,528		4,601,007	4,039,907	3,989,072	513,314	58,866	64,214	27,267	1,003,752	290,319
22. Aircraft (all perils)												
23. Fidelity	2,623	2,644		1,174		15	230		1	13	263	56
24. Surety												
26. Burglary and theft	233	195		135		29	447			3	26	4
27. Boiler and machinery	27,466	31,665		14,728							3,584	682
28. Credit												
30. Warranty		3,569		1,114	1,263	1,263						
34. Aggregate write-ins for other lines of business	560,236	573,884		263,340							64,069	15,869
35. TOTALS (a)	1,746,598,466	1,772,570,534		572,615,017	1,023,051,317	1,130,939,714	1,471,398,829	77,312,592	74,686,970	270,949,415	197,773,794	50,296,270
DETAILS OF WRITE-INS												
3401. Identity theft	560,236	573,884		263,340							64,069	15,869
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	560,236	573,884		263,340							64,069	15,869

(a) Finance and service charges not included in Lines 1 to 35 $ 19,496,702

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of North Carolina During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	71,867	312,973		12,080	303,525	243,804	14,189	9,026	7,521	766	18,495	122
2.1 Allied lines	59,632	236,280		10,383	143,027	131,552	32,358	150	(831)	895	14,090	204
2.2 Multiple peril crop												
2.3 Federal flood	3,021,181	2,964,022		1,828,076	310,717	328,717	28,500				(2,564)	(31,472)
3. Farmowners multiple peril												
4. Homeowners multiple peril	87,554,579	89,154,020		44,970,040	49,349,373	51,522,988	16,906,764	600,117	452,532	1,064,961	10,181,384	1,601,557
5.1 Commercial multiple peril (non-liability portion)	8,439,576	8,829,829		4,134,190	5,854,668	7,614,123	2,983,317	62,495	117,447	118,424	1,088,254	174,288
5.2 Commercial multiple peril (liability portion)	3,114,305	3,258,265		1,525,174	959,783	703,178	2,134,631	56,655	(155,119)	754,244	445,632	(6,417)
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	3,342,907	3,525,021		1,562,766	1,274,297	1,197,638	222,323	5,800	3,840	6,444	443,925	58,049
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							476					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					164,508	(132,153)	2,410,946	958	(2,634)	11,063		
17.1 Other Liability - occurrence	3,202,135	3,377,526		1,570,065	695,122	(517,902)	3,860,121	29,911	(4,026)	395,319	161,513	47,295
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	51,197	55,772		27,166	4,857	(224,463)	1,361,851	265,219	128,224	447,702	6,133	828
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	90,774,177	93,015,211		20,987,304	50,977,440	45,437,215	46,558,028	2,075,186	1,668,931	5,571,451	10,997,909	1,339,816
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	5,872,986	6,181,167		3,013,754	2,799,724	3,522,544	5,608,044	112,752	718,634	777,142	621,161	95,662
21.1 Private passenger auto physical damage	60,375,001	62,307,102		13,899,998	30,756,794	30,777,173	3,663,385	69,720	100,474	200,512	7,192,912	883,740
21.2 Commercial auto physical damage	891,403	987,980		467,774	276,888	280,682	80,194		889	3,689	96,682	13,174
22. Aircraft (all perils)												
23. Fidelity	4,017	3,821		1,707		14	1,728		1	96	466	72
24. Surety												
26. Burglary and theft	17,177	17,389		8,861	400	428	3,353			19	2,044	265
27. Boiler and machinery	68,011	71,480		31,005	2,778	2,778					8,303	1,003
28. Credit												
30. Warranty		462		12								
34. Aggregate write-ins for other lines of business	179,738	185,606		92,141							20,824	3,030
35. TOTALS (a)	267,039,888	274,483,927		94,142,496	143,873,901	140,888,317	85,870,208	3,287,987	3,035,882	9,352,729	31,297,165	4,181,217
DETAILS OF WRITE-INS												
3401. Identity theft	179,738	185,606		92,141							20,824	3,030
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	179,738	185,606		92,141							20,824	3,030

(a) Finance and service charges not included in Lines 1 to 35 $ 3,924,731

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of North Dakota During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	5,932	7,814		2,564		(34,814)	631		(756)	14	914	136
2.1 Allied lines	12,356	16,533		5,227	17,011	17,530	2,233	300	300	50	1,927	286
2.2 Multiple peril crop												
2.3 Federal flood	158,950	122,133		77,300	336,875	336,875					335	(941)
3. Farmowners multiple peril												
4. Homeowners multiple peril	1,839,036	1,908,020		988,583	801,035	729,185	205,202	11,103	7,217	8,775	230,126	37,541
5.1 Commercial multiple peril (non-liability portion)	60,146	71,309		35,155	49,767	39,880	18,883		(312)	809	11,492	1,029
5.2 Commercial multiple peril (liability portion)	27,550	36,047		15,425		(8,980)	44,737		(1,180)	17,451	1,322	920
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	220,393	225,943		104,283	69,866	66,194	14,477		(69)	576	32,815	4,729
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							38,301					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	91,284	95,400		43,639	20,024	24,989	55,544	2,592	3,134	4,473	8,964	1,998
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,961	2,418		671		(47)	6,773		558	2,544	116	47
19.1 Private passenger auto no-fault (personal injury protection)	440,252	439,006		110,702	425,306	169,087	404,786	49,226	23,466	81,478	54,092	9,528
19.2 Other private passenger auto liability	1,579,596	1,583,901		388,860	882,744	916,576	1,500,420	203,473	184,727	234,138	194,932	34,250
19.3 Commercial auto no-fault (personal injury protection)	4,239	4,914		2,351	6,891	(9,248)	(842)	638	(1,327)	164	385	85
19.4 Other commercial auto liability	57,160	65,551		34,420	34,341	(16,670)	203,088	9,216	8,516	27,016	10,609	1,104
21.1 Private passenger auto physical damage	3,376,813	3,380,696		856,193	1,183,146	1,121,885	122,107	2,556	1,364	5,341	416,053	73,537
21.2 Commercial auto physical damage	66,126	82,750		39,992	50,269	44,475	(478)		(257)	14	6,233	1,479
22. Aircraft (all perils)												
23. Fidelity							4					
24. Surety												
26. Burglary and theft	50	50		35		1	8				1	
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	7,941,843	8,042,485		2,705,401	3,877,275	3,396,918	2,615,876	279,104	225,381	382,843	970,315	165,729
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 106,029

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Ohio During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	2,055,496	2,308,975		1,045,110	783,944	558,476	309,021	59,088	54,215	7,251	288,695	31,718
2.1 Allied lines	357,425	402,296		181,900	810,279	403,471	156,837	8,645	(727)	4,149	49,995	5,522
2.2 Multiple peril crop												
2.3 Federal flood	1,935,797	1,918,310		1,163,519	232,375	178,775	21,400				(3,962)	(18,726)
3. Farmowners multiple peril												
4. Homeowners multiple peril	64,340,438	66,745,042		33,207,818	56,374,478	43,059,139	16,239,726	854,850	587,950	852,622	7,275,410	974,697
5.1 Commercial multiple peril (non-liability portion)	4,974,749	5,047,561		2,543,236	5,064,323	4,585,657	1,600,456	89,320	32,629	80,348	645,096	72,450
5.2 Commercial multiple peril (liability portion)	2,244,775	2,293,801		1,126,252	314,058	87,781	1,417,262	31,171	(28,328)	499,892	249,639	38,682
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	2,305,889	2,460,736		1,105,998	694,497	724,795	188,671	7,634	7,042	3,943	303,340	37,473
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	3,032,520	3,221,403		1,462,089	3,395,319	6,727,103	10,880,685	267,875	375,059	1,903,748	164,586	45,905
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	88,009	80,614		57,046	3,042,410	(6,770,615)	85,235,295	6,243,792	(1,168,601)	18,766,616	8,375	1,176
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	68,876,574	70,912,381		16,203,371	49,741,206	39,645,017	58,255,122	4,324,815	2,588,601	9,576,341	7,952,036	1,038,421
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,355,331	1,484,201		748,685	1,511,015	(1,039,032)	1,433,926	54,156	(256,944)	134,437	142,493	21,888
21.1 Private passenger auto physical damage	91,907,856	93,842,436		21,880,834	32,844,246	30,686,524	2,975,068	192,615	149,378	172,391	10,544,180	1,374,379
21.2 Commercial auto physical damage	883,985	930,185		487,866	340,910	359,146	58,176	863	2,237	3,170	89,640	13,742
22. Aircraft (all perils)												
23. Fidelity	4,863	4,403		2,321		32	634		2	35	503	71
24. Surety	1,418	1,370		697								
26. Burglary and theft	3,539	3,435		2,114		61	1,231			7	353	50
27. Boiler and machinery	31,743	29,750		15,049	12,170	12,170					3,568	481
28. Credit												
30. Warranty		1,524		521	1,027	2,401	1,373					
34. Aggregate write-ins for other lines of business	130,854	134,370		67,785							14,808	1,988
35. TOTALS (a)	244,531,261	251,822,794		81,302,211	155,162,257	119,220,902	178,774,884	12,134,824	2,342,514	32,004,950	27,728,755	3,639,916
DETAILS OF WRITE-INS												
3401. Identity theft	130,854	134,370		67,785							14,808	1,988
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	130,854	134,370		67,785							14,808	1,988

(a) Finance and service charges not included in Lines 1 to 35 $ 3,934,048

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Oklahoma During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	573,770	710,242		261,789	715,484	532,255	68,565	8,893	4,582	1,762	78,643	12,864
2.1 Allied lines	846,875	1,055,011		384,287	1,777,428	1,804,302	248,527	581	(609)	5,490	116,084	19,012
2.2 Multiple peril crop												
2.3 Federal flood	530,702	529,244		321,644	99,315	115,315	16,000				(1,974)	(2,476)
3. Farmowners multiple peril												
4. Homeowners multiple peril	28,393,953	29,375,587		14,461,653	30,571,602	29,675,686	6,250,944	136,564	93,395	348,910	3,382,903	186,924
5.1 Commercial multiple peril (non-liability portion)	2,898,854	3,087,056		1,412,920	4,132,958	4,157,677	619,039	4,890	13,410	46,328	353,401	56,289
5.2 Commercial multiple peril (liability portion)	1,192,877	1,247,662		564,583	338,292	(214,894)	646,414	44,961	(375,363)	245,450	164,781	29,108
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	818,180	896,698		376,519	259,926	158,580	54,827	2,334	(1,225)	1,888	104,951	17,917
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	723,094	778,203		343,782	42,084	(55,151)	759,198	5,223	(222)	102,773	43,332	6,249
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	17,042	18,480		7,064		23,019	57,579		8,891	18,952	2,410	351
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	27,565,563	28,441,816		6,431,176	19,735,833	17,409,821	20,906,483	1,072,162	571,157	3,748,340	3,318,239	171,518
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,070,455	1,092,941		449,555	287,168	668,000	1,124,760	19,156	76,626	137,497	129,028	22,827
21.1 Private passenger auto physical damage	30,760,614	31,592,356		7,198,413	13,346,819	13,378,543	1,292,213	75,186	82,804	57,773	3,687,547	233,597
21.2 Commercial auto physical damage	497,819	533,439		216,092	201,373	223,154	36,361		1,066	1,645	65,580	11,592
22. Aircraft (all perils)												
23. Fidelity	1,216	1,269		658		10	157		1	9	180	31
24. Surety												
26. Burglary and theft	689	665		357		19	306			2	102	15
27. Boiler and machinery	11,378	12,120		4,533							1,403	249
28. Credit												
30. Warranty		1,078		746								
34. Aggregate write-ins for other lines of business	13,500	14,098		6,807							1,588	87
35. TOTALS (a)	95,916,579	99,387,964		32,442,579	71,508,280	67,876,334	32,081,374	1,369,949	474,512	4,716,819	11,448,197	766,154
DETAILS OF WRITE-INS												
3401. Identity theft	13,500	14,098		6,807							1,588	87
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	13,500	14,098		6,807							1,588	87

(a) Finance and service charges not included in Lines 1 to 35 $ 1,209,796

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Oregon During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	335,406	724,751		146,193	233,693	(2,738)	(3,680)	12,026	6,791	637	68,838	9,514
2.1 Allied lines	219,255	470,234		97,018	270,168	212,790	40,455	2,772	488	1,998	44,608	6,070
2.2 Multiple peril crop												
2.3 Federal flood	2,027,555	2,058,149		1,201,616	434,780	369,621	123,328				(2,859)	(13,234)
3. Farmowners multiple peril												
4. Homeowners multiple peril	23,517,837	23,816,065		12,172,840	13,983,216	12,670,150	6,934,387	1,002,396	1,057,140	729,368	2,770,607	277,814
5.1 Commercial multiple peril (non-liability portion)	3,270,612	3,347,725		1,662,017	4,059,048	3,837,094	1,173,908	32,579	3,429	42,799	451,628	72,195
5.2 Commercial multiple peril (liability portion)	1,336,846	1,377,434		677,338	394,853	135,407	943,883	244,388	170,539	342,644	168,523	13,428
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,220,909	1,365,545		559,547	440,232	417,225	85,984	5,116	4,096	2,892	177,789	26,221
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					39,448	93,018	191,668	276	2,874	9,453		
17.1 Other Liability - occurrence	2,154,004	2,357,720		1,047,570	1,165,383	1,021,685	2,594,171	183,544	176,249	307,397	122,240	25,380
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	20,217	20,776		5,052		(86,978)	718,476	26,664	8,746	185,091	2,558	203
19.1 Private passenger auto no-fault (personal injury protection)	5,362,011	5,530,853		1,247,681	3,686,412	3,116,977	(2,572,081)	113,842	(29,001)	429,374	635,870	66,432
19.2 Other private passenger auto liability	30,574,227	31,458,193		7,113,589	17,955,604	13,480,392	22,491,864	1,476,365	567,072	4,195,876	3,625,390	379,184
19.3 Commercial auto no-fault (personal injury protection)	62,121	68,933		31,443	(3,795)	(59,356)	48,348	5,247	(1,322)	5,923	6,863	671
19.4 Other commercial auto liability	1,047,474	1,163,335		515,170	636,969	399,971	1,424,023	70,444	61,242	196,118	114,315	11,599
21.1 Private passenger auto physical damage	27,272,335	27,926,676		6,407,580	8,955,511	8,545,031	549,482	52,402	46,421	46,722	3,218,299	276,463
21.2 Commercial auto physical damage	858,245	975,038		424,368	117,967	163,016	50,034		1,879	2,738	92,231	9,740
22. Aircraft (all perils)												
23. Fidelity	2,420	2,357		726		10	339		1	19	253	36
24. Surety												
26. Burglary and theft	2,076	1,804		1,035	5,295	5,314	658			4	214	8
27. Boiler and machinery	16,665	17,841		8,482		9,995	9,995		5	5	2,279	261
28. Credit												
30. Warranty		992		78								
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	99,300,215	102,684,422		33,319,343	52,374,782	44,328,624	34,805,241	3,228,061	2,076,649	6,499,058	11,499,645	1,161,983
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 1,318,418

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Pennsylvania During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	2,242,226	4,410,234		886,106	2,763,341	1,211,446	397,759	88,971	55,231	12,058	423,168	63,181
2.1 Allied lines	506,170	990,639		199,710	543,012	194,430	22,923	75,937	58,252	4,674	94,666	14,133
2.2 Multiple peril crop												
2.3 Federal flood	4,056,007	3,927,988		2,429,172	645,956	666,456	117,500				(18,104)	(21,133)
3. Farmowners multiple peril												
4. Homeowners multiple peril	212,284,092	220,459,133		109,933,424	106,993,248	96,405,926	42,122,860	4,449,651	2,421,084	4,795,274	24,403,220	3,886,686
5.1 Commercial multiple peril (non-liability portion)	5,198,877	5,421,094		2,648,077	4,232,023	3,994,236	898,349	81,105	60,004	39,462	688,012	101,682
5.2 Commercial multiple peril (liability portion)	1,752,700	1,828,833		890,518	835,574	414,900	2,159,826	194,166	215,679	765,021	219,988	34,726
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	4,826,557	5,120,444		2,381,528	1,621,350	1,637,022	411,432	5,690	6,470	7,457	604,578	100,601
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					142,367	(338,895)	1,504,890	14,366	(338)	90,398		
17.1 Other Liability - occurrence	5,765,072	7,058,755		2,724,956	5,220,951	5,768,363	40,099,085	2,621,329	2,263,357	8,305,520	337,959	120,594
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	5,514	6,326		2,807	5,996,036	(12,962,652)	128,206,498	924,510	(3,073,926)	32,039,742	943	149
19.1 Private passenger auto no-fault (personal injury protection)	2,514,152	2,620,377		587,520	11,639,657	5,012,527	129,391,729	100,239	(229,945)	19,179,642	293,249	48,229
19.2 Other private passenger auto liability	183,126,523	190,532,031		42,825,796	131,042,566	113,473,334	192,308,112	8,958,397	4,605,439	30,372,567	21,341,582	3,515,373
19.3 Commercial auto no-fault (personal injury protection)	105,107	122,395		51,668	251,896	132,041	446,421	4,373	(6,444)	61,348	11,216	2,498
19.4 Other commercial auto liability	3,256,351	3,924,403		1,603,294	3,822,433	2,816,546	4,602,723	162,818	120,571	561,966	351,561	78,875
21.1 Private passenger auto physical damage	167,420,258	172,558,174		39,551,882	66,663,503	66,525,220	2,507,497	328,924	372,111	358,142	19,399,992	3,200,833
21.2 Commercial auto physical damage	1,410,533	1,710,952		695,542	578,685	554,126	83,464	4,950	5,284	6,011	152,618	34,363
22. Aircraft (all perils)												
23. Fidelity	859	862		531		(14)	103		(1)	6	117	20
24. Surety												
26. Burglary and theft	339	405		112		(27)	201			1	49	9
27. Boiler and machinery	16,875	16,971		8,419							1,969	359
28. Credit												
30. Warranty		1,739		256								
34. Aggregate write-ins for other lines of business	628,535	653,730		314,446	52	37	9				72,844	11,734
35. TOTALS (a)	595,116,746	621,365,485		207,735,765	342,992,649	285,505,024	545,281,380	18,015,427	6,872,827	96,599,289	68,379,628	11,192,910
DETAILS OF WRITE-INS												
3401. Identity theft	628,535	653,730		314,446	52	37	9				72,844	11,734
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	628,535	653,730		314,446	52	37	9				72,844	11,734

(a) Finance and service charges not included in Lines 1 to 35 $ 7,431,996

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Rhode Island During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	15,173	25,150		5,573		(813)	43		(18)	6	2,357	386
2.1 Allied lines	7,499	12,143		2,682	7,889	8,237	895		(10)	23	1,214	207
2.2 Multiple peril crop												
2.3 Federal flood	1,286,553	1,222,096		773,891	80,972	24,972					(2,920)	(6,211)
3. Farmowners multiple peril												
4. Homeowners multiple peril	27,784,376	27,703,561		14,174,865	9,867,817	7,898,440	8,229,936	372,325	39,068	1,369,987	3,110,331	449,910
5.1 Commercial multiple peril (non-liability portion)	2,334,225	2,375,206		1,187,570	1,486,410	1,298,749	308,877	9,128	(818)	12,731	285,204	33,058
5.2 Commercial multiple peril (liability portion)	546,791	568,416		274,753	164,249	(475,195)	2,239,188	59,543	(174,890)	808,337	69,662	11,538
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	665,535	695,163		313,053	227,712	272,378	139,926	20,127	21,507	4,235	80,869	13,029
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	26,865	28,678		15,069							3,088	409
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					66,485	(121,674)	634,023	33	(1,330)	9,914		
17.1 Other Liability - occurrence	550,566	565,491		266,864	7,000	419,504	1,741,988	25,908	96,380	340,048	25,185	10,228
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability						(59,005)	321,558		(14,687)	80,394		
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	14,943,072	15,753,300		3,513,100	12,307,586	8,252,737	25,815,547	1,098,437	121,479	4,981,399	1,701,290	249,544
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	167,090	184,491		77,997	126,199	93,565	303,009	18,538	10,902	36,034	17,921	3,800
21.1 Private passenger auto physical damage	14,519,550	14,909,698		3,387,104	3,987,680	4,134,282	439,058	22,916	33,830	37,933	1,653,289	238,911
21.2 Commercial auto physical damage	45,835	55,972		20,246	54,143	48,665	(3,107)		(170)	8	4,656	967
22. Aircraft (all perils)												
23. Fidelity	108	108				(5)	22			1	12	2
24. Surety												
26. Burglary and theft	147	153		23		(10)	43				20	4
27. Boiler and machinery	408	408		14							44	8
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	87,456	93,321		42,422							9,916	1,546
35. TOTALS (a)	62,981,249	64,193,355		24,055,227	28,384,143	21,794,827	40,171,005	1,626,956	131,243	7,681,050	6,962,137	1,007,334
DETAILS OF WRITE-INS												
3401. Identity theft	87,456	93,321		42,422							9,916	1,546
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	87,456	93,321		42,422							9,916	1,546

(a) Finance and service charges not included in Lines 1 to 35 $ 797,499

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of South Carolina During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	428,503	497,078		215,610	444,371	385,227	72,281	17,110	15,655	1,734	58,619	12,493
2.1 Allied lines	303,863	356,604		151,765	161,045	168,525	50,526		(434)	1,248	41,936	8,948
2.2 Multiple peril crop												
2.3 Federal flood	6,377,690	6,266,270		3,922,351	331,617	302,617	40,000				(212)	32,280
3. Farmowners multiple peril												
4. Homeowners multiple peril	71,487,421	72,824,431		36,469,125	38,431,132	38,674,067	12,821,076	575,912	442,529	940,470	8,831,496	2,163,049
5.1 Commercial multiple peril (non-liability portion)	7,592,270	8,248,765		3,668,051	2,885,340	3,402,632	1,710,623	60,843	78,311	70,557	1,037,147	228,646
5.2 Commercial multiple peril (liability portion)	2,826,508	3,008,457		1,353,317	918,327	222,873	1,907,496	360,701	127,498	668,612	413,799	95,101
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	2,201,149	2,382,274		992,490	524,046	433,593	101,944	4,888	2,060	3,317	302,919	68,443
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							1,305					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					11,025	(38,140)	117,823	19,444	86	8,535		
17.1 Other Liability - occurrence	2,266,363	2,410,140		1,103,423	1,317,426	793,636	2,144,081	58,232	(20,169)	115,721	131,000	67,280
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	43,777	50,839		20,303	1,500	(11,928)	151,456	1,480	6,490	53,400	6,315	1,421
19.1 Private passenger auto no-fault (personal injury protection)					333,691	(596,089)	262,533	9,558	(66,414)	30,823		
19.2 Other private passenger auto liability	87,325,307	89,124,032		20,855,069	47,645,934	45,918,690	48,720,967	2,058,923	1,486,229	6,453,439	10,658,880	2,645,861
19.3 Commercial auto no-fault (personal injury protection)					6,897	6,897						
19.4 Other commercial auto liability	2,287,798	2,580,435		1,075,532	1,003,056	450,949	1,495,941	75,109	15,674	187,805	257,384	72,083
21.1 Private passenger auto physical damage	67,458,488	68,652,590		16,254,644	26,913,587	26,709,716	1,700,182	64,850	80,177	125,315	8,221,086	2,039,722
21.2 Commercial auto physical damage	957,332	1,094,655		457,761	361,181	344,254	24,791	1,000	751	1,812	106,055	30,111
22. Aircraft (all perils)												
23. Fidelity	2,420	2,365		1,372		11	575		1	32	286	70
24. Surety	(700)	(690)		10								
26. Burglary and theft	4,474	4,706		1,866		22	1,117			6	606	142
27. Boiler and machinery	33,497	38,532		15,723							3,968	936
28. Credit												
30. Warranty		1,237		28								
34. Aggregate write-ins for other lines of business	72,599	74,768		35,735	80	91	11				9,057	2,229
35. TOTALS (a)	251,668,760	257,617,488		86,594,177	121,290,255	117,167,643	71,324,727	3,308,050	2,168,443	8,662,827	30,080,343	7,468,816
DETAILS OF WRITE-INS												
3401. Identity theft	72,599	74,768		35,735	80	91	11				9,057	2,229
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	72,599	74,768		35,735	80	91	11				9,057	2,229

(a) Finance and service charges not included in Lines 1 to 35 $ 3,558,141

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

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ANNUAL STATEMENT FOR THE YEAR 2009 OF THE ALLSTATE INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of South Dakota During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines	(1)	4										
2.2 Multiple peril crop												
2.3 Federal flood	24,980	28,869		13,839							(439)	(120)
3. Farmowners multiple peril												
4. Homeowners multiple peril	1,234,387	1,307,326		658,505	46,012	(163,796)	178,552	210,375	177,334	9,422	108,267	33,290
5.1 Commercial multiple peril (non-liability portion)	73,503	87,098		43,749	49,901	50,905	24,113	1,461	1,518	1,352	7,616	1,493
5.2 Commercial multiple peril (liability portion)	27,816	34,103		18,000	5,000	(21)	26,006		658	10,316	(2,165)	(156)
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	133,185	140,346		66,248	63,069	50,443	13,828		(384)	504	22,346	4,466
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					532	(3,895)	26,195	5	(33)	264		
17.1 Other Liability - occurrence	74,841	79,743		34,558	5,331	35,859	234,218		18,382	50,536	7,535	2,283
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	200	502		73		(8,911)	97,875		(2,053)	66,573	40	12
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	1,305,306	1,336,520		313,803	632,177	317,585	843,647	99,319	45,282	127,946	117,597	37,063
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	11,966	20,900		6,576	5,259	(26,304)	74,502	9,752	7,872	9,663	2,766	481
21.1 Private passenger auto physical damage	1,463,934	1,495,287		360,341	547,724	510,074	65,361	1,840	1,133	2,892	132,365	41,735
21.2 Commercial auto physical damage	17,675	21,827		6,991	149	477	(109)		(6)	3	1,714	481
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	2,401	2,338		920							3,155	632
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	4,370,193	4,554,864		1,523,603	1,355,154	762,415	1,584,188	322,752	249,701	279,473	400,796	121,659
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 53,795

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Tennessee During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	3,293	4,025		2,499	(368)	5,477	149		(2)	6	487	109
2.1 Allied lines	6,807	8,427		3,474		3,041	425			9	896	202
2.2 Multiple peril crop												
2.3 Federal flood	1,051,577	1,041,340		595,581	850,509	835,509	7,000				(4,606)	1,401
3. Farmowners multiple peril												
4. Homeowners multiple peril	47,327,055	47,664,321		24,069,701	33,002,676	35,446,561	9,982,309	427,915	401,683	499,244	5,304,747	1,327,367
5.1 Commercial multiple peril (non-liability portion)	4,062,205	4,404,581		2,034,269	3,296,355	3,409,502	894,196	43,576	53,474	48,785	557,874	119,246
5.2 Commercial multiple peril (liability portion)	1,419,928	1,528,113		688,495	99,985	(407,470)	1,073,688	102,029	64,759	457,568	175,586	39,768
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,389,760	1,502,721		632,869	466,008	439,849	71,839	3,382	2,183	1,947	188,563	42,356
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake								95	95			
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					18,635	(67,697)	472,945	177	(645)	4,855		
17.1 Other Liability - occurrence	1,791,664	1,874,743		875,572	1,412,965	353,332	2,963,423	48,803	28,258	306,979	81,758	50,477
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	42,073	51,289		16,622		(265,493)	1,580,564	458	(52,718)	417,502	4,115	885
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	43,475,544	44,415,109		10,374,007	24,876,701	22,932,565	41,587,506	2,111,174	1,677,406	7,380,697	4,927,075	1,277,277
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,089,021	1,307,148		496,441	372,236	408,131	903,671	55,927	82,250	116,009	121,734	31,670
21.1 Private passenger auto physical damage	46,161,890	47,049,664		11,071,406	18,092,464	18,297,410	1,552,401	119,771	140,999	101,439	5,222,319	1,356,532
21.2 Commercial auto physical damage	535,381	643,540		241,200	238,173	207,164	117,122	6,097	4,707	4,764	57,379	15,203
22. Aircraft (all perils)												
23. Fidelity	1,992	2,860		971		(86)	443		(5)	25	302	71
24. Surety												
26. Burglary and theft	1,720	2,512		809		(167)	860		(1)	5	224	54
27. Boiler and machinery	16,871	17,943		8,327							1,975	498
28. Credit												
30. Warranty		272		13								
34. Aggregate write-ins for other lines of business	54,870	57,536		27,464							6,251	1,578
35. TOTALS (a)	148,431,652	151,576,143		51,139,720	82,726,340	81,597,627	61,208,541	2,919,404	2,402,444	9,339,833	16,646,679	4,264,695
DETAILS OF WRITE-INS												
3401. Identity theft	54,870	57,536		27,464							6,251	1,578
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	54,870	57,536		27,464							6,251	1,578

(a) Finance and service charges not included in Lines 1 to 35 $ 2,000,101

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Texas During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	385,966	446,217		193,016	70,122	465,331	46,361		440	690	55,469	3,423
2.1 Allied lines	882,165	961,080		422,067	155,082	161,144	191,151		(5,051)	6,490	128,149	8,697
2.2 Multiple peril crop												
2.3 Federal flood	38,245,314	38,500,852		23,638,780	132,337,965	47,265,957	14,393,933				(95,121)	(291,960)
3. Farmowners multiple peril												
4. Homeowners multiple peril	16,005,954	13,996,008		8,634,075	9,551,919	8,278,218	2,667,958	174,005	152,713	178,138	1,718,690	186,059
5.1 Commercial multiple peril (non-liability portion)	10,395,031	10,949,778		5,032,801	11,390,495	3,828,456	5,910,133	2,358	(280,174)	218,848	1,327,525	80,978
5.2 Commercial multiple peril (liability portion)	6,581,052	6,842,916		3,188,769	1,117,256	488,835	7,713,141	301,143	371,734	2,982,735	818,615	115,312
6. Mortgage guaranty												
8. Ocean marine	1,810,958	2,008,656		786,101	707,670	(322,591)	275,577	31,212	(6,667)	10,892	437,690	33,791
9. Inland marine	1,417,851	1,531,784		705,340	894,791	886,664	176,937	537	1,792	3,256	179,452	18,618
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					86,448	1,419,691	3,565,606	36,801	57,931	116,521		
17.1 Other Liability - occurrence	6,414,159	7,021,289		3,154,635	8,775,596	6,477,655	11,085,084	63,656	12,191	1,304,590	525,572	110,400
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	278,222	298,204		138,086	283,106	(8,421,120)	44,525,964	440,309	(1,239,496)	11,644,282	37,840	3,068
19.1 Private passenger auto no-fault (personal injury protection)	2,324,220	2,369,497		541,271	1,447,125	1,131,858	646,246	(27,265)	(59,646)	102,651	265,567	31,134
19.2 Other private passenger auto liability	33,090,295	33,781,022		7,805,848	20,116,113	18,986,459	17,757,051	1,071,274	613,199	2,314,560	3,798,531	437,230
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	81,651	84,675		35,783	199,200	(401,474)	476,405	4,188	(57,390)	34,666	11,664	1,024
21.1 Private passenger auto physical damage	28,275,335	28,898,112		6,685,259	15,433,359	16,283,377	1,719,252	130,206	150,378	75,657	3,237,020	378,038
21.2 Commercial auto physical damage	4,822	4,080		1,600		(575)	11,517		(3)	50	459	43
22. Aircraft (all perils)												
23. Fidelity	12,682	13,011		8,473	4,931	4,570	2,442		(20)	135	1,514	81
24. Surety	809	857		412			14,081			3,846		
26. Burglary and theft	38,734	212,573		13,974	5,423	242	5,594		(20)	28	8,736	336
27. Boiler and machinery	214,802	220,653		105,941	12,345	12,345					26,219	2,637
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	156,563	185,170		81,541							17,904	2,032
35. TOTALS (a)	146,616,584	148,326,434		61,173,772	202,588,946	96,545,041	111,184,433	2,228,422	(288,088)	18,998,034	12,501,494	1,120,941
DETAILS OF WRITE-INS												
3401. Identity theft	156,563	185,170		81,541							17,904	2,032
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	156,563	185,170		81,541							17,904	2,032

(a) Finance and service charges not included in Lines 1 to 35 $ 1,923,820

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Utah During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	183,201	207,969		89,007	21,604	111,061	103,618	1,800	3,696	2,298	25,497	6,464
2.1 Allied lines	150,075	170,469		71,947	81,954	67,663	10,032	900	313	524	20,814	5,259
2.2 Multiple peril crop												
2.3 Federal flood	301,202	299,058		165,596	2,607	(19,393)					(2,754)	(727)
3. Farmowners multiple peril												
4. Homeowners multiple peril	19,592,152	20,546,931		9,946,710	8,504,040	8,451,442	3,758,980	135,538	178,801	470,890	2,409,460	459,514
5.1 Commercial multiple peril (non-liability portion)	2,462,062	2,562,356		1,218,156	1,627,760	1,702,038	474,909	7,485	5,831	17,259	335,824	79,338
5.2 Commercial multiple peril (liability portion)	1,072,700	1,113,571		527,958	376,317	553,598	1,443,696	78,781	159,646	635,479	133,578	28,476
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,388,856	1,559,538		624,841	383,774	322,539	81,899	3,175	1,460	2,888	195,990	48,476
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					8,852	354,427	345,575	5,643	15,814	10,171		
17.1 Other Liability - occurrence	1,387,568	1,510,143		652,109	663,004	1,054,190	2,985,897	24,953	44,409	310,682	101,680	41,802
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	21,602	19,488		12,466		(62)	35,060		2,943	13,167	2,285	433
19.1 Private passenger auto no-fault (personal injury protection)	3,604,810	3,677,991		839,480	2,116,673	1,955,158	(2,286,602)	43,600	(32,055)	236,319	442,400	84,696
19.2 Other private passenger auto liability	36,342,959	35,248,481		8,985,910	25,545,004	19,421,617	22,617,016	1,506,849	412,622	4,109,038	4,360,099	832,771
19.3 Commercial auto no-fault (personal injury protection)	38,955	47,138		17,958	54,531	45,826	23,113		(893)	4,144	4,983	972
19.4 Other commercial auto liability	1,349,457	1,623,986		631,605	1,539,070	61,255	2,037,965	39,564	(58,268)	249,534	167,692	33,528
21.1 Private passenger auto physical damage	31,239,118	34,084,652		6,709,328	13,277,647	12,976,730	832,598	61,429	61,678	59,609	3,950,322	759,482
21.2 Commercial auto physical damage	941,660	1,136,205		440,015	317,824	291,906	32,927	6,981	6,676	2,059	118,759	23,179
22. Aircraft (all perils)												
23. Fidelity	990	908		660		1	99			5	107	20
24. Surety												
26. Burglary and theft	417	319		198		2	192			1	29	6
27. Boiler and machinery	8,201	10,819		5,270							1,269	255
28. Credit												
30. Warranty		215										
34. Aggregate write-ins for other lines of business	41,167	42,972		20,954							5,012	969
35. TOTALS (a)	100,127,152	103,863,208		30,960,168	54,520,659	47,349,998	32,496,975	1,916,699	802,673	6,124,069	12,273,046	2,404,911
DETAILS OF WRITE-INS												
3401. Identity theft	41,167	42,972		20,954							5,012	969
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	41,167	42,972		20,954							5,012	969

(a) Finance and service charges not included in Lines 1 to 35 $ 1,179,875

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Vermont During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	95,308	157,608		33,641	47,308	43,326	(122)		(80)	46	19,393	2,588
2.1 Allied lines	38,306	63,145		13,463	81,236	124,837	47,201	694	2,095	1,601	7,810	1,042
2.2 Multiple peril crop												
2.3 Federal flood	306,218	303,205		186,297	17,235	17,235					(1,646)	(1,544)
3. Farmowners multiple peril												
4. Homeowners multiple peril	4,831,872	5,073,502		2,586,799	1,538,476	1,671,327	749,754	35,724	84,766	82,844	660,529	83,077
5.1 Commercial multiple peril (non-liability portion)	158,344	170,370		79,787	73,008	72,347	20,847	135	65	977	25,202	3,464
5.2 Commercial multiple peril (liability portion)	54,562	59,134		27,001	11,355	(21,310)	211,828	63	(7,228)	104,275	7,860	1,216
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	459,895	474,766		228,560	120,613	130,161	33,970	6,985	7,125	822	71,710	9,670
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	430,858	455,681		209,701	45,692	170,346	1,318,647	5,500	81,197	252,186	36,356	8,760
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	508	1,809		1,109	353	19,147	26,041	5,175	10,638	7,572	134	23
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	6,491,843	6,806,741		1,489,270	3,078,291	3,410,628	6,147,378	151,138	138,438	784,104	907,365	110,638
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	39,684	44,136		18,060	5,393	(3,877)	52,599		(1,134)	5,719	5,179	821
21.1 Private passenger auto physical damage	8,121,464	8,458,705		1,883,301	2,570,959	2,427,966	338,077	12,979	12,334	19,536	1,126,540	137,285
21.2 Commercial auto physical damage	17,695	20,240		8,462	12,635	12,879	(589)		(23)	4	2,473	414
22. Aircraft (all perils)												
23. Fidelity						(7)						
24. Surety												
26. Burglary and theft						(14)						
27. Boiler and machinery	25	25		22							2	
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	12,441	12,584		6,800							1,693	224
35. TOTALS (a)	21,059,023	22,101,651		6,772,273	7,602,555	8,074,993	8,945,630	218,394	328,194	1,259,687	2,870,599	357,677
DETAILS OF WRITE-INS												
3401. Identity theft	12,441	12,584		6,800							1,693	224
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	12,441	12,584		6,800							1,693	224

(a) Finance and service charges not included in Lines 1 to 35 $ 333,078

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Virginia During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	222,441	308,238		92,395	209,159	113,407	11,304	4,411	2,230	350	38,575	479
2.1 Allied lines	209,625	271,850		85,423	73,781	101,019	42,457	3,027	3,152	963	33,540	4,506
2.2 Multiple peril crop												
2.3 Federal flood	6,275,459	6,164,605		3,901,921	8,173,234	14,809,113	6,681,879				(14,870)	(21,463)
3. Farmowners multiple peril												
4. Homeowners multiple peril	76,068,355	78,852,136		39,586,236	34,003,888	37,545,243	17,691,657	383,775	607,211	1,103,855	8,625,309	856,640
5.1 Commercial multiple peril (non-liability portion)	9,299,434	9,384,714		4,587,127	4,881,327	5,135,826	2,011,726	40,052	86,232	126,472	1,203,951	1,168,166
5.2 Commercial multiple peril (liability portion)	3,413,841	3,511,052		1,651,854	387,992	(20,375)	2,364,182	65,828	(27,684)	795,219	430,918	(917,666)
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	3,231,159	3,395,841		1,542,020	1,243,372	1,378,610	471,525	3,775	9,751	15,765	419,909	81,824
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							1,663					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation					138,810	47,740	1,427,918	13,067	18,627	52,483		
17.1 Other Liability - occurrence	3,486,935	3,624,232		1,656,752	72,091	161,791	3,521,825	66,678	163,495	303,105	174,273	73,811
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	41,026	42,590		18,762		(24,884)	219,025		1,680	66,590	4,351	3,156
19.1 Private passenger auto no-fault (personal injury protection)	8,410,177	8,699,774		1,995,102	6,845,159	6,440,661	2,887,652	54,547	45,181	127,234	971,051	177,148
19.2 Other private passenger auto liability	106,397,187	109,106,032		25,272,925	68,612,142	68,759,022	69,767,019	3,467,950	2,624,272	10,716,089	12,234,571	2,223,534
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,905,976	2,089,236		936,889	443,899	(92,192)	1,450,778	23,545	(7,225)	152,825	210,428	38,510
21.1 Private passenger auto physical damage	105,162,726	107,444,888		25,301,118	46,706,264	48,182,016	3,948,982	161,923	256,447	276,123	12,043,925	2,202,965
21.2 Commercial auto physical damage	814,678	897,808		400,779	215,706	311,601	131,583	114	4,665	5,984	91,304	17,569
22. Aircraft (all perils)												
23. Fidelity	2,761	2,668		1,387	10,000	10,047	738		3	41	319	183
24. Surety	360	360		105								
26. Burglary and theft	6,112	6,407		3,093		91	1,432		1	8	709	28
27. Boiler and machinery	69,096	70,113		32,803	17,222	1,230			(8)		7,732	(4,374)
28. Credit												
30. Warranty		970		258	41	41						
34. Aggregate write-ins for other lines of business	213,066	217,373		110,538							24,080	2,683
35. TOTALS (a)	325,230,413	334,090,886		107,177,487	172,034,087	182,860,007	112,633,346	4,288,692	3,788,029	13,743,106	36,500,075	5,907,699
DETAILS OF WRITE-INS												
3401. Identity theft	213,066	217,373		110,538							24,080	2,683
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	213,066	217,373		110,538							24,080	2,683

(a) Finance and service charges not included in Lines 1 to 35 $ 4,192,094

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Washington During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	598,800	1,078,911		247,012	310,191	172,670	116,239	60,097	57,089	3,211	110,246	16,523
2.1 Allied lines	346,864	586,159		149,735	381,426	48,827	31,895	6,406	(5,245)	2,127	60,475	9,314
2.2 Multiple peril crop												
2.3 Federal flood	3,227,562	2,622,660		2,116,169	4,009,651	3,858,651	46,000				(4,905)	(16,553)
3. Farmowners multiple peril												
4. Homeowners multiple peril	52,965,664	54,691,959		27,277,601	28,463,528	29,775,779	16,899,436	1,276,665	2,041,867	2,135,764	6,185,483	1,095,753
5.1 Commercial multiple peril (non-liability portion)	13,517,748	14,448,288		6,756,841	13,254,491	13,961,550	5,374,561	112,128	54,088	183,493	1,808,551	280,758
5.2 Commercial multiple peril (liability portion)	5,504,737	5,825,980		2,718,983	1,824,419	1,589,813	6,513,705	784,570	820,793	2,865,558	729,249	118,255
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	3,540,829	3,853,843		1,682,089	1,323,931	1,297,841	376,675	25,607	23,764	12,754	500,959	77,962
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							2,574					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	6,123,126	6,441,634		2,927,976	1,254,982	1,112,240	7,982,423	420,625	528,327	900,443	303,985	103,475
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	125,574	131,291		61,154	31,292	(118,547)	1,367,524	36,034	(24,108)	264,796	16,385	2,584
19.1 Private passenger auto no-fault (personal injury protection)	12,024,776	12,355,178		2,855,986	7,628,052	6,248,553	(2,987,503)	164,532	(104,717)	675,070	1,413,259	253,155
19.2 Other private passenger auto liability	74,507,170	76,291,739		17,569,920	55,890,184	47,266,596	88,596,528	6,287,376	4,313,852	15,647,298	8,732,905	1,564,471
19.3 Commercial auto no-fault (personal injury protection)	50,557	69,120		25,183	55,815	43,016	25,825	4,320	2,729	3,811	6,289	1,233
19.4 Other commercial auto liability	2,277,601	2,765,794		1,141,403	2,641,575	1,621,997	4,033,857	265,308	85,360	425,409	251,836	49,301
21.1 Private passenger auto physical damage	68,045,181	69,269,586		16,189,262	24,279,169	22,474,083	1,371,075	110,513	76,473	126,815	7,936,772	1,425,316
21.2 Commercial auto physical damage	874,423	1,086,433		417,861	413,545	373,057	60,246	1,120	418	3,233	95,372	18,649
22. Aircraft (all perils)												
23. Fidelity	13,737	14,110		6,152		(171)	1,529		(9)	85	1,654	294
24. Surety												
26. Burglary and theft	3,350	4,631		2,159		(332)	2,968		(2)	17	485	83
27. Boiler and machinery	42,445	47,026		19,040	7,905	7,905					5,174	898
28. Credit												
30. Warranty		1,106										
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	243,790,144	251,585,449		82,164,528	141,770,155	129,733,528	129,815,557	9,555,302	7,870,677	23,249,882	28,154,174	5,001,471
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 2,807,507

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of West Virginia During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	276,603	290,842		141,946	134,001	70,352	8,913	3,813	2,433	210	35,379	11,916
2.1 Allied lines	111,126	117,249		56,470	35,131	49,827	31,157		1,332	1,805	14,095	4,737
2.2 Multiple peril crop												
2.3 Federal flood	897,821	872,507		518,664	136,061	116,061					(5,806)	(15,794)
3. Farmowners multiple peril												
4. Homeowners multiple peril	14,416,006	14,789,181		7,408,982	11,118,785	12,259,965	3,291,770	232,654	238,308	187,732	1,604,912	609,449
5.1 Commercial multiple peril (non-liability portion)	1,016,179	1,036,197		498,031	415,556	470,135	172,522	3,311	5,446	8,895	117,455	41,640
5.2 Commercial multiple peril (liability portion)	454,615	476,606		214,309	28,301	(21,682)	445,503	12,359	10,885	147,893	65,941	21,862
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	483,862	477,388		232,050	182,065	188,482	24,330	(824)	(760)	603	60,369	21,109
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							98,657					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	425,636	439,924		210,390	17,483	38,565	626,037	319,963	487,698	258,135	27,915	18,101
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	5,510	5,700		2,953		(306,027)	2,674,616	39,450	(74,382)	1,789,644	329	141
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	24,650,563	25,222,663		5,814,150	14,724,673	11,156,789	15,734,336	929,722	603,086	2,062,748	2,834,339	1,049,464
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	691,208	732,314		319,077	216,068	473,779	1,193,068	15,231	81,798	156,995	85,155	29,992
21.1 Private passenger auto physical damage	19,112,645	19,349,559		4,574,531	8,447,328	8,575,211	618,288	14,509	24,363	34,865	2,181,739	808,168
21.2 Commercial auto physical damage	261,698	282,346		121,019	106,242	119,418	21,709		755	1,046	31,521	10,993
22. Aircraft (all perils)												
23. Fidelity	293	288		112		17	150		1	8	82	24
24. Surety												
26. Burglary and theft	1,565	1,555		797		32	291			2	209	69
27. Boiler and machinery	5,726	6,203		2,455							781	262
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	38,516	40,135		19,503							4,315	1,631
35. TOTALS (a)	62,849,572	64,140,658		20,135,441	35,561,694	33,190,922	24,941,348	1,570,187	1,380,963	4,650,581	7,058,729	2,613,763
DETAILS OF WRITE-INS												
3401. Identity theft	38,516	40,135		19,503							4,315	1,631
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	38,516	40,135		19,503							4,315	1,631

(a) Finance and service charges not included in Lines 1 to 35 $ 721,350

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Wisconsin During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	69,778	103,767		24,539	18,029	17,327	2,287	647	631	64	13,862	1,166
2.1 Allied lines	18,876	27,101		6,629	25,891	21,771	3,083		(157)	99	3,589	271
2.2 Multiple peril crop												
2.3 Federal flood	401,365	378,858		242,895	93,926	93,926					(2,514)	(7,487)
3. Farmowners multiple peril												
4. Homeowners multiple peril	14,220,564	14,702,478		7,455,007	5,563,022	4,642,277	2,134,877	154,075	54,904	220,441	1,607,038	128,851
5.1 Commercial multiple peril (non-liability portion)	1,430,639	1,512,368		694,553	795,497	698,816	266,859	12,533	13,413	15,321	200,334	6,917
5.2 Commercial multiple peril (liability portion)	535,998	558,643		252,146	203,993	(27,599)	379,115	40,292	(20,241)	131,235	73,008	12,916
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,189,321	1,263,945		563,419	342,759	317,283	62,943	211	(480)	2,179	191,529	10,992
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	2,137,592	2,157,006		1,067,448	108,150	(5,764,678)	5,555,388	407,804	598,935	1,602,674	133,026	20,176
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	2,037	2,234		755	134,680	(3,975,101)	26,682,124	11,071	(891,957)	7,153,504	214	(9)
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	16,108,376	16,521,546		3,880,479	12,781,845	5,948,397	19,005,566	847,341	(236,830)	2,788,378	1,848,014	152,422
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	205,473	221,562		93,223	15,094	7,722	156,355	8,049	12,309	23,371	24,424	1,916
21.1 Private passenger auto physical damage	17,567,578	17,849,526		4,290,159	6,024,697	5,719,423	17,235	23,388	15,557	26,138	2,000,888	166,489
21.2 Commercial auto physical damage	152,610	165,791		65,070	56,928	58,806	7,537	606	687	614	18,994	1,337
22. Aircraft (all perils)												
23. Fidelity	318	603		69		(51)	63		(3)	3	65	6
24. Surety												
26. Burglary and theft	100	138		21		(100)	122		(1)	1	13	1
27. Boiler and machinery	1,485	1,473		990							195	17
28. Credit												
30. Warranty		276										
34. Aggregate write-ins for other lines of business	20,892	21,339		10,877							2,320	214
35. TOTALS (a)	54,063,003	55,488,652		18,648,280	26,164,511	7,758,219	54,273,553	1,506,016	(453,234)	11,964,023	6,114,999	496,196
DETAILS OF WRITE-INS												
3401. Identity theft	20,892	21,339		10,877							2,320	214
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	20,892	21,339		10,877							2,320	214

(a) Finance and service charges not included in Lines 1 to 35 $ 709,385

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Wyoming During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	17,781	28,036		7,250	48,023	52,833	5,866		74	127	2,911	135
2.1 Allied lines	38,977	63,233		15,702	55,862	48,978	5,077		(265)	102	6,268	308
2.2 Multiple peril crop												
2.3 Federal flood	158,352	149,860		93,671	4,998	4,998					(1,826)	(3,296)
3. Farmowners multiple peril												
4. Homeowners multiple peril	2,250,916	2,332,597		1,167,457	1,260,578	1,357,973	358,118	8,159	12,324	25,356	273,684	10,070
5.1 Commercial multiple peril (non-liability portion)	299,089	307,741		146,998	134,371	143,718	23,784	515	67	2,547	38,353	39,041
5.2 Commercial multiple peril (liability portion)	132,617	140,687		69,986	1,642	(5,650)	102,563		(196)	37,217	17,591	(10,216)
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	232,357	230,989		111,106	35,170	34,189	13,396		(45)	451	31,506	1,422
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	164,018	169,462		78,171	202,587	298,910	261,106		13,826	37,031	14,814	1,151
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	10,951	11,078		7,074		381	16,259		1,485	6,049	1,387	1,932
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	2,441,920	2,510,153		563,386	1,230,340	1,123,421	2,273,070	99,245	73,220	339,323	302,768	13,175
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	334,729	374,308		166,417	312,665	(282,270)	91,513	2,554	(58,873)	6,560	48,724	1,846
21.1 Private passenger auto physical damage	3,266,259	3,331,680		771,384	1,140,671	1,320,478	324,256	6,873	14,048	12,025	403,235	17,899
21.2 Commercial auto physical damage	381,018	425,411		183,174	203,014	184,788	597		(533)	465	53,829	2,051
22. Aircraft (all perils)												
23. Fidelity	178	197		144		(5)	41			2	29	1
24. Surety												
26. Burglary and theft	281	304		38		(10)	24,937			143	6	1
27. Boiler and machinery	3,518	3,789		1,985							397	184
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	2,859	2,917		1,528							349	12
35. TOTALS (a)	9,735,820	10,082,443		3,385,469	4,629,922	4,282,731	3,500,583	117,347	55,131	467,399	1,194,024	75,716
DETAILS OF WRITE-INS												
3401. Identity theft	2,859	2,917		1,528							349	12
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	2,859	2,917		1,528							349	12

(a) Finance and service charges not included in Lines 1 to 35 $ 115,000

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Puerto Rico During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence						14,866	77,446		7,541	19,395		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability						(562,780)	3,066,288		(140,099)	766,584		
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage					(3,340)	(3,340)		(302)	(302)			
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												1,051
35. TOTALS (a)					(3,340)	(551,254)	3,143,734	(302)	(132,861)	785,979		1,051
DETAILS OF WRITE-INS												
3401. Miscellaneous taxes unassigned												1,051
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												1,051

(a) Finance and service charges not included in Lines 1 to 35 $

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Alien: 001 During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence						350	1,837		178	463		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability					501,598		505,265	744,265	(100,001)	101,051		
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)					501,598	350	507,102	744,265	(99,823)	101,514		
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Other Aliens During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence						350	1,837		178	463		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability					501,598		505,265	744,265	(100,001)	101,051		
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)					501,598	350	507,102	744,265	(99,823)	101,514		
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 Direct Business in the state of Grand Total During the Year 2009 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	16,808,806	22,776,365		7,658,573	10,996,730	7,157,841	2,173,060	453,008	356,578	58,559	2,731,105	411,865
2.1 Allied lines	10,173,315	13,307,178		4,616,123	9,958,263	8,181,692	2,085,092	131,569	51,818	68,329	1,607,704	256,848
2.2 Multiple peril crop												
2.3 Federal flood	293,467,841	288,540,783		176,365,030	205,584,374	110,407,315	43,024,039				(259,318)	(267,471)
3. Farmowners multiple peril												
4. Homeowners multiple peril	2,790,094,405	2,866,616,956		1,437,649,620	1,659,126,522	1,482,085,843	909,102,934	68,948,597	68,281,148	101,002,551	321,666,426	60,412,792
5.1 Commercial multiple peril (non-liability portion)	293,952,143	308,689,926		145,385,574	216,681,343	198,492,387	107,254,909	3,771,888	2,942,537	4,837,910	40,084,960	7,974,080
5.2 Commercial multiple peril (liability portion)	112,777,650	117,928,928		55,382,329	43,691,924	52,218,469	173,148,458	13,806,246	17,900,817	61,091,367	15,154,924	1,965,103
6. Mortgage guaranty												
8. Ocean marine	1,810,958	2,008,656		786,101	707,670	(322,591)	275,577	31,212	(6,667)	10,892	437,690	33,791
9. Inland marine	97,369,808	103,014,341		46,662,741	33,370,062	32,173,706	8,881,626	789,925	755,855	235,248	13,053,211	2,336,845
10. Financial guaranty												
11. Medical professional liability						(300,000)		19,760	(13,153)			
12. Earthquake	1,030,891	1,572,304		533,043	25,140	9,895	1,310,116	22,003	16,664	483,124	129,605	25,051
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							387,056					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits program premium (b)												
16. Workers' compensation	(156,398)	(156,398)	(7,191)		3,728,831	(762,159)	69,347,251	615,906	652,180	1,621,844		
17.1 Other Liability - occurrence	170,351,318	178,505,060		83,543,004	72,545,529	228,294,553	490,129,773	16,330,763	31,509,047	62,341,022	10,084,845	3,949,322
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,439,228	1,565,508		685,632	50,961,893	(748,213)	918,222,727	26,421,409	(6,974,617)	202,870,449	184,298	87,043
19.1 Private passenger auto no-fault (personal injury protection)	454,275,741	462,750,459		112,775,911	424,198,685	446,109,202	1,526,199,189	22,202,813	25,886,834	225,996,413	52,938,662	12,030,097
19.2 Other private passenger auto liability	2,809,634,822	2,874,402,126		675,104,759	1,907,929,425	1,706,469,585	2,473,352,911	158,455,969	105,248,536	429,175,462	329,659,403	68,962,015
19.3 Commercial auto no-fault (personal injury protection)	7,709,711	7,816,680		3,810,194	12,855,464	12,151,427	5,060,246	422,021	362,786	687,465	816,580	203,185
19.4 Other commercial auto liability	164,403,575	174,507,869		80,468,907	95,515,280	66,379,768	195,683,572	9,904,393	7,410,284	22,028,074	17,955,234	4,180,239
21.1 Private passenger auto physical damage	2,653,329,939	2,714,639,529		635,405,882	1,091,660,654	1,078,218,356	60,078,845	9,757,867	10,025,150	5,766,522	309,680,569	64,040,024
21.2 Commercial auto physical damage	58,659,161	64,394,405		28,613,118	23,681,728	23,445,480	3,438,618	336,075	369,168	197,452	6,546,474	1,428,984
22. Aircraft (all perils)												
23. Fidelity	272,546	271,072		133,438	78,770	78,768	32,780			1,817	31,768	11,505
24. Surety	8,338	8,302		1,894		294	29,747		80	8,125		
26. Burglary and theft	149,793	327,434		67,506	43,111	22,710	89,321		(107)	507	22,294	3,878
27. Boiler and machinery	1,156,777	1,244,538		560,455	120,155	104,892	15,678		(8)	8	144,862	20,927
28. Credit												
30. Warranty	(796)	84,647		20,291	57,844	54,167	1,384	860	860		(8)	(7)
34. Aggregate write-ins for other lines of business	3,984,220	4,134,571		1,969,476	5,157	5,189	1,454			1	456,823	81,965
35. TOTALS (a)	9,942,703,793	10,208,951,237	(7,191)	3,498,199,603	5,863,524,554	5,449,928,575	6,989,326,363	332,422,282	264,775,790	1,118,483,141	1,123,128,111	228,148,080
DETAILS OF WRITE-INS												
3401. Identity theft	3,984,220	4,134,571		1,969,476	5,157	5,189	1,454			1	456,823	80,914
3402. Miscellaneous taxes unassigned												1,051
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	3,984,220	4,134,571		1,969,476	5,157	5,189	1,454			1	456,823	81,965

(a) Finance and service charges not included in Lines 1 to 35 $ 111,676,802

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

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
36-6091380	29335	ALLSTATE COUNTY MUTUAL INSURANCE COMPANY	TX	394,321		113,577	113,577			102,192				
94-2199056	29688	ALLSTATE FIRE AND CASUALTY INSURANCE COMPANY	IL	2,881,465		850,511	850,511			839,202				
36-6115679	19240	ALLSTATE INDEMNITY COMPANY	IL	4,497,249		1,357,730	1,357,730			1,668,863				
36-3341779	17230	ALLSTATE PROPERTY AND CASUALTY INSURANCE COMPANY	IL	4,873,037		1,837,341	1,837,341			1,562,228				
75-6378207	26530	ALLSTATE TEXAS LLOYD'S	TX	488,169		26,334	26,334			277,396				
04-2680300	37907	DEERBROOK INSURANCE COMPANY	IL	15,545		13,618	13,618			2,983				
20-1110680	11996	ENCOMPASS FLORIDIAN INDEMNITY	IL	6,346		4,192	4,192			3,066				
20-1110782	11993	ENCOMPASS FLORIDIAN INSURANCE COMPANY	IL	13,775		9,270	9,270			6,615				
01-0657022	11252	ENCOMPASS HOME AND AUTO INSURANCE COMPANY	IL	138,408		40,560	40,560			73,693				
59-2366357	15130	ENCOMPASS INDEMNITY COMPANY	IL	381,905		206,434	206,434			198,831				
01-0657011	11251	ENCOMPASS INDEPENDENT INSURANCE COMPANY	IL	7,958		2,253	2,253			4,009				
52-1952957	10358	ENCOMPASS INSURANCE COMPANY	IL	75,616		24,165	24,165			39,315				
36-3976913	10071	ENCOMPASS INSURANCE COMPANY OF AMERICA	IL	389,692		176,950	176,950			196,371				
04-3345011	12154	ENCOMPASS INSURANCE COMPANY OF MASSACHUSETTS	MA	63,600		36,702	36,702			31,325				
36-3976911	10072	ENCOMPASS PROPERTY & CASUALTY COMPANY	IL	74,802		38,324	38,324			38,959				
26-2331872	13167	NORTH LIGHT SPECIALTY INSURANCE COMPANY	IL	3,787		3	3			2,191				
36-2999368	36455	NORTHBROOK INDEMNITY COMPANY	IL	125,960		57,672	57,672			32,764				
0299999. Affiliates - U.S. Non-Pool				14,431,636		4,795,636	4,795,636			5,080,005				
0499999. Total - Affiliates				14,431,636		4,795,636	4,795,636			5,080,005				
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE COMPANY	PA			8,730	8,730		10					
95-3187355	35300	ALLIANZ GLOBAL RISKS US INSURANCE COMPANY	CA			170	170							
95-3323939	36420	ALLIANZ UNDERWRITERS INSURANCE COMPANY	CA			127	127							
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	FL			1,525	1,525							
41-1719183	45934	AMERICAN COMPENSATION INSURANCE COMPANY	MN			69	69							
36-4168532	38237	AMERICAN COUNTRY INSURANCE COMPANY	IL			20	20							
41-0299900	13331	AMERICAN HARDWARE MUTUAL INSURANCE COMPANY	OH			43	43							
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NY			484	484							
22-0731810	21857	AMERICAN INSURANCE COMPANY	OH											
13-3333609	32220	AMERICAN INTERNATIONAL INSURANCE COMPANY	NY			64	64							
38-1869912	19488	AMERISURE INSURANCE COMPANY	MI			169	169							
05-0284861	10316	APPALACHIAN INSURANCE COMPANY	RI			4,899	4,899							
04-3022050	17000	ARBELLA MUTUAL INSURANCE COMPANY	MA			140	140							
37-0301640	19860	ARGONAUT GREAT CENTRAL INSURANCE COMPANY	IL			222	222							
94-1390273	19801	ARGONAUT INSURANCE COMPANY	IL		(8)	3,217	3,208							
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	DE			2,608	2,608							
95-2769926	27189	ASSOCIATED INTERNATIONAL INSURANCE COMPANY	IL		(3)	178	175							
13-2668999	20931	ATLANTA INTERNATIONAL INSURANCE COMPANY	NY			17	17							
38-0315280	18988	AUTO-OWNERS INSURANCE COMPANY	MI		(30)	861	831							
13-2963258	36579	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	NY		2	10	12		11					
38-2234364	13536	CADILLAC INSURANCE COMPANY	MI			25	25							
36-2789296	30015	CENTAUR INSURANCE COMPANY	IL			4,013	4,013							
06-6105395	20710	CENTURY INDEMNITY COMPANY	PA		2	5,299	5,301							
36-6042949	22810	CHICAGO INSURANCE COMPANY	IL											
22-2405591	41386	CHUBB INSURANCE COMPANY OF NEW JERSEY	NJ			18,172	18,172							
13-6104559	10669	CHURCH INSURANCE COMPANY	NY			712	712							
23-2088429	90859	CIGNA WORLDWIDE INSURANCE COMPANY	DE			259	259		5					
52-0266645	20532	CLARENDON NATIONAL INSURANCE COMPANY	NJ			3	3							
47-0490411	31127	COLUMBIA CASUALTY COMPANY	IL		(54)	7,034	6,980							
36-2114545	20443	CONTINENTAL CASUATLY COMPANY	IL	(27,309)	76	6,644	6,720		(10)					
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	PA	27,322		68,155	68,155							
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ		57	8,573	8,630		41					
22-2464174	42471	CRUM & FORSTER INSURANCE COMPANY	NJ			5,838	5,838							
36-2999370	36463	DISCOVER PROPERTY & CASUALTY INSURANCE COMPANY	IL	(19)		4,657	4,657							

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
13-1203170	21350	EMPIRE INSURANCE COMPANY	NY			432	432							
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI			2,257	2,257							
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	IA			110	110							
54-1132719	39020	ESSEX INSURANCE COMPANY	DE			104	104							
73-0486465	25712	ESURANCE INSURANCE COMPANY	WI			30	30							
13-2912259	35181	EXECUTIVE RISK INDEMNITY INC	DE			176	176							
05-0316605	21482	FACTORY MUTUAL INSURANCE COMPANY	RI			10	10							
94-0781581	25518	FAIRMONT PREMIER INSURANCE COMPANY	CA		(1)	94	94							
74-1280541	24384	FAIRMONT SPECIALTY INSURANCE COMPANY	CA			17	17							
38-1316179	21555	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI	MI			102	102							
94-1610280	21873	FIREMANS FUND INSURANCE COMPANY	CA			6,116	6,116		2					
04-2198460	21822	FIRST STATE INSURANCE COMPANY	CT		(436)	29,887	29,451							
94-1032958	21040	FREMONT INDEMNITY COMPANY	CA		31	439	470							
03-0308973	10594	GENCON INSURANCE COMPANY OF VERMONT	VT			3	3							
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE			535	535							
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	OH			71	71							
65-0235533	00000	GOVERNMENTAL RISK INSURANCE TRUST	FL			15	15							
02-0140690	23809	GRANITE STATE INSURANCE COMPANY	PA			25	25							
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	OH			3,383	3,383							
13-5539046	22136	GREAT AMERICAN INSURANCE COMPANY OF NEW YORK	NY			375	375							
33-0249048	33529	GREAT STATES INSURANCE COMPANY	CA			20	20							
47-6024508	11371	GREAT WEST CASUALTY COMPANY	NE			244	244							
06-0383030	22357	HARTFORD ACCIDENT AND INDEMNITY COMPANY	CT		(113)	1,656	1,542							
06-0383750	19682	HARTFORD FIRE INSURANCE COMPANY	CT			299	299							
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY	MI			280	280							
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX			2,879	2,879							
02-0308052	22527	HOME INSURANCE COMPANY	NH		3	197	199							
15-0341230	14214	HOME MUTUAL INSURANCE COMPANY OF BINGHAMTON NEW YORK	NY											
75-1728967	38849	HOUSTON GENERAL INSURANCE COMPANY	TX		8	318	325							
52-1208234	41246	HOW INSURANCE COMPANY A RRG	VA			120	120							
35-0409130	22624	INDIANA FARMERS MUTUAL INSURANCE COMPANY	IN		23		23							
35-0410010	22659	INDIANA INSURANCE COMPANY	IN			153	153							
35-0410420	14265	INDIANA LUMBERMENS MUTUAL INSURANCE COMPNAY	IN			30	30							
23-0723970	22713	INSURANCE COMPANY OF N AMER	PA		13	4,211	4,224		7					
13-5540698	19429	INSURANCE COMPANY OF THE STATE OF PA	PA			297	297							
13-5339725	18341	INSURANCE CORP OF NEW YORK	NY			559	559							
66-0317672	26778	INTEGRAND ASSURANCE COMPANY	PR											
36-2259886	22829	INTERSTATE FIRE & CASUALTY COMPANY	IL			344	344							
36-6033855	22837	INTERSTATE INDEMNITY COMPANY	IL			5	5							
36-6077839	26077	LANCER INSURANCE COMPANY	IL			186	186							
22-2147221	35637	LANDMARK INSURANCE COMPANY	CA											
25-1149494	19437	LEXINGTON INSURANCE COMPANY	DE		2	7,348	7,349							
13-4916020	19917	LIBERTY INSURANCE UNDERWRITERS INC	NY			11	11							
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA			20,489	20,489							
52-0403120	19356	MARYLAND CASUALTY COMPANY	MD			428	428							
13-2915260	34339	METROPOLITAN GROUP PROPERTY & CASUALTY INSURANCE COMPANY	RI			1	1							
38-0828980	14508	MICHIGAN MILLERS MUTUAL INSURANCE COMPANY	MI			29	29							
46-0368854	41653	MILBANK INSURANCE COMPANY	SD			266	266							
37-0420520	14583	MILLERS FIRST INSURANCE COMPANY	IL		(2)	94	92							
39-0475300	14591	MILWAUKEE INSURANCE COMPANY	WI											
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE			2,134	2,134							
91-0217580	14761	MUTUAL OF ENUMCLAW INSURANCE COMPANY	WA			315	315							
47-0247300	23663	NATIONAL AMERICAN INSURANCE COMPANY	OK			2	2							
38-0865250	11991	NATIONAL CASUALTY COMPANY	WI		(4)	840	836							

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
43-6027380	15679	NATIONAL FIRE & IND EXCH	MO			27	27							
06-0464510	20478	NATIONAL FIRE INSURANCE COMPANY OF HARTFORD	IL			992	992							
47-0355979	20087	NATIONAL INDEMNITY COMPANY	NE			1,441	1,441							
25-0687550	19445	NATIONAL UNION FIRE INSURANCE COMAPNY OF PITTS	PA			858	858							
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	OH			2,328	2,328							
13-3138390	42307	NAVIGATORS INSURANCE COMPANY	NY		4	24	28							
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	CT			116	116		7					
02-0172170	23841	NEW HAMPSHIRE INSURANCE COMPANY	PA			21	21							
22-1964135	21105	NORTH RIVER INSURANCE COMPANY	NJ			137	137							
39-0509630	23914	NORTHWESTERN NATIONAL INSURANCE COMPANY	WI											
25-0410420	24147	OLD REPUBLIC INSURANCE COMPANY	PA			777	777							
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	MA			116	116							
95-1077060	22748	PACIFIC EMPLOYERS INSURANCE COMPANY	PA			3,875	3,875							
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US	NY			46	46							
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	PA			1,695	1,695							
23-0961349	14990	PENNSYLVANIA NATIONAL MUTUAL CASUATLY INSURANCE COMPANY	PA	(3)		44	44							
06-0303275	25623	PHOENIX INSURANCE COMPANY	CT			82	82							
47-0444314	20265	PROTECTIVE NATIONAL INSURANCE COMPANY OF OMAHA	NE			2	2							
05-0204450	24295	PROVIDENCE WASHINGTON INSURANCE COMPANY	RI			9,522	9,522							
13-1188550	15059	PUBLIC SERVICE MUTUAL INSURANCE COMPANY	NY			56	56							
23-1740414	22705	R&Q REINSURANCE COMPANY	PA			40	40							
23-0580680	24457	RELIANCE INSURANCE COMPANY	PA			424	424							
16-0366830	22314	RSUI INDEMNITY COMPANY	NH			183	183							
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	WA			1,833	1,833							
94-6078058	21911	SAN FRANCISCO REINSURANCE COMPANY	CA			50	50							
31-1024978	41297	SCOTTSDALE INSURANCE COMPANY	OH			34	34							
91-0341780	25763	SEATON INSURANCE COMPANY	RI			953	953							
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	IN			140	140							
39-0333950	24988	SENTRY INSURANCE A MUTUAL COMPANY	WI		4	428	432		1					
22-1688641	11622	SPECIALTY SURPLUS INSURANCE COMPANY	IL			472	472							
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	MN			1,175	1,175							
36-2542404	19224	ST PAUL PROTECTIVE INSURANCE COMPANY	IL	(22)		3,661	3,661							
22-3590451	40045	STARNET INSURANCE COMPANY	DE			3	3							
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	TX			107	107							
31-4316080	25135	STATE AUTOMOBILE MUTUAL INSURANCE COMPANY	OH			52	52							
94-3231751	35076	STATE COMPENSATION INSURANCE FUND	CA			685	685							
63-0202590	22276	STONEWALL INSURANCE COMPANY	RI			3,795	3,795							
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY			133	133							
04-2974375	38369	THE NORTHERN ASSURANCE COMPANY OF AMERICA	MA			23	23							
94-1517098	25534	TIG INSURANCE COMPANY	CA		83	5,970	6,053		291					
13-6108722	12904	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LTD(US BRANCH)	NY			10	10							
75-0784127	33014	TRANSPORT INSURANCE COMPANY	OH		(1)	15,820	15,819							
23-6200030	23221	TRANSPORTATION MUTUAL INSURANCE COMPANY	PA			277	277							
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT			8,152	8,152		32					
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT			645	645		27					
06-1184984	27120	TRUMBULL INSURANCE COMPANY	CT			30	30							
06-0732738	29459	TWIN CITY FIRE INSURANCE COMPANY CO	IN			2	2							
13-5459190	21113	UNITED STATES FIRE INSURANCE COMPANY	DE		32	148	180							
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	MD			566	566							
15-0476880	25976	UTICA MUTUAL INSURANCE COMPANY	NY		360	5,772	6,132							
52-0903682	10815	VERLAN FIRE INSURANCE COMPANY MD	NH											
39-1341459	26042	WAUSAU UNDERWRITERS INSURANCE COMPANY	WI						4					
13-2605890	32883	WESTERN EMPLOYERS INSURANCE COMPANY	CA			379	379							
48-0921045	39845	WESTPORT INSURANCE CORPORATION	MO			31,679	31,679		816					

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
13-2997499	38776	WHITE MOUNTAINS REINSURANCE COMPANY OF AMERICA	NY			1	1							
56-1507441	13234	WILSHIRE INSURANCE COMPANY	NC											
94-1590201	26220	YOSEMITE INSURANCE COMPANY	IN			3,620	3,620							
95-1651549	13269	ZENITH INSURANCE COMPANY	CA			1,265	1,265							
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	NY			579	579							
36-2781080	27855	ZURICH AMERICAN INSURANCE COMPANY OF ILLINOIS	IL			285	285							
0599998. Other U.S. Unaffiliated Insurers Reinsurance for which the total of Column 8 is less than $100,000														
0599999. Total Other U.S. Unaffiliated Insurers				(32)	47	352,422	352,469		1,246					
AA-9991100	00000	ALABAMA COMMERCIAL AUTOMOBILE INSURANCE PROCEDURE	AL	0		3	3							
AA-9991101	00000	ALASKA COMMERCIAL AUTOMOBILE INSURANCE PROCEDURE	AK	15		16	16			8				
AA-9991102	00000	ARIZONA COMMERCIAL AUTO INSURANCE PROCEDURE	AZ	1		3	3			1				
AA-9991103	00000	ARKANSAS COMMERCIAL AUTO INSURANCE PROCEDURE	AR											
AA-9991105	00000	CALIFORNIA COMMERCIAL AUTO INSURANCE PROCEDURE	CA	130		414	414			71				
AA-9991201	00000	CALIFORNIA FAIR PLAN ASSOCIATION	CA	2,375		2,288	2,288			2,633				
AA-9991201	00000	CALIFORNIA FAIR PLAN DIVISION II	CA	190		72	72			41				
AA-9991107	00000	COLORADO COMMERCIAL AUTO INSURANCE PROCEDURE	CO											
AA-9991108	00000	CONNECTICUT COMMERCIAL AUTO INSURANCE PROCEDURE	CT	6		16	16			2				
AA-9991202	00000	CONNECTICUT LIABILITY FAIR PLAN	CT	23		259	259			34				
AA-9991202	00000	CONNECTICUT PROPERTY FAIR PLAN	CT	68		48	48			91				
AA-9991110	00000	DELAWARE COMMERCIAL AUTO INSURANCE PROCEDURE	DE	2		7	7			1				
AA-9991203	00000	DELAWARE FAIR PLAN	DE	32		3	3			13				
AA-9991167	00000	DISTRICT OF COLUMBIA COMMERCIAL AUTO INSURANCE PROCEDURE	DC	7		10	10			3				
AA-9991204	00000	DISTRICT OF COLUMBIA PROPERTY INSURANCE FACILITY	DC	6		10	10			13				
AA-9991111	00000	FLORIDA JOINT UNDERWRITING ASSOCIATION	FL	49		16	16			19				
AA-9991112	00000	GEORGIA COMMERCIAL AUTO INSURANCE PROCEDURE	GA	5		3	3			3				
AA-9991205	00000	GEORGIA UNDERWRITING COMMERCIAL ASSOCIATION	GA	49		4	4			35				
AA-9991205	00000	GEORGIA UNDERWRITING HABITATIONAL ASSOCIATION	GA	786		188	188			437				
AA-9991113	00000	HAWAII JOINT UNDERWRITING ASSOCIATION	HI	248		53	53			114				
AA-9991114	00000	IDAHO COMMERCIAL AUTO INSURANCE PROCEDURE	ID											
AA-9991115	00000	ILLINOIS COMMERCIAL AUTO INSURANCE PROCEDURE	IL	6		6	6			3				
AA-9991206	00000	ILLINOIS FAIR PLAN	IL	(114)		42	42			62				
AA-9991117	00000	INDIANA COMMERCIAL AUTO INSURANCE PROCEDURE	IN			8	8			1				
AA-9991118	00000	IOWA COMMERCIAL AUTO INSURANCE PROCEDURE	IA											
AA-9991209	00000	KANSAS ALL INDUSTRY COMMERCIAL PLACEMENT FACILITY	KS	(81)										
AA-9991209	00000	KANSAS ALL INDUSTRY HABITATIONAL PLACEMENT FACILITY	KS	118		23	23			58				
AA-9991119	00000	KANSAS COMMERCIAL AUTO INSURANCE PROCEDURE	KS	7		8	8			3				
AA-9991120	00000	KENTUCKY COMMERCIAL AUTO INSURANCE PROCEDURE	KY	2		5	5			1				
AA-9991121	00000	LOUISIANA COMMERCIAL AUTO INSURANCE PROCEDURE	LA	9		89	89			2				
AA-9991122	00000	MAINE COMMERCIAL AUTO INSURANCE PROCEDURE	ME			2	2							
AA-9991212	00000	MARYLAND JOINT INSURANCE ASSOCIATION	MD	(53)		87	87			110				
AA-9991421	00000	MASSACHUSETTS WORKERS COMPENSATION ASSOCIATION	MA			461	461							
AA-9991422	00000	MICHIGAN WORKERS COMPENSATION ASSOCIATION	MI			363	363							
AA-9991125	00000	MINNESOTA COMMERCIAL AUTO INSURANCE PROCEDURE	MN			2	2							
AA-9991127	00000	MISSISSIPPI COMMERCIAL AUTO INSURANCE PROCEDURE	MS			1	1							
AA-9991216	00000	MISSISSIPPI RURAL RISK UNDRWRTNG ASSOCIATION	MS	738		59	59			385				
AA-9991217	00000	MISSOURI COMMERCIAL INSURANCE PLACEMENT FACILITY	MO	2										
AA-9990014	00000	MISSOURI COMMERICAL AUTOMOBILE INS PROCEDURE	MO	1						1				
AA-9991217	00000	MISSOURI HABITATIONAL INSURANCE PLACEMENT FACITLITY	MO	31		1	1			20				
AA-9991128	00000	MISSOURI JOINT UNDERWRITING ASSOCIATION	MO	(1)		2	2							
AA-9991129	00000	MONTANA COMMERCIAL AUTO INSURANCE PROCEDURE	MT			1	1							
AA-9992118	00000	NATIONAL WORKERS COMPENSATION REINSURANCE ASSOCIATION	NY	(13)		10,671	10,671							
AA-9991130	00000	NEBRASKA COMMERCIAL AUTO INSURANCE PROCEDURE	NE											

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
AA-9991131	00000	NEVADA COMMERCIAL AUTO INSURANCE PROCEDURE	NV	1										
AA-9991133	00000	NEW HAMPSHIRE COMMERCIAL AUTO INSURANCE PROCEDURE	NH	11		14	14			6				
AA-9991132	00000	NEW HAMPSHIRE REINSURANCE FACILITY	NH	(5)										
AA-9991136	00000	NEW MEXICO COMMERCIAL AUTO INSURANCE PROCEDURE	NM							1				
AA-9991431	00000	NEW MEXICO WORKERS COMPENSATION ASSOCIATION	NM			102	102							
AA-9991220	00000	NEW YORK PROPERTY INSURANCE UNDRWRTNG ASSOCIATION	NY	(266)		508	508			658				
AA-9991138	00000	NEW YORK PUBLIC AUTO PROGRAM	NY	171										
AA-9991137	00000	NEW YORK SPECIAL RISK DISTRIBUTION PROGRAM	NY	103		491	491			52				
AA-9991304	00000	NORTH CAROLINA INSURANCE UNDERWRITING ASSOCIATION	NC	(1,283)										
AA-9991221	00000	NORTH CAROLINA JOINT UNDERWRITING ASSOCIATION	NC	625		128	128			596				
AA-9991140	00000	NORTH DAKOTA COMMERCIAL AUTO INSURANCE PROCEDURE	ND											
AA-9991141	00000	OHIO COMMERCIAL AUTO INSURANCE PROCEDURE	OH			1	1							
AA-9991222	00000	OHIO FAIR PLAN UNDERWRITING ASSOCIATION	OH	200		219	219			305				
AA-9991142	00000	OKLAHOMA COMMERCIAL AUTO INSURANCE PROCEDURE	OK	1		2	2			0				
AA-9991143	00000	OREGON COMMERCIAL AUTO INSURANCE PROCEDURE	OR											
AA-9991144	00000	PENNSYLVANIA COMMERCIAL AUTO INSURANCE PROCEDURE	PA	7										
AA-9991224	00000	PENNSYLVANIA INSURANCE PLACEMENT FACILITY	PA	662		96	96			301				
AA-9991146	00000	RHODE ISLAND COMMERCIAL AUTO INSURANCE PROCEDURE	RI	6		22	22			3				
AA-9991225	00000	RHODE ISLAND JOINT REINSURANCE ASSOCIATION	RI	1,873		962	962			872				
AA-9991147	00000	SOUTH CAROLINA COMMERCIAL AUTO INSURANCE PROCEDURE	SC	1		4	4			1				
AA-9991148	00000	SOUTH CAROLINA REINSURANCE FACILITY	SC											
AA-9991305	00000	SOUTH CAROLINA WIND & HAIL UNDERWRITING ASSOCIATION	SC	975		7	7			2,787				
AA-9991149	00000	SOUTH DAKOTA COMMERCIAL AUTO INSURANCE PROCEDURE	SD											
AA-9991150	00000	TENNESSEE COMMERCIAL AUTO INSURANCE PROCEDURE	TN	3		7	7			1				
AA-9991151	00000	UTAH COMMERCIAL AUTO INSURANCE PROCEDURE	UT			2	2							
AA-9991152	00000	VERMONT COMMERCIAL AUTO INSURANCE PROCEDURE	VT	1		3	3							
AA-9991153	00000	VIRGINIA COMMERCIAL AUTO INSURANCE PROCEDURE	VA	22		47	47			11				
AA-9991226	00000	VIRGINIA PROPERTY INSURANCE ASSOCIATION	VA	(961)		138	138			350				
AA-9991154	00000	WASHINGTON COMMERCIAL AUTO INSURANCE PROCEDURE	WA	2		2	2			1				
AA-9991227	00000	WASHINGTON FAIR PLAN ASSOCIATION	WA	11		2	2			3				
AA-9991156	00000	WEST VIRGINIA COMMERCIAL AUTO INSURANCE PROCEDURE	WV	1		3	3			1				
AA-9991228	00000	WEST VIRGINIA ESSENTIAL PROPERTY INSURANCE ASSOCIATION	WV	22		9	9			11				
AA-9991229	00000	WISCONSIN INSURANCE PLAN	WI	10		5	5			5				
AA-9991157	00000	WISCONSIN SPECIAL RISK	WI	1		6	6			1				
AA-9991158	00000	WYOMING COMMERCIAL AUTO INSURANCE PROCEDURE	WY			4	4							
0699998. Pools and Associations - Reinsurance for which the total of Column 8 is less than $100,000 - Mandatory Pools														
0699999. Total Pools, Associations or Other Similar Facilities - Mandatory Pools				6,841		18,028	18,028			10,135				
AA-9995010	00000	AMERICAN NUCLEAR INSURERS	CT		3	9,186	9,189							
AA-9995048	00000	AMERICAN OFFSHORE INSURANCE SYNDICATE	NY											
AA-9995013	00000	ASSOCIATED AVIATION UNDERWRITERS	NJ		(15)	1,619	1,604							
AA-9995026	00000	CARPENTER MANAGEMENT CORPORATION	NY		(5)	2,182	2,177							
74-1718972	18562	EQUITABLE INSURANCE EXCH	TX		7		7		9					
AA-9995063	00000	IAGM CORPORATION	NY	0	94	298	392				12			
AA-9995032	00000	MUTUAL MARINE OFFICE INC.	NY		31	4,032	4,063		199					
AA-9995037	00000	NEW YORK MARINE MANAGERS	NY			25	25							
AA-9995087	00000	RAILROAD INSURANCE UNDERWRITERS	NY			33	33							
AA-9995043	00000	UNITED STATES AIRCRAFT INSURANCE GROUP	NY			221	221							
0799998. Pools and Associations - Reinsurance for which the total of Column 8 is less than $100,000 - Voluntary Pools														
0799999. Total Pools, Associations or Other Similar Facilities - Voluntary Pools					114	17,596	17,710		209		12			
0899999. Total - Pools and Associations				6,840	114	35,623	35,738		209	10,135	12			
AA-1120810	00000	ACE EUROPEAN GROUP LIMITED	GB			312	312							

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Assumed Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
AA-9994110	00000	ALEXANDER HOWDEN & COMPANY LIMITED	GB											
AA-3190010	00000	ANCON INSURANCE COMPANY S.A.	BM			8	8							
AA-1120147	00000	ARRAN INSURANCE COMPANY LIMITED	GB			3	3							
AA-1460025	00000	BALOISE INSURANCE COMPANY LIMITED	CH			4	4							
AA-3161000	00000	BARBADOS FIRE AND GENERAL INSURANCE COMPANY	BB											
AA-3190035	00000	BERMUDA FIRE AND MARINE INSURANCE COMPANY LIMITED	BM											
AA-3190453	00000	BLUEFIELD INSURANCE LIMITED	BM											
AA-1560054	00000	BOREAL INSURANCE INC.	CN			20	20							
AA-1120290	00000	BRITISH AVIATION INSURANCE COMPANY LIMITED	GB		(38)	6	(32)							
AA-2990014	00000	C.A.N. DE SEGUROS CONSOLIDADOS	VE											
AA-2280105	00000	CAJA REASEGURADORA DE CHILE S.A.	CL											
AA-9244101	00000	CHINA REINSURANCE COMPANY	CA		5		5		2					
AA-1121106	00000	CNA INSURANCE COMPANY LIMITED	GB			685	685							
AA-1120380	00000	COMMUNITY REINSURANCE CORPORATION LIMITED	GB			11	11							
AA-2330020	00000	COMPANIA DE SEGUROS BOLIVAR S.A.	CO											
AA-2830005	00000	COMPANIA UNIVERSAL DE SEGUROS S.A.	PA			12	12							
00-0000000	00000	CONTINENTAL SEGUROS S.A.	MX											
AA-1560252	00000	COOPERATORS GENERAL INSURANCE COMPANY	CN			5	5							
AA-1121274	00000	DIRECT LINES INSURANCE COMPANY PLC	GB		83	5,291	5,374							
AA-1120495	00000	DOMINION INSURANCE COMPANY LIMITED	GB			109	109							
AA-1780015	00000	DUBLIN INTERNATIONAL REINSURANCE COMPANY LIMITED	IE											
AA-1120515	00000	EAGLE STAR INSURANCE COMPANY LIMITED	GB			12	12							
AA-5320040	00000	EAST POINT REINSURANCE COMPANY OF HONG KONG LIMITED	HK			7	7							
AA-1120520	00000	ECCLESIASTICAL INSURANCE OFFICE PLC.	GB			236	236							
AA-1120536	00000	EL PASO INSURANCE COMPANY LIMITED	GB											
AA-1120545	00000	ENGLISH AND AMERICAN INSURANCE COMPANY LIMITED	GB		409	443	852		190		233			
AA-1120580	00000	EXCESS INSURANCE COMPANY LIMITED	GB			161	161							
AA-1120255	00000	FORTIS INSURANCE LIMITED	GB			42	42							
AA-1580035	00000	FUJI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP											
AA-3191002	00000	GENERAL INSURANCE COMPANY LIMITED	BM			187	187							
AA-1320130	00000	GENERALI FRANCE ASSURANCES	FR						9					
AA-5320055	00000	GRAND UNION INSURANCE COMPANY LIMITED	HK											
00-0000000	00000	GROUPE SPRINKS	FR			67	67							
AA-1560460	00000	GUARANTEE COMPANY OF NORTH AMERICA	CN											
AA-1121401	00000	GUILDHALL INSURANCE COMPANY LIMITED	GB			52	52							
AA-1120431	00000	HARPER INSURANCE LIMITED	GB		16									
AA-1120757	00000	HEDDINGTON INSURANCE (UK) LIMITED	GB			7	7							
AA-3190080	00000	HEDDINGTON INSURANCE LIMITED	BM			17	17							
AA-1120518	00000	HOME AND OVERSEAS INSURANCE COMPANY LIMITED	GB		484	145	629		52		111			
AA-3191007	00000	HOPEWELL INTERNATIONAL INSURANCE LIMITED	BM			5	5							
AA-1930625	00000	ING AUSTRALIA LIMITED	AU			5	5							
AA-3190095	00000	INSCO LIMITED	BM			228	227							
AA-2130420	00000	INSTITUTO NACIONAL DE RESEGUROS	AR		4		4		13					
AA-1561037	00000	INSURANCE CORPORATION OF BRITISH COLUMBIA	CN			5	5							
AA-1560520	00000	INSURANCE CORPORATION OF NEWFOUNDLAND	CN			196	196							
AA-2230425	00000	IRB BRASIL RESSEGUROS SA	BR		3		3		14					
AA-1720115	00000	KANSA GENERAL INSURANCE COMPANY LIMITED	FI		(7)		(7)							
AA-2991000	00000	LA SEGURIDAD,CIA ANMA.DE SEGUROS.	VE											
AA-1122000	00000	LLOYDS OF LONDON	GB		8	206	214							
AA-1120875	00000	LOMBARD INSURANCE COMPANY (UK) LIMITED	GB			39	39							
AA-1120887	00000	LONDON AND EDINBURGH INSURANCE COMPANY LIMITED	GB		13	304	316							
AA-1121425	00000	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GB											
AA-2831004	00000	METROPOLITANA DE SEGUROS DE VIDA S.A.	PA			2	2							
AA-1120980	00000	MINSTER INSURANCE COMPANY LIMITED	GB			27	27							

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Assumed Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
AA-1580085	00000	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	JP		25	17	43							
AA-1380165	00000	N.R.G., NEDERLANDSE REASSURANTIE GROEP N.V.	NL											
AA-1121095	00000	NORTH ATLANTIC INSURANCE COMPANY LIMITED.	GB		2	1	3		12					
AA-1121175	00000	PHOENIX ASSURANCE PLC.	GB			248	248							
AA-1121235	00000	QBE INTERNATIONAL INSURANCE LIMITED	GB		1	26	27							
AA-2431003	00000	REASEGURADORA PROFESSIONAL S.A.	DO											
00-0000000	00000	RIDGEWELL FOX & PARTNERS (UNDER. MGMT)	GB			256	256							
AA-1560735	00000	ROYAL & SUN ALLIANCE INSURANCE COMPANY OF CANADA	CN			185	185							
AA-1121275	00000	ROYAL & SUN ALLIANCE INSURANCE PLC	GB			201	201							
AA-1120013	00000	ROYAL INSURANCE (UK) LIMITED	GB			2	2							
AA-0000000	00000	RW GIBBON & SONS SYNDICATE	GB			52	52							
AA-0130002	00000	SAMSUNG FIRE & MARINE INSURANCE	KR			125	125							
AA-1569750	00000	SCOTTISH AND YORK HOLDINGS LIMITED	CN			141	141							
AA-1340215	00000	SECURITAS BREMER ALLGEMEINE VERSICHERUNGS - AG	DE			63	63							
AA-2330018	00000	SEGUROS TEQUENDAMA S.A.	CO						9					
AA-1960940	00000	STATE INSURANCE OFFICE	NZ			22	22							
AA-1121390	00000	STRONGHOLD INSURANCE COMPANY LIMITED	GB		7	572	578		8		158			
AA-1580095	00000	THE TOA REINSURANCE COMPANY LIMITED	JP			13	13							
AA-1580100	00000	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	JP											
AA-1121445	00000	TOKIO MARINE AND FIRE INSURANCE COMPANY (UK) LIMITED	GB											
AA-1320250	00000	U.A.P. REASSURANCES	FR											
AA-1121475	00000	UIC INSURANCE COMPANY LIMITED	GB			2	2							
AA-1460185	00000	WINTERTHUR SCHWEIZERISCHE VERS.GES. AG	CH		64	1,480	1,543							
0999998. Other Non-U.S. Insurers - Reinsurance for which the total of Column 8 is less than $100,000														
0999999. Total Other Non-U.S. Insurers				16	1,065	12,264	13,329		309		503			
9999999 Totals				14,438,461	1,227	5,195,945	5,197,172		1,763	5,090,140	515			

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

1 Federal ID Number	2 NAIC Com-pany Code	3 Name of Company	4 Date of Contract	5 Original Premium	6 Reinsurance Premium
		NONE			

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
36-2554642	60186	ALLSTATE LIFE INSURANCE COMPANY	IL					154						154			154	
0299999. Total Authorized - Affiliates - U.S. Non-Pool								154						154			154	
0499999. Total Authorized - Affiliates								154						154			154	
95-2371728	22667	ACE AMERICAN INSURANCE COMPANY	PA															
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE COMPANY	PA			62	19	526	122	941	191			1,860			1,860	
25-1118791	19402	AIG CASUALTY COMPANY	PA					1,036	525	530	133			2,224			2,224	
36-2661954	10103	AMERICAN AGRICULTURAL INSURANCE COMPANY	IN					11		26	6			43			43	
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	FL			19	7	584	81	678	170			1,538			1,538	4
04-1027270	20613	AMERICAN EMPLOYERS INSURANCE COMPANY	MA							62	5			68			68	
47-0619962	37931	AMERICAN FARMERS & RANCHERS INSURANCE COMPANY	ID															
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NY			69	27	762	98	1,802	304			3,061			3,061	4
13-3333609	32220	AMERICAN INTERNATIONAL INSURANCE COMPANY	NY					667		1				669			669	1
36-0727430	22918	AMERICAN MOTORISTS INSURANCE COMPANY	IL			4	1	174	9	342	74			605			605	
35-0145400	19704	AMERICAN STATES INSURANCE COMPANY	IN			16		414	4	83	20			536			536	
94-1390273	19801	ARGONAUT INSURANCE COMPANY	IL			14	3	150	16	449	112			745			745	
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	DE			5	11	729	116	713	176			1,750			1,750	1
95-2769926	27189	ASSOCIATED INTERNATIONAL INSURANCE COMPANY	IL							8	2			11			11	
38-0315280	18988	AUTO-OWNERS INSURANCE COMPANY	MI															
04-2482364	16187	AXA RE PROPERTY & CASUALTY INSURANCE COMPANY	DE				1	48	8	66	16			140			140	
51-0434766	20370	AXIS REINSURANCE COMPANY	NY		48													
39-0971527	10472	CAPITOL INDEMNITY CORPORATION	WI															
06-6105395	20710	CENTURY INDEMNITY COMPANY	PA			19	76	3,125	121	1,667	269			5,277			5,277	46
31-0542366	10677	CINCINNATI INSURANCE COMPANY	OH				1	13	2	13	3			32			32	
13-2781282	25070	CLEARWATER INSURANCE COMPANY	DE			760	162	13,690	2,276	13,682	3,417			33,986			33,986	
06-0949141	33197	COLOGNE REINS COMPANY OF AMERICA	CT					339	77	467	117			1,000			1,000	2
39-1092844	24961	CONNIE LEE INSURANCE COMPANY	WI							14	4			18			18	
36-2114545	20443	CONTINENTAL CASUATLY COMPANY	IL			2,272	39	250	210	5,465	1,327			9,563			9,563	
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	PA			310	54	1,294	277	3,041	760			5,735			5,735	
37-0807507	20990	COUNTRY MUTUAL INSURANCE COMPANY	IL															
38-2145898	33499	DORINCO REINSURANCE COMPANY	MI			34	8	763	85	1,743	165			2,798			2,798	30
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI			109	42	5,641	907	8,381	1,692			16,773			16,773	15
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	IA			1		252	38	584	84			959			959	
35-2293075	11551	ENDURANCE REINSURANCE COMPANY OF AMERICA	DE		39													
36-2950161	35378	EVANSTON INSURANCE COMPANY	IL					102		540	135			778			778	
22-2005057	26921	EVEREST REINSURANCE COMPANY	DE		1,887	2		795	77	3,395	847			5,116			5,116	
36-2467238	12750	EVERGREEN NATIONAL INDEMNITY COMPANY	OH															34
05-0316605	21482	FACTORY MUTUAL INSURANCE COMPANY	RI			26	9	2,346	334	4,793	900			8,409			8,409	10
94-0781581	25518	FAIRMONT PREMIER INSURANCE COMPANY	CA					108		33	8			148			148	
74-1280541	24384	FAIRMONT SPECIALTY INSURANCE COMPANY	CA			1	4	77	9	195	17			303			303	
42-0245840	13897	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA	IA					11	1	16	2			30			30	
06-1325038	39136	FINIAL REINSURANCE COMPANY	CT					2						2			2	
94-1610280	21873	FIREMANS FUND INSURANCE COMPANY	CA							26	2			29			29	
75-1588101	35882	GEICO GENERAL INSURANCE COMPANY	MD			5	2	119	43	269	67			505			505	
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE			3		1,001		159	40			1,203			1,203	
13-3029255	39322	GENERAL SECURITY NATIONAL INSURANCE COMPANY	NY															
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	OH			53	20	715	136	386	95			1,405			1,405	2
13-5617450	11231	GENERALI US BRANCH	NY			1		228	52	49	12			341			341	
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	OH			98	44	1,242	159	1,035	206			2,785			2,785	4
13-5117400	22187	GREATER NEW YORK MUTUAL INSURANCE COMPANY	NY					13	2	14	4			33			33	
13-5129825	22292	HANOVER INSURANCE COMPANY	NH			5	4	77	16	103	26			231			231	
06-0384680	11452	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	CT		1,457	24		21	2	21	5	696	364	1,134	85		1,049	

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY	MI			3	1	2		11	3			19			19	
39-1321384	36919	HAWKEYE SECURITY INSURANCE COMPANY	WI			6								7			7	
02-0308052	22527	HOME INSURANCE COMPANY	NH															
75-1728967	38849	HOUSTON GENERAL INSURANCE COMPANY	TX			1	1	120	13	138	32			306			306	2
74-1746542	26581	INDEPENDENCE AMERICAN INSURANCE COMPANY	DE			2	3	1	6	17	1			30			30	3
23-0723970	22713	INSURANCE COMPANY OF N AMER	PA			66	4			375	35			480			480	
13-5339725	18341	INSURANCE CORP OF NEW YORK	NY			1,625	499	675	13	710	140			3,662			3,662	
56-0473714	22772	INTEGON INDEMNITY CORPORATION	NC					1		13	3			18			18	
13-4941245	29742	INTEGON NATIONAL INSURANCE COMPANY	NC							1				1			1	
61-0392792	22993	KENTUCKY FARM BUREAU MUTUAL INSURANCE COMPANY	KY															
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA			3	4	170	33	229	57			497			497	27
22-2053189	32352	LM PROPERTY AND CASUALTY INSURANCE COMPANY	IN			2	6	2,092	44	60	14			2,218			2,218	
36-1410470	22977	LUMBERMENS MUTUAL CASUALTY COMPANY	IL					28		3				31			31	
36-3347420	23876	MAPRE INSURANCE COMPANY	NJ											1			1	
52-0403120	19356	MARYLAND CASUALTY COMPANY	MD							135	12			147			147	
62-0928337	31968	MERASTAR INSURANCE COMPANY	IN					12	2	7	2			24			24	
04-1614490	19798	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	MA			1	1	44	8	57	14			125			125	
13-2915260	34339	METROPOLITAN GROUP PROPERTY & CASUALTY INSURANCE COMPANY	RI			2	1	1,515	6	546	136			2,207			2,207	27
13-2725441	26298	METROPOLITAN PROPERTY AND CASUATLY INSURANCE COMPANY	RI			3	4	209	32	166	41			454			454	
36-1475332	20451	MIDSTATES REINSURANCE CORPORATION	IL			7		250	26	630	55			968			968	
13-3467153	22551	MITSUI SUMITOMO INSURANCE USA INC	NY											1			1	
31-4259550	14621	MOTORISTS MUTUAL INSURANCE COMPANY	OH				1	21	4	23	6			55			55	
38-0855585	22012	MOTORS INSURANCE CORPORATION	MI					652						652			652	
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE		1,653	23	3	918	46	1,323	330	153	77	2,874			2,873	10
47-0247300	23663	NATIONAL AMERICAN INSURANCE COMPANY	OK															
38-0865250	11991	NATIONAL CASUALTY COMPANY	WI			55	8	758	85	714	176			1,796			1,796	5
47-0355979	20087	NATIONAL INDEMNITY COMPANY	NE		22,775	43	20	1,425	222	1,689	417			3,816			3,816	
13-1988169	34835	NATIONAL REINSURANCE CORPORATION	DE					3		21	5			29			29	
36-2704643	21881	NATIONAL SURETY CORPORATION	IL							17	4			21			21	
25-0687550	19445	NATIONAL UNION FIRE INSURANCE COMAPNY OF PITTS	PA			49	15	1,488	119	1,018	233			2,921			2,921	1
31-4425763	23760	NATIONWIDE GENERAL INSURANCE COMPANY	OH							15	4			19			19	
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	OH			15		1,035	33	895	215			2,193			2,193	1
04-2177185	21830	NEW ENGLAND INSURANCE COMPANY	CT			87	2	116	10	20	2			237			237	
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	CT			1,893	150	22,315	1,484	8,833	1,850			36,526			36,526	30
13-5276670	24643	NEWARK INSURANCE COMPANY	NJ					40						40			40	
98-0032627	27073	NIPPONKOA INSURANCE COMPANY LIMITED U.S. BRANCH	NY			4	2	131	22	211	53			423			423	
22-1964135	21105	NORTH RIVER INSURANCE COMPANY	NJ							11	3			14			14	
13-2930109	22047	NORTH STAR REINSURANCE CORPORATION	DE					2,120		204	51			2,375			2,375	
47-0698507	23680	ODYSSEY AMERICAN REINSURANCE COMPANY	CT		1,881	1		1		6	1			9			8	
25-0410420	24147	OLD REPUBLIC INSURANCE COMPANY	PA															
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	MA			6		316	47	443	80			893			893	15
23-1502700	21970	ONEBEACON INSURANCE COMPANY	PA			4	5	521	75	369	90			1,066			1,066	
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US	NY					67	6	78	7			159			159	
13-3531373	10006	PARTNERRE INSURANCE COMPANY OF NEW YORK	NY			68	12	541	71	561	140			1,393			1,393	
13-2919779	18333	PEERLESS INDEMNITY INSURANCE COMPANY	IL			14	1	205	28	488	49			784			784	
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	PA			5		386	52	61	15			519			519	14
06-0303275	25623	PHOENIX INSURANCE COMPANY	CT							67	7			74			74	
36-3030511	37257	PRAETORIAN INSURANCE COMPANY	PA			6		153	31	262	65			518			518	
34-6513736	24260	PROGRESSIVE CASUALTY INSURANCE COMPANY	OH															
34-0472535	24279	PROGRESSIVE MAX INSURANCE COMPANY	OH															
05-0204450	24295	PROVIDENCE WASHINGTON INSURANCE COMPANY	RI			2	2	23	10	32	7			76			76	6
13-1188550	15059	PUBLIC SERVICE MUTUAL INSURANCE COMPANY	NY															

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
06-1206728	29807	PXRE REINSURANCE COMPANY	CT															
23-1641984	10219	QBE REINSURANCE CORPORATION	PA		177	31	5	200	52	30	7			325			325	1
23-1740414	22705	R&Q REINSURANCE COMPANY	PA		2	458	413	19,094	2,283	4,289	1,072			27,607			27,607	
86-0274508	31089	REPUBLIC WESTERN INSURANCE COMPANY	AZ					55	7	95	8			166			166	
37-0915434	13056	RLI INSURANCE COMPANY	IL					2,152	298	436	109			2,996			2,996	
16-0366830	22314	RSUI INDEMNITY COMPANY	NH			76	118	1,634	324	1,828	457			4,437			4,437	2
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	WA			1	1	39	8	44	11			104			104	
94-6078058	21911	SAN FRANCISCO REINSURANCE COMPANY	CA			1		510	88	53	13			664			664	
75-1444207	30058	SCOR REINSURANCE COMPANY	NY			67	20	392	46	586	560			1,671			1,671	3
91-0341780	25763	SEATON INSURANCE COMPANY	RI			38	10							49			49	27
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	IN					7	1	28	2			38			38	
39-0333950	24988	SENTRY INSURANCE A MUTUAL COMPANY	WI			44	21	768	64	1,278	227			2,403			2,403	
34-1532771	15156	SHELBY INSURANCE COMPANY	TX			11								11			11	
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	MN					38	4	83	21		17	164			164	57
22-3590451	40045	STARNET INSURANCE COMPANY	DE					20	1	5				28			28	
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	TX			102	26	2,447	503	3,297	818			7,193			7,193	
37-0533080	25143	STATE FARM FIRE AND CASUALTY COMPANY	IL					5	2	21	5			34			34	
31-4423946	10952	STONEBRIDGE CASUALTY INSURANCE COMPANY	OH			34	10	542	123	430	106			1,245			1,245	
23-2182777	40134	SUA INSURANCE COMPANY	IL			2	1	2	4					10			10	1
13-3031274	39187	SUECIA INSURANCE COMPANY	NY					1						1			1	
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY		33,524	259	34	9,659	241	3,294	819			14,307	1		14,306	
94-1517098	25534	TIG INSURANCE COMPANY	CA			35	15	1,457	174	7,029	907			9,617			9,617	
13-2918573	42439	TOA-RE INSURANCE COMPANY OF AMERICA	DE			74	18	1,550	285	1,815	454			4,195			4,195	2
13-6108722	12904	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LTD(US BRANCH)	NY			61	14	471	101	1,082	130			1,860			1,860	
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	NY		10,090	797	353	6,432	1,727	3,190	798			13,297			13,297	
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT			21	11	638	79	1,042	202			1,993			1,993	
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT			96	23	1,738	249	2,595	407			5,108			5,108	
06-1286274	36161	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	CT			3	5	194	38	217	54			511			511	
91-6027360	25747	UNIGARD INSURANCE COMPANY	WA															
47-0547953	25844	UNION INSURANCE COMPANY	IA			26	9	178	34	491	116			854			854	2
13-2953213	36048	UNIONE ITALIANA REINSURANCE COMPANY OF AMERICA	NY			31	8	354	145	295	74			907			907	14
42-0644327	13021	UNITED FIRE & CASUALTY COMPANY	IA					2		4	1			6			6	
13-5459190	21113	UNITED STATES FIRE INSURANCE COMPANY	DE							1				1			1	
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	MD					1	1					3			3	
02-0349547	38032	US INTERNATIONAL REINSURANCE COMPANY	NH															
63-0598629	11762	VESTA FIRE INSURANCE CORPORATION	TX			308				23	2			333			333	
48-0921045	39845	WESTPORT INSURANCE CORPORATION	MO			1,654	108	33,183	955	36,780	3,820			76,501	652		75,848	70
13-2997499	38776	WHITE MOUNTAINS REINSURANCE COMPANY OF AMERICA	NY		2	45	10	1,311	213	2,422	590			4,590			4,590	4
13-1290712	20583	XL REINSURANCE AMERICA INC	NY			9	5	2,234	59	3,366	841			6,515			6,515	1
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	NY			1	2	72	13	63	16			166			166	
0599998. Total Authorized - Other U.S. Unaffiliated Insurers (Under $100,000)																		
0599999. Total Authorized - Other U.S. Unaffiliated Insurers					73,537	12,193	2,523	163,065	16,460	148,465	28,420	850	457	372,432	739		371,693	479
AA-9991310	00000	FLORIDA HURRICANE CATASTROPHE FUND	FL		848	895				12,873	678			14,445	636		13,809	
AA-9991500	00000	ILLINOIS MINE SUBSIDENCE	IL		281	250		174				143		567	63		504	
AA-9991501	00000	INDIANA MINE SUBSIDENCE	IN		48	8						24		32	11		21	
AA-9991502	00000	KENTUCKY MINE SUBSIDENCE	KY		14							7		7	3		5	
AA-9991159	00000	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	MI		11,555	11,728		1,026,318						1,038,046			1,038,046	
AA-9991423	00000	MINNESOTA WORKERS COMPENSATION ASSOCIATION	MN			332		1,110						1,442			1,442	
AA-9992201	00000	NATIONAL FLOOD INSURANCE PROGRAM	DC		293,468			22,158		20,866		176,365		219,389			219,389	
AA-9991132	00000	NEW HAMPSHIRE REINSURANCE FACILITY	NH		22							7		7			7	

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-9991160	00000	NEW JERSEY UNSATISFIED CLAIM & JUDGEMENT FUND	NJ			3,969		51,507						55,477			55,477	
AA-9991139	00000	NORTH CAROLINA REINSURANCE FACILITY	NC		6,197			5,814	820	605	110	2,423		9,773			9,773	
AA-9991503	00000	OHIO MINE SUBSIDENCE	OH		23							12		12	6		6	
AA-9991148	00000	SOUTH CAROLINA REINSURANCE FACILITY	SC					97	17	12	2			128			128	
AA-9992082	00000	TEXAS SMALL PREMIUM PLAN	TX			15		211						226			226	
AA-9991506	00000	WEST VIRGINIA MINE SUBSIDENCE	WV		110							56		56	25		31	
0699999. Total Authorized - Pools - Mandatory Pools					312,564	17,197		1,107,390	836	34,357	790	179,038		1,339,608	744		1,338,864	
AA-1120337	00000	ASPEN INSURANCE (UK) LIMITED	GB		514													
AA-1340125	00000	HANNOVER RUCKVERSICHERUNGS AG	DE		100	19	5	228	33	256	64			605			605	5
AA-1122000	00000	LLOYDS OF LONDON	GB		391	4,240	755	60,902	11,043	91,010	22,153			190,104	111		189,993	31
AA-1127084	00000	LLOYDS SYNDICATE NUMBER 1084	GB		64													
AA-1127183	00000	LLOYDS SYNDICATE NUMBER 1183	GB		598					1				2			2	
AA-1127414	00000	LLOYDS SYNDICATE NUMBER 1414	GB		4,020	3		3		16	2			24	1		23	
AA-1120083	00000	LLOYDS SYNDICATE NUMBER 1910	GB		1,148					2				2			2	
AA-1128001	00000	LLOYDS SYNDICATE NUMBER 2001	GB		1,928	12		43		11	1			68	1		68	
AA-1128003	00000	LLOYDS SYNDICATE NUMBER 2003	GB		2,205	12		45		3				61			61	
AA-1120071	00000	LLOYDS SYNDICATE NUMBER 2007	GB		227					2				4			4	
AA-1128010	00000	LLOYDS SYNDICATE NUMBER 2010	GB		45	5		21						26			26	
AA-1128623	00000	LLOYDS SYNDICATE NUMBER 2623	GB		184					1				2			2	
AA-1128791	00000	LLOYDS SYNDICATE NUMBER 2791	GB		797					2				2			2	
AA-1126033	00000	LLOYDS SYNDICATE NUMBER 33	GB		1,023	1		1		5	1			7			7	
AA-1126435	00000	LLOYDS SYNDICATE NUMBER 435	GB		3,198	3		3		15	2			23	1		22	
AA-1126510	00000	LLOYDS SYNDICATE NUMBER 510	GB		165	15		59						75			75	
AA-1126566	00000	LLOYDS SYNDICATE NUMBER 566	GB		1,536	1		1		4	1			6			6	
AA-1126623	00000	LLOYDS SYNDICATE NUMBER 623	GB		43													
AA-1840000	00000	MAPFRE RE COMPANIA DE REASEGUROS SA	ES		67					1				2			2	
AA-1121480	00000	UNIONAMERICA INSURANCE COMPANY LIMITED	GB			19	4							23			23	35
0899998. Total Authorized - Other Non-U.S. Insurers (Under $100,000)																		
0899999. Total Authorized - Other Non-U.S. Insurers					18,252	4,331	766	61,308	11,076	91,330	22,225			191,037	115		190,922	71
0999999. Total Authorized					404,353	33,721	3,289	1,331,916	28,373	274,152	51,435	179,887	457	1,903,230	1,598		1,901,633	550
1099999. Total Unauthorized - Affiliates - U.S. Intercompany Pooling																		
1399999. Total Unauthorized - Affiliates																		
22-2235730	24856	ADMIRAL INSURANCE COMPANY	DE							35	9			43			43	
AA-9995081	00000	AGENCY MANAGERS LIMITED	NY					40						40			40	
63-0255547	19143	ALFA MUTUAL FIRE INSURANCE COMPANY	AL				0	13	2	16	4			37			37	
13-2963258	36579	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	NY			10	10	80	8	258	22			389			389	2
22-2320779	38989	CHUBB CUSTOM INSURANCE COMPANY	DE							1				2			2	
22-2405591	41386	CHUBB INSURANCE COMPANY OF NEW JERSEY	NJ					1,000		1				1,002			1,002	
36-3536176	16284	CLASSIC FIRE & MARINE INSURANCE COMPANY	IN			467	28		58	771	67			1,391	13		1,379	
84-0401397	13641	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY	CO											1			1	
47-0490411	31127	COLUMBIA CASUALTY COMPANY	IL					80		234	59			373			373	
31-0908652	22144	CONSTELLATION REIN COMPANY	NY					1		4	1			7			7	
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ			89	4	55	3	24	2			178			178	
38-1316179	21555	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI	MI															
94-1032958	21040	FREMONT INDEMNITY COMPANY	CA			4,327	48	50	168	1,974	172			6,738	5		6,733	
13-3309199	20559	GENERAL SECURITY INDEMNITY OF ARIZONA	AZ			2		8	1	5				17			17	3
22-2222789	11398	GUARANTEE INSURANCE COMPANY	FL			32	9	1,207	148	1,434	238			3,068			3,068	1
14-0727077	28630	GUILDERLAND REINSURANCE COMPANY	NY															
58-1438724	21806	HARBOR SPECIALTY INSURANCE COMPANY	NJ															
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX		1	82	4	9		40	4			140	1		139	
13-3077651	40223	ICM INSURANCE COMPANY	NY			7	4	20	10	1				43			43	1

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						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
13-5613831	14230	IDEAL MUTUAL INSURANCE COMPANY	NY			3,754	12		46	488	42			4,342	(139)		4,481	
36-2759195	27960	ILLINOIS UNION INSURANCE COMPANY	IL															
59-1266516	22608	INDEPENDENT FIRE INSURANCE COMPANY	TN															
47-6025666	23264	INLAND INSURANCE COMPANY	NE					20	3	18	4			46			46	
11-2545588	39276	INTERAMERICA REINSURANCE CORPORATION	NY			(12)	1		17	75	7			87	(156)	6	237	
AA-9993214	00000	JH WF SYNDICATE	NY					200						200			200	
23-0867770	14486	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY	PA					2		5	1			9			9	
23-0902460	14729	MUTUAL FIRE MARINE & INLAND INSURANCE COMPANY	PA							1				1			1	
42-0791985	00000	NORTHEASTERN INSURANCE COMPANY OF HARTFORD	CT															
39-0509630	23914	NORTHWESTERN NATIONAL INSURANCE COMPANY	WI			9				1				10			10	
86-0271410	26751	PINE TOP INSURANCE COMPANY	IL			(745)	(77)	1,204	64	747	65			1,258	(211)		1,469	(50)
23-0580680	24457	RELIANCE INSURANCE COMPANY	PA			35								35			35	
62-0363335	12602	SOUTHERN AMERICAN INSURANCE COMPANY	UT			2		1						2	(1)		4	
75-0784127	33014	TRANSPORT INSURANCE COMPANY	OH															
13-2838344	12971	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK	NY		4	2,141			1	26	4			2,172	(14)		2,186	
41-0430825	15377	WESTERN NATIONAL MUTUAL INSURANCE COMPANY	MN					13	2	15	4			35			35	
1499998. Total Unauthorized - Other U.S. Unaffiliated Insurers (Under $100,000)																		
1499999. Total Unauthorized - Other U.S. Unaffiliated Insurers					5	10,203	44	4,005	533	6,176	706			21,668	(502)	6	22,164	(44)
1599999. Total Unauthorized - Pools - Mandatory Pools																		
AA-9993301	00000	AIB SYNDICATE	FL															
AA-9995010	00000	AMERICAN NUCLEAR INSURERS	CT					421	37					458			458	458
AA-9995026	00000	CARPENTER MANAGEMENT CORPORATION	NY							194	48			242			242	
74-1718972	18562	EQUITABLE INSURANCE EXCH	TX			(3)								(3)	(1)		(3)	
AA-9995022	00000	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	NY			144	23	1,550	61	896	224			2,898			2,898	
13-2979432	00000	MAIDEN LANE SYNDICATE INC.	NY					3						3			3	
1699999. Total Unauthorized - Pools - Voluntary Pools						141	23	1,974	98	1,090	272			3,598			3,599	458
AA-1380080	00000	Avero Schadeverzekering Benelux N.V.	NL															
AA-1120810	00000	ACE EUROPEAN GROUP LIMITED	GB			1								1			1	
AA-3190770	00000	ACE TEMPEST REINSURANCE LIMITED	BM		12,057	2		2		14	2			21	1		20	
AA-1120120	00000	AEGON (UK) PLC	GB					148	23	44	11			226			226	2
AA-1240006	00000	AG INSURANCE	BE					34		24	6			64			64	
AA-1320039	00000	AGF IART	FR		3	27		9		15	1			53	4		50	
AA-1360004	00000	AGRICOLTURA ASSICURAZIONI SOCIETA MUTUA	IT															
AA-1580015	00000	AIOI INSURANCE COMPANY LIMITED	JP			105	46	2,638	374	3,309	761			7,233			7,233	5
AA-1340020	00000	ALBINGIA VERSICHERUNGS AG	DE										1	1			1	
AA-1460115	00000	ALEA EUROPE LIMITED	CH			1				2				2			2	
AA-1320025	00000	ALLIANZ ASSURANCES SA	FR															
AA-1930610	00000	ALLIANZ AUSTRALIA LIMITED	AU			6	2	201	26	211	53			499			499	6
AA-1240011	00000	ALLIANZ BELGIUM SA	BE			38	8	810	137	697	174			1,864			1,864	
AA-1840005	00000	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	ES			1	1	56	8	77	19			161			161	
AA-1320065	00000	ALLIANZ GLOBAL CORPORATE & SPECIALTY (FRANCE)	FR					16		96	24			136			136	
AA-1120445	00000	ALLIANZ INSURANCE PLC	GB															
AA-1464104	00000	ALLIANZ RISK TRANSFER - ZURICH	CH		4,876													
AA-1460082	00000	ALLIANZ SUISSE VERSICHERUNG GESELLSCHAFT	CH			0								0				
AA-1340030	00000	ALLIANZ VERSICHERUNGS-AKTIENGESELLSCHAFT	DE															
AA-3194128	00000	ALLIED WORLD ASSURANCE COMPANY LIMITED	BM		307													
AA-1460010	00000	ALPINA VERS. AG	CH															
AA-1340035	00000	ALTE LEIPZIGER RUCKVERSICHERUNG AG	DE					1						1			1	1
AA-1320150	00000	AM PRUDENCE SA	FR		1	8		1						8	1		7	
AA-3190005	00000	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED	BM			5	1	177	22	270	68			543			543	
AA-3190874	00000	AMLIN BERMUDA LIMITED	BM		1,110	10		36		3				49			49	

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1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1930020	00000	AMP GENERAL INSURANCE LIMITED	AU					13	2	16	4			35			35	
AA-1860050	00000	ANADOLU SIGORTA	TR			4	1	121	15	118	29			288			288	
AA-3194126	00000	ARCH REINS LIMITED	BM		15,201	1		1		6	1			9			8	
AA-1320060	00000	AREAS-CMA	FR			4		168	10	329	70			580			580	26
AA-3190932	00000	ARGO RE	BM		173													
AA-3190873	00000	ARIEL REINS COMPANY LIMITED	BM		5,199					2				4			4	
AA-1120147	00000	ARRAN INSURANCE COMPANY LIMITED	GB			2		80	15	171	40			308			308	
AA-1580005	00000	ASAHI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP			6	2	44	5	43	11			111			111	
AA-3194168	00000	ASPEN INSURANCE LIMITED	BM		4,292	1		1		5	1			7			7	
AA-1360015	00000	ASSICURAZIONI GENERALI S.P.A.	IT			9	1	15	1	34	7			68			68	
AA-1240010	00000	ASSUBEL ACCIDENTS ET DOMMAGES	BE			10	2	345	33	899	78			1,368			1,368	
AA-1321004	00000	ASSURANCES DU CREDIT	FR															
AA-1320013	00000	ASSURANCES GENERALES DE FRANCE I A R T	FR			2	1	89	16	94	23			225			225	5
AA-1240037	00000	ASSURANTIE VAN DE BELGISCHE BOERENBOND (ABB)	BE			29	7	796	176	688	172			1,870			1,870	1
AA-9681000	00000	ASTRA SA INS AND REINS	RO						8	64	6			77	4		74	
AA-1440035	00000	ATERFORSAKRINGS AB LUAP	SE			1,148			5	26	2			1,182			1,182	
AA-1720110	00000	ATERFORSAKRINGSAKTIEBOLAGET URSA	FI			0		1						2			2	2
AA-1120701	00000	ATLAS ASSURANCE COMPANY LIMITED	GB		44	265		27	2					294	50		244	
AA-1930040	00000	AUSTRALIAN REINSURANCE COMPANY LIMITED	AU					14		5	1			21			21	7
AA-1120375	00000	AVIVA INTERNATIONAL	GB			2	2	33	12	156	39			244			244	1
AA-1320225	00000	AXA ASSURANCE IARD MUTUELLE	FR										34	34			34	
AA-1244102	00000	AXA BELGIUM	BE			182	36	3,184	415	6,980	937			11,733			11,733	13
AA-3194139	00000	AXIS SPECIALTY LIMITED	BM		4,311													
AA-1320030	00000	AZUR ASSURANCES IARD	FR															
AA-2980055	00000	B.S.E., BANCO DE SEGUROS DEL ESTADO	UY															
AA-1460025	00000	BALOISE INSURANCE COMPANY LIMITED	CH					1						1			1	1
AA-1120230	00000	BALTICA-SKANDINAVIA INSURANCE COMPANY (UK) LIMITED	GB		5	14		1						15	5		10	
AA-5780015	00000	BANGKOK INSURANCE PUBLIC COMPANY LIMITED	TH															
AA-3191105	00000	BAYSIDE REINS COMPANY LIMITED	BM							3	1			3			3	
AA-3190035	00000	BERMUDA FIRE AND MARINE INSURANCE COMPANY LIMITED	BM			64								64			64	
AA-1460030	00000	BERNER ALLGEMEINE VERS.GES. AG	CH															
AA-3191004	00000	BISON INSURANCE COMPANY	BM			31	7	492	102	640	160			1,434			1,434	
AA-3190040	00000	BLUEWATER INSURANCE, LIMITED	BM															8
AA-1560054	00000	BOREAL INSURANCE INC.	CN															
AA-1120330	00000	BRAMPTON INSURANCE COMPANY LIMITED	GB			3								3			3	
AA-1121398	00000	BRITISH LAW INSURANCE COMPANY LIMITED	GB		2	5		1						5	2		4	
AA-1120300	00000	BRITISH RESERVE INSURANCE COMPANY LIMITED	GB					18	1	20	5			44			44	
AA-3190045	00000	BRITTANY INSURANCE COMPANY LIMITED	BM			2		5	2	8	2			18			18	1
AA-1120305	00000	BRYANSTON INSURANCE COMPANY LIMITED	GB		5													
AA-1930130	00000	C.I.C. HOLDINGS LIMITED	AU			7								7			7	
AA-2131002	00000	CAJA NACIONAL DE AHORRO Y SEGURO	AR			19								19			19	
AA-3190050	00000	CAMBRIDGE REINSURANCE LIMITED	BM															
AA-1560110	00000	CANADIAN GENERAL INSURANCE COMPANY	CN							9	2			11			11	
AA-3194161	00000	CATLIN INSURANCE COMPANY LIMITED	BM		1,788	15		60		2				77			77	
AA-5280012	00000	CENTRAL REINSURANCE CORPORATION	TW			5	2	140	18	150	38			353			353	
AA-1990110	00000	CENTRAL REINSURANCE CORPORATION LIMITED	ZA															
AA-1121065	00000	CGU BONUS LIMITED	GB		5	38		5						44	6		37	
AA-1930019	00000	CGU INSURANCE LIMITED	AU					8	1	13	3			26			26	
AA-1930120	00000	CHAMBER OF MANUFACTURES INSURANCE LIMITED.	AU					8	1	12	3			25			25	
AA-1560192	00000	CHANCELLOR REINSURANCE COMPANY OF CANADA	CN															
AA-3190057	00000	CHEMICAL INSURANCE COMPANY, LIMITED	BM					1		10	1			12			12	1
AA-1120365	00000	CHEVANSTELL LIMITED	GB			7		2						10	(2)		12	

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						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-9244101	00000	CHINA REINSURANCE COMPANY	CA					239	25	622	54			940			940	4
AA-5280020	00000	CHUNGKUO INSURANCE COMPANY LIMITED	TW															
AA-1360155	00000	CIA. ASSICURAZIONI DI MILANO S.P.A.	IT			1								1			0	
AA-2232002	00000	CIA. REAL BRASILEIRA DE SEGUROS	BR											1			1	
AA-2231020	00000	CIA. UNIAO DE SEGUROS GERAIS	BR			22	6		17	292	25			363			363	
AA-1320105	00000	CIE. TRANSCONTINENTALE DE REASSURANCE	FR										7	7			7	
AA-1320035	00000	COLISEE RE	FR					10	1	4	1			17			17	
AA-1560210	00000	COMMONWEALTH INSURANCE COMPANY	CN			90	20	1,710	309	2,286	486			4,899			4,899	7
AA-1120380	00000	COMMUNITY REINSURANCE CORPORATION LIMITED	GB			2		4		6	2			14			14	
00-0000000	00000	COMP. DASSUR. REUNIES RISQUES DIVERS	FR							1				2			2	
AA-1120420	00000	CONTINENTAL GUARANTY CORPORATION LIMITED	GB															
AA-1460035	00000	CONTINENTALE ALLGEMEINE VERS. AG	CH															
AA-1120440	00000	COPENHAGEN REINSURANCE CO. (UK) LIMITED	GB													1	(1)	
AA-3194122	00000	DAVINCI REINSURANCE LIMITED	BM		9,419	2		2		9	1			14	1		13	
AA-1380040	00000	DELTA-LLOYD VERZEKERINGSGROEP N.V.	NL															
AA-1340077	00000	DEUTSCHER HEROLD ALLGEMEINE VERSICH. AG	DE															
AA-1120495	00000	DOMINION INSURANCE COMPANY LIMITED	GB			105	21	1,235	294	1,815	452			3,921			3,921	
AA-1120507	00000	DRAKE INSURANCE PLC	GB															
AA-1340085	00000	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT	DE			1		25	1	51	10			87			87	16
AA-1220027	00000	EA - GENERALI AG	AT			5	1	68	10	107	25			215			215	
AA-1120515	00000	EAGLE STAR INSURANCE COMPANY LIMITED	GB				1	33	7	18	4			62			62	
AA-1120536	00000	EL PASO INSURANCE COMPANY LIMITED	GB															
AA-3194130	00000	ENDURANCE SPECIALTY INSURANCE LIMITED	BM		5,144	2		2		11	2			17	1		16	
AA-1120545	00000	ENGLISH AND AMERICAN INSURANCE COMPANY LIMITED	GB			11		3						15	(17)		31	
AA-5320045	00000	EQUATORIAL REINSURANCE COMPANY LIMITED	HK															
AA-1120827	00000	ERC FRANKONA REINSURANCE (II) LIMITED	GB															
AA-1740230	00000	ETHNIKI HELLENIC GENERAL INSURANCE COMPANY S.A.	GR															
AA-1240054	00000	EULER HERMES CREDIT INSURANCE BELGIUM SA	BE			4	2	133	18	149	37			343			343	
AA-1120580	00000	EXCESS INSURANCE COMPANY LIMITED	GB		4	496	117	4,075	807	5,041	1,213			11,749	4		11,745	1
AA-1360065	00000	F.A.T.A. ASSICURAZIONI SPA.	IT			3	1	61	10	92	23			189			189	3
AA-1120750	00000	FIELDMILL INSURANCE COMPANY LIMITED	GB			1		1						3			2	
AA-1720035	00000	FINSKA SJOFORSAKRINGS AKTIEBOLAGET	FI			2		1						2			2	
AA-5420020	00000	FIRST FIRE AND MARINE INSURANCE COMPANY LIMITED	KR							44	11			55			55	
AA-1460006	00000	FLAGSTONE REASSURANCE SUISSE	CH		3,860													
AA-3190877	00000	FLAGSTONE REINS LIMITED	BM		100	23		90		5	1			119			119	
AA-1120620	00000	FOLKSAM INTERNATIONAL INSURANCE COMPANY (UK) LIMITED	GB			1				1				3	1		3	
AA-1360195	00000	FONDIARIA - SAI SPA	IT					85	8	220	20			333			333	
AA-1120255	00000	FORTIS INSURANCE LIMITED	GB			2		22		27	7			58			58	
AA-1580035	00000	FUJI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP			43	10	1,271	173	2,540	335			4,373			4,373	1
AA-1120650	00000	FUJI INTERNATIONAL INSURANCE COMPANY LIMITED	GB			1								1			1	
AA-3190072	00000	G.T.E. REINSURANCE COMPANY LIMITED	BM			146	15	2,882	260	8,545	743			12,591			12,591	
AA-1320135	00000	GAN ASSURANCES IARD	FR			1		1						2			2	1
AA-1120661	00000	GENERAL ACCIDENT REINSURANCE COMPANY LIMITED	GB			5		2						6	1		5	
AA-1220035	00000	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT	AT			1		12	2	28	7			52			52	
AA-1340220	00000	GENERALI VERSICHERUNG AG	DE															
AA-1420030	00000	GJENSIDIGE SKADEFORSIKRING	NO		3	14		2						17	4		13	4
AA-1464111	00000	GLACIER REINSURANCE AG	CH		819					1				2			2	
AA-1340100	00000	GOTHAER RUCKVERSICHERUNG AG.	DE					2						2			2	1
AA-1340105	00000	GOTHAER VERSICHERUNGSBANK VVAG	DE		2	17		2						20	2		17	
AA-1930320	00000	GOVERNMENT INSURANCE OFFICE OF NEW SOUTH WALES	AU					4	1	6	2			12			12	
00-0000000	00000	GROUPE SPRINKS	FR							1				1			1	
AA-1860340	00000	GUNES SIGORTA A.S.	TR			4	2	158	21	167	42			393			393	

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Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
00-0000000	00000	H.U.A.	GB							16	4			21			21	
AA-3190060	00000	HANNOVER RE (BERMUDA) LIMITED	BM		2,148	2		2		15	2			22	1		21	
AA-1120730	00000	HANSA GENERAL INSURANCE COMPANY (UK) LIMITED	GB															
AA-1440045	00000	HANSA INTERNATIONAL FORSAKRINGS A/B	SE			11		5		20	2			39			39	1
AA-1440047	00000	HANSA SJO FORSAKRINGS A/B	SE															
AA-1340129	00000	HANSEATICA RUCKVERSICHERUNGS AG	DE					1						1			1	1
AA-3190886	00000	HARBOR POINT RE LIMITED	BM		1,653					2				4			4	
AA-1120431	00000	HARPER INSURANCE LIMITED	GB		13	139	28							167			167	2
AA-1120757	00000	HEDDINGTON INSURANCE (UK) LIMITED	GB			6								6	1		6	
AA-3190080	00000	HEDDINGTON INSURANCE LIMITED	BM			2	1							3			3	3
AA-1740360	00000	HELLENIC SHIP & AIRCRAFT INSURANCE COMPANY	GR							2				2			2	
AA-1460080	00000	HELVETIA SCHWEIZERISCHE VERSICHERUNGS.	CH															
AA-1340132	00000	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT	DE															
AA-1120760	00000	HIGHLANDS INSURANCE COMPANY (UK) LIMITED	GB			2,439								2,439			2,439	
AA-1930150	00000	HIH CASUALTY AND GENERAL	AU															
AA-1121430	00000	HILLCOT RE LIMITED	GB			1		1		1				3			3	
AA-3190875	00000	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	BM		1,235	1		1		6	1			9			8	
AA-1120518	00000	HOME AND OVERSEAS INSURANCE COMPANY LIMITED	GB			30		9	1					39	(7)		47	1
AA-5480045	00000	HONG LEONG ASSURANCE BERHAD	MY							0				1			1	
AA-3190085	00000	HORIZON INSURANCE COMPANY LIMITED	BM			11			3	17	1			33			33	
AA-3190090	00000	HUDSON REINSURANCE COMPANY LIMITED	BM			1								1			1	
AA-5420015	00000	HYUNDAI MARINE & FIRE INSURANCE COMPANY LIMITED	KR															2
00-0000000	00000	IND. CIE D ASS. TOUS RISQUES	FR															5
AA-1122022	00000	INDEMNITY GUARANTEE	GB			1								1			1	
AA-3190095	00000	INSCO LIMITED	BM			156	18	1,012	143	1,071	248			2,649			2,649	2
AA-2130420	00000	INSTITUTO NACIONAL DE RESEGUROS	AR			(81)	110							29	23		6	
AA-1780035	00000	INSURANCE CORPORATION OF IRELAND PLC	IE		1	3								3	1		2	
AA-1931005	00000	INTERCONTINENTAL RE	AU			27	8	583	74	580	145			1,417			1,417	
AA-1360090	00000	INTERCONTINENTALE ASSIC. S.P.A.	IT															
AA-2230425	00000	IRB BRASIL RESSEGUROS SA	BR			35	2	290	25	369	32			752			752	1
AA-1380105	00000	IREMA INTERNATIONALE REASSURANTIE MIJ. N.V.	NL			13				2				16			16	
AA-1440055	00000	JORDBRUKETS FORSAKRINGSBOLAG	SE															
AA-1720115	00000	KANSA GENERAL INSURANCE COMPANY LIMITED	FI			39				9	37	3		88	(1)		89	
AA-1720045	00000	KANSA REINSURANCE COMPANY LIMITED	FI			71								71			71	
AA-1120475	00000	KINGSCROFT INSURANCE COMPANY LIMITED	GB															
AA-5420050	00000	KOREAN REINSURANCE COMPANY	KR			33	11	1,796	320	1,251	313			3,725			3,725	
AA-1120876	00000	KX REINSURANCE COMPANY LIMITED	GB			104	32	796	168	1,627	407			3,133			3,133	
AA-1580050	00000	KYOEI MUTUAL FIRE AND MARINE INSURANCE CO.	JP			67	19	702	99	809	202			1,899			1,899	1
AA-1240068	00000	L'ETOILE 1905 S.A.	BE			2	1	11	1	10	3			28			28	
AA-1360067	00000	LA FENICE RIASSICURAZIONI SPA	IT			6		7	1	26	2			42			42	12
AA-1360095	00000	LA FONDIARIA ASSICURAZIONI S.P.A.	IT					37	6	11	3			57			57	
AA-1320167	00000	LA LICORNE CIE. DE REASSURANCES	FR					17	2	68	6			94			94	1
AA-1560034	00000	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.	CN					6		15	2			23			23	13
AA-1360165	00000	LA NATIONALE S.P.A.	IT															7
AA-1360180	00000	LA PREVIDENTE ASSICURAZIONI SPA.	IT			4	2	46	13	30	7			102			102	
AA-1320245	00000	LA REASSURANCE INTERCONTINENTALE S.A.	FR					17	1	31	8			57			57	
AA-1320255	00000	LA REUNION FRANCAISE S.A.	FR					1		2				3			3	
AA-2991000	00000	LA SEGURIDAD,CIA ANMA.DE SEGUROS.	VE															
AA-3190349	00000	LAKEWOOD INSURANCE LIMITED	BM			3	1	42	8	60	15			128			128	
AA-3190871	00000	LANCASHIRE INSURANCE COMPANY LIMITED	BM		94													
AA-1440060	00000	LANSFORSAKRINGSBOLAGENS A/B	SE															
AA-1370095	00000	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	LU			1		6	1	14	4			26			26	10

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Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1361006	00000	LLOYD ITALICO ASSICURAZONI SPA	IT															
AA-1120875	00000	LOMBARD INSURANCE COMPANY (UK) LIMITED	GB		5	33		6						39	6		33	
AA-1120887	00000	LONDON AND EDINBURGH INSURANCE COMPANY LIMITED	GB			30	5	361	58	662	164			1,280			1,280	
AA-1121402	00000	LONDON ASSURANCE	GB															
AA-5420065	00000	LUCKY INSURANCE COMPANY LIMITED	KR			3	1	62	9	94	24			193			193	
AA-1360133	00000	M.A.A. ASSICURAZIONI AUTO E RISCHI DIVERSI SPA	IT															5
AA-1320171	00000	MAAF ASSURANCES	FR											1			1	
AA-3190107	00000	MALVERN INSURANCE LIMITED	BM															
AA-1340160	00000	MANNHEIMER AG HOLDING	DE							1				2			2	
AA-1840610	00000	MAPFRE INDUSTRIAL S.A.	ES			5	1	35	9	95	24			168			168	8
AA-1121425	00000	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GB		12	278	36	3,671	605	4,190	1,040			9,819	8		9,811	
AA-1121510	00000	MARLON INSURANCE COMPANY LIMITED	GB		2	5		1						5	2		4	1
AA-3190829	00000	MAX RE LIMITED	BM		1,302					2				4			4	
AA-1320175	00000	MEAD REASSURANCE S.A./LAFAYETTE RE.	FR			1		1						2			2	
AA-1120945	00000	MENTOR INSURANCE COMPANY (UK) LIMITED	GB			1,272								1,272			1,272	
AA-1120950	00000	MERCANTILE & GENERAL REINSURANCE COMPANY LIMITED	GB		13													
AA-1240125	00000	MERCATOR VERZEKERINGEN NV	BE															
AA-5420060	00000	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED	KR			1		4		29	3			37			37	5
AA-1741001	00000	MESSOGHIOS INSURANCE	GR															
AA-1860620	00000	MILLI REASURANS T.A.S.	TR			6	2	189	25	198	50			469			469	
AA-1120980	00000	MINSTER INSURANCE COMPANY LIMITED	GB			4		1						5			5	
AA-1121395	00000	MITSUI SUMITOMO INSURANCE (LONDON) LIMITED	GB			0				1				2			2	
AA-1121410	00000	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED	GB					27	3	11	3			44			44	
AA-1580085	00000	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	JP			262	63	3,013	497	4,310	775			8,920			8,920	
AA-0051036	00000	MLC REINSURANCE LIMITED	TC			3	1	75	10	92	23			203			203	1
AA-1440020	00000	MODERNA FORSAKRINGAR AB	SE			2		83	2	163	33			283			283	14
AA-3194129	00000	MONTPELIER REINSURANCE LIMITED	BM		3,984	17		61		9	1			88	1		87	
AA-1121200	00000	MOORGATE INSURANCE COMPANY LIMITED	GB			1								2			2	
AA-3194200	00000	MS FRONTIER REINS LIMITED	BM		12													
AA-1340165	00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DE		1,220	3,673	74	2,091	225	3,894	491			10,447	1		10,446	29
AA-1320205	00000	MUTUELLE CENTRALE DE REASSURANCE	FR			6	1	140	10	161	40			358			358	
AA-1320182	00000	MUTUELLE GENERALE FRANCAISE	FR															
AA-0000000	00000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	GB			7		35	1	134	33			210			210	12
AA-0000000	00000	NAURU INSURANCE CORPORATION	Nauru					2		2				4			4	
AA-1360170	00000	NAVALE ASSICURAZIONI S.P.A.	IT							1				1			1	
AA-3190869	00000	NEW CASTLE REINS COMPANY LIMITED	BM							2				4			4	
AA-5340660	00000	NEW INDIA ASSURANCE COMPANY LIMITED	IN							1				1			1	
AA-1380140	00000	NIEUW ROTTERDAM BEHEER N.V.	NL															18
AA-1121075	00000	NIPPON INSURANCE COMPANY OF EUROPE LIMITED	GB															
AA-1120830	00000	NIPPONKOA INSURANCE COMPANY (EUROPE) LIMITED	GB			5								5			5	
AA-1580060	00000	NIPPONKOA INSURANCE COMPANY LIMITED	JP			229	56	2,772	348	5,359	776			9,540			9,540	24
AA-1580030	00000	NISSAY DOWA GENERAL INSURANCE COMPANY	JP			17	7	467	80	516	129			1,215			1,215	1
AA-1580070	00000	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED	JP			8	3	250	34	268	66			628			628	
AA-1280085	00000	NORDEUROPA FORSIKRINGS - A/S	DK															
AA-1280090	00000	NORDISK REINSURANCE COMPANY A/S	DK					1		9	1			12			12	
AA-1340180	00000	NORDSTERN ALLGEMEINE VERSICHERUNGS-AG	DE															
AA-1121095	00000	NORTH ATLANTIC INSURANCE COMPANY LIMITED.	GB			25	(13)	68	28	329	29			466	40		426	
AA-1460100	00000	NOUVELLE CIE. DE REASSURANCES S.A.	CH															
AA-1340135	00000	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT	DE			1		5		27	2			35			35	6
AA-2990725	00000	ORINOCO SEGUROS C.A.	VE			1		3		23	2			29			29	4
AA-1422010	00000	OSLO REINSURANCE COMPANY (UK) LIMITED	NO															
AA-3190131	00000	OWENS INSURANCE LIMITED	BM															

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Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1240163	00000	P & V ASSURANCES SC	BE			2	1	69	9	81	20			184			184	
AA-5360100	00000	P.T. INDONESIA RE	ID							3				3			3	
AA-1121145	00000	PACIFIC AND GENERAL INSURANCE COMPANY LIMITED	GB			2				1				3			3	
AA-1320034	00000	PARIS RE	FR		1,120					2				4			3	
AA-3190686	00000	PARTNER REINSURANCE COMPANY LIMITED	BM		6,195	4		4		23	3			34	1		33	
AA-1320265	00000	PARTNERRE SA	FR			17	12	1,095	191	1,196	299			2,809			2,809	1
AA-3190129	00000	PAUMANOCK INSURANCE COMPANY LIMITED	BM			2								2			2	
AA-1121165	00000	PEARL ASSURANCE PLC.	GB															
AA-3194174	00000	PLATINUM BERMUDA	BM		1,234					2				4			4	
AA-1340187	00000	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT	DE					1						1			1	1
AA-1340245	00000	PROVINZIAL NORDWEST HOLDING AG	DE															
AA-1340190	00000	PROVINZIAL RHEINLAND HOLDING	DE			13	4	539	90	450	113			1,208			1,208	1
AA-1121235	00000	QBE INTERNATIONAL INSURANCE LIMITED	GB		13	102	1	208	52	167	42			573	14		559	4
AA-1780070	00000	QBE REINSURANCE (EUROPE) LIMITED	IE			1		4		17	1			24			24	
AA-1340004	00000	R+V VERSICHERUNG AKTIENGESELLSCHAFT	DE					1						2			2	1
AA-3190137	00000	RAMUS INSURANCE COMPANY LIMITED	BM															
AA-1360185	00000	REALE RIASSICURAZIONI S.P.A.	IT			0								0				
AA-2990857	00000	REASEGURADORA DELTA CA	VE															
AA-2990860	00000	REASEGURADORA NACIONAL DE VENEZUELA C.A.	VE							2	1			3			3	
AA-1280110	00000	REASSURANCEAFVIKLINGS-AKTIESELSKABET	DK			6								6	2		4	
AA-3190339	00000	RENAISSANCE REINSURANCE LIMITED	BM		30,372	5	1	5		31	4			46	2		45	
AA-1340201	00000	RHEINLAND VERS.-AG	DE					31		27	7			66			66	
AA-3190138	00000	RIVER PLATE REINSURANCE COMPANY LIMITED	BM			(57)								(57)	(116)		59	
AA-1121270	00000	RIVER THAMES INSURANCE COMPANY LIMITED	GB			4	2			9	1			16			16	
AA-1440082	00000	RIVERSTONE (STOCKHOLM) INSURANCE CORPORATION	SE															
AA-1120465	00000	RIVERSTONE INSURANCE (UK) LIMITED	GB		8	47	2	11	1	13	1			75	10		66	3
AA-1120663	00000	ROAD TRANSPORT AND GENERAL INSURANCE COMPANY LIMITED	GB		3	9		1						11	3		8	
AA-1121275	00000	ROYAL & SUN ALLIANCE INSURANCE PLC	GB							52	5			57			57	
AA-1720100	00000	SAMPO INTERNATIONAL INSURANCE COMPANY	FI			9		2						11			11	
AA-1720070	00000	SAMPO PLC	FI					1						1			1	1
AA-1344100	00000	SCOR DEUTSCHLAND RUCKVERSICHERUNGS AG	DE			0				1				2			2	
AA-1340015	00000	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG	DE					342	36	886	77			1,342			1,341	
AA-1464100	00000	SCOR SWITZERLAND AG	CH		366													
AA-1320275	00000	SCOR VIE	FR			67	9	1,328	104	4,523	393			6,425			6,425	3
AA-1569750	00000	SCOTTISH AND YORK HOLDINGS LIMITED	CN							21	5			26			26	
AA-1121310	00000	SCOTTISH LION INSURANCE COMPANY LIMITED	GB		3	9		2						12	3		8	
AA-1580105	00000	SECOM GENERAL INSURANCE COMPANY LIMITED	JP			3	1	14	5	20	5			48			48	26
AA-1240175	00000	SECURA SOCIETE DE REASSURANCES	BE					36		29	7			72			72	
AA-1121315	00000	SECURITY INSURANCE CO. (UK) LIMITED	GB			1		1		1				3			3	
AA-1860690	00000	SEKER SIGORTA A.S.	TR															
AA-5420070	00000	SHINDONGAH FIRE AND MARINE INSURANCE COMPANY LIMITED	KR			5	2	166	22	170	43			408			408	1
AA-5760050	00000	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD	SG					6		10	1			17			17	
AA-5760055	00000	SINGAPORE REINSURANCE CORPORATION LIMITED	SG			2	1	62	9	71	18			163			163	
AA-1440075	00000	SIRIUS FORSAKRINGSAKTIEBOLAGET	SE		16	46		2						48	16		32	0
AA-1440076	00000	SIRIUS INTERNATIONAL INSURANCE CORPORATION	SE		775													
AA-3190146	00000	SOLAR INSURANCE COMPANY LIMITED	BM			5	1	74	9	127	32			247			247	
AA-1580110	00000	SOMPO JAPAN INSURANCE INC	JP			213	41	3,107	577	3,900	972			8,810			8,810	14
AA-1320295	00000	SOREMA, SA	FR			24	4	581	46	1,922	168			2,745			2,745	
AA-1961001	00000	SOUTH BRITISH INSURANCE COMPANY LIMITED	NZ							1				1			1	
AA-1121360	00000	SOVEREIGN MARINE & GENERAL INSURANCE COMPANY LIMITED	CN		2	10								10	1		9	
AA-1420110	00000	SPAREBANK 1 SKADEFORSIKRING AS	NO			16	3	164	26	172	43			424			424	

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Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1121366	00000	SPHERE DRAKE INSURANCE LIMITED	GB		27	294		40	3					337	27		310	
AA-1560780	00000	SPHERE REINSURANCE COMPANY OF CANADA	CN		31	130		14	1					146	39		107	
AA-3190582	00000	ST JOHN'S INSURANCE COMPANY LIMITED	BM			6	1	370	39	549	82			1,048			1,048	
AA-1440090	00000	STOCKHOLM ATERFORSAKRINGS AB	SE					1		1				2			2	1
AA-1420010	00000	STOREBRAND SOR A/S	NO															
AA-1121390	00000	STRONGHOLD INSURANCE COMPANY LIMITED	GB			270	23	2,973	501	5,363	1,341			10,471			10,471	127
AA-1120737	00000	SUECIA RE & MARINE INSURANCE COMPANY LIMITED	GB		2	5		1						5	2		4	1
AA-1340260	00000	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	DE			25	8	428	61	524	82			1,127			1,127	2
AA-1440105	00000	SWEDISH CLUB	SE			2	1	94	15	91	23			226			226	
AA-1340090	00000	SWISS RE FRANKONA RUCKVERSICHERUNGS AG	DE			3		25	2	106	9			146			146	
AA-1340045	00000	SWISS RE GERMANY AG	DE															
AA-1121405	00000	SWISS RE INTERNATIONAL SE	GB															
AA-5324100	00000	TAIPING REINSURANCE COMPANY LIMITED.	HK		27													
AA-1580080	00000	TAISEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP															
AA-5280065	00000	TAIWAN FIRE AND MARINE INSURANCE COMPANY LIMITED	TW															1
AA-1580095	00000	THE TOA REINSURANCE COMPANY LIMITED	JP			8	3	231	35	281	69			626			626	
AA-1580100	00000	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	JP			183	54	3,849	775	4,533	1,133			10,527			10,527	5
AA-1121445	00000	TOKIO MARINE AND FIRE INSURANCE COMPANY (UK) LIMITED	GB															
AA-3190838	00000	TOKIO MILLENIUM RE LIMITED	BM		8,526	1		1		4	1			6			6	6
AA-3190972	00000	TORUS INSURANCE (BERMUDA) LTD	BM		417													
AA-9641105	00000	TOWARZYSTWO UBEZPIECZEN I REASEKURACJI WARTA SA	PL			1								1			1	
AA-1960655	00000	TOWER INSURANCE LIMITED	NZ					2		2				4			4	
AA-1340225	00000	TRANSATLANTISCHE BETEILIGUNGS - AG	DE					1						1			1	1
AA-1280015	00000	TRYG-BALTICA INSURANCE, INTERNATIONAL INSURANCE COMPANY A/S	DK			65	27	1,092	190	998	245			2,616			2,616	
AA-1280040	00000	TRYGVESTA GARANTIFORSIKRING AS	DK					64	1	94	23			183			183	
AA-1340006	00000	UNION REINSURANCE COMPANY	DE															
AA-1220020	00000	UNIQA SACH VERSICHERUNG AG	AT			1		6	1	14	4			26			26	10
AA-1120590	00000	UNITED FRIENDLY GENERAL INSURANCE LIMITED	GB															
AA-3190165	00000	UNIVERSAL MARINE INSURANCE COMPANY	BM			83	1		14	94	8			199	(65)		263	
AA-3190870	00000	VALIDUS REINSURANCE LIMITED	BM		3,404	13		51		3				68			68	
AA-1380003	00000	VERZ. DE NEDERLANDSCHE LUCHTVAARTPOOL N.V.	NL			1								1			1	
AA-1360265	00000	VITTORIA ASSICURAZIONI S.P.A.	IT			3	1	206	33	148	37			427			427	
AA-5280060	00000	WALSUN INSURANCE LIMITED	TW							1				1			1	
AA-3190170	00000	WALTON INSURANCE LIMITED	BM			59								59	4		54	(4)
AA-1440070	00000	WASA INDUSTRIAL INSURANCE COMPANY LIMITED	SE							1				2			2	1
AA-1440100	00000	WASA INTERNATIONAL INSURANCE COMPANY LIMITED	SE										4	4			4	
AA-1121532	00000	WAUSAU INSURANCE COMPANY (UK) LIMITED	GB			9		2						11			11	
AA-3194151	00000	WHITE MOUNTAINS RE BERMUDA LTD	BM															
AA-1220070	00000	WIENER RUCKVERSICHERUNGS GESELLSCHAFT	AT															
AA-3770309	00000	WILLOW RE LIMITED	KY		6,711										533		(533)	
AA-1460185	00000	WINTERTHUR SCHWEIZERISCHE VERS.GES. AG	CH			124	26	1,054	154	1,868	434			3,660			3,660	90
AA-1120386	00000	WORLD AUXILIARY INSURANCE CORPORATION LIMITED	GB											1			1	
AA-1340265	00000	WUESTENROT VESICHERUNGS AG	DE		1	9		6	1	19	2			36	1		35	5
AA-3190757	00000	XL RE LIMITED	BM		4,248													
AA-4361275	00000	ZION INSURANCE COMPANY LIMITED	IL															
AA-1120018	00000	ZURICH INTERNATIONAL (UK) LIMITED	GB					59	9	18	4			91			91	1
1799998. Total Unauthorized - Other Non-U.S. Insurers (Under $100,000)																		
1799999. Total Unauthorized - Other Non-U.S. Insurers					143,924	13,979	1,024	59,183	9,234	92,675	17,137		47	193,278	624	1	192,653	606
1899999. Total Unauthorized					143,929	24,323	1,091	65,162	9,865	99,941	18,115		47	218,544	122	6	218,415	1,020
1999999. Total Authorized and Unauthorized					548,281	58,043	4,381	1,397,078	38,238	374,093	69,550	179,887	504	2,121,774	1,720	6	2,120,048	1,570

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
2099999. Total Protected Cells																		
9999999 Totals					548,281	58,043	4,381	1,397,078	38,238	374,093	69,550	179,887	504	2,121,774	1,720	6	2,120,048	1,570

NOTE: A. Report the five largest provisional commission rates included in the cedant's reinsurance treaties.
The commission rate to be reported is by contract with ceded premium in excess of $50,000:

	1 Name of Reinsurer	2 Commission Rate	3 Ceded Premium
1.	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	25.000	1,457
2.			
3.			
4.			
5.			

B. Report the five largest reinsurance recoverables reported in Column 15, due from any one reinsurer (based on the total recoverables, Line 9999999, Column 15), the amount of ceded premium, and indicate whether the recoverables are due from an affiliated insurer.

	1 Name of Reinsurer	2 Total Recoverables	3 Ceded Premiums	4 Affiliated
1.	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	1,038,046	11,555	Yes [ ] No [X]
2.	NATIONAL FLOOD INSURANCE PROGRAM	219,389	293,468	Yes [ ] No [X]
3.	LLOYD'S OF LONDON	190,104	391	Yes [ ] No [X]
4.	WESTPORT INSURANCE CORPORATION	76,501		Yes [ ] No [X]
5.	NEW JERSEY UNSATISFIED CLAIM & JUDGEMENT FUND	55,477		Yes [ ] No [X]

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
0499999. Total Authorized - Affiliates												
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE COMPANY	PA	58	1	1	1	21	23	81	28.2	25.5
25-1118791	19402	AIG CASUALTY COMPANY	PA									
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	FL	23	1	2			3	25	10.4	0.1
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NY	40	6	11	4	35	55	96	57.7	36.2
13-3333609	32220	AMERICAN INTERNATIONAL INSURANCE COMPANY	NY								100.0	100.0
36-0727430	22918	AMERICAN MOTORISTS INSURANCE COMPANY	IL	2				3	3	5	60.6	60.6
35-0145400	19704	AMERICAN STATES INSURANCE COMPANY	IN	12	2	1			4	16	23.9	0.3
94-1390273	19801	ARGONAUT INSURANCE COMPANY	IL	16	1				1	17	5.9	0.0
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	DE	4		1		11	12	16	75.2	71.7
04-2482364	16187	AXA RE PROPERTY & CASUALTY INSURANCE COMPANY	DE					1	1	1	100.0	85.7
06-6105395	20710	CENTURY INDEMNITY COMPANY	PA	2	1	1	1	89	93	95	98.0	94.3
31-0542366	10677	CINCINNATI INSURANCE COMPANY	OH					1	1	1	100.0	92.4
13-2781282	25070	CLEARWATER INSURANCE COMPANY	DE	326	220	208	101	66	595	922	64.6	7.2
06-0949141	33197	COLOGNE REINS COMPANY OF AMERICA	CT								72.8	19.3
36-2114545	20443	CONTINENTAL CASUATLY COMPANY	IL			7		2,305	2,312	2,312	100.0	99.7
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	PA	251	29	16	10	58	113	363	31.0	15.8
38-2145898	33499	DORINCO REINSURANCE COMPANY	MI	41					1	42	2.4	1.1
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI	81	4	18	7	40	69	151	46.1	26.6
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	IA						1	1	67.9	33.9
36-2950161	35378	EVANSTON INSURANCE COMPANY	IL								92.6	1.7
22-2005057	26921	EVEREST REINSURANCE COMPANY	DE				1		2	2	80.9	11.3
05-0316605	21482	FACTORY MUTUAL INSURANCE COMPANY	RI	23	1	10		2	13	36	36.9	6.7
74-1280541	24384	FAIRMONT SPECIALTY INSURANCE COMPANY	CA					3	4	4	90.6	72.8
42-0245840	13897	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA	IA								100.0	67.1
75-1588101	35882	GEICO GENERAL INSURANCE COMPANY	MD	5		1			1	7	18.3	
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE	3						3		
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	OH	36	5	13	3	16	37	73	50.7	22.3
13-5617450	11231	GENERALI US BRANCH	NY							1	48.4	
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	OH	60	15	25	3	40	83	143	58.1	28.3
13-5117400	22187	GREATER NEW YORK MUTUAL INSURANCE COMPANY	NY								100.0	100.0
13-5129825	22292	HANOVER INSURANCE COMPANY	NH					9	9	9	100.0	100.0
06-0384680	11452	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	CT	23				1	1	24	4.3	2.7
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY	MI					3	3	3	100.0	100.0
39-1321384	36919	HAWKEYE SECURITY INSURANCE COMPANY	WI					6	6	6	100.0	100.0
75-1728967	38849	HOUSTON GENERAL INSURANCE COMPANY	TX					2	3	3	87.6	71.0
74-1746542	26581	INDEPENDENCE AMERICAN INSURANCE COMPANY	DE	2		1		1	3	5	59.8	24.2
23-0723970	22713	INSURANCE COMPANY OF N AMER	PA					70	70	70	100.0	100.0
13-5339725	18341	INSURANCE CORP OF NEW YORK	NY	43	7	10	7	2,058	2,082	2,125	98.0	96.9
56-0473714	22772	INTEGON INDEMNITY CORPORATION	NC								100.0	100.0
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA	1		1		6	7	7	92.0	76.7
22-2053189	32352	LM PROPERTY AND CASUALTY INSURANCE COMPANY	IN	2	1		1	3	6	8	72.3	39.5
36-1410470	22977	LUMBERMENS MUTUAL CASUALTY COMPANY	IL								100.0	100.0
36-3347420	23876	MAPRE INSURANCE COMPANY	NJ								100.0	100.0
62-0928337	31968	MERASTAR INSURANCE COMPANY	IN						0	0	100.0	89.7
04-1614490	19798	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	MA					2	2	2	100.0	100.0
13-2915260	34339	METROPOLITAN GROUP PROPERTY & CASUALTY INSURANCE COMPANY	RI	1				2	2	3	80.1	69.8
13-2725441	26298	METROPOLITAN PROPERTY AND CASUATLY INSURANCE COMPANY	RI			1		5	6	6	100.0	81.0
36-1475332	20451	MIDSTATES REINSURANCE CORPORATION	IL	7						7	2.2	2.2
13-3467153	22551	MITSUI SUMITOMO INSURANCE USA INC	NY								69.3	
31-4259550	14621	MOTORISTS MUTUAL INSURANCE COMPANY	OH					1	1	1	100.0	100.0
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE	19		8			8	27	29.6	0.1
38-0865250	11991	NATIONAL CASUALTY COMPANY	WI	55	1	1		6	8	63	12.9	9.1
47-0355979	20087	NATIONAL INDEMNITY COMPANY	NE	56	2	5			7	63	11.0	0.1

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
25-0687550	19445	NATIONAL UNION FIRE INSURANCE COMAPNY OF PITTS	PA	58	3	3			6	64	9.5	0.0
31-4425763	23760	NATIONWIDE GENERAL INSURANCE COMPANY	OH								92.9	75.7
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	OH	2	3	1		9	13	15	88.3	60.2
04-2177185	21830	NEW ENGLAND INSURANCE COMPANY	CT	10		19		60	79	88	89.1	67.7
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	CT	151	24	50	3	1,815	1,892	2,043	92.6	88.8
98-0032627	27073	NIPPONKOA INSURANCE COMPANY LIMITED U.S. BRANCH	NY	3	1	1		1	3	6	53.6	9.3
47-0698507	23680	ODYSSEY AMERICAN REINSURANCE COMPANY	CT	1						1		
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	MA	1				5	5	6	80.3	74.7
23-1502700	21970	ONEBEACON INSURANCE COMPANY	PA	1		1		7	9	9	93.0	80.1
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US	NY								100.0	
13-3531373	10006	PARTNERRE INSURANCE COMPANY OF NEW YORK	NY	17	48	14		1	64	80	79.4	1.5
13-2919779	18333	PEERLESS INDEMNITY INSURANCE COMPANY	IL	13				1	2	15	10.9	9.9
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	PA	1	1	1	3		4	5	88.3	0.0
36-3030511	37257	PRAETORIAN INSURANCE COMPANY	PA	1				5	6	6	89.4	74.1
05-0204450	24295	PROVIDENCE WASHINGTON INSURANCE COMPANY	RI	1		1		2	3	4	74.1	51.1
23-1641984	10219	QBE REINSURANCE CORPORATION	PA	26	1			8	10	35	27.0	22.4
23-1740414	22705	R&Q REINSURANCE COMPANY	PA			89		781	870	870	100.0	89.8
16-0366830	22314	RSUI INDEMNITY COMPANY	NH	59	3	127	1	4	135	194	69.7	2.1
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	WA					2	2	2	100.0	100.0
94-6078058	21911	SAN FRANCISCO REINSURANCE COMPANY	CA			1			1	1	60.0	
75-1444207	30058	SCOR REINSURANCE COMPANY	NY	7		37		42	79	87	91.5	48.6
91-0341780	25763	SEATON INSURANCE COMPANY	RI	31	4	13			18	49	36.7	
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	IN								100.0	18.3
39-0333950	24988	SENTRY INSURANCE A MUTUAL COMPANY	WI	6	13	28	4	14	59	65	90.9	21.4
34-1532771	15156	SHELBY INSURANCE COMPANY	TX		1			10	11	11	100.0	94.0
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	MN								98.4	73.5
22-3590451	40045	STARNET INSURANCE COMPANY	DE								3.7	3.7
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	TX	115	1	2		10	13	128	10.4	8.1
37-0533080	25143	STATE FARM FIRE AND CASUALTY COMPANY	IL					1	1	1	100.0	100.0
31-4423946	10952	STONEBRIDGE CASUALTY INSURANCE COMPANY	OH	44						45	0.7	0.0
23-2182777	40134	SUA INSURANCE COMPANY	IL	1				2	3	3	74.8	58.4
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY	189	25	10	9	59	104	293	35.4	20.1
94-1517098	25534	TIG INSURANCE COMPANY	CA	47				2	3	50	5.5	4.1
13-2918573	42439	TOA-RE INSURANCE COMPANY OF AMERICA	DE	88	1	4			5	93	5.4	0.1
13-6108722	12904	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LTD(US BRANCH)	NY	48	1		14	12	27	75	35.9	15.4
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	NY	8		1		1,141	1,142	1,150	99.3	99.2
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT		2	3	6	21	31	32	98.9	65.8
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT	83	3	16	8	8	35	118	29.6	6.9
06-1286274	36161	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	CT			1		7	8	8	100.0	84.4
91-6027360	25747	UNIGARD INSURANCE COMPANY	WA									
47-0547953	25844	UNION INSURANCE COMPANY	IA	20	1	9		4	15	35	41.9	12.2
13-2953213	36048	UNIONE ITALIANA REINSURANCE COMPANY OF AMERICA	NY	38		1			2	39	4.3	0.3
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	MD								88.2	71.3
02-0349547	38032	US INTERNATIONAL REINSURANCE COMPANY	NH								100.0	100.0
63-0598629	11762	VESTA FIRE INSURANCE CORPORATION	TX		17			291	308	308	100.0	94.5
48-0921045	39845	WESTPORT INSURANCE CORPORATION	MO	2,287	(382)	(240)	1	95	(526)	1,762	(29.8)	5.4
13-2997499	38776	WHITE MOUNTAINS REINSURANCE COMPANY OF AMERICA	NY	36	1	4		14	19	55	35.1	26.1
13-1290712	20583	XL REINSURANCE AMERICA INC	NY	7	3	3		1	7	14	51.3	8.8
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	NY					2	2	2	100.0	89.9
0599999. Total Authorized - Other U.S. Unaffiliated Insurers				4,594	73	547	194	9,308	10,122	14,716	68.8	63.3
AA-9991310	00000	FLORIDA HURRICANE CATASTROPHE FUND	FL	895						895		
AA-9991500	00000	ILLINOIS MINE SUBSIDENCE	IL	250						250		
AA-9991501	00000	INDIANA MINE SUBSIDENCE	IN	8						8		
AA-9991159	00000	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	MI	11,728						11,728		

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
AA-9991423	00000	MINNESOTA WORKERS COMPENSATION ASSOCIATION	MN	332						332		
AA-9991160	00000	NEW JERSEY UNSATISFIED CLAIM & JUDGEMENT FUND	NJ	3,969						3,969		
AA-9992082	00000	TEXAS SMALL PREMIUM PLAN	TX	15						15		
0699999. Total Authorized - Pools - Mandatory Pools				17,197						17,197		
AA-1340125	00000	HANNOVER RUCKVERSICHERUNGS AG	DE	23				1	1	24	5.4	2.3
AA-1122000	00000	LLOYDS OF LONDON	GB	3,477	285	260	85	888	1,518	4,996	30.4	17.8
AA-1127183	00000	LLOYDS SYNDICATE NUMBER 1183	GB									
AA-1127414	00000	LLOYDS SYNDICATE NUMBER 1414	GB	3						3		
AA-1120083	00000	LLOYDS SYNDICATE NUMBER 1910	GB									
AA-1128001	00000	LLOYDS SYNDICATE NUMBER 2001	GB	13						13		
AA-1128003	00000	LLOYDS SYNDICATE NUMBER 2003	GB	12						12		
AA-1120071	00000	LLOYDS SYNDICATE NUMBER 2007	GB									
AA-1128010	00000	LLOYDS SYNDICATE NUMBER 2010	GB	5						5		
AA-1128623	00000	LLOYDS SYNDICATE NUMBER 2623	GB									
AA-1128791	00000	LLOYDS SYNDICATE NUMBER 2791	GB									
AA-1126033	00000	LLOYDS SYNDICATE NUMBER 33	GB	1						1		
AA-1126435	00000	LLOYDS SYNDICATE NUMBER 435	GB	3						3		
AA-1126510	00000	LLOYDS SYNDICATE NUMBER 510	GB	15						15		
AA-1126566	00000	LLOYDS SYNDICATE NUMBER 566	GB	1						1		
AA-1126623	00000	LLOYDS SYNDICATE NUMBER 623	GB									
AA-1840000	00000	MAPFRE RE COMPANIA DE REASEGUROS SA	ES									
AA-1121480	00000	UNIONAMERICA INSURANCE COMPANY LIMITED	GB	12	5	7			11	23	49.0	0.0
0899999. Total Authorized - Other Non-U.S. Insurers				3,566	290	267	85	889	1,531	5,097	30.0	17.4
0999999. Total Authorized				25,358	363	814	279	10,197	11,653	37,010	31.5	27.6
1399999. Total Unauthorized - Affiliates												
63-0255547	19143	ALFA MUTUAL FIRE INSURANCE COMPANY	AL					1	1	1	100.0	100.0
13-2963258	36579	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	NY		7	16	1	(4)	21	21	99.4	(18.6)
36-3536176	16284	CLASSIC FIRE & MARINE INSURANCE COMPANY	IN	31	39	27	15	383	464	495	93.7	77.3
31-0908652	22144	CONSTELLATION REIN COMPANY	NY									
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ	13		3		78	80	93	85.9	83.1
94-1032958	21040	FREMONT INDEMNITY COMPANY	CA	139	298	4	57	3,878	4,237	4,375	96.8	88.6
13-3309199	20559	GENERAL SECURITY INDEMNITY OF ARIZONA	AZ					2	2	2	78.1	78.1
22-2222789	11398	GUARANTEE INSURANCE COMPANY	FL	32	1	2		7	9	41	22.9	17.6
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX	9	4			73	77	86	89.2	84.2
13-3077651	40223	ICM INSURANCE COMPANY	NY	1				9	10	11	88.1	80.4
13-5613831	14230	IDEAL MUTUAL INSURANCE COMPANY	NY	31	231		14	3,491	3,735	3,766	99.2	92.7
47-6025666	23264	INLAND INSURANCE COMPANY	NE					1	1	1	100.0	81.1
11-2545588	39276	INTERAMERICA REINSURANCE CORPORATION	NY	76				(88)	(88)	(11)	773.1	777.0
39-0509630	23914	NORTHWESTERN NATIONAL INSURANCE COMPANY	WI		9				9	9	100.0	
86-0271410	26751	PINE TOP INSURANCE COMPANY	IL	(1,124)	(189)		1	491	302	(822)	(36.8)	(59.7)
23-0580680	24457	RELIANCE INSURANCE COMPANY	PA		2			33	35	35	100.0	94.0
62-0363335	12602	SOUTHERN AMERICAN INSURANCE COMPANY	UT	1						2	21.5	21.5
13-2838344	12971	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK	NY	(5)	129			2,018	2,147	2,141	100.2	94.2
41-0430825	15377	WESTERN NATIONAL MUTUAL INSURANCE COMPANY	MN								100.0	100.0
1499999. Total Unauthorized - Other U.S. Unaffiliated Insurers				(794)	530	52	88	10,371	11,042	10,248	107.7	101.2
74-1718972	18562	EQUITABLE INSURANCE EXCH	TX	(3)						(3)		
AA-9995022	00000	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	NY	4	22	4	18	119	163	167	97.5	71.1
1699999. Total Unauthorized - Pools - Voluntary Pools				1	22	4	18	119	163	164	99.6	72.6
AA-1120810	00000	ACE EUROPEAN GROUP LIMITED	GB					1	1	1	100.0	100.0
AA-3190770	00000	ACE TEMPEST REINSURANCE LIMITED	BM	3						3		
AA-1120120	00000	AEGON (UK) PLC	GB								19.2	
AA-1240006	00000	AG INSURANCE	BE								92.6	1.7
AA-1320039	00000	AGF IART	FR	1				27	27	27	97.4	97.4
AA-1580015	00000	AIOI INSURANCE COMPANY LIMITED	JP	130	3	13	1	4	21	151	13.8	2.9

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
AA-1460115	00000	ALEA EUROPE LIMITED	CH					1	1	1	100.0	100.0
AA-1320025	00000	ALLIANZ ASSURANCES SA	FR								100.0	100.0
AA-1930610	00000	ALLIANZ AUSTRALIA LIMITED	AU	7		0			1	8	8.5	0.1
AA-1240011	00000	ALLIANZ BELGIUM SA	BE	25	13	8			21	46	45.6	
AA-1840005	00000	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	ES	1						2	15.8	2.8
AA-1320065	00000	ALLIANZ GLOBAL CORPORATE & SPECIALTY (FRANCE)	FR									
AA-1460082	00000	ALLIANZ SUISSE VERSICHERUNG GESELLSCHAFT	CH					0	0	0	100.0	100.0
AA-1460010	00000	ALPINA VERS. AG	CH								97.8	
AA-1340035	00000	ALTE LEIPZIGER RUCKVERSICHERUNG AG	DE								100.0	100.0
AA-1320150	00000	AM PRUDENCE SA	FR					8	8	8	99.4	99.4
AA-3190005	00000	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED	BM	3	2	1			4	6	55.5	0.0
AA-3190874	00000	AMLIN BERMUDA LIMITED	BM	10						10		
AA-1930020	00000	AMP GENERAL INSURANCE LIMITED	AU								14.4	0.3
AA-1860050	00000	ANADOLU SIGORTA	TR	5						5	7.7	0.0
AA-3194126	00000	ARCH REINS LIMITED	BM	1						1		
AA-1320060	00000	AREAS-CMA	FR	2	1			1	2	4	42.4	19.5
AA-3190873	00000	ARIEL REINS COMPANY LIMITED	BM									
AA-1120147	00000	ARRAN INSURANCE COMPANY LIMITED	GB	1				1	1	2	56.9	45.8
AA-1580005	00000	ASAHI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP	2	3	1	1	1	6	8	76.0	12.8
AA-3194168	00000	ASPEN INSURANCE LIMITED	BM	1						1		
AA-1360015	00000	ASSICURAZIONI GENERALI S.P.A.	IT	4		1		6	7	11	65.6	55.5
AA-1240010	00000	ASSUBEL ACCIDENTS ET DOMMAGES	BE	13						13		
AA-1320013	00000	ASSURANCES GENERALES DE FRANCE I A R T	FR	3						3	1.3	0.6
AA-1240037	00000	ASSURANTIE VAN DE BELGISCHE BOERENBOND (ABB)	BE	34	1	2			3	36	7.5	0.0
AA-1440035	00000	ATERFORSAKRINGS AB LUAP	SE	1	(49)			1,197	1,148	1,148	99.9	104.3
AA-1720110	00000	ATERFORSAKRINGSAKTIEBOLAGET URSA	FI					0	0	0	100.0	100.0
AA-1120701	00000	ATLAS ASSURANCE COMPANY LIMITED	GB	23				242	242	265	91.2	91.2
AA-1120375	00000	AVIVA INTERNATIONAL	GB					4	5	5	100.0	93.2
AA-1244102	00000	AXA BELGIUM	BE	214	1	3			4	218	1.9	0.0
AA-1320030	00000	AZUR ASSURANCES IARD	FR								100.0	100.0
AA-1120230	00000	BALTICA-SKANDINAVIA INSURANCE COMPANY (UK) LIMITED	GB	5				9	9	14	65.3	65.3
AA-3190035	00000	BERMUDA FIRE AND MARINE INSURANCE COMPANY LIMITED	BM		(3)			67	64	64	100.0	105.3
AA-3191004	00000	BISON INSURANCE COMPANY	BM	37		1			1	39	3.7	0.0
AA-1120330	00000	BRAMPTON INSURANCE COMPANY LIMITED	GB					3	3	3	100.0	100.0
AA-1121398	00000	BRITISH LAW INSURANCE COMPANY LIMITED	GB	2				3	3	5	64.5	64.5
AA-1120300	00000	BRITISH RESERVE INSURANCE COMPANY LIMITED	GB								57.3	
AA-3190045	00000	BRITTANY INSURANCE COMPANY LIMITED	BM	2						2	1.4	0.0
AA-1930130	00000	C.I.C. HOLDINGS LIMITED	AU		7				7	7	100.0	1.7
AA-2131002	00000	CAJA NACIONAL DE AHORRO Y SEGURO	AR					19	19	19	100.0	100.0
AA-1560110	00000	CANADIAN GENERAL INSURANCE COMPANY	CN									
AA-3194161	00000	CATLIN INSURANCE COMPANY LIMITED	BM	15						15		
AA-5280012	00000	CENTRAL REINSURANCE CORPORATION	TW	6				1	1	7	17.6	10.9
AA-1121065	00000	CGU BONUS LIMITED	GB					38	38	38	100.0	100.0
AA-1930019	00000	CGU INSURANCE LIMITED	AU								11.0	0.3
AA-1930120	00000	CHAMBER OF MANUFACTURES INSURANCE LIMITED.	AU								10.6	0.3
AA-1560192	00000	CHANCELLOR REINSURANCE COMPANY OF CANADA	CN									
AA-3190057	00000	CHEMICAL INSURANCE COMPANY, LIMITED	BM								25.1	24.3
AA-1120365	00000	CHEVANSTELL LIMITED	GB					7	7	7	99.7	99.7
AA-1360155	00000	CIA. ASSICURAZIONI DI MILANO S.P.A.	IT					1	1	1	100.0	100.0
AA-2231020	00000	CIA. UNIAO DE SEGUROS GERAIS	BR	10	18	1		(1)	18	28	62.9	(4.0)
AA-1320035	00000	COLISEE RE	FR								100.0	67.1
AA-1560210	00000	COMMONWEALTH INSURANCE COMPANY	CN	103	2	6		(1)	7	110	6.4	(0.6)
AA-1120380	00000	COMMUNITY REINSURANCE CORPORATION LIMITED	GB					2	2	2	100.0	100.0
AA-1460035	00000	CONTINENTALE ALLGEMEINE VERS. AG	CH								100.0	100.0
AA-3194122	00000	DAVINCI REINSURANCE LIMITED	BM	2						2		

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
AA-1380040	00000	DELTA-LLOYD VERZEKERINGSGROEP N.V.	NL								100.0	100.0
AA-1120495	00000	DOMINION INSURANCE COMPANY LIMITED	GB	105	4	3	1	13	21	126	16.5	10.4
AA-1120507	00000	DRAKE INSURANCE PLC	GB									
AA-1340085	00000	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT	DE							1	40.3	21.5
AA-1220027	00000	EA - GENERALI AG	AT	5						6	6.2	1.7
AA-1120515	00000	EAGLE STAR INSURANCE COMPANY LIMITED	GB					1	1	1	100.0	77.2
AA-3194130	00000	ENDURANCE SPECIALTY INSURANCE LIMITED	BM	2						2		
AA-1120545	00000	ENGLISH AND AMERICAN INSURANCE COMPANY LIMITED	GB	3				8	8	11	71.1	71.1
AA-1240054	00000	EULER HERMES CREDIT INSURANCE BELGIUM SA	BE	6						6	7.4	0.1
AA-1120580	00000	EXCESS INSURANCE COMPANY LIMITED	GB	224	49	46	6	286	388	612	63.3	46.7
AA-1360065	00000	F.A.T.A. ASSICURAZIONI SPA.	IT	2		1			1	4	39.7	0.1
AA-1120750	00000	FIELDMILL INSURANCE COMPANY LIMITED	GB					1	1	1	96.7	96.7
AA-1720035	00000	FINSKA SJOFORSAKRINGS AKTIEBOLAGET	FI					2	2	2	100.0	100.0
AA-5420020	00000	FIRST FIRE AND MARINE INSURANCE COMPANY LIMITED	KR								100.0	
AA-3190877	00000	FLAGSTONE REINS LIMITED	BM	24						24		
AA-1120620	00000	FOLKSAM INTERNATIONAL INSURANCE COMPANY (UK) LIMITED	GB	1						1	(0.2)	
AA-1360195	00000	FONDIARIA - SAI SPA	IT								100.0	99.9
AA-1120255	00000	FORTIS INSURANCE LIMITED	GB	1				1	1	2	44.9	44.9
AA-1580035	00000	FUJI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP	50	1	2			3	53	5.8	0.7
AA-1120650	00000	FUJI INTERNATIONAL INSURANCE COMPANY LIMITED	GB					1	1	1	100.0	100.0
AA-3190072	00000	G.T.E. REINSURANCE COMPANY LIMITED	BM	161						161		
AA-1320135	00000	GAN ASSURANCES IARD	FR					1	1	1	100.0	100.0
AA-1120661	00000	GENERAL ACCIDENT REINSURANCE COMPANY LIMITED	GB					5	5	5	100.0	100.0
AA-1220035	00000	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT	AT	2						2	10.6	7.5
AA-1340220	00000	GENERALI VERSICHERUNG AG	DE								100.0	100.0
AA-1420030	00000	GJENSIDIGE SKADEFORSIKRING	NO	3				11	11	14	78.7	78.7
AA-1464111	00000	GLACIER REINSURANCE AG	CH									
AA-1340105	00000	GOTHAER VERSICHERUNGSBANK VVAG	DE					17	17	17	99.6	99.6
AA-1930320	00000	GOVERNMENT INSURANCE OFFICE OF NEW SOUTH WALES	AU								10.3	0.3
00-0000000	00000	GROUPE SPRINKS	FR									
AA-1860340	00000	GUNES SIGORTA A.S.	TR	6					1	6	8.4	0.1
00-0000000	00000	H.U.A.	GB									
AA-3190060	00000	HANNOVER RE (BERMUDA) LIMITED	BM	3						3		
AA-1120730	00000	HANSA GENERAL INSURANCE COMPANY (UK) LIMITED	GB								100.0	100.0
AA-1440045	00000	HANSA INTERNATIONAL FORSAKRINGS A/B	SE	1				11	11	11	94.9	94.8
AA-3190886	00000	HARBOR POINT RE LIMITED	BM									
AA-1120431	00000	HARPER INSURANCE LIMITED	GB	111	15	40			55	167	33.2	0.0
AA-1120757	00000	HEDDINGTON INSURANCE (UK) LIMITED	GB					6	6	6	100.0	100.0
AA-3190080	00000	HEDDINGTON INSURANCE LIMITED	BM					3	3	3	100.0	100.0
AA-1120760	00000	HIGHLANDS INSURANCE COMPANY (UK) LIMITED	GB					2,439	2,439	2,439	100.0	100.0
AA-1121430	00000	HILLCOT RE LIMITED	GB					1	1	1	97.1	97.1
AA-3190875	00000	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	BM	1						1		
AA-1120518	00000	HOME AND OVERSEAS INSURANCE COMPANY LIMITED	GB					30	30	30	100.0	100.0
AA-3190085	00000	HORIZON INSURANCE COMPANY LIMITED	BM					11	11	11	100.0	100.0
AA-3190090	00000	HUDSON REINSURANCE COMPANY LIMITED	BM		1				1	1	61.3	
AA-1122022	00000	INDEMNITY GUARANTEE	GB	1						1		
AA-3190095	00000	INSCO LIMITED	BM	168	1	4		2	7	175	4.1	1.1
AA-2130420	00000	INSTITUTO NACIONAL DE RESEGUROS	AR					29	29	29	100.0	99.9
AA-1780035	00000	INSURANCE CORPORATION OF IRELAND PLC	IE	3						3		
AA-1931005	00000	INTERCONTINENTAL RE	AU	31	1	3		1	4	35	11.7	1.4
AA-2230425	00000	IRB BRASIL RESSEGUROS SA	BR	3	2	1		30	34	37	91.2	81.0
AA-1380105	00000	IREMA INTERNATIONALE REASSURANTIE MIJ. N.V.	NL	1				11	11	13	89.6	89.3
AA-1440055	00000	JORDBRUKETS FORSAKRINGSBOLAG	SE								100.0	100.0
AA-1720115	00000	KANSA GENERAL INSURANCE COMPANY LIMITED	FI	25				14	14	40	36.1	35.0
AA-1720045	00000	KANSA REINSURANCE COMPANY LIMITED	FI		4			67	71	71	100.0	94.0

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
AA-5420050	00000	KOREAN REINSURANCE COMPANY	KR	38	1	4		2	7	45	16.1	4.4
AA-1120876	00000	KX REINSURANCE COMPANY LIMITED	GB	30	45	29	14	19	106	136	77.9	13.9
AA-1580050	00000	KYOEI MUTUAL FIRE AND MARINE INSURANCE CO.	JP	28	35	22	1	1	59	87	67.7	1.5
AA-1240068	00000	L'ETOILE 1905 S.A.	BE	1				1	2	3	68.3	50.5
AA-1360067	00000	LA FENICE RIASSICURAZIONI SPA	IT					6	6	6	100.0	99.8
AA-1360095	00000	LA FONDIARIA ASSICURAZIONI S.P.A.	IT								40.3	
AA-1320167	00000	LA LICORNE CIE. DE REASSURANCES	FR								100.0	100.0
AA-1560034	00000	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.	CN								100.0	100.0
AA-1360180	00000	LA PREVIDENTE ASSICURAZIONI SPA.	IT	4	1	1			2	6	27.9	
AA-1320245	00000	LA REASSURANCE INTERCONTINENTALE S.A.	FR								100.0	96.3
AA-1320255	00000	LA REUNION FRANCAISE S.A.	FR								100.0	99.9
AA-3190349	00000	LAKEWOOD INSURANCE LIMITED	BM	4						4	5.9	
AA-1440060	00000	LANSFORSAKRINGSBOLAGENS A/B	SE								100.0	100.0
AA-1370095	00000	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	LU	1						1	3.3	0.0
AA-1120875	00000	LOMBARD INSURANCE COMPANY (UK) LIMITED	GB	4				29	29	33	89.0	89.0
AA-1120887	00000	LONDON AND EDINBURGH INSURANCE COMPANY LIMITED	GB	20	1	1		13	15	35	42.8	38.0
AA-5420065	00000	LUCKY INSURANCE COMPANY LIMITED	KR	3						4	7.4	0.8
AA-1320171	00000	MAAF ASSURANCES	FR								100.0	100.0
AA-1340160	00000	MANNHEIMER AG HOLDING	DE								99.8	97.2
AA-1840610	00000	MAPFRE INDUSTRIAL S.A.	ES	6						6	0.2	0.0
AA-1121425	00000	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GB	270	11	17		15	43	313	13.8	4.7
AA-1121510	00000	MARLON INSURANCE COMPANY LIMITED	GB	2				3	3	5	64.5	64.5
AA-3190829	00000	MAX RE LIMITED	BM									
AA-1320175	00000	MEAD REASSURANCE S.A./LAFAYETTE RE.	FR					1	1	1	100.0	100.0
AA-1120945	00000	MENTOR INSURANCE COMPANY (UK) LIMITED	GB		76			1,195	1,271	1,272	100.0	94.0
AA-1240125	00000	MERCATOR VERZEKERINGEN NV	BE								100.0	100.0
AA-5420060	00000	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED	KR	1						1	0.7	
AA-1860620	00000	MILLI REASURANS T.A.S.	TR	7					1	8	8.3	0.1
AA-1120980	00000	MINSTER INSURANCE COMPANY LIMITED	GB					4	4	4	100.0	100.0
AA-1121395	00000	MITSUI SUMITOMO INSURANCE (LONDON) LIMITED	GB					0	0	0	100.0	99.9
AA-1121410	00000	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED	GB								100.0	67.1
AA-1580085	00000	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	JP	215	24	32	20	34	110	325	33.9	10.6
AA-0051036	00000	MLC REINSURANCE LIMITED	TC	4						4	7.4	0.1
AA-1440020	00000	MODERNA FORSAKRINGAR AB	SE	1						2	22.4	17.5
AA-3194129	00000	MONTPELIER REINSURANCE LIMITED	BM	17						17		
AA-1121200	00000	MOORGATE INSURANCE COMPANY LIMITED	GB					1	1	1	100.0	100.0
AA-1340165	00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DE	96		1		3,650	3,650	3,746	97.4	97.4
AA-1320205	00000	MUTUELLE CENTRALE DE REASSURANCE	FR	3	4				4	7	61.1	0.3
AA-0000000	00000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	GB	7						7	1.4	1.4
AA-0000000	00000	NAURU INSURANCE CORPORATION	OT								93.2	1.4
AA-3190869	00000	NEW CASTLE REINS COMPANY LIMITED	BM									
AA-5340660	00000	NEW INDIA ASSURANCE COMPANY LIMITED	IN								100.0	99.8
AA-1121075	00000	NIPPON INSURANCE COMPANY OF EUROPE LIMITED	GB								45.3	
AA-1120830	00000	NIPPONKOA INSURANCE COMPANY (EUROPE) LIMITED	GB					5	5	5	100.0	100.0
AA-1580060	00000	NIPPONKOA INSURANCE COMPANY LIMITED	JP	149	83	48	1	4	136	285	47.8	1.2
AA-1580030	00000	NISSAY DOWA GENERAL INSURANCE COMPANY	JP	21	1	2			2	24	9.2	0.0
AA-1580070	00000	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED	JP	9		1			1	10	14.6	3.6
AA-1280085	00000	NORDEUROPA FORSIKRINGS - A/S	DK								100.0	100.0
AA-1280090	00000	NORDISK REINSURANCE COMPANY A/S	DK								12.5	12.5
AA-1121095	00000	NORTH ATLANTIC INSURANCE COMPANY LIMITED.	GB	12		3	1	(3)		13	3.0	(23.5)
AA-1340135	00000	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT	DE	1						1	7.8	5.8
AA-2990725	00000	ORINOCO SEGUROS C.A.	VE	1						1	0.7	
AA-1422010	00000	OSLO REINSURANCE COMPANY (UK) LIMITED	NO								100.0	100.0
AA-1240163	00000	P & V ASSURANCES SC	BE	3						3	7.3	0.1
AA-1121145	00000	PACIFIC AND GENERAL INSURANCE COMPANY LIMITED	GB					2	2	2	100.0	100.0

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
AA-1320034	00000	PARIS RE	FR									
AA-3190686	00000	PARTNER REINSURANCE COMPANY LIMITED	BM	4						4		
AA-1320265	00000	PARTNERRE SA	FR	24	4	1			5	29	17.9	0.0
AA-3190129	00000	PAUMANOCK INSURANCE COMPANY LIMITED	BM					2	2	2	100.0	100.0
AA-1121165	00000	PEARL ASSURANCE PLC.	GB								100.0	100.0
AA-3194174	00000	PLATINUM BERMUDA	BM									
AA-1340190	00000	PROVINZIAL RHEINLAND HOLDING	DE	16					1	17	4.0	0.0
AA-1121235	00000	QBE INTERNATIONAL INSURANCE LIMITED	GB	4				99	100	104	96.0	95.5
AA-1780070	00000	QBE REINSURANCE (EUROPE) LIMITED	IE	1						1		
AA-1340004	00000	R+V VERSICHERUNG AKTIENGESELLSCHAFT	DE								100.0	100.0
AA-1360185	00000	REALE RIASSICURAZIONI S.P.A.	IT					0	0	0	100.0	100.0
AA-1280110	00000	REASSURANCEAFVIKLINGS-AKTIESELSKABET	DK	3				3	3	6	46.3	44.8
AA-3190339	00000	RENAISSANCE REINSURANCE LIMITED	BM	6						6		
AA-1340201	00000	RHEINLAND VERS.-AG	DE								92.6	1.7
AA-3190138	00000	RIVER PLATE REINSURANCE COMPANY LIMITED	BM	(101)	(134)			179	44	(57)	(78.0)	(315.1)
AA-1121270	00000	RIVER THAMES INSURANCE COMPANY LIMITED	GB					6	6	6	100.0	100.0
AA-1120465	00000	RIVERSTONE INSURANCE (UK) LIMITED	GB	8				42	42	49	84.6	84.6
AA-1120663	00000	ROAD TRANSPORT AND GENERAL INSURANCE COMPANY LIMITED	GB	3				6	6	9	64.5	64.5
AA-1720100	00000	SAMPO INTERNATIONAL INSURANCE COMPANY	FI					9	9	9	100.0	100.0
AA-1344100	00000	SCOR DEUTSCHLAND RUCKVERSICHERUNGS AG	DE					0	0	0	100.0	100.0
AA-1340015	00000	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG	DE								99.8	91.7
AA-1320275	00000	SCOR VIE	FR	75				1	1	76	1.1	1.1
AA-1121310	00000	SCOTTISH LION INSURANCE COMPANY LIMITED	GB	3				6	6	9	63.6	63.6
AA-1580105	00000	SECOM GENERAL INSURANCE COMPANY LIMITED	JP	4					1	4	14.9	0.0
AA-1240175	00000	SECURA SOCIETE DE REASSURANCES	BE								92.6	1.7
AA-1121315	00000	SECURITY INSURANCE CO. (UK) LIMITED	GB					1	1	1	97.1	97.1
AA-5420070	00000	SHINDONGAH FIRE AND MARINE INSURANCE COMPANY LIMITED	KR	7					1	7	7.8	0.1
AA-5760050	00000	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD	SG								25.9	24.2
AA-5760055	00000	SINGAPORE REINSURANCE CORPORATION LIMITED	SG	3						3	7.7	0.3
AA-1440075	00000	SIRIUS FORSAKRINGSAKTIEBOLAGET	SE	16				30	30	46	65.9	65.9
AA-3190146	00000	SOLAR INSURANCE COMPANY LIMITED	BM	6						6	5.4	0.1
AA-1580110	00000	SOMPO JAPAN INSURANCE INC	JP	70	37	28	1	118	184	254	72.4	46.5
AA-1320295	00000	SOREMA, SA	FR	28						28	0.0	0.0
AA-1961001	00000	SOUTH BRITISH INSURANCE COMPANY LIMITED	NZ								100.0	99.8
AA-1121360	00000	SOVEREIGN MARINE & GENERAL INSURANCE COMPANY LIMITED	CN		(3)			13	10	10	100.0	133.3
AA-1420110	00000	SPAREBANK 1 SKADEFORSIKRING AS	NO	15		3		1	4	19	21.9	5.9
AA-1121366	00000	SPHERE DRAKE INSURANCE LIMITED	GB					294	294	294	100.0	100.0
AA-1560780	00000	SPHERE REINSURANCE COMPANY OF CANADA	CN	29				101	101	130	77.6	77.6
AA-3190582	00000	ST JOHN'S INSURANCE COMPANY LIMITED	BM	5		1			2	7	27.2	
AA-1440090	00000	STOCKHOLM ATERFORSAKRINGS AB	SE								100.0	100.0
AA-1121390	00000	STRONGHOLD INSURANCE COMPANY LIMITED	GB	176	113	4		1	118	293	40.2	0.2
AA-1120737	00000	SUECIA RE & MARINE INSURANCE COMPANY LIMITED	GB	2				3	3	5	64.5	64.5
AA-1340260	00000	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	DE	13	12	7	1	1	19	33	59.0	1.8
AA-1440105	00000	SWEDISH CLUB	SE	3						3	1.0	
AA-1340090	00000	SWISS RE FRANKONA RUCKVERSICHERUNGS AG	DE	3						3	1.2	
AA-1580095	00000	THE TOA REINSURANCE COMPANY LIMITED	JP	8		1		1	3	11	24.4	13.3
AA-1580100	00000	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	JP	214	13	7		2	22	237	9.5	0.9
AA-3190838	00000	TOKIO MILLENIUM RE LIMITED	BM	1						1		
AA-9641105	00000	TOWARZYSTWO UBEZPIECZEN I REASEKURACJI WARTA SA	PL					1	1	1	100.0	100.0
AA-1960655	00000	TOWER INSURANCE LIMITED	NZ								1.8	0.0
AA-1280015	00000	TRYG-BALTICA INSURANCE, INTERNATIONAL INSURANCE COMPANY A/S	DK	26	20	22	13	11	66	91	71.9	12.0
AA-1280040	00000	TRYGVESTA GARANTIFORSIKRING AS	DK								37.6	
AA-1340006	00000	UNION REINSURANCE COMPANY	DE								97.8	
AA-1220020	00000	UNIQA SACH VERSICHERUNG AG	AT	1						1	21.3	18.6
AA-3190165	00000	UNIVERSAL MARINE INSURANCE COMPANY	BM	14	4			66	70	83	83.7	78.7

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
AA-3190870	00000	VALIDUS REINSURANCE LIMITED	BM	13						13		
AA-1380003	00000	VERZ. DE NEDERLANDSCHE LUCHTVAARTPOOL N.V.	NL	1						1		
AA-1360265	00000	VITTORIA ASSICURAZIONI S.P.A.	IT	3	1			1	2	4	39.7	11.5
AA-5280060	00000	WALSUN INSURANCE LIMITED	TW								100.0	66.0
AA-3190170	00000	WALTON INSURANCE LIMITED	BM					59	59	59	100.0	100.0
AA-1440070	00000	WASA INDUSTRIAL INSURANCE COMPANY LIMITED	SE								100.0	100.0
AA-1121532	00000	WAUSAU INSURANCE COMPANY (UK) LIMITED	GB					9	9	9	100.0	100.0
AA-1460185	00000	WINTERTHUR SCHWEIZERISCHE VERS.GES. AG	CH	80	21	30	2	18	70	150	46.7	12.0
AA-1120386	00000	WORLD AUXILIARY INSURANCE CORPORATION LIMITED	GB									
AA-1340265	00000	WUESTENROT VESICHERUNGS AG	DE	1				9	9	9	93.7	93.6
AA-1120018	00000	ZURICH INTERNATIONAL (UK) LIMITED	GB								40.3	
1799999. Total Unauthorized - Other Non-U.S. Insurers				3,358	447	408	65	10,725	11,645	15,003	77.6	71.5
1899999. Total Unauthorized				2,564	999	465	171	21,215	22,850	25,414	89.9	83.5
1999999. Total Authorized and Unauthorized				27,922	1,362	1,278	450	31,412	34,502	62,424	55.3	50.3
2099999. Total Protected Cells												
9999999 Totals				27,922	1,362	1,278	450	31,412	34,502	62,424	55.3	50.3

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	Ceded Balances Payable	Miscellaneous Balances	Other Allowed Offset Items	Sum of Cols. 6 thru 10 but not in excess of Col. 5	Subtotal Col. 5 minus Col. 11	Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	20% of Amount in Col. 13	Smaller of Col. 11 or Col. 14	Smaller of Col. 11 or 20% of Amount in Dispute Included in Col. 5	Total Provision for Unauthorized Reinsurance Smaller of Col. 5 or Cols. 12 + 15 + 16
0499999. Total Affiliates																
AA-9995081	00000	AGENCY MANAGERS LIMITED	NY	40							40					40
63-0255547	19143	ALFA MUTUAL FIRE INSURANCE COMPANY	AL	16							16	1				16
13-2963258	36579	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	NY	108	2	113				108						
22-2405591	41386	CHUBB INSURANCE COMPANY OF NEW JERSEY	NJ	1,000							1,000					1,000
36-3536176	16284	CLASSIC FIRE & MARINE INSURANCE COMPANY	IN	554			13			13	541	398	80	13		554
84-0401397	13641	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY	CO													
47-0490411	31127	COLUMBIA CASUALTY COMPANY	IL	80							80					80
31-0908652	22144	CONSTELLATION REIN COMPANY	NY	1							1					1
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ	152							152	78	16			152
22-2464174	42471	CRUM & FORSTER INSURANCE COMPANY	NJ			120										
38-1316179	21555	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI	MI													
94-1032958	21040	FREMONT INDEMNITY COMPANY	CA	4,593			5			5	4,588	3,934	787	5		4,593
13-3309199	20559	GENERAL SECURITY INDEMNITY OF ARIZONA	AZ	11	3					3	8	2				9
51-0101556	11339	GREAT ATLANTIC INSURANCE COMPANY	DE													
22-2222789	11398	GUARANTEE INSURANCE COMPANY	FL	1,396	1	659				660	736	7	1	1		738
14-0727077	28630	GUILDERLAND REINSURANCE COMPANY	NY													
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX	96			1			1	95	73	15	1		96
13-3077651	40223	ICM INSURANCE COMPANY	NY	41	1				40	41	9	2	2	2		2
13-5613831	14230	IDEAL MUTUAL INSURANCE COMPANY	NY	3,812			(139)			(139)	3,951	3,505	701		(139)	3,812
36-2759195	27960	ILLINOIS UNION INSURANCE COMPANY	IL													
47-6025666	23264	INLAND INSURANCE COMPANY	NE	24							24	1				24
11-2545588	39276	INTERAMERICA REINSURANCE CORPORATION	NY	6			(156)	6		(150)	156				(150)	6
AA-9993214	00000	JH WF SYNDICATE	NY	200							200					200
23-0867770	14486	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY	PA	2							2					2
23-0902460	14729	MUTUAL FIRE MARINE & INLAND INSURANCE COMPANY	PA													
42-0791985	00000	NORTHEASTERN INSURANCE COMPANY OF HARTFORD	CT													
39-0509630	23914	NORTHWESTERN NATIONAL INSURANCE COMPANY	WI	9							9					9
86-0271410	26751	PINE TOP INSURANCE COMPANY	IL	446	(50)		(211)			(261)	707	491	98		(261)	446
23-0580680	24457	RELIANCE INSURANCE COMPANY	PA	35							35	33	7			35
62-0363335	12602	SOUTHERN AMERICAN INSURANCE COMPANY	UT	2			(1)			(1)	4				(1)	2
75-0784127	33014	TRANSPORT INSURANCE COMPANY	OH													
13-2838344	12971	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK	NY	2,143			(14)			(14)	2,156	2,018	404		(14)	2,143
41-0430825	15377	WESTERN NATIONAL MUTUAL INSURANCE COMPANY	MN	16							16					16
0599999. Total Other U.S. Unaffiliated Insurers				14,785	(44)	892	(502)	6	40	265	14,520	10,550	2,110	22	(565)	13,977
AA-9995010	00000	AMERICAN NUCLEAR INSURERS	CT	458	458					458						
74-1718972	18562	EQUITABLE INSURANCE EXCH	TX	(3)			(1)			(3)					(3)	
AA-9995022	00000	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	NY	1,778							1,778	137	27			1,778
13-2979432	00000	MAIDEN LANE SYNDICATE INC.	NY	3							3					3
0799999. Total Pools and Associations - Voluntary				2,236	458					455	1,781	137	27		(3)	1,782
AA-1380080	00000	Avero Schadeverzekering Benelux N.V.	NL													
AA-1120810	00000	ACE EUROPEAN GROUP LIMITED	GB	1							1	1				1
AA-3190770	00000	ACE TEMPEST REINSURANCE LIMITED	BM	21		46	1			21						
AA-1120120	00000	AEGON (UK) PLC	GB	171	2					2	169					169
AA-1240006	00000	AG INSURANCE	BE	34							34					34
AA-1320039	00000	AGF IART	FR	37		5	4			9	28	27	5	5		34
AA-1580015	00000	AIOI INSURANCE COMPANY LIMITED	JP	3,163	5	2,853				2,858	305	5	1	1		306
AA-1340020	00000	ALBINGIA VERSICHERUNGS AG	DE	1							1					1
AA-1460115	00000	ALEA EUROPE LIMITED	CH	1							1	1				1
AA-1320025	00000	ALLIANZ ASSURANCES SA	FR													
AA-1930610	00000	ALLIANZ AUSTRALIA LIMITED	AU	235	6	198				203	32					32

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	Ceded Balances Payable	Miscellaneous Balances	Other Allowed Offset Items	Sum of Cols. 6 thru 10 but not in excess of Col. 5	Subtotal Col. 5 minus Col. 11	Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	20% of Amount in Col. 13	Smaller of Col. 11 or Col. 14	Smaller of Col. 11 or 20% of Amount in Dispute Included in Col. 5	Total Provision for Unauthorized Reinsurance Smaller of Col. 5 or Cols. 12 + 15 + 16
AA-1240011	00000	ALLIANZ BELGIUM SA	BE	993		976				976	17					17
AA-1840005	00000	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	ES	65		1				1	64					64
AA-1320065	00000	ALLIANZ GLOBAL CORPORATE & SPECIALTY (FRANCE)	FR	16							16					16
AA-1460082	00000	ALLIANZ SUISSE VERSICHERUNG GESELLSCHAFT	CH	0								0				0
AA-1460010	00000	ALPINA VERS. AG	CH	1												
AA-1340035	00000	ALTE LEIPZIGER RUCKVERSICHERUNG AG	DE	1	1					1						
AA-1320150	00000	AM PRUDENCE SA	FR	8			1			2	7	8	2	2		8
AA-3190005	00000	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED	BM	205							205					205
AA-3190874	00000	AMLIN BERMUDA LIMITED	BM	49		163				49						
AA-1930020	00000	AMP GENERAL INSURANCE LIMITED	AU	15							15					15
AA-1860050	00000	ANADOLU SIGORTA	TR	141					116	116	25					25
AA-3194126	00000	ARCH REINS LIMITED	BM	9		69				9						
AA-1320060	00000	AREAS-CMA	FR	182	26	215				182		1				
AA-3190873	00000	ARIEL REINS COMPANY LIMITED	BM	4		30				4						
AA-1120147	00000	ARRAN INSURANCE COMPANY LIMITED	GB	97		89				89	8	1				8
AA-1580005	00000	ASAHI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP	58		22				22	36	2				36
AA-3194168	00000	ASPEN INSURANCE LIMITED	BM	7		59				7						
AA-1360015	00000	ASSICURAZIONI GENERALI S.P.A.	IT	26							26	6	1			26
AA-1240010	00000	ASSUBEL ACCIDENTS ET DOMMAGES	BE	391		400				391						
AA-1320013	00000	ASSURANCES GENERALES DE FRANCE I A R T	FR	108	5	39			66	108						
AA-1240037	00000	ASSURANTIE VAN DE BELGISCHE BOERENBOND (ABB)	BE	1,009	1	1,063				1,009						
AA-9681000	00000	ASTRA SA INS AND REINS	RO	8			4			4	5					5
AA-1440035	00000	ATERFORSAKRINGS AB LUAP	SE	1,154		1				1	1,152	1,197	239	1		1,154
AA-1720110	00000	ATERFORSAKRINGSAKTIEBOLAGET URSA	FI	2	2					2	1	0				1
AA-1120701	00000	ATLAS ASSURANCE COMPANY LIMITED	GB	294			50			50	244	242	48	48		292
AA-1930040	00000	AUSTRALIAN REINSURANCE COMPANY LIMITED	AU	14	7				53	14						
AA-1120375	00000	AVIVA INTERNATIONAL	GB	49	1					1	49	4	1	1		49
AA-1320225	00000	AXA ASSURANCE IARD MUTUELLE	FR	34							34					34
AA-1244102	00000	AXA BELGIUM	BE	3,817	13	3,744				3,757	60					60
AA-3194139	00000	AXIS SPECIALTY LIMITED	BM			21										
AA-1320030	00000	AZUR ASSURANCES IARD	FR													
AA-2980055	00000	B.S.E., BANCO DE SEGUROS DEL ESTADO	UY													
AA-1460025	00000	BALOISE INSURANCE COMPANY LIMITED	CH	1	1					1						
AA-1120230	00000	BALTICA-SKANDINAVIA INSURANCE COMPANY (UK) LIMITED	GB	15			5			5	10	9	2	2		12
AA-5780015	00000	BANGKOK INSURANCE PUBLIC COMPANY LIMITED	TH													
AA-3190035	00000	BERMUDA FIRE AND MARINE INSURANCE COMPANY LIMITED	BM	64							64	67	13			64
AA-3191004	00000	BISON INSURANCE COMPANY	BM	633							633					633
AA-3190040	00000	BLUEWATER INSURANCE, LIMITED	BM		8											
AA-1560054	00000	BOREAL INSURANCE INC.	CN													
AA-1120330	00000	BRAMPTON INSURANCE COMPANY LIMITED	GB	3							3	3	1			3
AA-1121398	00000	BRITISH LAW INSURANCE COMPANY LIMITED	GB	5		1	2			2	3	3	1	1		4
AA-1120300	00000	BRITISH RESERVE INSURANCE COMPANY LIMITED	GB	19					28	19						
AA-3190045	00000	BRITTANY INSURANCE COMPANY LIMITED	BM	8	1					1	8					8
AA-1120305	00000	BRYANSTON INSURANCE COMPANY LIMITED	GB									82	16			
AA-1930130	00000	C.I.C. HOLDINGS LIMITED	AU	7							7					7
AA-2131002	00000	CAJA NACIONAL DE AHORRO Y SEGURO	AR	19							19	19	4			19
AA-3190050	00000	CAMBRIDGE REINSURANCE LIMITED	BM													
AA-1560110	00000	CANADIAN GENERAL INSURANCE COMPANY	CN													
AA-3194161	00000	CATLIN INSURANCE COMPANY LIMITED	BM	77		323				77						
AA-5280012	00000	CENTRAL REINSURANCE CORPORATION	TW	165		150				150	15	1				15
AA-1121065	00000	CGU BONUS LIMITED	GB	44			6			7	37	38	8	7		44
AA-1930019	00000	CGU INSURANCE LIMITED	AU	10							10					10

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	Ceded Balances Payable	Miscellaneous Balances	Other Allowed Offset Items	Sum of Cols. 6 thru 10 but not in excess of Col. 5	Subtotal Col. 5 minus Col. 11	Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	20% of Amount in Col. 13	Smaller of Col. 11 or Col. 14	Smaller of Col. 11 or 20% of Amount in Dispute Included in Col. 5	Total Provision for Unauthorized Reinsurance Smaller of Col. 5 or Cols. 12 + 15 + 16
AA-1930120	00000	CHAMBER OF MANUFACTURES INSURANCE LIMITED.	AU	10							10					10
AA-1560192	00000	CHANCELLOR REINSURANCE COMPANY OF CANADA	CN													
AA-3190057	00000	CHEMICAL INSURANCE COMPANY, LIMITED	BM	2	1					1	1					1
AA-1120365	00000	CHEVANSTELL LIMITED	GB	10			(2)			(2)	12	7	1		(2)	10
AA-9244101	00000	CHINA REINSURANCE COMPANY	CA	264	4	293				264						
AA-5280020	00000	CHUNGKUO INSURANCE COMPANY LIMITED	TW													
AA-1360155	00000	CIA. ASSICURAZIONI DI MILANO S.P.A.	IT	1						0	1	1				1
AA-2231020	00000	CIA. UNIAO DE SEGUROS GERAIS	BR	46						45						46
AA-1320105	00000	CIE. TRANSCONTINENTALE DE REASSURANCE	FR	7						7						7
AA-1320035	00000	COLISEE RE	FR	11						11						11
AA-1560210	00000	COMMONWEALTH INSURANCE COMPANY	CN	2,128	7	1,994				2,001	127					127
AA-1120380	00000	COMMUNITY REINSURANCE CORPORATION LIMITED	GB	6		3				3	4	2				4
00-0000000	00000	COMP. DASSUR. REUNIES RISQUES DIVERS	FR													
AA-1460035	00000	CONTINENTALE ALLGEMEINE VERS. AG	CH													
AA-1120440	00000	COPENHAGEN REINSURANCE CO. (UK) LIMITED	GB					1								
AA-3194122	00000	DAVINCI REINSURANCE LIMITED	BM	14		114	1			14						
AA-1380040	00000	DELTA-LLOYD VERZEKERINGSGROEP N.V.	NL													
AA-1120495	00000	DOMINION INSURANCE COMPANY LIMITED	GB	1,654		1,527				1,527	127	14	3	3		130
AA-1120507	00000	DRAKE INSURANCE PLC	GB													
AA-1340085	00000	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT	DE	27	16					16	11					11
AA-1220027	00000	EA - GENERALI AG	AT	83		67				67	16					16
AA-1120515	00000	EAGLE STAR INSURANCE COMPANY LIMITED	GB	40		11				11	29	1				29
AA-1120536	00000	EL PASO INSURANCE COMPANY LIMITED	GB													
AA-3194130	00000	ENDURANCE SPECIALTY INSURANCE LIMITED	BM	17		138	1			17						
AA-1120545	00000	ENGLISH AND AMERICAN INSURANCE COMPANY LIMITED	GB	14		1	(17)			(16)	30	8	2		(16)	14
AA-1120827	00000	ERC FRANKONA REINSURANCE (II) LIMITED	GB													
AA-1240054	00000	EULER HERMES CREDIT INSURANCE BELGIUM SA	BE	157		263				157						
AA-1120580	00000	EXCESS INSURANCE COMPANY LIMITED	GB	5,496	1	4,739	4			4,744	751	292	58	58		810
AA-1360065	00000	F.A.T.A. ASSICURAZIONI SPA.	IT	74	3	79				74						
AA-1120750	00000	FIELDMILL INSURANCE COMPANY LIMITED	GB	2							2	1				2
AA-1720035	00000	FINSKA SJOFORSAKRINGS AKTIEBOLAGET	FI	2						1	2	2				2
AA-5420020	00000	FIRST FIRE AND MARINE INSURANCE COMPANY LIMITED	KR													
AA-1460006	00000	FLAGSTONE REASSURANCE SUISSE	CH													
AA-3190877	00000	FLAGSTONE REINS LIMITED	BM	119		401				119						
AA-1120620	00000	FOLKSAM INTERNATIONAL INSURANCE COMPANY (UK) LIMITED	GB	2		2	1			2						
AA-1360195	00000	FONDIARIA - SAI SPA	IT	93		91				91	2					2
AA-1120255	00000	FORTIS INSURANCE LIMITED	GB	24							24	1				24
AA-1580035	00000	FUJI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP	1,497	1	1,432				1,434	64					64
AA-1120650	00000	FUJI INTERNATIONAL INSURANCE COMPANY LIMITED	GB	1							1	1				1
AA-3190072	00000	G.T.E. REINSURANCE COMPANY LIMITED	BM	3,303		11,847				3,303						
AA-1320135	00000	GAN ASSURANCES IARD	FR	2	1					2	1	1				1
AA-1120661	00000	GENERAL ACCIDENT REINSURANCE COMPANY LIMITED	GB	6			1			1	5	5	1	1		6
AA-1220035	00000	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT	AT	16		16				16						
AA-1340220	00000	GENERALI VERSICHERUNG AG	DE													
AA-1420030	00000	GJENSIDIGE SKADEFORSIKRING	NO	17	4	5	4			13	4	11	2	2		6
AA-1464111	00000	GLACIER REINSURANCE AG	CH	2		2				2						
AA-1340100	00000	GOTHAER RUCKVERSICHERUNG AG.	DE	2	1					1						
AA-1340105	00000	GOTHAER VERSICHERUNGSBANK VVAG	DE	19			2			3	17	17	3	3		19
AA-1930320	00000	GOVERNMENT INSURANCE OFFICE OF NEW SOUTH WALES	AU	5							5					5
00-0000000	00000	GROUPE SPRINKS	FR													
AA-1860340	00000	GUNES SIGORTA A.S.	TR	185							185					185
00-0000000	00000	H.U.A.	GB													

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	Ceded Balances Payable	Miscellaneous Balances	Other Allowed Offset Items	Sum of Cols. 6 thru 10 but not in excess of Col. 5	Subtotal Col. 5 minus Col. 11	Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	20% of Amount in Col. 13	Smaller of Col. 11 or Col. 14	Smaller of Col. 11 or 20% of Amount in Dispute Included in Col. 5	Total Provision for Unauthorized Reinsurance Smaller of Col. 5 or Cols. 12 + 15 + 16
AA-3190060	00000	HANNOVER RE (BERMUDA) LIMITED	BM	22		178	1			22						
AA-1120730	00000	HANSA GENERAL INSURANCE COMPANY (UK) LIMITED	GB													
AA-1440045	00000	HANSA INTERNATIONAL FORSAKRINGS A/B	SE	17	1					1	16	11	2	1		17
AA-1340129	00000	HANSEATICA RUCKVERSICHERUNGS AG	DE	1	1					1						
AA-3190886	00000	HARBOR POINT RE LIMITED	BM	4		21				4						
AA-1120431	00000	HARPER INSURANCE LIMITED	GB	167	2					2	165	0				165
AA-1120757	00000	HEDDINGTON INSURANCE (UK) LIMITED	GB	6		1				1	6	6	1	1		6
AA-3190080	00000	HEDDINGTON INSURANCE LIMITED	BM	3	3					3		3	1	1		1
AA-1340132	00000	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT	DE													
AA-1120760	00000	HIGHLANDS INSURANCE COMPANY (UK) LIMITED	GB	2,439							2,439	2,439	488			2,439
AA-1930150	00000	HIH CASUALTY AND GENERAL	AU													
AA-1121430	00000	HILLCOT RE LIMITED	GB	3		3				3		1				
AA-3190875	00000	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	BM	9		69				9						
AA-1120518	00000	HOME AND OVERSEAS INSURANCE COMPANY LIMITED	GB	39	1		(7)			(7)	46	30	6		(7)	39
AA-5480045	00000	HONG LEONG ASSURANCE BERHAD	MY													
AA-3190085	00000	HORIZON INSURANCE COMPANY LIMITED	BM	15							15	11	2			15
AA-3190090	00000	HUDSON REINSURANCE COMPANY LIMITED	BM	1							1					1
AA-5420015	00000	HYUNDAI MARINE & FIRE INSURANCE COMPANY LIMITED	KR		2											
00-0000000	00000	IND. CIE D ASS. TOUS RISQUES	FR		5											
AA-1122022	00000	INDEMNITY GUARANTEE	GB	1							1					1
AA-3190095	00000	INSCO LIMITED	BM	1,330	2	1,024				1,027	303	2				304
AA-2130420	00000	INSTITUTO NACIONAL DE RESEGUROS	AR	29			23			23	7	29	6	6		13
AA-1780035	00000	INSURANCE CORPORATION OF IRELAND PLC	IE	3			1			1	2					2
AA-1931005	00000	INTERCONTINENTAL RE	AU	692		505				505	187	1				187
AA-2230425	00000	IRB BRASIL RESSEGUROS SA	BR	351	1	262				263	88	30	6	6		94
AA-1380105	00000	IREMA INTERNATIONALE REASSURANTIE MIJ. N.V.	NL	13		33				13		11	2	2		2
AA-1440055	00000	JORDBRUKETS FORSAKRINGSBOLAG	SE													
AA-1720115	00000	KANSA GENERAL INSURANCE COMPANY LIMITED	FI	48			(1)			(1)	49	14	3		(1)	48
AA-1720045	00000	KANSA REINSURANCE COMPANY LIMITED	FI	71							71	67	13			71
AA-1120475	00000	KINGSCROFT INSURANCE COMPANY LIMITED	GB													
AA-5420050	00000	KOREAN REINSURANCE COMPANY	KR	2,161		1,807				1,807	354	2				355
AA-1120876	00000	KX REINSURANCE COMPANY LIMITED	GB	1,100		1,317				1,100		33	7	7		7
AA-1580050	00000	KYOEI MUTUAL FIRE AND MARINE INSURANCE CO.	JP	888	1	738				739	149	2				149
AA-1240068	00000	L'ETOILE 1905 S.A.	BE	15							15	2				15
AA-1360067	00000	LA FENICE RIASSICURAZIONI SPA	IT	14	12					12	2	6	1	1		3
AA-1360095	00000	LA FONDIARIA ASSICURAZIONI S.P.A.	IT	43							43					43
AA-1320167	00000	LA LICORNE CIE. DE REASSURANCES	FR	20	1	47				20						
AA-1560034	00000	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.	CN	7	13	1				7						
AA-1360165	00000	LA NATIONALE S.P.A.	IT		7											
AA-1360180	00000	LA PREVIDENTE ASSICURAZIONI SPA.	IT	64					126	64						
AA-1320245	00000	LA REASSURANCE INTERCONTINENTALE S.A.	FR	18							18					18
AA-1320255	00000	LA REUNION FRANCAISE S.A.	FR	1		1				1						
AA-2991000	00000	LA SEGURIDAD,CIA ANMA.DE SEGUROS.	VE													
AA-3190349	00000	LAKEWOOD INSURANCE LIMITED	BM	54							54					54
AA-1440060	00000	LANSFORSAKRINGSBOLAGENS A/B	SE													
AA-1370095	00000	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	LU	8	10					8						
AA-1120875	00000	LOMBARD INSURANCE COMPANY (UK) LIMITED	GB	39		1	6			7	32	29	6	6		38
AA-1120887	00000	LONDON AND EDINBURGH INSURANCE COMPANY LIMITED	GB	454					191	191	263	13	3	3		266
AA-1121402	00000	LONDON ASSURANCE	GB			1										
AA-5420065	00000	LUCKY INSURANCE COMPANY LIMITED	KR	75					60	60	15					15
AA-1360133	00000	M.A.A. ASSICURAZIONI AUTO E RISCHI DIVERSI SPA	IT		5											
AA-1320171	00000	MAAF ASSURANCES	FR	1												

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	Ceded Balances Payable	Miscellaneous Balances	Other Allowed Offset Items	Sum of Cols. 6 thru 10 but not in excess of Col. 5	Subtotal Col. 5 minus Col. 11	Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	20% of Amount in Col. 13	Smaller of Col. 11 or Col. 14	Smaller of Col. 11 or 20% of Amount in Dispute Included in Col. 5	Total Provision for Unauthorized Reinsurance Smaller of Col. 5 or Cols. 12 + 15 + 16
AA-3190107	00000	MALVERN INSURANCE LIMITED	BM													
AA-1340160	00000	MANNHEIMER AG HOLDING	DE													
AA-1840610	00000	MAPFRE INDUSTRIAL S.A.	ES	49	8	73				49						
AA-1121425	00000	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GB	4,591		3,696	8			3,704	887	15	3	3		890
AA-1121510	00000	MARLON INSURANCE COMPANY LIMITED	GB	5	1		2			2	3	3	1	1		4
AA-3190829	00000	MAX RE LIMITED	BM	4		30				4						
AA-1320175	00000	MEAD REASSURANCE S.A./LAFAYETTE RE.	FR	2							2	1				2
AA-1120945	00000	MENTOR INSURANCE COMPANY (UK) LIMITED	GB	1,272					618	618	654	1,195	239	239		893
AA-1240125	00000	MERCATOR VERZEKERINGEN NV	BE													
AA-5420060	00000	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED	KR	5	5					5						
AA-1860620	00000	MILLI REASURANS T.A.S.	TR	221					195	195	26					26
AA-1120980	00000	MINSTER INSURANCE COMPANY LIMITED	GB	5		1				1	4	4	1	1		5
AA-1121395	00000	MITSUI SUMITOMO INSURANCE (LONDON) LIMITED	GB	1							1	0				1
AA-1121410	00000	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED	GB	30							30					30
AA-1580085	00000	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	JP	3,835		3,577				3,577	258	55	11	11		269
AA-0051036	00000	MLC REINSURANCE LIMITED	TC	89	1	75				76	13					13
AA-1440020	00000	MODERNA FORSAKRINGAR AB	SE	87	14					14	73					73
AA-3194129	00000	MONTPELIER REINSURANCE LIMITED	BM	88		308	1			88						
AA-1121200	00000	MOORGATE INSURANCE COMPANY LIMITED	GB	1							1	1				1
AA-1340165	00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DE	6,071	29	3,103	1			3,132	2,939	3,650	730	730		3,669
AA-1320205	00000	MUTUELLE CENTRALE DE REASSURANCE	FR	157		111				111	46					46
AA-0000000	00000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	GB	43	12					12	31					31
AA-0000000	00000	NAURU INSURANCE CORPORATION	OT	2							2					2
AA-3190869	00000	NEW CASTLE REINS COMPANY LIMITED	BM	4		30				4						
AA-5340660	00000	NEW INDIA ASSURANCE COMPANY LIMITED	IN													
AA-1380140	00000	NIEUW ROTTERDAM BEHEER N.V.	NL		18											
AA-1121075	00000	NIPPON INSURANCE COMPANY OF EUROPE LIMITED	GB													
AA-1120830	00000	NIPPONKOA INSURANCE COMPANY (EUROPE) LIMITED	GB	5							5	5	1			5
AA-1580060	00000	NIPPONKOA INSURANCE COMPANY LIMITED	JP	3,405	24	3,135				3,159	246	5	1	1		247
AA-1580030	00000	NISSAY DOWA GENERAL INSURANCE COMPANY	JP	571	1	498				498	72					72
AA-1580070	00000	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED	JP	294					239	239	55					55
AA-1280085	00000	NORDEUROPA FORSIKRINGS - A/S	DK													
AA-1280090	00000	NORDISK REINSURANCE COMPANY A/S	DK	1		3				1						
AA-1340180	00000	NORDSTERN ALLGEMEINE VERSICHERUNGS-AG	DE													
AA-1121095	00000	NORTH ATLANTIC INSURANCE COMPANY LIMITED.	GB	109			40			40	69					69
AA-1340135	00000	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT	DE	6	6					6						
AA-2990725	00000	ORINOCO SEGUROS C.A.	VE	4	4					4						
AA-1422010	00000	OSLO REINSURANCE COMPANY (UK) LIMITED	NO													
AA-3190131	00000	OWENS INSURANCE LIMITED	BM													
AA-1240163	00000	P & V ASSURANCES SC	BE	82					73	73	9					9
AA-1121145	00000	PACIFIC AND GENERAL INSURANCE COMPANY LIMITED	GB	2							2	2				2
AA-1320034	00000	PARIS RE	FR	4		8				4						
AA-3190686	00000	PARTNER REINSURANCE COMPANY LIMITED	BM	34		35	1			34						
AA-1320265	00000	PARTNERRE SA	FR	1,315	1	1,359				1,315						
AA-3190129	00000	PAUMANOCK INSURANCE COMPANY LIMITED	BM	2							2	2				2
AA-1121165	00000	PEARL ASSURANCE PLC.	GB													
AA-3194174	00000	PLATINUM BERMUDA	BM	4		4				4						
AA-1340187	00000	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT	DE	1	1					1						
AA-1340245	00000	PROVINZIAL NORDWEST HOLDING AG	DE													
AA-1340190	00000	PROVINZIAL RHEINLAND HOLDING	DE	645	1	625				626	20					20
AA-1121235	00000	QBE INTERNATIONAL INSURANCE LIMITED	GB	364	4	1	14			19	345	99	20	19		364
AA-1780070	00000	QBE REINSURANCE (EUROPE) LIMITED	IE	5		4				4	1					1

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	Ceded Balances Payable	Miscellaneous Balances	Other Allowed Offset Items	Sum of Cols. 6 thru 10 but not in excess of Col. 5	Subtotal Col. 5 minus Col. 11	Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	20% of Amount in Col. 13	Smaller of Col. 11 or Col. 14	Smaller of Col. 11 or 20% of Amount in Dispute Included in Col. 5	Total Provision for Unauthorized Reinsurance Smaller of Col. 5 or Cols. 12 + 15 + 16
AA-1340004	00000	R+V VERSICHERUNG AKTIENGESELLSCHAFT	DE	2	1					1						1
AA-1360185	00000	REALE RIASSICURAZIONI S.P.A.	IT	0								0				0
AA-2990857	00000	REASEGURADORA DELTA CA	VE													
AA-1280110	00000	REASSURANCEAFVIKLINGS-AKTIESELSKABET	DK	6			2			2	4	3	1	1		5
AA-3190339	00000	RENAISSANCE REINSURANCE LIMITED	BM	46		376	2			46						
AA-1340201	00000	RHEINLAND VERS.-AG	DE	32							32					32
AA-3190138	00000	RIVER PLATE REINSURANCE COMPANY LIMITED	BM	(57)			(116)			(116)	59	179	36		(116)	
AA-1121270	00000	RIVER THAMES INSURANCE COMPANY LIMITED	GB	6							6	6	1			6
AA-1440082	00000	RIVERSTONE (STOCKHOLM) INSURANCE CORPORATION	SE													
AA-1120465	00000	RIVERSTONE INSURANCE (UK) LIMITED	GB	62	3		10			13	49	42	8	8		57
AA-1120663	00000	ROAD TRANSPORT AND GENERAL INSURANCE COMPANY LIMITED	GB	11			3			3	8	6	1	1		9
AA-1720100	00000	SAMPO INTERNATIONAL INSURANCE COMPANY	FI	11						11	9	2				11
AA-1720070	00000	SAMPO PLC	FI	1	1					1						
AA-1344100	00000	SCOR DEUTSCHLAND RUCKVERSICHERUNGS AG	DE	0								0				0
AA-1340015	00000	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG	DE	378		377				377	1					1
AA-1464100	00000	SCOR SWITZERLAND AG	CH													
AA-1320275	00000	SCOR VIE	FR	1,508	3	1,451				1,454	54	1				54
AA-1569750	00000	SCOTTISH AND YORK HOLDINGS LIMITED	CN													
AA-1121310	00000	SCOTTISH LION INSURANCE COMPANY LIMITED	GB	12			3			3	8	6	1	1		10
AA-1580105	00000	SECOM GENERAL INSURANCE COMPANY LIMITED	JP	23	26	11				23						
AA-1240175	00000	SECURA SOCIETE DE REASSURANCES	BE	36							36					36
AA-1121315	00000	SECURITY INSURANCE CO. (UK) LIMITED	GB	3						1	2	1				3
AA-5420070	00000	SHINDONGAH FIRE AND MARINE INSURANCE COMPANY LIMITED	KR	195	1				160	161	34					34
AA-5760050	00000	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD	SG	6		3				3	4					4
AA-5760055	00000	SINGAPORE REINSURANCE CORPORATION LIMITED	SG	74		63				63	10					10
AA-1440075	00000	SIRIUS FORSAKRINGSAKTIEBOLAGET	SE	48	0		16			17	31	30	6	6		37
AA-3190146	00000	SOLAR INSURANCE COMPANY LIMITED	BM	89		53				53	36					37
AA-1580110	00000	SOMPO JAPAN INSURANCE INC	JP	3,938	14	3,695				3,710	229	119	24	24		253
AA-1320295	00000	SOREMA, SA	FR	655		630				630	25					25
AA-1961001	00000	SOUTH BRITISH INSURANCE COMPANY LIMITED	NZ													
AA-1121360	00000	SOVEREIGN MARINE & GENERAL INSURANCE COMPANY LIMITED	CN	10			1			1	9	13	3	1		10
AA-1420110	00000	SPAREBANK 1 SKADEFORSIKRING AS	NO	209		208				209	1	1				1
AA-1121366	00000	SPHERE DRAKE INSURANCE LIMITED	GB	337			27			27	310	294	59	27		337
AA-1560780	00000	SPHERE REINSURANCE COMPANY OF CANADA	CN	146			39			39	107	101	20	20		127
AA-1320018	00000	SPS REASSURANCE	FR													
AA-3190582	00000	ST JOHN'S INSURANCE COMPANY LIMITED	BM	416		943				416						
AA-1440090	00000	STOCKHOLM ATERFORSAKRINGS AB	SE	1	1					1						
AA-1420010	00000	STOREBRAND SOR A/S	NO													
AA-1121390	00000	STRONGHOLD INSURANCE COMPANY LIMITED	GB	3,768	127	3,749				3,768		1				
AA-1120737	00000	SUECIA RE & MARINE INSURANCE COMPANY LIMITED	GB	5	1		2			2	3	3	1	1		4
AA-1930925	00000	SUNCORP-METWAY INSURANCE LIMITED	AU			247										
AA-1340260	00000	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	DE	521	2	466				468	53	1				54
AA-1440105	00000	SWEDISH CLUB	SE	113		128				113						
AA-1340090	00000	SWISS RE FRANKONA RUCKVERSICHERUNGS AG	DE	31		30				30						
AA-1340045	00000	SWISS RE GERMANY AG	DE													
AA-1121405	00000	SWISS RE INTERNATIONAL SE	GB													
AA-1580080	00000	TAISEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JP													
AA-5280065	00000	TAIWAN FIRE AND MARINE INSURANCE COMPANY LIMITED	TW		1											
AA-1580095	00000	THE TOA REINSURANCE COMPANY LIMITED	JP	276		236				236	40	2				41
AA-1580100	00000	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	JP	4,861	5	3,581				3,586	1,275	2				1,276
AA-1121445	00000	TOKIO MARINE AND FIRE INSURANCE COMPANY (UK) LIMITED	GB													

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	Ceded Balances Payable	Miscellaneous Balances	Other Allowed Offset Items	Sum of Cols. 6 thru 10 but not in excess of Col. 5	Subtotal Col. 5 minus Col. 11	Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	20% of Amount in Col. 13	Smaller of Col. 11 or Col. 14	Smaller of Col. 11 or 20% of Amount in Dispute Included in Col. 5	Total Provision for Unauthorized Reinsurance Smaller of Col. 5 or Cols. 12 + 15 + 16
AA-3190838	00000	TOKIO MILLENIUM RE LIMITED	BM	6	6					6						
AA-9641105	00000	TOWARZYSTWO UBEZPIECZEN I REASEKURACJI WARTA SA	PL	1							1	1				1
AA-1960655	00000	TOWER INSURANCE LIMITED	NZ	2							2					2
AA-1340225	00000	TRANSATLANTISCHE BETEILIGUNGS - AG	DE	1	1					1						
AA-1280015	00000	TRYG-BALTICA INSURANCE, INTERNATIONAL INSURANCE COMPANY A/S	DK	1,374		1,463				1,374		24	5	5		5
AA-1280040	00000	TRYGVESTA GARANTIFORSIKRING AS	DK	65		65				65						
AA-1340006	00000	UNION REINSURANCE COMPANY	DE													
AA-1220020	00000	UNIQA SACH VERSICHERUNG AG	AT	8	10					8						
AA-3190165	00000	UNIVERSAL MARINE INSURANCE COMPANY	BM	97			(65)			(65)	162	66	13		(65)	97
AA-3190870	00000	VALIDUS REINSURANCE LIMITED	BM	68		229				68						
AA-1380003	00000	VERZ. DE NEDERLANDSCHE LUCHTVAARTPOOL N.V.	NL	1							1					1
AA-1360265	00000	VITTORIA ASSICURAZIONI S.P.A.	IT	243		241				241	2	1				2
AA-5280060	00000	WALSUN INSURANCE LIMITED	TW													
AA-3190170	00000	WALTON INSURANCE LIMITED	BM	59	(4)		4				59	59	12			59
AA-1440070	00000	WASA INDUSTRIAL INSURANCE COMPANY LIMITED	SE		1											
AA-1440100	00000	WASA INTERNATIONAL INSURANCE COMPANY LIMITED	SE	4							4					4
AA-1121532	00000	WAUSAU INSURANCE COMPANY (UK) LIMITED	GB	11							11	9	2			11
AA-3194151	00000	WHITE MOUNTAINS RE BERMUDA LTD	BM													
AA-1220070	00000	WIENER RUCKVERSICHERUNGS GESELLSCHAFT	AT													
AA-3770309	00000	WILLOW RE LIMITED	KY				533									
AA-1460185	00000	WINTERTHUR SCHWEIZERISCHE VERS.GES. AG	CH	1,358	90	1,253				1,343	15	20	4	4		19
AA-1120386	00000	WORLD AUXILIARY INSURANCE CORPORATION LIMITED	GB	1							1					1
AA-1340265	00000	WUESTENROT VESICHERUNGS AG	DE	15	5		1			7	9	9	2	2		11
AA-1120018	00000	ZURICH INTERNATIONAL (UK) LIMITED	GB	68	1	75				68						
0899999. Total Other Non-U.S. Insurers				83,662	606	75,750	624	1	1,924	65,971	17,691	10,876	2,175	1,279	(206)	18,819
0999999. Total Affiliates and Others				100,683	1,020	76,642	122	6	1,964	66,692	33,992	21,562	4,312	1,301	(775)	34,578
1099999. Total Protected Cells																
9999999 Totals				100,683	1,020	76,642	122	6	1,964	66,692	33,992	21,562	4,312	1,301	(775)	34,578

1. Amounts in dispute totaling $ 28 are included in Column 5.
2. Amounts in dispute totaling $ are excluded from Column 13.

SCHEDULE F - PART 6

Provision for Overdue Authorized Reinsurance as of December 31, Current Year

1 Federal ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable on Paid Losses and LAE More Than 90 Days Overdue (a)	5 Total Reinsurance Recoverable on Paid Losses and LAE (b)	6 Amounts Received Prior 90 Days	7 Col. 4 divided by (Cols. 5 + 6)	8 Amounts in Col. 4 for Companies Reporting less than 20% in Col. 7	9 Amounts in Dispute Excluded from Col. 4 for Companies Reporting less than 20% in Col. 7	10 20% of Amount in Col. 9	11 Amount Reported in Col. 8 x 20% + Col. 10
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE COMPANY	7,140	66,776	115,133	3.925	7,140	14,035	2,807	4,235
25-1118791	19402	AIG CASUALTY COMPANY		10	34,756	0.000				
36-2661954	10103	AMERICAN AGRICULTURAL INSURANCE COMPANY			113	0.000				
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	151	25,419	71,055	0.157	151			30
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	38,756	95,523	40,902	28.408				
13-3333609	32220	AMERICAN INTERNATIONAL INSURANCE COMPANY	34	34		100.000				
36-0727430	22918	AMERICAN MOTORISTS INSURANCE COMPANY	3,145	5,187	23,441	10.987	3,145			629
35-0145400	19704	AMERICAN STATES INSURANCE COMPANY	165	15,665	7,468	0.713	165			33
94-1390273	19801	ARGONAUT INSURANCE COMPANY	83	17,413	15,058	0.255	83			17
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	11,435	15,950	33,401	23.170				
04-2482364	16187	AXA RE PROPERTY & CASUALTY INSURANCE COMPANY	1,025	1,196	500	60.450				
06-6105395	20710	CENTURY INDEMNITY COMPANY	90,956	94,888	127,325	40.932				
31-0542366	10677	CINCINNATI INSURANCE COMPANY	624	675	69	83.879				
13-2781282	25070	CLEARWATER INSURANCE COMPANY	167,382	921,613	970,594	8.846	167,382			33,476
06-0949141	33197	COLOGNE REINS COMPANY OF AMERICA	95	229	12,453	0.746	95			19
36-2114545	20443	CONTINENTAL CASUATLY COMPANY	2,304,757	2,311,690	1,130	99.651				
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	67,889	363,500	61,498	15.974	67,889			13,578
38-2145898	33499	DORINCO REINSURANCE COMPANY	456	41,704	157,116	0.229	456			91
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	47,102	150,670	497,920	7.262	47,102			9,420
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	419	1,074	40,715	1.003	419			84
36-2950161	35378	EVANSTON INSURANCE COMPANY	50	115	3,459	1.401	50			10
22-2005057	26921	EVEREST REINSURANCE COMPANY	1,454	1,970		73.810				
05-0316605	21482	FACTORY MUTUAL INSURANCE COMPANY	2,483	35,844	74,234	2.256	2,483			497
94-0781581	25518	FAIRMONT PREMIER INSURANCE COMPANY			58,770	0.000				
74-1280541	24384	FAIRMONT SPECIALTY INSURANCE COMPANY	3,668	4,413		83.121				
42-0245840	13897	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA	104	155	1,171	7.858	104			21
94-1610280	21873	FIREMANS FUND INSURANCE COMPANY			2,886	0.000				
75-1588101	35882	GEICO GENERAL INSURANCE COMPANY	36	6,564	3,576	0.353	36			7
13-2673100	22039	GENERAL REINSURANCE CORPORATION		2,923		0.000				
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	18,888	72,912	759	25.639				
13-5617450	11231	GENERALI US BRANCH		760	888	0.000				
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	43,703	142,694	48,001	22.918				
13-5117400	22187	GREATER NEW YORK MUTUAL INSURANCE COMPANY	442	442	184	70.523				
13-5129825	22292	HANOVER INSURANCE COMPANY	8,739	8,740	8,502	50.686				
06-0384680	11452	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	670	24,470	87,282	0.600	670			134
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY	3,457	3,458	2,374	59.286				
39-1321384	36919	HAWKEYE SECURITY INSURANCE COMPANY	6,130	6,130		100.000				
75-1728967	38849	HOUSTON GENERAL INSURANCE COMPANY	2,063	2,855	1,647	45.816				
74-1746542	26581	INDEPENDENCE AMERICAN INSURANCE COMPANY	1,158	4,775		24.240				
23-0723970	22713	INSURANCE COMPANY OF N AMER	7,263	7,263		100.000				
13-5339725	18341	INSURANCE CORP OF NEW YORK	2,065,472	2,124,532		97.220				
56-0473714	22772	INTEGON INDEMNITY CORPORATION	265	265		99.951				
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	5,649	7,301	349	73.838				
22-2053189	32352	LM PROPERTY AND CASUALTY INSURANCE COMPANY	4,344	8,085	9,240	25.071				
36-1410470	22977	LUMBERMENS MUTUAL CASUALTY COMPANY	107	107	39,180	0.271	107			21
36-3347420	23876	MAPRE INSURANCE COMPANY	154	154		100.000				
62-0928337	31968	MERASTAR INSURANCE COMPANY	442	494	86	76.395				
04-1614490	19798	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	1,688	1,688	456	78.716				
13-2915260	34339	METROPOLITAN GROUP PROPERTY & CASUALTY INSURANCE COMPANY	1,885	2,600	185	67.690				
13-2725441	26298	METROPOLITAN PROPERTY AND CASUATLY INSURANCE COMPANY	4,983	6,149		81.031				
36-1475332	20451	MIDSTATES REINSURANCE CORPORATION	155	6,929		2.235	155			31
13-3467153	22551	MITSUI SUMITOMO INSURANCE USA INC		62	71	0.090				
31-4259550	14621	MOTORISTS MUTUAL INSURANCE COMPANY	844	844	200	80.850				
38-0855585	22012	MOTORS INSURANCE CORPORATION			11,686	0.000				

SCHEDULE F - PART 6

Provision for Overdue Authorized Reinsurance as of December 31, Current Year

1 Federal ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable on Paid Losses and LAE More Than 90 Days Overdue (a)	5 Total Reinsurance Recoverable on Paid Losses and LAE (b)	6 Amounts Received Prior 90 Days	7 Col. 4 divided by (Cols. 5 + 6)	8 Amounts in Col. 4 for Companies Reporting less than 20% in Col. 7	9 Amounts in Dispute Excluded from Col. 4 for Companies Reporting less than 20% in Col. 7	10 20% of Amount in Col. 9	11 Amount Reported in Col. 8 x 20% + Col. 10
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	31	26,549	59,682	0.036	31			6
38-0865250	11991	NATIONAL CASUALTY COMPANY	5,852	63,270	21,920	6.870	5,852			1,170
47-0355979	20087	NATIONAL INDEMNITY COMPANY	134	63,342	208,349	0.049	134			27
13-1988169	34835	NATIONAL REINSURANCE CORPORATION			107	0.000				
25-0687550	19445	NATIONAL UNION FIRE INSURANCE COMAPNY OF PITTS	27	64,011	119,150	0.015	27			5
31-4425763	23760	NATIONWIDE GENERAL INSURANCE COMPANY	15	18	44	23.555				
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	9,128	15,170	67,796	11.003	9,128			1,826
04-2177185	21830	NEW ENGLAND INSURANCE COMPANY	59,864	88,480	474	67.298				
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	1,817,842	2,043,041	33,862	87.527				
98-0032627	27073	NIPPONKOA INSURANCE COMPANY LIMITED U.S. BRANCH	700	5,574	5,401	6.378	700			140
13-2930109	22047	NORTH STAR REINSURANCE CORPORATION			83	0.000				
47-0698507	23680	ODYSSEY AMERICAN REINSURANCE COMPANY		1,071		0.000				
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	4,736	6,341	92	73.626				
23-1502700	21970	ONEBEACON INSURANCE COMPANY	7,490	9,316	434	76.824				
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US		428	37,368	0.000				
13-3531373	10006	PARTNERRE INSURANCE COMPANY OF NEW YORK	1,404	80,113	21,838	1.377	1,404			281
13-2919779	18333	PEERLESS INDEMNITY INSURANCE COMPANY	1,488	15,054	8,860	6.221	1,488			298
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	2,801	4,814	2,744	37.055				
36-3030511	37257	PRAETORIAN INSURANCE COMPANY	4,944	6,387	9,979	30.210				
05-0204450	24295	PROVIDENCE WASHINGTON INSURANCE COMPANY	1,969	3,773	132	50.428				
23-1641984	10219	QBE REINSURANCE CORPORATION	8,372	35,363	7,928	19.339	8,372			1,674
23-1740414	22705	R&Q REINSURANCE COMPANY	57,887	146,633	132,391	20.746				
86-0274508	31089	REPUBLIC WESTERN INSURANCE COMPANY			25,388	0.000				
37-0915434	13056	RLI INSURANCE COMPANY			6	0.000				
16-0366830	22314	RSUI INDEMNITY COMPANY	5,556	194,057	148,128	1.624	5,556			1,111
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	1,688	1,688	426	79.827				
94-6078058	21911	SAN FRANCISCO REINSURANCE COMPANY	3	964	24,666	0.012	3			1
75-1444207	30058	SCOR REINSURANCE COMPANY	42,156	86,653	6,491	45.259				
91-0341780	25763	SEATON INSURANCE COMPANY	230	48,655	8,741,136	0.003	230			46
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	32	54		59.426				
39-0333950	24988	SENTRY INSURANCE A MUTUAL COMPANY	18,436	65,424	4,635	26.316				
34-1532771	15156	SHELBY INSURANCE COMPANY	10,398	11,061		94.004				
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	354	473	1,460	18.297	354			71
22-3590451	40045	STARNET INSURANCE COMPANY	14	373	46	3.268	14			3
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	10,578	128,317	182,006	3.409	10,578			2,116
37-0533080	25143	STATE FARM FIRE AND CASUALTY COMPANY	670	670	115	85.384				
31-4423946	10952	STONEBRIDGE CASUALTY INSURANCE COMPANY		44,579	98,154	0.000				
23-2182777	40134	SUA INSURANCE COMPANY	2,041	3,427	20	59.189				
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	68,373	292,892	2,755	23.127				
94-1517098	25534	TIG INSURANCE COMPANY	2,156	50,203	114,314	1.310	2,156			431
13-2918573	42439	TOA-RE INSURANCE COMPANY OF AMERICA	97	92,866	96,467	0.051	97			19
13-6108722	12904	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LTD(US BRANCH)	25,737	75,027	73,543	17.323	25,737			5,147
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	270	9,520	55,296	0.417	270	1,140,489	228,098	228,152
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	26,534	31,803	346	82.535				
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	15,959	118,342	26,204	11.041	15,959			3,192
06-1286274	36161	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	7,013	8,305	34	84.100				
91-6027360	25747	UNIGARD INSURANCE COMPANY			461,279	0.000				
47-0547953	25844	UNION INSURANCE COMPANY	4,249	34,947		12.158	4,249			850
13-2953213	36048	UNIONE ITALIANA REINSURANCE COMPANY OF AMERICA	230	39,243	25,424	0.356	230			46
42-0644327	13021	UNITED FIRE & CASUALTY COMPANY			17	0.000				
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	140	180		78.118				
02-0349547	38032	US INTERNATIONAL REINSURANCE COMPANY	421	421	47	89.976				
63-0598629	11762	VESTA FIRE INSURANCE CORPORATION	290,837	307,792		94.491				
48-0921045	39845	WESTPORT INSURANCE CORPORATION	96,013	1,761,803	1,346,860	3.089	96,013			19,203

SCHEDULE F - PART 6

Provision for Overdue Authorized Reinsurance as of December 31, Current Year

1 Federal ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable on Paid Losses and LAE More Than 90 Days Overdue (a)	5 Total Reinsurance Recoverable on Paid Losses and LAE (b)	6 Amounts Received Prior 90 Days	7 Col. 4 divided by (Cols. 5 + 6)	8 Amounts in Col. 4 for Companies Reporting less than 20% in Col. 7	9 Amounts in Dispute Excluded from Col. 4 for Companies Reporting less than 20% in Col. 7	10 20% of Amount in Col. 9	11 Amount Reported in Col. 8 x 20% + Col. 10
13-2997499	38776	WHITE MOUNTAINS REINSURANCE COMPANY OF AMERICA	14,947	55,425	85,158	10.632	14,947			2,989
13-1290712	20583	XL REINSURANCE AMERICA INC	1,308	14,160		9.240	1,308			262
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	2,084	2,319	592	71.602				
AA-1340125	00000	HANNOVER RUCKVERSICHERUNGS AG	676	24,192	18,954	1.566	676			135
AA-1122000	00000	LLOYDS OF LONDON	973,326	4,995,704	3,823,694	11.036	973,326			194,665
AA-1127183	00000	LLOYDS SYNDICATE NUMBER 1183		229		0.000				
AA-1127414	00000	LLOYDS SYNDICATE NUMBER 1414		2,983		0.000				
AA-1120083	00000	LLOYDS SYNDICATE NUMBER 1910		306		0.000				
AA-1128001	00000	LLOYDS SYNDICATE NUMBER 2001		12,599		0.000				
AA-1128003	00000	LLOYDS SYNDICATE NUMBER 2003		11,926		0.000				
AA-1120071	00000	LLOYDS SYNDICATE NUMBER 2007		459		0.000				
AA-1128010	00000	LLOYDS SYNDICATE NUMBER 2010		5,280		0.000				
AA-1128623	00000	LLOYDS SYNDICATE NUMBER 2623		248		0.000				
AA-1128791	00000	LLOYDS SYNDICATE NUMBER 2791		306		0.000				
AA-1126033	00000	LLOYDS SYNDICATE NUMBER 33		918		0.000				
AA-1126435	00000	LLOYDS SYNDICATE NUMBER 435		2,830		0.000				
AA-1126510	00000	LLOYDS SYNDICATE NUMBER 510		15,085		0.000				
AA-1126566	00000	LLOYDS SYNDICATE NUMBER 566		765		0.000				
AA-1126623	00000	LLOYDS SYNDICATE NUMBER 623		58		0.000				
AA-1840000	00000	MAPFRE RE COMPANIA DE REASEGUROS SA		229		0.000				
AA-1121480	00000	UNIONAMERICA INSURANCE COMPANY LIMITED	105	22,854	16,240,158	0.001	105			21
9999999 Totals			8,535,224	17,872,268	34,908,286	XXX	1,476,576	1,154,523	230,905	526,220

(a) From Schedule F - Part 4 Columns 8 + 9, total authorized, less $ 1,940,470 in dispute.

(b) From Schedule F - Part 3 Columns 7 + 8, total authorized, less $ 1,940,470 in dispute.

SCHEDULE F - PART 7

Provision for Overdue Reinsurance as of December 31, Current Year

1 Federal ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable All Items	5 Funds Held By Company Under Reinsurance Treaties	6 Letters of Credit	7 Ceded Balances Payable	8 Other Miscellaneous Balances	9 Other Allowed Offset Items	10 Sum of Cols. 5 thru 9 but not in excess of Col. 4	11 Col. 4 minus Col. 10	12 Greater of Col. 11 or Schedule F - Part 4 Cols. 8 + 9
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	3,060,969	4,020					4,020	3,056,950	3,056,950
13-3333609	32220	AMERICAN INTERNATIONAL INSURANCE COMPANY	669,246	1,355		11			1,366	667,880	667,880
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	1,750,046	1,136	384	8			1,528	1,748,518	1,748,518
04-2482364	16187	AXA RE PROPERTY & CASUALTY INSURANCE COMPANY	139,645							139,645	139,645
06-6105395	20710	CENTURY INDEMNITY COMPANY	5,277,008	45,757	256,883				302,640	4,974,368	4,974,368
31-0542366	10677	CINCINNATI INSURANCE COMPANY	32,233							32,233	32,233
36-2114545	20443	CONTINENTAL CASUATLY COMPANY	9,563,393							9,563,393	9,563,393
22-2005057	26921	EVEREST REINSURANCE COMPANY	5,115,584							5,115,584	5,115,584
74-1280541	24384	FAIRMONT SPECIALTY INSURANCE COMPANY	302,501							302,501	302,501
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	1,405,071	2,311					2,311	1,402,760	1,402,760
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	2,785,133	3,735					3,735	2,781,398	2,781,398
13-5117400	22187	GREATER NEW YORK MUTUAL INSURANCE COMPANY	33,357							33,357	33,357
13-5129825	22292	HANOVER INSURANCE COMPANY	230,883							230,883	230,883
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY	19,478							19,478	19,478
39-1321384	36919	HAWKEYE SECURITY INSURANCE COMPANY	6,624							6,624	6,624
75-1728967	38849	HOUSTON GENERAL INSURANCE COMPANY	306,027	2,329					2,329	303,698	303,698
74-1746542	26581	INDEPENDENCE AMERICAN INSURANCE COMPANY	30,349	2,948					2,948	27,402	27,402
23-0723970	22713	INSURANCE COMPANY OF N AMER	479,620							479,620	479,620
13-5339725	18341	INSURANCE CORP OF NEW YORK	3,662,175							3,662,175	3,662,175
56-0473714	22772	INTEGON INDEMNITY CORPORATION	17,986							17,986	17,986
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	497,008	27,432					27,432	469,576	469,576
22-2053189	32352	LM PROPERTY AND CASUALTY INSURANCE COMPANY	2,218,351							2,218,351	2,218,351
36-3347420	23876	MAPRE INSURANCE COMPANY	692			7			7	685	685
62-0928337	31968	MERASTAR INSURANCE COMPANY	23,661							23,661	23,661
04-1614490	19798	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	125,441							125,441	125,441
13-2915260	34339	METROPOLITAN GROUP PROPERTY & CASUALTY INSURANCE COMPANY	2,206,661	27,200		3			27,203	2,179,458	2,179,458
13-2725441	26298	METROPOLITAN PROPERTY AND CASUATLY INSURANCE COMPANY	453,771							453,771	453,771
31-4259550	14621	MOTORISTS MUTUAL INSURANCE COMPANY	54,984							54,984	54,984
31-4425763	23760	NATIONWIDE GENERAL INSURANCE COMPANY	19,275							19,275	19,275
04-2177185	21830	NEW ENGLAND INSURANCE COMPANY	236,832			7			7	236,825	236,825
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	36,525,671	29,696		13			29,709	36,495,962	36,495,962
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	892,542	15,420					15,420	877,123	877,123
23-1502700	21970	ONEBEACON INSURANCE COMPANY	1,065,942			9			9	1,065,933	1,065,933
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	519,084	13,944		3			13,947	505,137	505,137
36-3030511	37257	PRAETORIAN INSURANCE COMPANY	518,218							518,218	518,218
05-0204450	24295	PROVIDENCE WASHINGTON INSURANCE COMPANY	75,984	5,962					5,962	70,021	70,021
23-1740414	22705	R&Q REINSURANCE COMPANY	27,607,350	486					486	27,606,864	27,606,864
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	103,882							103,882	103,882
75-1444207	30058	SCOR REINSURANCE COMPANY	1,671,017	2,512		6			2,518	1,668,498	1,668,498
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	38,144							38,144	38,144
39-0333950	24988	SENTRY INSURANCE A MUTUAL COMPANY	2,402,715	47					47	2,402,669	2,402,669
34-1532771	15156	SHELBY INSURANCE COMPANY	11,061							11,061	11,061
37-0533080	25143	STATE FARM FIRE AND CASUALTY COMPANY	34,452							34,452	34,452
23-2182777	40134	SUA INSURANCE COMPANY	10,135	695					695	9,440	9,440
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	14,306,602			767			767	14,305,834	14,305,834
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	1,993,258							1,993,258	1,993,258
06-1286274	36161	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	511,410							511,410	511,410
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	2,849							2,849	2,849
02-0349547	38032	US INTERNATIONAL REINSURANCE COMPANY	429			(4)				429	429
63-0598629	11762	VESTA FIRE INSURANCE CORPORATION	332,709							332,709	332,709

SCHEDULE F - PART 7

Provision for Overdue Reinsurance as of December 31, Current Year

1 Federal ID Number	2 NAIC Com-pany Code	3 Name of Reinsurer	4 Reinsurance Recoverable All Items	5 Funds Held By Company Under Reinsurance Treaties	6 Letters of Credit	7 Ceded Balances Payable	8 Other Miscellaneous Balances	9 Other Allowed Offset Items	10 Sum of Cols. 5 thru 9 but not in excess of Col. 4	11 Col. 4 minus Col. 10	12 Greater of Col. 11 or Schedule F - Part 4 Cols. 8 + 9
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	166,094							166,094	166,094
9999999 Totals			129,513,553	186,985	257,267	831			445,086	129,068,468	129,068,468

1.	Total	129,068,468
2.	Line 1 x .20	25,813,694
3.	Schedule F - Part 6 Col. 11	526,220
4.	Provision for Overdue Authorized Reinsurance (Lines 2 + 3)	26,339,913
5.	Provision for Unauthorized Reinsurance (Schedule F - Part 5 Col. 17 x1000)	34,578,303
6.	Provision for Reinsurance (sum Lines 4 + 5) [Enter this amount on Page 3, Line 16]	60,918,216

SCHEDULE F - PART 8

Restatement of Balance Sheet to Identify Net Credit for 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 10)	34,680,252,520	138,015	34,680,390,535
2.	Premiums and considerations (Line 13)	3,850,944,087	1,527,417	3,852,471,504
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 14.1)	62,424,047	(45,226,704)	17,197,343
4.	Funds held by or deposited with reinsured companies (Line 14.2)	514,626		514,626
5.	Other assets	2,234,378,210	(68,814,843)	2,165,563,367
6.	Net amount recoverable from reinsurers		798,004,158	798,004,158
7.	Protected cell assets (Line 25)			
8.	Totals (Line 26)	40,828,513,489	685,628,043	41,514,141,532
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	14,500,094,888	735,585,573	15,235,680,461
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	1,946,534,983	(975,694)	1,945,559,289
11.	Unearned premiums (Line 9)	8,411,216,255	849,557	8,412,065,812
12.	Advance premiums (Line 10)	257,355,682	68,898	257,424,580
13.	Dividends declared and unpaid (Line 11.1 and 11.2)			
14.	Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	1,719,881	(975,873)	744,008
15.	Funds held by company under reinsurance treaties (Line 13)	1,570,455	(1,570,455)	
16.	Amounts withheld or retained by company for account of others (Line 14)	25,016,675		25,016,675
17.	Provision for reinsurance (Line 16)	60,918,216	(60,918,216)	
18.	Other liabilities	598,012,554	13,564,253	611,576,807
19.	Total liabilities excluding protected cell business (Line 24)	25,802,439,589	685,628,043	26,488,067,632
20.	Protected cell liabilities (Line 25)			
21.	Surplus as regards policyholders (Line 35)	15,026,073,900	XXX	15,026,073,900
22.	Totals (Line 36)	40,828,513,489	685,628,043	41,514,141,533

NOTE: Is the restatement of this exhibit the result of grossing up balances ceded to affiliates under 100 percent reinsurance or pooling arrangements? Yes [ ] No [X]

If yes, give full explanation:

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		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX
2. Premiums earned		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX
3. Incurred claims	(255,597)		(200,460)														(55,137)	
4. Cost containment expenses																		
5. Incurred claims and cost containment expenses (Lines 3 and 4)	(255,597)		(200,460)														(55,137)	
6. Increase in contract reserves																		
7. Commissions (a)																		
8. Other general insurance expenses																		
9. Taxes, licenses and fees																		
10. Total other expenses incurred																		
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	255,597		200,460														55,137	
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	255,597		200,460														55,137	
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																		

(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									
2. Advance premiums									
3. Reserve for rate credits									
4. Total premium reserves, current year									
5. Total premium reserves, prior year									
6. Increase in total premium reserves									
B. Contract Reserves:									
1. Additional reserves (a)									
2. Reserve for future contingent benefits (deferred maternity and other similar benefits)									
3. Total contract reserves, current year									
4. Total contract reserves, prior year.									
5. Increase in contract reserves									
C. Claim Reserves and Liabilities:									
1. Total current year	233,529		233,529						
2. Total prior year	316,197	55,219	233,529						27,449
3. Increase	(82,667)	(55,219)							(27,449)
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	(172,930)	(145,241)							(27,689)
1.2 On claims incurred during current year									
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	233,529		233,529						
2.2 On claims incurred during current year									
3. Test:									
3.1 Line 1.1 and 2.1	60,600	(145,241)	233,529						(27,689)
3.2 Claim reserves and liabilities, December 31, prior year	316,197	55,219	233,529						27,449
3.3 Line 3.1 minus Line 3.2	(255,597)	(200,460)							(55,137)
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims	(255,597)	(200,460)							(55,137)
4. Commissions									
B. Reinsurance Ceded:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									

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

SCHEDULE H - PART 5. - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims				
2. Beginning claim reserves and liabilities				
3. Ending claim reserves and liabilities				
4. Claims paid				
B. Assumed Reinsurance:				
5. Incurred Claims				
6. Beginning claim reserves and liabilities				
7. Ending claim reserves and liabilities				
8. Claims paid				
C. Ceded Reinsurance:				
9. Incurred Claims				
10. Beginning claim reserves and liabilities				
11. Ending claim reserves and liabilities				
12. Claims paid				
D. Net:				
13. Incurred Claims				
14. Beginning claim reserves and liabilities				
15. Ending claim reserves and liabilities				
16. Claims paid				
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred claims and cost containment expenses			(255,597)	(255,597)
18. Beginning reserves and liabilities				
19. Ending reserves and liabilities				
20. Paid claims and cost containment expenses			(255,597)	(255,597)

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES
SCHEDULE P - PART 1 - SUMMARY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	308,995	177,716	57,993	15,907	15,488		1,274	188,854	XXX
2. 2000	20,349,921	(153,525)	20,503,446	13,882,295	76,097	657,578	1,455	1,881,394		908,925	16,343,716	XXX
3. 2001	20,588,418	197,492	20,390,926	13,842,838	227,537	682,463	7,172	1,850,361		919,858	16,140,954	XXX
4. 2002	21,655,178	240,416	21,414,762	12,633,832	84,550	636,996	2,971	2,020,679		861,038	15,203,985	XXX
5. 2003	22,724,649	199,200	22,525,449	12,215,945	92,077	551,186	3,528	1,951,639		825,535	14,623,165	XXX
6. 2004	23,862,982	234,605	23,628,377	12,059,245	291,565	521,664	8,620	2,171,187		885,801	14,451,910	XXX
7. 2005	25,030,037	275,750	24,754,287	18,573,737	3,325,538	510,579	2,464	2,852,524		961,463	18,608,838	XXX
8. 2006	25,542,160	475,292	25,066,868	12,055,318	65,831	417,059	(12)	1,976,501		971,379	14,383,059	XXX
9. 2007	25,624,575	572,641	25,051,934	12,178,233	44,339	350,440		2,132,747		1,068,625	14,617,080	XXX
10. 2008	25,296,003	530,262	24,765,741	13,275,386	342,946	200,427	42	2,185,348		858,859	15,318,173	XXX
11. 2009	24,527,839	543,620	23,984,219	9,405,473	65,811	78,848		1,863,436		535,771	11,281,947	XXX
12. Totals	XXX	XXX	XXX	130,431,297	4,794,006	4,665,233	42,146	20,901,304		8,798,527	151,161,682	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing-Direct and Assumed
1. Prior	1,801,775	918,031	1,341,600	339,489	261,130	37,429	216,241	68,312	121,999	417	48	2,379,068	XXX
2. 2000	81,507	81,830	38,611	4	12,450	6	3,818		24,476		270	79,023	XXX
3. 2001	82,976	90,617	38,328	2	13,282		10,611		24,352		978	78,930	XXX
4. 2002	93,809	78,658	54,358	23	14,209	18	11,346	5	24,458	1	2,401	119,475	XXX
5. 2003	107,141	56,206	47,885	3	18,039	6	17,023		24,242		3,690	158,116	XXX
6. 2004	126,640	42,180	87,309	(1)	23,361	1	21,167		37,776		6,834	254,073	XXX
7. 2005	270,306	31,592	161,673	14,790	47,320	2	27,288	678	69,292		11,974	528,817	XXX
8. 2006	486,438	21,066	176,522	(5)	82,789	34	53,763		57,848	1	19,098	836,266	XXX
9. 2007	944,466	24,571	268,845	375	154,808	215	81,507	54	90,266	11	36,328	1,514,665	XXX
10. 2008	1,640,162	17,175	409,200	15,692	230,005	69	109,716		216,612	36	105,987	2,572,722	XXX
11. 2009	3,913,806	35,152	1,135,169	3,721	337,849	459	183,359	17	446,898	18	385,295	5,977,713	XXX
12. Totals	9,549,027	1,397,078	3,759,499	374,093	1,195,241	38,238	735,841	69,066	1,138,219	484	572,904	14,498,868	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,885,855	493,212
2. 2000	16,582,130	159,392	16,422,738	81.5	(103.8)	80.1				38,285	40,738
3. 2001	16,545,212	325,328	16,219,884	80.4	164.7	79.5				30,685	48,245
4. 2002	15,489,687	166,226	15,323,461	71.5	69.1	71.6				69,486	49,989
5. 2003	14,933,100	151,820	14,781,281	65.7	76.2	65.6				98,818	59,298
6. 2004	15,048,348	342,365	14,705,983	63.1	145.9	62.2				171,770	82,303
7. 2005	22,512,719	3,375,063	19,137,655	89.9	1,224.0	77.3				385,596	143,221
8. 2006	15,306,239	86,914	15,219,325	59.9	18.3	60.7				641,900	194,366
9. 2007	16,201,311	69,565	16,131,745	63.2	12.1	64.4				1,188,364	326,301
10. 2008	18,266,856	375,961	17,890,894	72.2	70.9	72.2				2,016,494	556,228
11. 2009	17,364,837	105,177	17,259,660	70.8	19.3	72.0				5,010,102	967,611
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	11,537,355	2,961,513

Note: Parts 2 and 4 are gross of all discounting, including tabular discounting. Part 1 is gross of only nontabular discounting, which is reported in Columns 32 and 33 of Part 1. The tabular discount, if any, is reported in the Notes to Financial Statements which will reconcile Part 1 with Parts 2 and 4.

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2000	2 2001	3 2002	4 2003	5 2004	6 2005	7 2006	8 2007	9 2008	10 2009	11 One Year	12 Two Year
1. Prior	7,395,268	7,335,218	7,644,834	8,286,192	8,827,437	9,094,444	9,200,213	9,364,515	9,435,691	9,680,170	244,479	315,655
2. 2000	14,061,797	14,496,116	14,591,047	14,587,441	14,514,281	14,500,088	14,487,325	14,492,191	14,503,410	14,516,869	13,459	24,678
3. 2001	XXX	14,097,696	14,445,693	14,433,905	14,339,958	14,329,885	14,304,979	14,297,027	14,324,729	14,345,171	20,442	48,144
4. 2002	XXX	XXX	13,641,857	13,499,599	13,329,105	13,276,962	13,262,002	13,269,069	13,273,030	13,278,325	5,295	9,256
5. 2003	XXX	XXX	XXX	13,523,155	13,080,280	12,894,498	12,828,066	12,817,908	12,802,360	12,805,400	3,040	(12,508)
6. 2004	XXX	XXX	XXX	XXX	13,199,732	12,776,860	12,528,060	12,472,160	12,473,568	12,497,020	23,452	24,860
7. 2005	XXX	XXX	XXX	XXX	XXX	16,993,357	16,398,414	16,098,860	16,206,303	16,215,839	9,536	116,979
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	13,214,861	13,274,092	13,215,321	13,184,977	(30,345)	(89,115)
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,033,899	14,064,175	13,908,744	(155,431)	(125,155)
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,691,173	15,488,971	(202,203)	XXX
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,949,344	XXX	XXX
										12. Totals	(68,275)	312,795

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1 2000	2 2001	3 2002	4 2003	5 2004	6 2005	7 2006	8 2007	9 2008	10 2009		
1. Prior	000	2,707,767	4,526,761	5,412,398	5,973,322	6,467,012	6,745,995	7,001,460	7,249,318	7,422,684	XXX	XXX
2. 2000	8,974,493	12,072,615	13,151,948	13,761,081	14,103,850	14,262,186	14,346,478	14,400,686	14,443,635	14,462,322	XXX	XXX
3. 2001	XXX	8,912,523	11,989,415	13,028,657	13,608,008	13,931,626	14,089,454	14,175,730	14,245,404	14,290,593	XXX	XXX
4. 2002	XXX	XXX	8,306,746	11,027,292	11,989,661	12,550,771	12,870,662	13,039,270	13,130,080	13,183,306	XXX	XXX
5. 2003	XXX	XXX	XXX	8,040,984	10,652,731	11,564,391	12,107,845	12,426,230	12,591,247	12,671,526	XXX	XXX
6. 2004	XXX	XXX	XXX	XXX	7,722,449	10,308,811	11,206,575	11,769,628	12,103,298	12,280,723	XXX	XXX
7. 2005	XXX	XXX	XXX	XXX	XXX	9,736,934	13,496,705	14,673,681	15,396,315	15,756,314	XXX	XXX
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	8,213,041	10,879,160	11,830,267	12,406,558	XXX	XXX
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,706,215	11,569,308	12,484,334	XXX	XXX
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,953,455	13,132,825	XXX	XXX
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,418,510	XXX	XXX

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2000	2 2001	3 2002	4 2003	5 2004	6 2005	7 2006	8 2007	9 2008	10 2009
1. Prior	1,905,417	1,338,720	1,000,670	1,270,283	1,450,182	1,390,644	1,302,315	1,160,206	1,095,314	1,150,041
2. 2000	1,007,392	407,329	272,577	166,688	83,204	54,519	34,965	25,973	19,563	42,425
3. 2001	XXX	1,114,377	519,781	306,743	160,349	96,579	68,223	39,680	35,690	48,937
4. 2002	XXX	XXX	1,365,280	600,137	304,033	151,492	100,073	83,486	73,398	65,676
5. 2003	XXX	XXX	XXX	1,384,935	634,824	287,123	154,410	107,840	71,274	64,906
6. 2004	XXX	XXX	XXX	XXX	1,451,429	634,407	259,739	161,600	112,387	108,477
7. 2005	XXX	XXX	XXX	XXX	XXX	2,832,622	1,036,494	365,681	248,399	173,494
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	1,104,289	606,197	355,513	230,291
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,234,159	646,889	349,923
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,568,234	503,224
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,314,789

SCHEDULE P - PART 1A - HOMEOWNERS/FARMOWNERS

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								Number of Claims Reported-Direct and Assumed
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	12
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	8,727	175	2,287	(1)	674		103	11,514	XXX
2. 2000	3,945,571	10,222	3,935,349	2,861,898	132	84,857	(1)	338,742		54,645	3,285,366	1,011,774
3. 2001	4,039,710	735	4,038,975	2,971,114	281	113,470	1	364,313		62,072	3,448,615	973,596
4. 2002	4,519,695	675	4,519,020	2,489,171	224	100,433		376,163		48,945	2,965,542	888,358
5. 2003	5,095,950	627	5,095,323	2,733,791	74	82,774		382,298		49,436	3,198,788	880,106
6. 2004	5,531,382	7,456	5,523,926	2,273,949	352	80,075		412,129		54,382	2,765,802	701,733
7. 2005	6,068,162	23,288	6,044,874	5,327,803	150	96,947	8	953,097		59,343	6,377,690	1,268,431
8. 2006	6,281,167	185,183	6,095,984	2,763,428	8	73,379		454,713		55,011	3,291,511	796,603
9. 2007	6,363,438	262,701	6,100,737	2,990,974	175	84,242		488,460		120,190	3,563,501	800,841
10. 2008	6,400,775	230,447	6,170,328	4,482,874	73	51,587	1	690,191		35,240	5,224,578	1,316,043
11. 2009	6,219,832	212,053	6,007,780	3,123,167		27,608		487,840		14,267	3,638,615	955,690
12. Totals	XXX	XXX	XXX	32,026,896	1,645	797,658	8	4,948,621		553,634	37,771,522	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing-Direct and Assumed
1. Prior	20,649	3	18,418	10	2,434		4,102		2,720			48,311	419
2. 2000	7,337		2,446		1,144		438		2,206			13,572	128
3. 2001	4,834		4,306		744		590		2,145		212	12,619	116
4. 2002	7,805		5,137		888		655		2,174		421	16,659	139
5. 2003	10,344		6,244		1,757		2,843		2,260		620	23,450	262
6. 2004	15,981	1	8,271		2,903		2,313		4,431		1,002	33,897	497
7. 2005	36,821		56,088		6,378		3,417		28,325		1,922	131,030	3,326
8. 2006	48,919	9	45,037		10,376		7,322		7,248		3,204	118,894	1,308
9. 2007	87,582	152	77,156		18,563		7,517		15,155		2,218	205,822	2,807
10. 2008	152,636	52	129,523	137	26,795		11,068		62,638	18	25,271	382,452	5,999
11. 2009	475,641		602,087		34,085		36,430		115,918		43,408	1,264,161	45,246
12. Totals	868,549	216	954,715	147	106,068		76,695		245,219	18	78,276	2,250,865	60,247

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	39,055	9,256
2. 2000	3,299,068	131	3,298,937	83.6	1.3	83.8				9,783	3,789
3. 2001	3,461,515	282	3,461,234	85.7	38.4	85.7				9,140	3,479
4. 2002	2,982,426	224	2,982,201	66.0	33.2	66.0				12,942	3,717
5. 2003	3,222,312	74	3,222,238	63.2	11.8	63.2				16,589	6,861
6. 2004	2,800,052	353	2,799,699	50.6	4.7	50.7				24,251	9,646
7. 2005	6,508,878	158	6,508,720	107.3	0.7	107.7				92,909	38,121
8. 2006	3,410,422	17	3,410,404	54.3	0.0	55.9				93,947	24,946
9. 2007	3,769,649	327	3,769,322	59.2	0.1	61.8				164,587	41,235
10. 2008	5,607,312	282	5,607,030	87.6	0.1	90.9				281,970	100,482
11. 2009	4,902,776		4,902,776	78.8		81.6				1,077,728	186,433
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,822,901	427,964

SCHEDULE P - PART 1B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	119,156	66,379	7,353	124	(670)		552	59,334	XXX
2. 2000	8,369,702	(332,054)	8,701,756	6,151,252	43,231	503,613		979,090		115,811	7,590,725	2,503,951
3. 2001	8,388,553	23,767	8,364,786	5,932,737	40,468	487,082	1	924,243		104,654	7,303,593	2,411,177
4. 2002	8,789,527	50,420	8,739,107	5,675,839	28,521	462,355		1,076,255		102,258	7,185,928	2,229,496
5. 2003	9,206,709	22,006	9,184,703	5,241,749	13,916	394,931		985,588		99,327	6,608,352	2,007,124
6. 2004	9,528,433	38,582	9,489,851	5,156,389	10,424	364,399		1,073,462		106,095	6,583,827	2,024,619
7. 2005	9,699,653	44,139	9,655,514	5,221,250	12,150	337,580		1,103,736		111,486	6,650,416	2,096,131
8. 2006	9,752,360	35,794	9,716,566	5,098,381	7,575	282,010		910,045		107,297	6,282,862	2,069,474
9. 2007	9,649,220	24,276	9,624,944	4,903,263	3,264	211,307		935,882		100,844	6,047,188	2,111,994
10. 2008	9,426,530	22,881	9,403,649	4,115,010	3,197	110,847		850,467		73,608	5,073,128	1,931,564
11. 2009	9,245,354	19,879	9,225,475	2,548,266	686	33,313		742,753		33,120	3,323,646	1,902,447
12. Totals	XXX	XXX	XXX	50,163,294	229,810	3,194,789	126	9,580,849		955,050	62,708,998	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing-Direct and Assumed
1. Prior	879,463	649,155	3,737	410	133,179	51	214	24	54,202	1		421,155	2,977
2. 2000	69,245	81,830	31,382	5	10,581	6	2,020		18,939		200	50,326	661
3. 2001	71,786	90,463	28,541	2	11,370		8,516		18,774		557	48,522	852
4. 2002	79,993	78,655	40,724	23	12,402	18	8,731	5	18,861	1	1,450	82,008	1,395
5. 2003	89,869	56,206	34,244	3	15,185	6	12,600		18,559		2,199	114,242	2,156
6. 2004	96,956	42,124	56,327	(1)	18,211		15,308		29,335		3,770	174,014	3,583
7. 2005	204,571	26,261	59,590	(3)	36,672	2	17,580		33,096		5,484	325,250	6,730
8. 2006	391,676	21,018	108,184	(5)	64,042	33	40,790		45,295	1	7,264	628,942	13,603
9. 2007	775,996	23,067	158,188	(8)	124,118	59	65,728		67,661	2	17,803	1,168,571	27,718
10. 2008	1,337,733	13,627	138,087	1	187,713	42	82,477		134,897	1	32,133	1,867,236	52,445
11. 2009	2,860,437	18,599	413,304	77	270,318	69	125,051	7	236,663	3	82,707	3,887,018	258,991
12. Totals	6,857,726	1,101,005	1,072,310	504	883,791	285	379,014	36	676,282	10	153,566	8,767,283	371,110

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	233,636	187,518
2. 2000	7,766,122	125,072	7,641,051	92.8	(37.7)	87.8				18,792	31,534
3. 2001	7,483,049	130,934	7,352,114	89.2	550.9	87.9				9,862	38,660
4. 2002	7,375,159	107,223	7,267,936	83.9	212.7	83.2				42,038	39,970
5. 2003	6,792,724	70,130	6,722,594	73.8	318.7	73.2				67,905	46,337
6. 2004	6,810,387	52,547	6,757,841	71.5	136.2	71.2				111,159	62,854
7. 2005	7,014,075	38,410	6,975,666	72.3	87.0	72.2				237,904	87,346
8. 2006	6,940,425	28,621	6,911,804	71.2	80.0	71.1				478,848	150,094
9. 2007	7,242,143	26,384	7,215,758	75.1	108.7	75.0				911,125	257,446
10. 2008	6,957,232	16,869	6,940,364	73.8	73.7	73.8				1,462,192	405,044
11. 2009	7,230,105	19,441	7,210,664	78.2	97.8	78.2				3,255,065	631,954
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	6,828,527	1,938,756

SCHEDULE P - PART 1C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	557	29	195	(3)	64		5	791	XXX
2. 2000	268,824	1,547	267,277	219,039	420	19,029		18,894		1,945	256,541	54,750
3. 2001	294,558	1,954	292,604	211,244	426	20,187	(10)	20,715		2,108	251,730	54,037
4. 2002	324,562	2,683	321,879	221,945	883	20,805		25,353		1,757	267,220	51,421
5. 2003	362,855	2,156	360,699	206,727	1,403	18,902		30,301		1,683	254,527	47,818
6. 2004	403,581	2,744	400,837	219,264	1,932	18,059		41,584		1,690	276,974	45,340
7. 2005	415,407	3,054	412,353	192,175	1,637	14,592		40,928		2,020	246,058	42,521
8. 2006	407,047	3,097	403,950	168,840	852	11,859		29,948		1,616	209,796	37,247
9. 2007	373,278	3,433	369,845	124,300	2,559	7,603		25,833		1,397	155,177	32,966
10. 2008	323,340	3,617	319,723	75,629	1,207	2,797		19,835		980	97,053	25,876
11. 2009	276,273	3,667	272,606	41,285	660	754		14,572		271	55,951	21,744
12. Totals	XXX	XXX	XXX	1,681,004	12,006	134,782	(13)	268,026		15,472	2,071,818	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing-Direct and Assumed
1. Prior	6,791	342	1,297	132	579	8	119	7	572			8,869	45
2. 2000	1,635		313	(1)	159		22		429			2,559	19
3. 2001	723		547		144		80		454			1,949	25
4. 2002	4,575	3	1,188		553		115		455		36	6,883	74
5. 2003	4,120		2,007		468		198		453		38	7,246	87
6. 2004	8,361	4	4,438		981	1	478		492		47	14,746	185
7. 2005	10,351	20	7,378		1,394		833		551		69	20,488	298
8. 2006	27,664	6	7,224		3,420	1	646		632		102	39,578	494
9. 2007	52,484	1,093	10,056	383	6,410	156	854	54	1,454	9	183	69,563	800
10. 2008	62,579	255	12,812	(1)	7,255	27	1,133		3,839	1	401	87,336	1,323
11. 2009	74,904	2,679	32,972	130	8,700	390	3,272	10	5,797	15	1,147	122,421	4,200
12. Totals	254,187	4,403	80,233	643	30,063	583	7,750	72	15,130	25	2,025	381,639	7,550

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	7,614	1,256
2. 2000	259,519	419	259,101	96.5	27.1	96.9				1,949	610
3. 2001	254,094	416	253,678	86.3	21.3	86.7				1,270	678
4. 2002	274,988	886	274,102	84.7	33.0	85.2				5,760	1,122
5. 2003	263,176	1,403	261,773	72.5	65.1	72.6				6,127	1,119
6. 2004	293,657	1,936	291,721	72.8	70.6	72.8				12,795	1,951
7. 2005	268,203	1,657	266,546	64.6	54.3	64.6				17,709	2,779
8. 2006	250,233	859	249,374	61.5	27.7	61.7				34,882	4,697
9. 2007	228,995	4,254	224,741	61.3	123.9	60.8				61,064	8,500
10. 2008	185,878	1,489	184,389	57.5	41.2	57.7				75,137	12,199
11. 2009	182,256	3,884	178,372	66.0	105.9	65.4				105,067	17,354
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	329,375	52,265

SCHEDULE P - PART 1D - WORKERS' COMPENSATION

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	7,410	1,402	671	4	349			7,023	XXX
2. 2000	294	25	269	(639)		3		12			(624)	
3. 2001	1,825	28	1,797	(71)	(72)						1	
4. 2002	(186)	150	(336)	1							1	
5. 2003	(253)	(75)	(178)	2		1		2			5	14
6. 2004	152		152					1			1	3
7. 2005	455		455		(3)						3	
8. 2006	(219)		(219)					(85)			(85)	
9. 2007	237		237									
10. 2008	(21)		(21)					44			44	
11. 2009	(190)		(190)									
12. Totals	XXX	XXX	XXX	6,703	1,328	675	4	323			6,370	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing-Direct and Assumed
1. Prior	84,097	9,614	47,441	1,257	1,951	119	977	52	2,084			125,508	1,602
2. 2000													
3. 2001													
4. 2002													
5. 2003													
6. 2004													
7. 2005													
8. 2006													
9. 2007													
10. 2008													
11. 2009									216			216	
12. Totals	84,097	9,614	47,441	1,257	1,951	119	977	52	2,300			125,724	1,602

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	120,668	4,840
2. 2000	(624)		(624)	(212.1)		(231.8)					
3. 2001	(71)	(72)	1	(3.9)	(256.6)	0.1					
4. 2002	1		1	(0.7)		(0.4)					
5. 2003	5		5	(2.0)		(2.8)					
6. 2004	1		1	0.7		0.7					
7. 2005		(3)	3			0.6					
8. 2006	(85)		(85)	38.7		38.7					
9. 2007											
10. 2008	44		44	(207.9)		(207.9)					
11. 2009	216		216	(114.0)		(114.0)					216
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	120,668	5,057

SCHEDULE P - PART 1E - COMMERCIAL MULTIPLE PERIL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	12
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	6,500	1	1,237		195		9	7,932	XXX
2. 2000	351,418	3,177	348,241	221,955	69	14,552		20,447		6,290	256,885	51,812
3. 2001	374,131	3,215	370,916	227,161	39	17,830		21,926		5,466	266,878	48,094
4. 2002	403,722	3,274	400,448	206,886		14,680		24,651		5,744	246,217	43,100
5. 2003	467,521	3,964	463,557	248,919		14,367		33,939		4,273	297,225	43,758
6. 2004	553,432	5,388	548,044	649,216	96,433	19,872	4,839	68,645		5,321	636,461	44,595
7. 2005	616,209	6,648	609,561	632,958	46,114	20,863	2,458	128,969		6,157	734,218	68,395
8. 2006	633,901	18,829	615,072	244,263		11,310		47,688		6,470	303,261	44,649
9. 2007	617,453	25,091	592,362	248,304		9,376		51,551		6,456	309,231	44,995
10. 2008	620,617	18,583	602,034	318,071	1,530	5,784	40	46,533		4,208	368,818	60,015
11. 2009	639,635	14,679	624,955	239,994	43	3,084		44,197		3,170	287,232	58,889
12. Totals	XXX	XXX	XXX	3,244,226	144,230	132,955	7,336	488,741		53,564	3,714,357	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing-Direct and Assumed
1. Prior	15,937		13,782	12	3,893		4,780		1,516			39,896	188
2. 2000	786		2,968		329		1,061		562			5,706	18
3. 2001	1,556		3,268		976		1,075		646			7,521	36
4. 2002	497		4,893		242		1,478		624			7,734	21
5. 2003	1,693		3,099		528		911		598		45	6,829	38
6. 2004	3,581		16,016		1,062		2,270		1,066		141	23,995	122
7. 2005	7,534		28,435	12,873	2,190		4,147	678	3,670		273	32,424	241
8. 2006	10,966		10,032		4,228		3,076		1,481		473	29,783	274
9. 2007	14,630		16,396		4,276		4,268		1,944		814	41,514	463
10. 2008	17,431	569	42,041		4,508		9,409		6,250		1,017	79,070	659
11. 2009	45,287		68,869		5,636		12,916		14,739		4,768	147,447	3,890
12. Totals	119,898	569	209,798	12,885	27,868		45,390	678	33,097		7,530	421,918	5,950

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	29,707	10,188
2. 2000	262,660	69	262,591	74.7	2.2	75.4				3,754	1,952
3. 2001	274,438	39	274,398	73.4	1.2	74.0				4,824	2,696
4. 2002	253,951		253,951	62.9		63.4				5,390	2,344
5. 2003	304,054		304,054	65.0		65.6				4,791	2,037
6. 2004	761,728	101,272	660,456	137.6	1,879.6	120.5				19,597	4,399
7. 2005	828,764	62,122	766,642	134.5	934.4	125.8				23,095	9,328
8. 2006	333,044		333,044	52.5		54.1				20,998	8,785
9. 2007	350,745		350,745	56.8		59.2				31,027	10,488
10. 2008	450,027	2,140	447,888	72.5	11.5	74.4				58,903	20,167
11. 2009	434,722	43	434,679	68.0	0.3	69.6				114,156	33,291
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	316,242	105,676

SCHEDULE P - PART 1F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	(421)	(2)	20					(399)	XXX
2. 2000												
3. 2001	18		18									
4. 2002												
5. 2003	(11)		(11)									
6. 2004												
7. 2005												
8. 2006												
9. 2007												
10. 2008												
11. 2009												
12. Totals	XXX	XXX	XXX	(421)	(2)	20					(399)	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing-Direct and Assumed
1. Prior	536	86	51		5	1	1		21			528	
2. 2000													
3. 2001													
4. 2002													
5. 2003													
6. 2004													
7. 2005													
8. 2006													
9. 2007													
10. 2008													
11. 2009													
12. Totals	536	86	51		5	1	1		21			528	

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	502	26
2. 2000											
3. 2001											
4. 2002											
5. 2003											
6. 2004											
7. 2005											
8. 2006											
9. 2007											
10. 2008											
11. 2009											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	502	26

SCHEDULE P - PART 1F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2000												
3. 2001												
4. 2002												
5. 2003												
6. 2004												
7. 2005												
8. 2006												
9. 2007												
10. 2008												
11. 2009												
12. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing-Direct and Assumed
1. Prior													
2. 2000													
3. 2001													
4. 2002													
5. 2003													
6. 2004													
7. 2005													
8. 2006													
9. 2007													
10. 2008													
11. 2009													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2000											
3. 2001											
4. 2002											
5. 2003											
6. 2004											
7. 2005											
8. 2006											
9. 2007											
10. 2008											
11. 2009											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

SCHEDULE P - PART 1G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	54	1	83	2				133	XXX
2. 2000	6,734	1,046	5,688	2,430	103	57		373		107	2,757	XXX
3. 2001	7,321	1,216	6,105	2,954	120	25		495		75	3,354	XXX
4. 2002	7,525	1,383	6,142	2,774	255	110		495		50	3,123	XXX
5. 2003	7,409	1,502	5,907	2,059	246	63		796		63	2,672	XXX
6. 2004	7,235	1,738	5,497	1,704	235	93		1,103		60	2,665	XXX
7. 2005	7,705	1,969	5,736	2,812	240	155		1,009		97	3,736	XXX
8. 2006	7,927	1,958	5,969	1,834	162	128		734		70	2,534	XXX
9. 2007	8,129	1,729	6,400	2,418	323	141		938		48	3,175	XXX
10. 2008	7,947	1,492	6,455	13,195	208	181	1	1,815		49	14,982	XXX
11. 2009	7,159	1,245	5,915	1,509	71	71		854		7	2,363	XXX
12. Totals	XXX	XXX	XXX	33,742	1,966	1,107	3	8,613		628	41,493	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing-Direct and Assumed
1. Prior	2,333	4	1,225		34				33			3,621	2
2. 2000									7			7	
3. 2001									7			7	
4. 2002									7			7	
5. 2003									7			7	
6. 2004									7			7	
7. 2005			5						7			12	
8. 2006			16				1		7		2	23	
9. 2007			29				1		8		3	38	
10. 2008	4	1	431	122			28		490	16	14	813	5
11. 2009	118	41	192		4		9		107		39	388	38
12. Totals	2,455	46	1,897	122	38		39		685	16	58	4,930	45

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	3,554	67
2. 2000	2,867	103	2,763	42.6	9.9	48.6					7
3. 2001	3,481	120	3,361	47.5	9.9	55.0					7
4. 2002	3,385	255	3,130	45.0	18.4	51.0					7
5. 2003	2,925	246	2,678	39.5	16.4	45.3					7
6. 2004	2,907	235	2,672	40.2	13.5	48.6					7
7. 2005	3,988	240	3,748	51.8	12.2	65.3				5	8
8. 2006	2,720	162	2,558	34.3	8.3	42.8				16	8
9. 2007	3,536	323	3,213	43.5	18.7	50.2				29	9
10. 2008	16,145	349	15,796	203.2	23.4	244.7				311	502
11. 2009	2,863	112	2,751	40.0	9.0	46.5				269	119
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	4,184	746

SCHEDULE P - PART 1H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	45,428	14,594	15,318	1,212	11,190		123	56,130	XXX
2. 2000	121,618	935	120,683	81,099	13	7,016		17,646		655	105,747	62,990
3. 2001	107,873	(100)	107,973	61,711	8	7,855		14,540		234	84,099	46,411
4. 2002	102,138	158	101,980	54,565		6,472		4,098		121	65,135	28,749
5. 2003	101,840	210	101,630	50,971	7	7,310	(7)	7,179		38	65,460	16,707
6. 2004	101,482	(25)	101,507	41,793		3,943		7,138		56	52,874	10,410
7. 2005	108,903	757	108,146	39,292		4,357		6,411		139	50,059	6,606
8. 2006	110,799	(372)	111,171	40,982		3,173		7,023		20	51,177	4,520
9. 2007	121,453	102	121,351	34,457		2,529		7,883		21	44,868	2,939
10. 2008	223,782	99	223,683	51,392		1,172		7,066		12	59,629	2,114
11. 2009	311,043	77	310,966	7,236		261		3,440		8	10,937	1,354
12. Totals	XXX	XXX	XXX	508,925	14,623	59,406	1,206	93,613		1,427	646,116	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing-Direct and Assumed
1. Prior	157,933	26,275	284,366	43,029	22,435	2,681	41,308	8,563	14,548	416		439,627	2,173
2. 2000	734		1,218		167		167		524			2,811	10
3. 2001	347		1,292		14		167		526			2,346	6
4. 2002	539		1,789		71		223		520			3,142	15
5. 2003	679		2,224		78		262		542			3,785	26
6. 2004	922		4,061		144		542		642			6,310	36
7. 2005	2,213		6,388		316		719		1,400			11,036	56
8. 2006	3,753		8,351		416		1,045		1,259			14,823	125
9. 2007	6,413		14,116		685		1,877		1,923			25,014	201
10. 2008	43,974		90,888		2,210		3,646		2,993			143,711	380
11. 2009	26,522		118,461		1,041		3,713		5,414			155,151	412
12. Totals	244,029	26,275	533,154	43,029	27,576	2,681	53,668	8,563	30,292	416		807,755	3,440

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	372,996	66,632
2. 2000	108,572	14	108,558	89.3	1.5	90.0				1,952	859
3. 2001	86,452	8	86,444	80.1	(7.8)	80.1				1,638	707
4. 2002	68,277		68,277	66.8	0.3	67.0				2,328	814
5. 2003	69,244		69,244	68.0	0.0	68.1				2,903	882
6. 2004	59,184		59,184	58.3		58.3				4,983	1,327
7. 2005	61,095		61,095	56.1		56.5				8,601	2,435
8. 2006	66,001		66,001	59.6		59.4				12,104	2,719
9. 2007	69,883		69,883	57.5		57.6				20,529	4,485
10. 2008	203,340		203,340	90.9		90.9				134,862	8,849
11. 2009	166,088		166,088	53.4		53.4				144,983	10,168
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	707,879	99,876

SCHEDULE P - PART 1H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2000	(2)		(2)	22		16		4			42	3
3. 2001	6		6									
4. 2002	4		4									
5. 2003	5		5									
6. 2004	1		1									
7. 2005												
8. 2006												
9. 2007												
10. 2008												
11. 2009												
12. Totals	XXX	XXX	XXX	22		16		4			42	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing-Direct and Assumed
1. Prior													
2. 2000													
3. 2001													
4. 2002													
5. 2003													
6. 2004													
7. 2005													
8. 2006													
9. 2007													
10. 2008													
11. 2009													
12. Totals													

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2000	42		42	(2,111.0)		(2,111.0)					
3. 2001				0.8		0.8					
4. 2002											
5. 2003											
6. 2004											
7. 2005											
8. 2006											
9. 2007											
10. 2008											
11. 2009											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	12,138	8,995	1,290		1,354		859	5,786	XXX
2. 2008	628,364	253,047	375,317	496,080	336,730	3,183		29,502		3,345	192,034	XXX
3. 2009	591,200	291,351	299,849	161,823	64,351	1,580		21,469		735	120,521	XXX
4. Totals	XXX	XXX	XXX	670,040	410,076	6,054		52,324		4,939	318,341	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing-Direct and Assumed
1. Prior	10,024	5,791	10,628	2,461	280	3	1,902	11	5,355		598	19,924	832
2. 2008	6,866	2,671	19,423	15,432	372		1,143		1,507		1,030	11,208	417
3. 2009	27,562	13,833	19,272	3,514	406		1,050		6,897		780	37,840	3,367
4. Totals	44,452	22,294	49,322	21,407	1,058	3	4,096	11	13,759		2,408	68,972	4,617

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	12,400	7,524
2. 2008	558,075	354,833	203,242	88.8	140.2	54.2				8,186	3,022
3. 2009	240,059	81,698	158,361	40.6	28.0	52.8				29,487	8,353
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	50,073	18,899

SCHEDULE P - PART 1J - AUTO PHYSICAL DAMAGE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	(11,687)	(88)	6,654		3,474		29,662	(1,471)	XXX
2. 2008	7,662,767	4	7,662,763	3,722,654		24,866		539,692		741,417	4,287,212	3,122,862
3. 2009	7,235,571	4	7,235,567	3,282,030		12,175		548,191		484,193	3,842,395	3,059,713
4. Totals	XXX	XXX	XXX	6,992,996	(88)	43,695		1,091,357		1,255,272	8,128,137	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing-Direct and Assumed
1. Prior	12,456		(16,692)	176	964		1,327		12,480		30,472	10,359	646
2. 2008	18,779		(24,505)		1,110		626		3,898		46,122	(92)	1,262
3. 2009	403,282		(120,293)		17,634		814		60,835		252,446	362,272	116,155
4. Totals	434,517		(161,490)	176	19,708		2,767		77,212		329,040	372,539	118,063

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	(4,412)	14,771
2. 2008	4,287,120		4,287,120	55.9		55.9				(5,726)	5,635
3. 2009	4,204,667		4,204,667	58.1		58.1				282,989	79,283
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	272,851	99,688

SCHEDULE P - PART 1K - FIDELITY/SURETY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	(76)	(14)	(1)		4			(60)	XXX
2. 2008	290		290	66				16			82	XXX
3. 2009	279		279	5				8			13	XXX
4. Totals	XXX	XXX	XXX	(5)	(14)	(1)		28			35	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing-Direct and Assumed
1. Prior	478	72	19		60	9			58			533	6
2. 2008									3			3	
3. 2009			33				2		21			56	
4. Totals	478	72	52		60	9	2		81			592	6

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	425	108
2. 2008	85		85	29.3		29.3					3
3. 2009	68		68	24.5		24.5				33	23
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	458	134

SCHEDULE P - PART 1L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	(173)							(173)	XXX
2. 2008												XXX
3. 2009												XXX
4. Totals	XXX	XXX	XXX	(173)							(173)	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing-Direct and Assumed
1. Prior	155	154	232						1			235	
2. 2008													
3. 2009													
4. Totals	155	154	232						1			235	

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	234	1
2. 2008											
3. 2009											
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	234	1

SCHEDULE P - PART 1M - INTERNATIONAL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2000												XXX
3. 2001												XXX
4. 2002												XXX
5. 2003												XXX
6. 2004												XXX
7. 2005												XXX
8. 2006												XXX
9. 2007												XXX
10. 2008												XXX
11. 2009												XXX
12. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing-Direct and Assumed
1. Prior													
2. 2000													
3. 2001													
4. 2002													
5. 2003													
6. 2004													
7. 2005													
8. 2006													
9. 2007													
10. 2008													
11. 2009													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2000											
3. 2001											
4. 2002											
5. 2003											
6. 2004											
7. 2005											
8. 2006											
9. 2007											
10. 2008											
11. 2009											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

SCHEDULE P - PART 1N - REINSURANCE - NONPROPORTIONAL ASSUMED PROPERTY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	47		3					50	XXX
2. 2000	2,261		2,261	137				45			182	XXX
3. 2001	1,916		1,916									XXX
4. 2002	2,882	22	2,860									XXX
5. 2003	2,597		2,597									XXX
6. 2004												XXX
7. 2005												XXX
8. 2006												XXX
9. 2007												XXX
10. 2008												XXX
11. 2009												XXX
12. Totals	XXX	XXX	XXX	184		3		45			232	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing-Direct and Assumed
1. Prior	280		252		9		8					549	XXX
2. 2000													XXX
3. 2001													XXX
4. 2002													XXX
5. 2003													XXX
6. 2004													XXX
7. 2005													XXX
8. 2006													XXX
9. 2007													XXX
10. 2008													XXX
11. 2009													XXX
12. Totals	280		252		9		8					549	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	531	18
2. 2000	182		182	8.0		8.0					
3. 2001											
4. 2002											
5. 2003											
6. 2004											
7. 2005											
8. 2006											
9. 2007											
10. 2008											
11. 2009											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	531	18

SCHEDULE P - PART 1O - REINSURANCE - NONPROPORTIONAL ASSUMED LIABILITY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	2	3	4	5	6	7	8	9	10	11	Number of Claims Reported-Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	154		1					155	XXX
2. 2000	1,082		1,082	1,779							1,779	XXX
3. 2001	1,358		1,358	1,490							1,490	XXX
4. 2002	167		167									XXX
5. 2003												XXX
6. 2004												XXX
7. 2005												XXX
8. 2006												XXX
9. 2007												XXX
10. 2008												XXX
11. 2009												XXX
12. Totals	XXX	XXX	XXX	3,422		1					3,423	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing-Direct and Assumed
1. Prior	1,774		1,331		4		4					3,113	XXX
2. 2000	1,584											1,584	XXX
3. 2001	3,412											3,412	XXX
4. 2002													XXX
5. 2003													XXX
6. 2004													XXX
7. 2005													XXX
8. 2006													XXX
9. 2007													XXX
10. 2008													XXX
11. 2009													XXX
12. Totals	6,770		1,331		4		4					8,109	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	3,105	8
2. 2000	3,362		3,362	310.7		310.7				1,584	
3. 2001	4,902		4,902	361.0		361.0				3,412	
4. 2002											
5. 2003											
6. 2004											
7. 2005											
8. 2006											
9. 2007											
10. 2008											
11. 2009											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	8,100	8

SCHEDULE P - PART 1P - REINSURANCE - NONPROPORTIONAL ASSUMED FINANCIAL LINES

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2000		(15)	15									XXX
3. 2001												XXX
4. 2002												XXX
5. 2003												XXX
6. 2004												XXX
7. 2005												XXX
8. 2006												XXX
9. 2007												XXX
10. 2008												XXX
11. 2009												XXX
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing-Direct and Assumed
1. Prior													XXX
2. 2000													XXX
3. 2001													XXX
4. 2002													XXX
5. 2003													XXX
6. 2004													XXX
7. 2005													XXX
8. 2006													XXX
9. 2007													XXX
10. 2008													XXX
11. 2009													XXX
12. Totals													XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2000											
3. 2001											
4. 2002											
5. 2003											
6. 2004											
7. 2005											
8. 2006											
9. 2007											
10. 2008											
11. 2009											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX	121,553	95,135	30,735	14,567	3,413		2	45,999	XXX
2. 2000	5,030	(706)	5,736	3,218		1,234		2,581			7,033	339
3. 2001	4,015		4,015	3,015		1,443		505			4,962	318
4. 2002	3,259	(19)	3,278	1,925		506		166			2,597	228
5. 2003	5,416		5,416	1,884		356		250			2,490	166
6. 2004	3,430		3,430	439		86		208			733	170
7. 2005	86	(4)	90	1,612		576		306			2,494	177
8. 2006	3,326	320	3,006	778		122		120			1,020	111
9. 2007	1,998	13	1,985	146		30		71			247	64
10. 2008	1,725	92	1,633	211		7		91		1	308	65
11. 2009	1,593	666	927	100		2		57			159	53
12. Totals	XXX	XXX	XXX	134,879	95,135	35,097	14,567	7,768		3	68,043	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing-Direct and Assumed
1. Prior	629,052	232,345	966,935	293,923	96,466	34,557	164,204	59,654	43,196			1,279,374	1,738
2. 2000	128		256		67		96		72			620	3
3. 2001	53		248		28		93		61			483	5
4. 2002	53		206		26		77		52			414	3
5. 2003	11		196		3		73		41			324	1
6. 2004	15		245		8		92		46			405	1
7. 2005	851		372		227		140		88			1,677	5
8. 2006	78		492		32		185		68			856	4
9. 2007	443		480		119		180		83			1,305	6
10. 2008	159		499		43		187		97			985	2
11. 2009	53		272		24		102		291			742	8
12. Totals	630,897	232,345	970,201	293,923	97,042	34,557	165,431	59,654	44,093			1,287,185	1,776

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,069,719	209,655
2. 2000	7,653		7,653	152.1		133.4				384	235
3. 2001	5,445		5,445	135.6		135.6				301	182
4. 2002	3,012		3,012	92.4		91.9				259	155
5. 2003	2,814		2,814	52.0		52.0				207	117
6. 2004	1,138		1,138	33.2		33.2				260	145
7. 2005	4,171		4,171	4,850.0		4,634.5				1,223	455
8. 2006	1,876		1,876	56.4		62.4				571	285
9. 2007	1,552		1,552	77.7		78.2				923	382
10. 2008	1,293		1,293	75.0		79.2				658	327
11. 2009	901		901	56.6		97.2				325	417
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,074,830	212,355

SCHEDULE P - PART 1R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2000												
3. 2001												
4. 2002												
5. 2003												
6. 2004												
7. 2005												
8. 2006												
9. 2007												
10. 2008												
11. 2009												
12. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing-Direct and Assumed
1. Prior													
2. 2000													
3. 2001													
4. 2002													
5. 2003													
6. 2004													
7. 2005													
8. 2006													
9. 2007													
10. 2008													
11. 2009													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2000											
3. 2001											
4. 2002											
5. 2003											
6. 2004											
7. 2005											
8. 2006											
9. 2007											
10. 2008											
11. 2009											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

SCHEDULE P - PART 1S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2008												XXX
3. 2009												XXX
4. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing-Direct and Assumed
1. Prior													
2. 2008													
3. 2009													
4. Totals													

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2008											
3. 2009											
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1T - WARRANTY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported-Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2008	(113)		(113)	205		3		95			303	299
3. 2009	89		89	59		1		55			115	74
4. Totals	XXX	XXX	XXX	264		4		150			418	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing-Direct and Assumed
1. Prior									44			44	
2. 2008													
3. 2009	1											1	1
4. Totals	1								44			46	1

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		44
2. 2008	303		303	(268.3)		(268.3)					
3. 2009	116		116	130.6		130.6				1	
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1	44

SCHEDULE P - PART 2A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2000	2 2001	3 2002	4 2003	5 2004	6 2005	7 2006	8 2007	9 2008	10 2009	11 One Year	12 Two Year
1. Prior	422,630	459,192	512,585	533,622	503,288	510,644	511,049	520,040	524,398	554,570	30,172	34,530
2. 2000	2,702,083	2,901,193	2,976,859	2,968,136	2,949,326	2,952,759	2,952,075	2,952,950	2,953,988	2,957,989	4,001	5,039
3. 2001	XXX	2,897,951	3,129,948	3,126,141	3,101,405	3,097,573	3,098,352	3,095,470	3,092,484	3,094,776	2,292	(694)
4. 2002	XXX	XXX	2,679,576	2,655,419	2,610,116	2,608,871	2,607,008	2,602,171	2,600,667	2,603,864	3,197	1,693
5. 2003	XXX	XXX	XXX	2,950,154	2,893,765	2,841,781	2,841,791	2,840,877	2,837,275	2,837,680	405	(3,197)
6. 2004	XXX	XXX	XXX	XXX	2,492,899	2,430,656	2,380,248	2,381,799	2,382,842	2,383,139	297	1,340
7. 2005	XXX	XXX	XXX	XXX	XXX	5,772,662	5,508,813	5,462,990	5,530,309	5,527,297	(3,012)	64,307
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	2,914,606	2,983,797	2,959,407	2,948,444	(10,963)	(35,353)
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,373,077	3,397,432	3,265,707	(131,725)	(107,370)
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,946,465	4,854,219	(92,246)	XXX
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,299,018	XXX	XXX
										12. Totals	(197,581)	(39,705)

SCHEDULE P - PART 2B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	4,912,631	4,672,714	4,706,667	4,746,823	4,838,260	4,932,958	4,925,534	4,988,851	4,996,728	5,031,308	34,580	42,457
2. 2000	6,567,162	6,730,856	6,731,728	6,725,072	6,662,879	6,642,897	6,623,504	6,627,440	6,634,251	6,643,022	8,771	15,582
3. 2001	XXX	6,440,544	6,502,536	6,487,582	6,404,978	6,385,663	6,372,662	6,366,159	6,392,008	6,409,098	17,090	42,939
4. 2002	XXX	XXX	6,477,504	6,377,812	6,231,266	6,175,249	6,160,157	6,175,943	6,173,717	6,172,821	(896)	(3,122)
5. 2003	XXX	XXX	XXX	6,248,089	5,923,565	5,796,630	5,743,980	5,732,153	5,716,393	5,718,447	2,054	(13,706)
6. 2004	XXX	XXX	XXX	XXX	6,216,369	5,899,490	5,711,552	5,655,561	5,643,226	5,655,044	11,818	(517)
7. 2005	XXX	XXX	XXX	XXX	XXX	6,246,088	5,979,828	5,806,518	5,820,917	5,838,834	17,917	32,316
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	6,000,645	5,993,887	5,968,618	5,956,464	(12,154)	(37,423)
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,163,334	6,208,227	6,212,218	3,991	48,884
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,917,863	5,955,001	37,138	XXX
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,231,251	XXX	XXX
										12. Totals	120,310	127,411

SCHEDULE P - PART 2C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	224,940	228,192	232,421	229,662	228,975	230,199	223,388	224,866	226,651	224,255	(2,396)	(611)
2. 2000	228,750	230,130	237,442	239,606	240,356	242,218	240,736	239,319	239,299	239,778	479	459
3. 2001	XXX	235,180	228,843	234,942	236,157	237,426	235,081	233,045	233,383	232,509	(874)	(536)
4. 2002	XXX	XXX	231,225	246,448	251,641	252,470	246,905	246,712	247,305	248,294	989	1,582
5. 2003	XXX	XXX	XXX	246,391	246,209	241,655	230,892	233,366	234,413	231,019	(3,394)	(2,347)
6. 2004	XXX	XXX	XXX	XXX	269,276	264,266	248,514	249,179	248,553	249,645	1,092	466
7. 2005	XXX	XXX	XXX	XXX	XXX	257,012	259,847	233,514	228,316	225,067	(3,249)	(8,447)
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	246,829	237,085	228,661	218,794	(9,867)	(18,291)
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	211,823	202,694	197,461	(5,233)	(14,362)
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	172,688	160,716	(11,972)	XXX
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	158,018	XXX	XXX
										12. Totals	(34,423)	(42,086)

SCHEDULE P - PART 2D - WORKERS' COMPENSATION

1. Prior	169,623	161,834	162,350	161,024	192,299	202,111	200,613	203,111	217,468	216,530	(938)	13,419
2. 2000	(635)	(634)	(636)	(636)	(636)	(636)	(636)	(636)	(636)	(636)		
3. 2001	XXX		3	1	1	1	1	1	1	1		
4. 2002	XXX	XXX	3	1	1	1	1	1	1	1		
5. 2003	XXX	XXX	XXX			1	3	3	3	3		
6. 2004	XXX	XXX	XXX	XXX								
7. 2005	XXX	XXX	XXX	XXX	XXX		3	3	3	3		
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	(937)	13,420

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior	105,572	113,779	122,026	128,237	139,432	145,124	153,248	163,201	174,795	197,917	23,122	34,716
2. 2000	212,891	211,475	221,631	227,730	236,151	235,725	236,510	237,378	240,417	241,582	1,165	4,204
3. 2001	XXX	219,967	233,001	234,484	243,959	247,721	245,406	247,339	250,612	251,826	1,214	4,487
4. 2002	XXX	XXX	214,734	210,102	218,450	221,348	222,928	221,195	227,865	228,675	810	7,480
5. 2003	XXX	XXX	XXX	249,418	263,031	268,365	267,480	270,160	271,690	269,517	(2,173)	(643)
6. 2004	XXX	XXX	XXX	XXX	529,853	549,433	567,647	569,443	579,775	590,745	10,970	21,302
7. 2005	XXX	XXX	XXX	XXX	XXX	657,067	647,612	611,467	635,870	634,003	(1,867)	22,536
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	259,285	283,335	278,154	283,875	5,721	540
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	319,474	309,548	297,251	(12,297)	(22,223)
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	394,324	395,104	780	XXX
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	375,743	XXX	XXX
										12. Totals	27,445	72,399

SCHEDULE P - PART 2F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2000	2 2001	3 2002	4 2003	5 2004	6 2005	7 2006	8 2007	9 2008	10 2009	11 One Year	12 Two Year
1. Prior	7,820	4,750	4,056	3,869	3,673	3,686	3,727	3,748	3,180	2,130	(1,050)	(1,618)
2. 2000												
3. 2001	XXX											
4. 2002	XXX	XXX										
5. 2003	XXX	XXX	XXX									
6. 2004	XXX	XXX	XXX	XXX								
7. 2005	XXX	XXX	XXX	XXX	XXX							
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	(1,050)	(1,618)

SCHEDULE P - PART 2F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

NONE

1. Prior												
2. 2000												
3. 2001	XXX											
4. 2002	XXX	XXX										
5. 2003	XXX	XXX	XXX									
6. 2004	XXX	XXX	XXX	XXX								
7. 2005	XXX	XXX	XXX	XXX	XXX							
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	29,648	27,555	28,430	28,161	26,818	19,731	20,039	18,816	18,883	18,316	(567)	(500)
2. 2000	2,823	2,535	2,414	2,400	2,394	2,385	2,383	2,384	2,384	2,384		
3. 2001	XXX	3,010	2,980	2,872	2,881	2,860	2,853	2,855	2,859	2,859		4
4. 2002	XXX	XXX	2,948	2,571	2,611	2,620	2,629	2,630	2,628	2,628		(2)
5. 2003	XXX	XXX	XXX	2,189	1,997	1,890	1,878	1,881	1,875	1,875		(6)
6. 2004	XXX	XXX	XXX	XXX	1,994	1,570	1,561	1,566	1,562	1,562		(4)
7. 2005	XXX	XXX	XXX	XXX	XXX	3,125	2,827	2,768	2,731	2,731		(37)
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	1,816	1,852	1,848	1,816	(32)	(36)
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,124	2,283	2,267	(16)	143
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,829	13,506	(3,323)	XXX
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,790	XXX	XXX
										12. Totals	(3,937)	(437)

SCHEDULE P - PART 2H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	595,619	564,727	726,298	750,571	731,210	741,410	780,661	874,573	904,717	1,073,349	168,632	198,776
2. 2000	76,578	84,540	86,618	88,763	86,648	84,999	90,848	89,814	89,818	90,388	570	574
3. 2001	XXX	72,556	74,538	74,523	74,703	72,804	71,036	70,881	71,153	71,378	225	497
4. 2002	XXX	XXX	71,322	72,448	72,728	68,873	66,535	63,480	62,699	63,659	960	179
5. 2003	XXX	XXX	XXX	67,918	67,082	58,429	56,642	56,157	55,947	61,524	5,577	5,367
6. 2004	XXX	XXX	XXX	XXX	64,890	57,633	49,530	48,859	50,437	51,404	967	2,545
7. 2005	XXX	XXX	XXX	XXX	XXX	64,061	53,801	48,960	53,635	53,284	(351)	4,324
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	49,720	52,014	59,953	57,719	(2,234)	5,705
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	50,581	63,264	60,077	(3,187)	9,496
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	215,498	193,281	(22,217)	XXX
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	157,234	XXX	XXX
										12. Totals	148,942	227,463

SCHEDULE P - PART 2H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior	21	21	21	17	23	23	23	23	23	23		
2. 2000	12	3	30	38	38	38	38	38	38	38		
3. 2001	XXX											
4. 2002	XXX	XXX										
5. 2003	XXX	XXX	XXX									
6. 2004	XXX	XXX	XXX	XXX								
7. 2005	XXX	XXX	XXX	XXX	XXX							
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2000	2 2001	3 2002	4 2003	5 2004	6 2005	7 2006	8 2007	9 2008	10 2009	11 One Year	12 Two Year
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	68,845	62,711	63,058	347	(5,787)
2. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	179,821	172,233	(7,588)	XXX
3. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	129,995	XXX	XXX
										4. Totals	(7,241)	(5,787)

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	244,597	220,258	206,893	(13,365)	(37,704)
2. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,846,424	3,743,530	(102,894)	XXX
3. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,595,641	XXX	XXX
										4. Totals	(116,258)	(37,704)

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	514	604	485	(119)	(29)
2. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37	66	29	XXX
3. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40	XXX	XXX
										4. Totals	(90)	(29)

SCHEDULE P - PART 2L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	289	326	71	(255)	(218)
2. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX
3. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										4. Totals	(255)	(218)

SCHEDULE P - PART 2M - INTERNATIONAL

1. Prior												
2. 2000												
3. 2001	XXX											
4. 2002	XXX	XXX										
5. 2003	XXX	XXX	XXX									
6. 2004	XXX	XXX	XXX	XXX								
7. 2005	XXX	XXX	XXX	XXX	XXX							
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 2N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2000	2 2001	3 2002	4 2003	5 2004	6 2005	7 2006	8 2007	9 2008	10 2009	11 One Year	12 Two Year
1. Prior	2,204	2,177	2,154	1,975	1,674	1,095	1,352	1,465	1,468	1,664	196	199
2. 2000	137	137	137	137	137	137	137	137	137	137		
3. 2001	XXX											
4. 2002	XXX	XXX										
5. 2003	XXX	XXX	XXX									
6. 2004	XXX	XXX	XXX	XXX								
7. 2005	XXX	XXX	XXX	XXX	XXX							
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	196	199

SCHEDULE P - PART 2O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	25,854	24,861	30,395	31,177	31,715	27,015	26,787	26,388	26,628	26,505	(123)	117
2. 2000	59	414	727	1,475	1,711	2,310	2,968	3,334	3,278	3,362	84	28
3. 2001	XXX	696	2,648	4,513	4,849	4,218	4,412	4,719	4,616	4,902	286	183
4. 2002	XXX	XXX										
5. 2003	XXX	XXX	XXX									
6. 2004	XXX	XXX	XXX	XXX								
7. 2005	XXX	XXX	XXX	XXX	XXX							
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	247	328

SCHEDULE P - PART 2P - REINSURANCE NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	9,513	8,325	8,679	9,175	9,030	8,683	8,062	6,033	5,893	5,893		(140)
2. 2000												
3. 2001	XXX											
4. 2002	XXX	XXX										
5. 2003	XXX	XXX	XXX									
6. 2004	XXX	XXX	XXX	XXX								
7. 2005	XXX	XXX	XXX	XXX	XXX							
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		(140)

SCHEDULE P - PART 2R - SECTION 1 - PRODUCTS LIABILITY - OCCURENCE

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2000	2 2001	3 2002	4 2003	5 2004	6 2005	7 2006	8 2007	9 2008	10 2009	11 One Year	12 Two Year
1. Prior	844,428	913,129	923,635	1,438,076	1,897,580	2,040,285	2,105,200	2,103,326	2,104,972	2,099,208	(5,764)	(4,118)
2. 2000	3,309	2,373	2,323	3,237	3,398	4,029	4,480	4,820	4,809	5,000	191	180
3. 2001	XXX	1,744	1,770	2,120	2,628	2,753	3,441	4,360	4,540	4,880	340	520
4. 2002	XXX	XXX	2,382	2,333	2,410	2,810	2,712	2,671	2,664	2,793	129	122
5. 2003	XXX	XXX	XXX	1,629	2,655	2,649	2,873	2,676	2,574	2,523	(51)	(153)
6. 2004	XXX	XXX	XXX	XXX	1,573	1,245	1,093	901	841	885	44	(16)
7. 2005	XXX	XXX	XXX	XXX	XXX	1,645	1,642	1,708	2,970	3,777	807	2,069
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	1,367	1,361	1,621	1,688	67	327
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,034	897	1,398	501	364
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,012	1,105	93	XXX
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	553	XXX	XXX
										12. Totals	(3,643)	(705)

SCHEDULE P - PART 2R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS MADE

NONE

1. Prior												
2. 2000												
3. 2001	XXX											
4. 2002	XXX	XXX										
5. 2003	XXX	XXX	XXX									
6. 2004	XXX	XXX	XXX	XXX								
7. 2005	XXX	XXX	XXX	XXX	XXX							
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
2. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
3. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										4. Totals		

SCHEDULE P - PART 2T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX		1	1		1
2. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	213	208	(5)	XXX
3. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	61	XXX	XXX
										4. Totals	(5)	1

SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009		
1. Prior	000	197,479	321,139	387,387	444,722	464,645	478,374	489,968	498,139	508,979	116	70
2. 2000	2,009,586	2,722,816	2,836,105	2,885,666	2,912,249	2,927,034	2,934,979	2,941,106	2,944,104	2,946,623	742,293	269,353
3. 2001	XXX	2,082,911	2,849,544	2,971,509	3,024,109	3,054,394	3,068,572	3,077,125	3,080,967	3,084,301	684,495	288,985
4. 2002	XXX	XXX	1,838,533	2,393,533	2,484,107	2,531,241	2,559,514	2,573,507	2,583,506	2,589,379	610,381	277,838
5. 2003	XXX	XXX	XXX	1,944,584	2,597,198	2,707,008	2,757,855	2,792,600	2,809,802	2,816,491	622,198	257,646
6. 2004	XXX	XXX	XXX	XXX	1,641,966	2,173,250	2,259,865	2,307,381	2,338,158	2,353,673	474,109	227,127
7. 2005	XXX	XXX	XXX	XXX	XXX	3,260,587	4,853,873	5,175,661	5,361,865	5,424,593	956,102	309,003
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	2,011,007	2,671,668	2,775,858	2,836,798	548,741	246,555
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,265,303	2,999,812	3,075,041	524,134	273,900
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,516,896	4,534,387	884,742	425,303
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,150,775	621,054	289,391

SCHEDULE P - PART 3B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	000	2,131,601	3,330,086	3,911,888	4,218,211	4,375,911	4,482,347	4,550,755	4,604,350	4,664,355	246	380
2. 2000	2,720,216	4,654,915	5,540,866	6,050,183	6,334,376	6,459,911	6,524,936	6,562,929	6,597,219	6,611,635	1,334,213	1,169,077
3. 2001	XXX	2,622,476	4,499,440	5,357,007	5,833,242	6,090,237	6,213,638	6,281,422	6,340,655	6,379,350	1,285,935	1,124,390
4. 2002	XXX	XXX	2,580,693	4,347,076	5,155,123	5,613,247	5,868,017	6,002,105	6,069,394	6,109,673	1,209,502	1,018,599
5. 2003	XXX	XXX	XXX	2,404,711	4,017,380	4,744,088	5,183,856	5,433,322	5,560,917	5,622,764	1,101,595	903,373
6. 2004	XXX	XXX	XXX	XXX	2,405,234	3,974,906	4,684,679	5,129,518	5,382,799	5,510,365	1,110,804	910,232
7. 2005	XXX	XXX	XXX	XXX	XXX	2,472,626	4,073,390	4,836,260	5,289,080	5,546,680	1,140,539	948,863
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	2,487,878	4,144,186	4,918,357	5,372,817	1,126,586	929,285
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,575,978	4,333,949	5,111,306	1,130,942	953,334
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,458,567	4,222,661	1,030,288	848,831
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,580,893	820,586	822,870

SCHEDULE P - PART 3C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	000	93,858	155,400	182,936	199,530	207,283	210,992	213,215	215,232	215,959	15	18
2. 2000	69,564	127,561	168,651	200,905	217,447	226,207	230,276	235,065	236,951	237,647	34,101	20,630
3. 2001	XXX	65,797	126,689	166,082	191,020	213,648	224,401	227,814	230,298	231,015	33,206	20,806
4. 2002	XXX	XXX	66,659	129,740	171,703	202,795	219,837	233,205	238,554	241,867	31,568	19,779
5. 2003	XXX	XXX	XXX	62,175	123,611	160,499	192,652	211,739	221,075	224,226	28,658	19,073
6. 2004	XXX	XXX	XXX	XXX	65,205	123,307	163,435	197,090	222,238	235,391	26,962	18,193
7. 2005	XXX	XXX	XXX	XXX	XXX	63,104	117,097	155,563	185,814	205,130	25,086	17,137
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	56,327	104,418	141,880	179,848	21,911	14,842
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	47,708	95,519	129,344	19,133	13,033
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,681	77,218	14,764	9,789
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	41,379	9,564	7,980

SCHEDULE P - PART 3D - WORKERS' COMPENSATION

1. Prior	000	12,872	24,427	29,342	40,085	50,556	59,730	69,517	86,432	93,106	67	92
2. 2000	(640)	(636)	(636)	(636)	(636)	(636)	(636)	(636)	(636)	(636)		
3. 2001	XXX		1	1	1	1	1	1	1	1		
4. 2002	XXX	XXX	1	1	1	1	1	1	1	1		
5. 2003	XXX	XXX	XXX			1	3	3	3	3	5	9
6. 2004	XXX	XXX	XXX	XXX								3
7. 2005	XXX	XXX	XXX	XXX	XXX		3	3	3	3		
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000	44,346	80,493	98,944	115,765	125,698	136,466	142,550	151,801	159,538	38	45
2. 2000	128,546	181,502	201,951	213,148	223,664	230,207	231,952	232,933	235,664	236,438	32,854	18,940
3. 2001	XXX	136,542	194,142	210,815	224,735	232,132	238,581	241,133	243,777	244,952	30,267	17,791
4. 2002	XXX	XXX	127,606	175,702	190,266	202,706	209,935	212,453	219,049	221,566	26,806	16,273
5. 2003	XXX	XXX	XXX	152,462	213,002	233,735	245,702	255,167	261,028	263,286	28,007	15,713
6. 2004	XXX	XXX	XXX	XXX	241,200	450,166	504,982	533,596	550,915	567,816	28,794	15,679
7. 2005	XXX	XXX	XXX	XXX	XXX	287,220	511,615	555,161	589,605	605,249	45,023	23,131
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	164,094	225,384	241,856	255,573	27,919	16,456
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	186,332	245,391	257,680	26,681	17,851
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	230,350	322,285	36,828	22,528
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	243,035	34,899	20,100

SCHEDULE P - PART 3F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009		
1. Prior	000	(238)	178	544	1,622	1,708	1,550	1,998	2,022	1,623		1
2. 2000												
3. 2001	XXX											
4. 2002	XXX	XXX										
5. 2003	XXX	XXX	XXX									
6. 2004	XXX	XXX	XXX	XXX								
7. 2005	XXX	XXX	XXX	XXX	XXX							
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

NONE

1. Prior	000											
2. 2000												
3. 2001	XXX											
4. 2002	XXX	XXX										
5. 2003	XXX	XXX	XXX									
6. 2004	XXX	XXX	XXX	XXX								
7. 2005	XXX	XXX	XXX	XXX	XXX							
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	000	1,172	8,045	9,907	12,058	12,275	13,501	14,035	14,595	14,728	XXX	XXX
2. 2000	2,138	2,393	2,381	2,386	2,386	2,384	2,384	2,384	2,384	2,384	XXX	XXX
3. 2001	XXX	2,443	2,866	2,868	2,861	2,858	2,858	2,858	2,859	2,859	XXX	XXX
4. 2002	XXX	XXX	2,265	2,464	2,566	2,598	2,629	2,630	2,629	2,628	XXX	XXX
5. 2003	XXX	XXX	XXX	1,667	1,785	1,877	1,880	1,880	1,878	1,875	XXX	XXX
6. 2004	XXX	XXX	XXX	XXX	1,327	1,536	1,563	1,562	1,564	1,562	XXX	XXX
7. 2005	XXX	XXX	XXX	XXX	XXX	2,276	2,734	2,734	2,727	2,727	XXX	XXX
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	1,457	1,796	1,800	1,800	XXX	XXX
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,600	2,242	2,236	XXX	XXX
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,799	13,167	XXX	XXX
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,509	XXX	XXX

SCHEDULE P - PART 3H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	000	84,131	267,062	342,535	386,337	431,724	468,814	526,880	602,914	647,854	87	188
2. 2000	36,300	42,533	63,921	72,816	77,889	80,347	85,019	86,696	87,931	88,101	1,943	61,037
3. 2001	XXX	27,035	37,395	48,556	59,309	64,687	66,304	68,142	69,475	69,558	1,696	44,709
4. 2002	XXX	XXX	17,708	31,855	46,809	52,547	57,055	58,354	59,867	61,037	1,475	27,259
5. 2003	XXX	XXX	XXX	10,068	21,338	34,655	43,333	48,624	52,244	58,281	1,243	15,438
6. 2004	XXX	XXX	XXX	XXX	7,190	18,429	27,770	36,341	41,078	45,736	1,161	9,213
7. 2005	XXX	XXX	XXX	XXX	XXX	4,788	16,620	27,001	39,024	43,649	1,074	5,476
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	3,722	15,171	34,979	44,155	1,071	3,324
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,340	19,902	36,986	966	1,773
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,531	52,564	781	953
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,497	464	478

SCHEDULE P - PART 3H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior	000	1	3	17	23	23	23	23	23	23		
2. 2000	2	3	3	38	38	38	38	38	38	38	2	1
3. 2001	XXX											
4. 2002	XXX	XXX										
5. 2003	XXX	XXX	XXX									
6. 2004	XXX	XXX	XXX	XXX								
7. 2005	XXX	XXX	XXX	XXX	XXX							
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009		
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	44,057	48,490	XXX	XXX
2. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	130,482	162,532	XXX	XXX
3. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	99,052	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	213,959	209,014	1,732	5,009
2. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,550,740	3,747,520	2,411,268	710,332
3. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,294,204	2,261,169	682,390

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	73	10	XXX	XXX
2. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	66	XXX	XXX
3. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5	XXX	XXX

SCHEDULE P - PART 3L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	10	(163)	XXX	XXX
2. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
3. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

1. Prior	000										XXX	XXX
2. 2000											XXX	XXX
3. 2001	XXX										XXX	XXX
4. 2002	XXX	XXX									XXX	XXX
5. 2003	XXX	XXX	XXX								XXX	XXX
6. 2004	XXX	XXX	XXX	XXX							XXX	XXX
7. 2005	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009		
1. Prior	000	723	723	752	766	771	1,040	1,053	1,065	1,115	XXX	XXX
2. 2000	137	137	137	137	137	137	137	137	137	137	XXX	XXX
3. 2001	XXX										XXX	XXX
4. 2002	XXX	XXX									XXX	XXX
5. 2003	XXX	XXX	XXX								XXX	XXX
6. 2004	XXX	XXX	XXX	XXX							XXX	XXX
7. 2005	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	000	1,240	1,381	3,978	21,836	22,325	22,746	23,147	23,237	23,392	XXX	XXX
2. 2000			59	117	287	359	773	1,503	1,700	1,779	XXX	XXX
3. 2001	XXX		183	411	673	872	1,152	1,285	1,391	1,490	XXX	XXX
4. 2002	XXX	XXX									XXX	XXX
5. 2003	XXX	XXX	XXX								XXX	XXX
6. 2004	XXX	XXX	XXX	XXX							XXX	XXX
7. 2005	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3P - REINSURANCE NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	000	1,928	1,942	4,618	4,657	5,390	5,142	5,813	5,893	5,893	XXX	XXX
2. 2000											XXX	XXX
3. 2001	XXX										XXX	XXX
4. 2002	XXX	XXX									XXX	XXX
5. 2003	XXX	XXX	XXX								XXX	XXX
6. 2004	XXX	XXX	XXX	XXX							XXX	XXX
7. 2005	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3R - SECTION 1 - PRODUCTS LIABILITY - OCCURENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009		
1. Prior	000	66,307	161,217	239,010	316,529	555,892	646,331	739,347	820,444	863,030	20	118
2. 2000	335	1,197	1,421	1,751	1,827	2,048	2,942	4,171	4,255	4,452	191	145
3. 2001	XXX	301	600	1,074	1,660	2,073	2,362	3,917	3,941	4,458	189	124
4. 2002	XXX	XXX	262	540	718	1,175	2,285	2,314	2,354	2,431	135	90
5. 2003	XXX	XXX	XXX	162	1,611	1,730	2,104	2,202	2,228	2,239	87	78
6. 2004	XXX	XXX	XXX	XXX	217	412	468	481	489	525	92	77
7. 2005	XXX	XXX	XXX	XXX	XXX	127	372	719	1,974	2,188	80	92
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	189	412	825	900	66	41
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	124	150	176	38	20
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	201	217	44	19
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	102	26	19

SCHEDULE P - PART 3R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS MADE

1. Prior	000											
2. 2000												
3. 2001	XXX											
4. 2002	XXX	XXX										
5. 2003	XXX	XXX	XXX									
6. 2004	XXX	XXX	XXX	XXX								
7. 2005	XXX	XXX	XXX	XXX	XXX							
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000			XXX	XXX
2. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
3. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	1	1		
2. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	208	208	299	
3. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60	73	

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	122,782	72,747	71,207	68,879	10,351	12,183	6,433	8,366	3,919	22,511
2. 2000	282,852	45,695	58,642	29,301	6,058	7,486	5,471	3,663	2,200	2,884
3. 2001	XXX	312,694	128,996	64,883	22,630	11,781	11,832	7,815	4,251	4,896
4. 2002	XXX	XXX	422,376	118,435	38,474	18,511	14,236	8,973	4,743	5,792
5. 2003	XXX	XXX	XXX	447,946	137,638	31,818	20,695	14,301	9,127	9,088
6. 2004	XXX	XXX	XXX	XXX	457,313	102,084	30,109	19,874	14,461	10,584
7. 2005	XXX	XXX	XXX	XXX	XXX	1,707,398	451,784	155,956	95,417	59,505
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	429,169	141,908	76,626	52,360
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	557,374	199,232	84,673
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	814,459	140,454
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	638,517

SCHEDULE P - PART 4B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	801,606	357,941	216,527	168,192	180,734	88,467	63,152	49,132	45,213	3,517
2. 2000	798,795	343,990	199,097	123,666	68,328	37,591	20,909	16,493	10,801	33,397
3. 2001	XXX	876,238	356,735	213,186	116,460	61,726	48,192	25,607	23,776	37,055
4. 2002	XXX	XXX	926,383	445,211	228,572	105,990	68,341	66,994	60,568	49,426
5. 2003	XXX	XXX	XXX	897,994	426,577	211,560	111,096	79,083	50,420	46,841
6. 2004	XXX	XXX	XXX	XXX	855,461	421,245	177,197	108,409	71,093	71,636
7. 2005	XXX	XXX	XXX	XXX	XXX	827,654	413,863	145,139	101,026	77,173
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	670,804	379,374	223,212	148,980
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	688,606	364,199	223,924
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	583,098	220,563
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	538,271

SCHEDULE P - PART 4C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	39,774	30,474	7,238	11,585	7,013	9,648	1,954	1,863	3,223	1,277
2. 2000	44,590	14,971	5,937	4,135	3,393	5,241	911	175	402	336
3. 2001	XXX	53,401	14,190	10,988	8,491	7,209	2,520	1,025	619	627
4. 2002	XXX	XXX	41,585	18,706	12,272	12,081	4,699	2,024	1,056	1,303
5. 2003	XXX	XXX	XXX	51,419	24,765	16,237	5,118	4,594	3,449	2,205
6. 2004	XXX	XXX	XXX	XXX	60,981	27,567	12,342	10,120	7,763	4,916
7. 2005	XXX	XXX	XXX	XXX	XXX	55,783	37,482	17,907	11,675	8,212
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	60,329	35,302	22,789	7,870
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44,543	19,595	10,473
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42,209	13,946
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,104

SCHEDULE P - PART 4D - WORKERS' COMPENSATION

1. Prior	68,863	57,103	50,879	48,357	74,258	68,024	58,569	53,184	55,600	47,109
2. 2000	4	1								
3. 2001	XXX		1							
4. 2002	XXX	XXX	1							
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior	26,851	15,974	4,626	6,983	5,147	5,054	6,941	5,712	7,059	18,549
2. 2000	35,733	7,609	3,493	3,498	2,566	2,160	2,792	2,817	2,873	4,029
3. 2001	XXX	22,734	13,434	7,367	7,390	4,076	2,923	3,142	4,700	4,343
4. 2002	XXX	XXX	37,164	11,695	9,839	6,236	5,771	3,438	4,452	6,370
5. 2003	XXX	XXX	XXX	36,553	21,346	11,591	8,900	6,130	5,688	4,009
6. 2004	XXX	XXX	XXX	XXX	134,866	60,228	31,327	18,677	14,057	18,286
7. 2005	XXX	XXX	XXX	XXX	XXX	232,844	100,570	32,679	28,990	19,031
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	48,557	39,411	20,114	13,108
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	81,274	46,604	20,665
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	93,781	51,450
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	81,785

SCHEDULE P - PART 4F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	4,002	533	413	342	262	238	124	78	98	52
2. 2000										
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

1. Prior										
2. 2000										
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	14,567	11,764	11,694	11,639	10,034	2,557	2,285	1,485	1,265	1,225
2. 2000	551	142	33	14	8	1	(1)			
3. 2001	XXX	429	116	6	22	4	(3)	(1)		
4. 2002	XXX	XXX	599	73	37	8	(2)	(2)	(1)	
5. 2003	XXX	XXX	XXX	480	128	13	(2)	1	(3)	
6. 2004	XXX	XXX	XXX	XXX	607	34	(2)	4	(2)	
7. 2005	XXX	XXX	XXX	XXX	XXX	679	93	34	4	5
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	203	56	48	16
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	220	41	30
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,580	336
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	200

SCHEDULE P - PART 4H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	325,445	222,846	225,159	220,859	173,033	159,752	149,786	165,749	154,108	274,082
2. 2000	25,477	18,387	14,488	10,748	6,128	3,552	4,381	1,654	1,228	1,386
3. 2001	XXX	30,616	24,788	17,549	8,980	5,506	3,604	2,042	1,280	1,459
4. 2002	XXX	XXX	35,114	29,361	17,086	10,942	7,171	3,059	2,034	2,012
5. 2003	XXX	XXX	XXX	35,984	26,520	17,662	9,137	4,846	2,882	2,486
6. 2004	XXX	XXX	XXX	XXX	44,215	32,356	14,503	7,077	5,559	4,602
7. 2005	XXX	XXX	XXX	XXX	XXX	48,657	24,026	13,228	10,243	7,107
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	31,779	20,448	16,849	9,395
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31,751	27,842	15,993
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	165,762	94,534
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	122,174

SCHEDULE P - PART 4H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior										
2. 2000										
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,126	8,198	10,058
2. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32,367	5,134
3. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,808

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(221,441)	(20,395)	(15,541)
2. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(168,838)	(23,879)
3. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(119,479)

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39	19	19
2. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35	
3. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35

SCHEDULE P - PART 4L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	232	232	232
2. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4M - INTERNATIONAL

1. Prior										
2. 2000										
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	1,202	741	741	741	741	162	156	195	191	260
2. 2000										
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	13,900	11,189	11,189	11,189	3,111	2,206	1,867	1,374	1,451	1,335
2. 2000										
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4P - REINSURANCE NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	5,189	3,211	3,210	3,211	2,710	1,643	1,460	104		
2. 2000										
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4R - SECTION 1 - PRODUCTS LIABILITY - OCCURENCE

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	478,265	499,894	412,276	711,867	973,086	1,025,964	997,168	871,306	820,654	777,562
2. 2000	1,750	651	276	247	339	494	388	473	395	352
3. 2001	XXX	975	645	430	451	428	292	410	323	341
4. 2002	XXX	XXX	956	595	553	532	411	315	279	284
5. 2003	XXX	XXX	XXX	1,128	665	594	502	407	330	269
6. 2004	XXX	XXX	XXX	XXX	1,162	782	625	418	324	337
7. 2005	XXX	XXX	XXX	XXX	XXX	1,280	747	542	528	511
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	936	643	727	677
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	870	702	661
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	780	686
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	375

SCHEDULE P - PART 4R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS MADE

1. Prior										
2. 2000										
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5A - HOMEOWNERS/FARMOWNERS

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	72,783	15,902	11,680	9,674	8,935	8,751	8,665	8,719	8,776	8,892
2. 2000	623,723	734,668	739,626	741,219	741,816	742,034	742,207	742,285	742,259	742,293
3. 2001	XXX	594,879	676,157	681,441	683,167	683,914	684,214	684,379	684,455	684,495
4. 2002	XXX	XXX	529,709	604,700	607,569	609,166	609,791	610,114	610,306	610,381
5. 2003	XXX	XXX	XXX	564,950	616,999	619,854	621,007	621,732	622,036	622,198
6. 2004	XXX	XXX	XXX	XXX	412,118	469,203	471,832	473,138	473,786	474,109
7. 2005	XXX	XXX	XXX	XXX	XXX	747,088	943,168	951,407	954,829	956,102
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	470,313	544,249	547,396	548,741
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	456,291	521,202	524,134
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	786,112	884,742
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	621,054

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	15,542	8,394	4,839	2,542	1,514	927	652	508	477	419
2. 2000	69,257	6,891	3,447	1,864	1,051	599	369	256	171	128
3. 2001	XXX	64,237	10,475	4,120	1,920	996	460	285	170	116
4. 2002	XXX	XXX	59,251	6,252	3,770	1,675	892	462	240	139
5. 2003	XXX	XXX	XXX	37,907	4,731	2,499	1,499	778	449	262
6. 2004	XXX	XXX	XXX	XXX	41,319	4,162	2,395	1,429	782	497
7. 2005	XXX	XXX	XXX	XXX	XXX	166,315	14,872	17,949	5,845	3,326
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	49,536	4,881	2,481	1,308
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	54,093	5,280	2,807
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60,005	5,999
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	45,246

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	50,481	7,872	3,932	1,551	1,161	1,067	670	723	846	974
2. 2000	910,951	1,004,015	1,009,578	1,010,871	1,011,336	1,011,604	1,011,685	1,011,730	1,011,754	1,011,774
3. 2001	XXX	896,177	967,178	971,798	972,864	973,314	973,463	973,548	973,575	973,596
4. 2002	XXX	XXX	823,257	884,006	886,920	887,813	888,131	888,280	888,332	888,358
5. 2003	XXX	XXX	XXX	833,300	875,953	878,626	879,534	879,886	880,032	880,106
6. 2004	XXX	XXX	XXX	XXX	649,473	697,327	700,106	701,165	701,522	701,733
7. 2005	XXX	XXX	XXX	XXX	XXX	1,162,594	1,258,246	1,265,627	1,267,714	1,268,431
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	732,116	792,718	795,530	796,603
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	750,754	797,589	800,841
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,233,272	1,316,043
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	955,690

SCHEDULE P - PART 5B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	588,517	288,392	236,997	214,064	203,871	199,592	198,353	198,064	198,123	198,369
2. 2000	956,246	1,256,755	1,301,536	1,319,724	1,327,989	1,331,430	1,332,834	1,333,618	1,334,015	1,334,213
3. 2001	XXX	935,746	1,216,649	1,257,060	1,273,224	1,280,473	1,283,486	1,284,914	1,285,587	1,285,935
4. 2002	XXX	XXX	889,211	1,146,525	1,183,064	1,197,929	1,204,640	1,207,547	1,208,848	1,209,502
5. 2003	XXX	XXX	XXX	814,503	1,045,808	1,077,744	1,091,237	1,097,597	1,100,349	1,101,595
6. 2004	XXX	XXX	XXX	XXX	822,422	1,055,841	1,087,907	1,101,514	1,107,948	1,110,804
7. 2005	XXX	XXX	XXX	XXX	XXX	853,674	1,087,945	1,120,359	1,134,110	1,140,539
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	849,740	1,081,386	1,113,540	1,126,586
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	856,672	1,098,420	1,130,942
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	786,959	1,030,288
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	820,586

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	193,121	100,861	51,879	26,933	14,685	9,284	6,260	4,685	3,568	2,977
2. 2000	322,885	72,678	37,342	19,783	9,817	5,224	2,936	1,701	994	661
3. 2001	XXX	299,760	68,834	34,185	17,071	8,531	4,596	2,547	1,470	852
4. 2002	XXX	XXX	275,453	62,839	30,990	16,066	8,152	4,349	2,431	1,395
5. 2003	XXX	XXX	XXX	248,786	54,284	28,171	14,844	7,534	3,975	2,156
6. 2004	XXX	XXX	XXX	XXX	252,804	54,691	28,133	14,607	7,162	3,583
7. 2005	XXX	XXX	XXX	XXX	XXX	250,501	55,354	27,698	14,062	6,730
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	253,579	54,177	26,842	13,603
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	269,208	55,080	27,718
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	273,529	52,445
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	258,991

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	150,791	19,962	6,637	2,655	1,258	851	678	732	762	797
2. 2000	2,349,502	2,486,216	2,498,241	2,502,131	2,503,247	2,503,679	2,503,819	2,503,893	2,503,935	2,503,951
3. 2001	XXX	2,275,486	2,394,684	2,406,178	2,409,639	2,410,608	2,410,944	2,411,077	2,411,149	2,411,177
4. 2002	XXX	XXX	2,104,746	2,215,909	2,225,438	2,228,277	2,229,098	2,229,350	2,229,457	2,229,496
5. 2003	XXX	XXX	XXX	1,902,739	1,995,614	2,003,631	2,006,203	2,006,828	2,007,040	2,007,124
6. 2004	XXX	XXX	XXX	XXX	1,923,221	2,013,084	2,021,315	2,023,737	2,024,389	2,024,619
7. 2005	XXX	XXX	XXX	XXX	XXX	1,991,296	2,085,667	2,093,219	2,095,446	2,096,131
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	1,966,738	2,059,690	2,067,128	2,069,474
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,014,151	2,103,669	2,111,994
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,837,165	1,931,564
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,902,447

SCHEDULE P - PART 5C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	17,525	10,978	9,727	9,234	8,898	8,800	8,760	8,741	8,749	8,764
2. 2000	23,884	31,447	32,797	33,471	33,799	33,951	34,029	34,064	34,086	34,101
3. 2001	XXX	23,674	30,693	32,050	32,644	32,963	33,099	33,151	33,189	33,206
4. 2002	XXX	XXX	22,200	29,183	30,538	31,074	31,341	31,487	31,536	31,568
5. 2003	XXX	XXX	XXX	20,508	26,540	27,640	28,179	28,472	28,600	28,658
6. 2004	XXX	XXX	XXX	XXX	19,285	25,004	26,037	26,512	26,820	26,962
7. 2005	XXX	XXX	XXX	XXX	XXX	18,108	23,407	24,346	24,819	25,086
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	15,895	20,610	21,502	21,911
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,859	18,340	19,133
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,014	14,764
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,564

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	4,890	2,764	1,534	804	438	252	153	105	77	45
2. 2000	7,709	2,345	1,331	757	403	225	133	69	40	19
3. 2001	XXX	6,991	2,162	1,230	711	354	181	112	55	25
4. 2002	XXX	XXX	7,094	2,138	1,158	684	389	210	129	74
5. 2003	XXX	XXX	XXX	6,356	2,051	1,174	664	346	176	87
6. 2004	XXX	XXX	XXX	XXX	6,107	1,807	1,068	615	327	185
7. 2005	XXX	XXX	XXX	XXX	XXX	5,520	1,748	1,007	559	298
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	5,026	1,548	871	494
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,758	1,434	800
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,142	1,323
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,200

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	4,278	641	260	113	86	80	81	81	89	90
2. 2000	49,725	54,103	54,510	54,677	54,723	54,736	54,744	54,749	54,750	54,750
3. 2001	XXX	49,627	53,456	53,858	53,981	54,021	54,031	54,034	54,036	54,037
4. 2002	XXX	XXX	47,094	50,798	51,249	51,379	51,412	51,418	51,421	51,421
5. 2003	XXX	XXX	XXX	44,355	47,415	47,689	47,787	47,806	47,817	47,818
6. 2004	XXX	XXX	XXX	XXX	42,100	44,997	45,236	45,308	45,334	45,340
7. 2005	XXX	XXX	XXX	XXX	XXX	39,542	42,211	42,436	42,496	42,521
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	34,743	36,978	37,178	37,247
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,583	32,798	32,966
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,917	25,876
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,744

SCHEDULE P - PART 5D - WORKERS' COMPENSATION

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	6,514	6,399	6,773	7,052	7,308	7,501	7,675	7,833	7,962	8,029
2. 2000										
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX			1	2	5	5	5
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	3,413	2,851	2,517	2,277	2,021	1,932	1,781	1,731	1,669	1,602
2. 2000										
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	734	784	1,083	1,357	1,588	1,819	1,941	2,075	2,219	2,311
2. 2000										
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX		4	8	8	14	14	14
6. 2004	XXX	XXX	XXX	XXX			1	3	3	3
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 5E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	7,361	2,665	2,187	1,940	1,833	1,840	1,843	1,869	1,894	1,932
2. 2000	26,150	31,943	32,401	32,609	32,715	32,783	32,822	32,834	32,842	32,854
3. 2001	XXX	24,732	29,350	29,817	30,041	30,157	30,208	30,235	30,258	30,267
4. 2002	XXX	XXX	21,308	25,992	26,383	26,600	26,693	26,761	26,790	26,806
5. 2003	XXX	XXX	XXX	23,587	27,194	27,614	27,823	27,923	27,978	28,007
6. 2004	XXX	XXX	XXX	XXX	22,509	27,950	28,390	28,590	28,733	28,794
7. 2005	XXX	XXX	XXX	XXX	XXX	32,563	43,528	44,332	44,839	45,023
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	22,567	27,369	27,736	27,919
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,227	26,333	26,681
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31,376	36,828
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,899

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	3,089	1,698	933	578	365	247	195	193	193	188
2. 2000	5,817	1,322	731	424	283	91	49	39	28	18
3. 2001	XXX	5,411	1,295	675	371	176	98	66	42	36
4. 2002	XXX	XXX	5,124	1,134	587	294	174	89	47	21
5. 2003	XXX	XXX	XXX	4,029	1,070	538	294	145	78	38
6. 2004	XXX	XXX	XXX	XXX	5,937	1,154	602	383	204	122
7. 2005	XXX	XXX	XXX	XXX	XXX	12,541	1,556	1,689	574	241
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	4,103	750	477	274
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,130	741	463
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,439	659
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,890

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	4,123	802	354	271	274	298	328	388	452	530
2. 2000	46,262	51,216	51,586	51,689	51,747	51,769	51,778	51,789	51,802	51,812
3. 2001	XXX	43,706	47,523	47,851	47,991	48,036	48,053	48,061	48,076	48,094
4. 2002	XXX	XXX	38,793	42,632	42,929	43,035	43,073	43,089	43,093	43,100
5. 2003	XXX	XXX	XXX	40,067	43,304	43,623	43,712	43,741	43,752	43,758
6. 2004	XXX	XXX	XXX	XXX	39,977	44,025	44,372	44,506	44,561	44,595
7. 2005	XXX	XXX	XXX	XXX	XXX	60,344	67,175	68,032	68,322	68,395
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	39,850	44,173	44,528	44,649
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	41,073	44,696	44,995
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	55,081	60,015
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	58,889

SCHEDULE P - PART 5F - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	442	443	443	443	444	444	446	446	447	447
2. 2000										
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	11	6	5	5	4	4	2	2	1	
2. 2000										
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	14	15	15	16	19	19	19	19	33	33
2. 2000										
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

Schedule P - Part 5F - Medical Malpractice - Claims-Made - Section 1B

N O N E

Schedule P - Part 5F - Medical Malpractice - Claims-Made - Section 2B

N O N E

Schedule P - Part 5F - Medical Malpractice - Claims-Made - Section 3B

N O N E

SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	3,708	3,455	3,374	3,448	3,458	3,487	3,523	3,595	3,669	3,756
2. 2000	1,066	1,590	1,754	1,835	1,885	1,908	1,929	1,933	1,940	1,943
3. 2001	XXX	949	1,363	1,512	1,605	1,649	1,667	1,681	1,694	1,696
4. 2002	XXX	XXX	850	1,201	1,342	1,409	1,440	1,455	1,466	1,475
5. 2003	XXX	XXX	XXX	653	983	1,113	1,173	1,214	1,238	1,243
6. 2004	XXX	XXX	XXX	XXX	653	919	1,011	1,084	1,131	1,161
7. 2005	XXX	XXX	XXX	XXX	XXX	643	866	966	1,037	1,074
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	621	896	994	1,071
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	598	839	966
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	551	781
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	464

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	3,499	2,716	2,109	2,233	2,206	2,178	2,216	2,185	2,191	2,173
2. 2000	3,306	425	231	125	66	42	25	20	13	10
3. 2001	XXX	1,694	384	256	147	70	44	27	10	6
4. 2002	XXX	XXX	1,230	331	198	110	69	51	30	15
5. 2003	XXX	XXX	XXX	864	310	200	111	59	33	26
6. 2004	XXX	XXX	XXX	XXX	659	276	207	133	68	36
7. 2005	XXX	XXX	XXX	XXX	XXX	633	256	200	122	56
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	460	277	207	125
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	451	281	201
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	433	380
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	412

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	3,267	3,054	3,204	3,799	4,198	4,472	4,725	5,010	5,355	5,612
2. 2000	62,115	62,731	62,875	62,936	62,959	62,975	62,981	62,984	62,987	62,990
3. 2001	XXX	45,485	46,107	46,277	46,356	46,381	46,397	46,406	46,408	46,411
4. 2002	XXX	XXX	27,961	28,491	28,640	28,702	28,731	28,741	28,746	28,749
5. 2003	XXX	XXX	XXX	16,002	16,476	16,605	16,669	16,687	16,700	16,707
6. 2004	XXX	XXX	XXX	XXX	9,769	10,150	10,277	10,361	10,394	10,410
7. 2005	XXX	XXX	XXX	XXX	XXX	5,938	6,325	6,498	6,570	6,606
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	3,884	4,298	4,434	4,520
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,398	2,750	2,939
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,641	2,114
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,354

SCHEDULE P - PART 5H - OTHER LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	5									
2. 2000	1	1	1	2	2	2	2	2	2	2
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	1	1	1							
2. 2000	2		1							
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	6									
2. 2000	3	3	3	3	3	3	3	3	3	3
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	2,272	2,252	2,283	2,306	2,321	2,366	2,403	2,453	2,486	2,506
2. 2000	116	159	170	175	178	181	185	188	190	191
3. 2001	XXX	110	154	173	179	182	183	188	187	189
4. 2002	XXX	XXX	85	118	125	130	134	134	134	135
5. 2003	XXX	XXX	XXX	59	76	80	83	85	86	87
6. 2004	XXX	XXX	XXX	XXX	54	84	91	92	92	92
7. 2005	XXX	XXX	XXX	XXX	XXX	40	63	72	78	80
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	42	56	62	66
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32	37	38
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37	44
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	1,064	1,023	1,107	1,699	1,793	1,813	1,834	1,815	1,763	1,738
2. 2000	55	38	29	17	14	7	9	7	2	3
3. 2001	XXX	62	30	16	13	8	9	2	4	5
4. 2002	XXX	XXX	50	24	13	11	3	5	3	3
5. 2003	XXX	XXX	XXX	25	15	11	6	3	1	1
6. 2004	XXX	XXX	XXX	XXX	23	7		1	1	1
7. 2005	XXX	XXX	XXX	XXX	XXX	30	18	10	4	5
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	18	10	4	4
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	4	6
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7	2
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	1,083	1,249	1,535	2,253	2,529	2,692	2,876	3,017	3,199	3,312
2. 2000	232	291	310	319	323	327	334	336	336	339
3. 2001	XXX	230	280	291	299	305	308	310	315	318
4. 2002	XXX	XXX	181	210	215	219	222	225	228	228
5. 2003	XXX	XXX	XXX	127	155	162	162	164	164	166
6. 2004	XXX	XXX	XXX	XXX	139	164	167	170	170	170
7. 2005	XXX	XXX	XXX	XXX	XXX	130	165	172	176	177
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	91	106	108	111
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	52	59	64
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	56	65
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	17	17	17	17	17	17	17	17	17	17
2. 2000										
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior										
2. 2000										
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	63	63	63	63	63	63	63	63	63	63
2. 2000										
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 5T - WARRANTY

SECTION 1

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	292	299
3. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	73

SECTION 2

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7	
3. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1

SECTION 3

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	299	299
3. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	74

SCHEDULE P - PART 6C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	
1. Prior	(3,259)	772	(72)	(388)	133	200	188	30	219	75	75
2. 2000	270,281	270,641	270,297	270,266	270,275	270,263	270,266	270,243	270,243	270,360	117
3. 2001	XXX	293,426	292,479	292,459	292,543	292,497	292,498	292,497	292,494	292,494	
4. 2002	XXX	XXX	325,925	325,889	326,195	325,936	325,906	325,901	325,898	325,895	(3)
5. 2003	XXX	XXX	XXX	363,330	365,500	365,281	365,140	365,112	365,092	365,092	
6. 2004	XXX	XXX	XXX	XXX	400,879	400,679	400,894	400,676	400,515	400,513	(2)
7. 2005	XXX	XXX	XXX	XXX	XXX	415,943	414,586	414,626	414,607	414,601	(6)
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	408,168	406,851	406,886	406,880	(6)
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	374,800	372,956	372,987	31
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	325,136	323,059	(2,077)
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	278,143	278,143
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	276,273
13. Earned Premiums (Sch P-Pt. 1)	268,824	294,558	324,562	362,855	403,581	415,407	407,047	373,278	323,340	276,273	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	
1. Prior	(13)										
2. 2000	1,547	1,547	1,547	1,547	1,547	1,547	1,547	1,547	1,547	1,547	
3. 2001	XXX	1,954	1,954	1,954	1,954	1,954	1,954	1,954	1,954	1,954	
4. 2002	XXX	XXX	2,683	2,683	2,683	2,683	2,683	2,683	2,683	2,683	
5. 2003	XXX	XXX	XXX	2,156	2,156	2,156	2,156	2,156	2,156	2,156	
6. 2004	XXX	XXX	XXX	XXX	2,744	2,744	2,744	2,744	2,744	2,744	
7. 2005	XXX	XXX	XXX	XXX	XXX	3,054	3,054	3,054	3,054	3,054	
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	3,097	3,097	3,097	3,097	
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,433	3,433	3,433	
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,617	3,617	
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,667	3,667
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,667
13. Earned Premiums (Sch P-Pt. 1)	1,547	1,954	2,683	2,156	2,744	3,054	3,097	3,433	3,617	3,667	XXX

SCHEDULE P - PART 6D - WORKERS' COMPENSATION

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	
1. Prior	1,827	1,349	(272)	(66)	130	99	51	165	(12)	(162)	(162)
2. 2000	(10)	(14)	(255)	(274)	(277)	(226)	(235)	(235)	(236)	(255)	(19)
3. 2001	XXX	480	485	454	450	574	554	554	553	516	(37)
4. 2002	XXX	XXX	322	325	319	517	468	468	464	464	
5. 2003	XXX	XXX	XXX	(140)	(140)	168	90	91	82	82	
6. 2004	XXX	XXX	XXX	XXX	35	35	(86)	(85)	(106)	(105)	1
7. 2005	XXX	XXX	XXX	XXX	XXX	(325)	(325)	(323)	(357)	(354)	3
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	7	7	(46)	(42)	4
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	68	68	74	6
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	114	114	
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14	14
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(190)
13. Earned Premiums (Sch P-Pt. 1)	294	1,825	(186)	(253)	152	455	(219)	237	(21)	(190)	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	
1. Prior											
2. 2000	25	25	25	25	25	25	25	25	25	25	
3. 2001	XXX	28	28	28	28	28	28	28	28	28	
4. 2002	XXX	XXX	150	150	150	150	150	150	150	150	
5. 2003	XXX	XXX	XXX	(75)	(75)	(75)	(75)	(75)	(75)	(75)	
6. 2004	XXX	XXX	XXX	XXX							
7. 2005	XXX	XXX	XXX	XXX	XXX						
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)	25	28	150	(75)							XXX

SCHEDULE P - PART 6E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	
1. Prior	(603)	(409)	(113)	(9)	(1,315)		(3)	(40)		(1)	(1)
2. 2000	352,021	351,609	351,516	351,489	351,428	351,426	351,425	351,419	351,419	351,418	(1)
3. 2001	XXX	374,952	374,389	374,355	374,351	374,345	374,357	374,355	374,355	374,354	(1)
4. 2002	XXX	XXX	404,491	403,994	403,965	403,947	403,946	403,948	403,945	403,943	(2)
5. 2003	XXX	XXX	XXX	468,088	467,584	467,541	467,536	467,528	467,524	467,521	(3)
6. 2004	XXX	XXX	XXX	XXX	555,345	554,608	554,553	554,541	554,535	554,532	(3)
7. 2005	XXX	XXX	XXX	XXX	XXX	617,015	616,084	616,094	616,089	616,085	(4)
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	634,885	633,998	633,981	633,974	(7)
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	618,396	617,517	617,503	(14)
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	621,531	620,813	(718)
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	640,388	640,388
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	639,635
13. Earned Premiums (Sch P-Pt. 1)	351,418	374,131	403,722	467,521	553,432	616,209	633,901	617,453	620,617	639,635	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	
1. Prior											
2. 2000	3,177	3,177	3,177	3,177	3,177	3,177	3,177	3,177	3,177	3,177	
3. 2001	XXX	3,215	3,215	3,215	3,215	3,215	3,215	3,215	3,215	3,215	
4. 2002	XXX	XXX	3,274	3,274	3,274	3,274	3,274	3,274	3,274	3,274	
5. 2003	XXX	XXX	XXX	3,964	3,964	3,964	3,964	3,964	3,964	3,964	
6. 2004	XXX	XXX	XXX	XXX	5,388	5,388	5,388	5,388	5,388	5,388	
7. 2005	XXX	XXX	XXX	XXX	XXX	6,648	6,648	6,648	6,648	6,648	
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	18,829	18,829	18,829	18,829	
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,091	25,091	25,091	
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,583	18,583	
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,679	14,679
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,679
13. Earned Premiums (Sch P-Pt. 1)	3,177	3,215	3,274	3,964	5,388	6,648	18,829	25,091	18,583	14,679	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	
1. Prior	2,037	278	(247)	40	76	432	(66)	1	(19)		
2. 2000	121,580	121,515	121,493	121,506	121,470	121,739	121,684	121,683	121,678	121,677	(1)
3. 2001	XXX	107,660	107,640	107,647	107,623	108,390	108,319	108,318	108,313	108,313	
4. 2002	XXX	XXX	102,427	102,424	102,414	102,918	102,706	102,707	102,683	102,683	
5. 2003	XXX	XXX	XXX	101,783	101,752	101,926	101,786	101,789	101,757	101,759	2
6. 2004	XXX	XXX	XXX	XXX	101,507	101,547	101,499	101,501	101,408	101,410	2
7. 2005	XXX	XXX	XXX	XXX	XXX	106,717	106,726	106,728	106,665	106,674	9
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	111,382	111,381	111,361	111,367	6
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	121,447	121,457	121,456	(1)
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	224,033	224,020	(13)
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	311,040	311,040
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	311,043
13. Earned Premiums (Sch P-Pt. 1)	121,617	107,873	102,138	101,840	101,482	108,903	110,799	121,453	223,782	311,043	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	
1. Prior	15										
2. 2000	935	935	935	935	935	935	935	935	935	935	
3. 2001	XXX	(100)	(100)	(100)	(100)	(100)	(100)	(100)	(100)	(100)	
4. 2002	XXX	XXX	158	158	158	158	158	158	158	158	
5. 2003	XXX	XXX	XXX	210	210	210	210	210	210	210	
6. 2004	XXX	XXX	XXX	XXX	(25)	(25)	(25)	(25)	(25)	(25)	
7. 2005	XXX	XXX	XXX	XXX	XXX	757	757	757	757	757	
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	(372)	(372)	(372)	(372)	
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	102	102	102	
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	99	99	
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	77	77
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	77
13. Earned Premiums (Sch P-Pt. 1)	935	(100)	158	210	(25)	757	(372)	102	99	77	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	
1. Prior	(9)										
2. 2000	7	7	7	7	7	7	7	7	7	7	
3. 2001	XXX	6	6	6	6	6	6	6	6	6	
4. 2002	XXX	XXX	4	4	4	4	4	4	4	4	
5. 2003	XXX	XXX	XXX	5	5	5	5	5	5	5	
6. 2004	XXX	XXX	XXX	XXX	1	1	1	1	1	1	
7. 2005	XXX	XXX	XXX	XXX	XXX						
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)	(2)	6	4	5	1						XXX

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	
1. Prior											
2. 2000											
3. 2001	XXX										
4. 2002	XXX	XXX									
5. 2003	XXX	XXX									
6. 2004	XXX	XXX									
7. 2005	XXX	XXX									
8. 2006	XXX	XXX									
9. 2007	XXX	XXX									
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 6M - INTERNATIONAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	
1. Prior											
2. 2000											
3. 2001	XXX										
4. 2002	XXX	XXX									
5. 2003	XXX	XXX									
6. 2004	XXX	XXX									
7. 2005	XXX	XXX									
8. 2006	XXX	XXX									
9. 2007	XXX	XXX									
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	
1. Prior											
2. 2000											
3. 2001	XXX										
4. 2002	XXX	XXX									
5. 2003	XXX	XXX									
6. 2004	XXX	XXX									
7. 2005	XXX	XXX									
8. 2006	XXX	XXX									
9. 2007	XXX	XXX									
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 6N - REINSURANCE - NONPROPORTIONAL ASSUMED PROPERTY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	
1. Prior											
2. 2000	2,261	2,261	2,261	2,261	2,261	2,261	2,261	2,261	2,261	2,261	
3. 2001	XXX	1,916	1,916	1,916	1,916	1,916	1,916	1,916	1,916	1,916	
4. 2002	XXX	XXX	2,882	2,882	2,882	2,882	2,882	2,882	2,882	2,882	
5. 2003	XXX	XXX	XXX	2,597	2,597	2,597	2,597	2,597	2,597	2,597	
6. 2004	XXX	XXX	XXX	XXX							
7. 2005	XXX	XXX	XXX	XXX	XXX						
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)	2,261	1,916	2,882	2,597							XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	
1. Prior											
2. 2000											
3. 2001	XXX										
4. 2002	XXX	XXX	22	22	22	22	22	22	22	22	
5. 2003	XXX	XXX	XXX								
6. 2004	XXX	XXX	XXX	XXX							
7. 2005	XXX	XXX	XXX	XXX	XXX						
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)			22								XXX

SCHEDULE P - PART 6O - REINSURANCE - NONPROPORTIONAL ASSUMED LIABILITY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	
1. Prior											
2. 2000	1,082	1,082	1,082	1,082	1,082	1,082	1,082	1,082	1,082	1,082	
3. 2001	XXX	1,358	1,358	1,358	1,358	1,358	1,358	1,358	1,358	1,358	
4. 2002	XXX	XXX	167	167	167	167	167	167	167	167	
5. 2003	XXX	XXX	XXX								
6. 2004	XXX	XXX	XXX	XXX							
7. 2005	XXX	XXX	XXX	XXX	XXX						
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)	1,082	1,358	167								XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	
1. Prior											
2. 2000											
3. 2001	XXX										
4. 2002	XXX	XXX									
5. 2003	XXX	XXX	XXX								
6. 2004	XXX	XXX	XXX	XXX							
7. 2005	XXX	XXX	XXX	XXX	XXX						
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	
1. Prior	150	(78)	(9)				(1)				
2. 2000	4,915	5,033	5,015	5,014	5,014	5,014	5,014	5,014	5,014	5,015	1
3. 2001	XXX	3,975	3,978	3,977	3,977	3,978	3,978	3,978	3,978	3,978	
4. 2002	XXX	XXX	3,283	3,320	3,321	3,321	3,321	3,321	3,321	3,321	
5. 2003	XXX	XXX	XXX	5,381	5,375	5,373	5,373	5,373	5,373	5,374	1
6. 2004	XXX	XXX	XXX	XXX	3,435	3,443	3,439	3,439	3,439	3,440	1
7. 2005	XXX	XXX	XXX	XXX	XXX	79	104	108	108	111	3
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	3,306	3,328	3,329	3,331	2
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,972	1,981	1,983	2
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,715	1,715	
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,583	1,583
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,593
13. Earned Premiums (Sch P-Pt. 1)	5,030	4,015	3,259	5,416	3,430	86	3,326	1,998	1,725	1,593	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	
1. Prior	12										
2. 2000	(706)	(706)	(706)	(706)	(706)	(706)	(706)	(706)	(706)	(706)	
3. 2001	XXX										
4. 2002	XXX	XXX	(19)	(19)	(19)	(19)	(19)	(19)	(19)	(19)	
5. 2003	XXX	XXX	XXX								
6. 2004	XXX	XXX	XXX	XXX							
7. 2005	XXX	XXX	XXX	XXX	XXX	(4)	(4)	(4)	(4)	(4)	
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX	320	320	320	320	
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13	13	13	
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	92	92	
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	666	666
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	666
13. Earned Premiums (Sch P-Pt. 1)	(706)		(19)			(4)	320	13	92	666	XXX

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	
1. Prior											
2. 2000											
3. 2001	XXX										
4. 2002	XXX	XXX									
5. 2003	XXX	XXX									
6. 2004	XXX	XXX									
7. 2005	XXX	XXX									
8. 2006	XXX	XXX									
9. 2007	XXX	XXX									
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	
1. Prior											
2. 2000											
3. 2001	XXX										
4. 2002	XXX	XXX									
5. 2003	XXX	XXX									
6. 2004	XXX	XXX									
7. 2005	XXX	XXX									
8. 2006	XXX	XXX									
9. 2007	XXX	XXX									
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS ($000 OMITTED)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners	2,250,865	85	0.0	5,995,940		
2. Private Passenger Auto Liability/ Medical	8,767,283	10,580	0.1	9,202,100		
3. Commercial Auto/Truck Liability/ Medical	381,639	3,576	0.9	254,166	190	0.1
4. Workers' Compensation	125,724	27,508	21.9	(211)	(156)	74.1
5. Commercial Multiple Peril	421,918	97	0.0	641,614		
6. Medical Professional Liability - Occurrence	528	499	94.5			
7. Medical Professional Liability - Claims - Made						
8. Special Liability	4,930	865	17.5	5,738		
9. Other Liability - Occurrence	807,755	324,684	40.2	306,272		
10. Other Liability - Claims-Made						
11. Special Property	68,972	892	1.3	269,077		
12. Auto Physical Damage	372,539	286	0.1	7,157,116		
13. Fidelity/Surety	592	358	60.5	281		
14. Other	235					
15. International						
16. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX	XXX	XXX
17. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX	XXX	XXX
18. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX	XXX	XXX
19. Products Liability - Occurrence	1,287,185	187,839	14.6	792		
20. Products Liability - Claims-Made						
21. Financial Guaranty/Mortgage Guaranty						
22. Warranty	46			(1)		
23. Totals	14,490,211	557,269	3.8	23,832,883	34	0.0

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2000	2 2001	3 2002	4 2003	5 2004	6 2005	7 2006	8 2007	9 2008	10 2009
1. Prior	690,347	1,022,039	1,277,786	1,105,939	1,075,670	1,508,603	1,125,306	1,188,548	1,122,688	1,019,331
2. 2000										
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 2000	2 2001	3 2002	4 2003	5 2004	6 2005	7 2006	8 2007	9 2008	10 2009
1. Prior	477,545	425,097	440,947	532,867	576,162	599,863	314,643	339,958	313,950	264,322
2. 2000										
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS (Continued)

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	1,393	(1,353)	152	(93)	(258)	50	269	314	210	34
2. 2000										
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior										
2. 2000										
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS ($000 OMITTED)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners	2,250,865			5,995,940		
2. Private Passenger Auto Liability/Medical	8,767,283			9,202,100		
3. Commercial Auto/Truck Liability/Medical	381,639			254,166		
4. Workers' Compensation	125,724	1,009	0.8	(211)	(49)	23.3
5. Commercial Multiple Peril	421,918			641,614		
6. Medical Professional Liability - Occurrence	528					
7. Medical Professional Liability - Claims - Made						
8. Special Liability	4,930			5,738		
9. Other Liability - Occurrence	807,755			306,272		
10. Other Liability - Claims-Made						
11. Special Property	68,972			269,077		
12. Auto Physical Damage	372,539			7,157,116		
13. Fidelity/Surety	592			281		
14. Other	235					
15. International						
16. Reinsurance - Nonproportional Assumed Property	549					
17. Reinsurance - Nonproportional Assumed Liability	8,109					
18. Reinsurance - Nonproportional Assumed Financial Lines						
19. Products Liability - Occurrence	1,287,185			792		
20. Products Liability - Claims-Made						
21. Financial Guaranty/Mortgage Guaranty						
22. Warranty	46			(1)		
23. Totals	14,498,868	1,009	0.0	23,832,883	(49)	0.0

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2000	2 2001	3 2002	4 2003	5 2004	6 2005	7 2006	8 2007	9 2008	10 2009
1. Prior	52,702	52,697	55,723	55,162	55,291	58,171	57,036	55,239	45,112	45,180
2. 2000										
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 2000	2 2001	3 2002	4 2003	5 2004	6 2005	7 2006	8 2007	9 2008	10 2009
1. Prior	447	1,330	1,567	1,509	1,543					
2. 2000										
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS (Continued)

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior	(39)	389	29	(685)	78	101	7	61	(16)	(49)
2. 2000										
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior										
2. 2000										
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 6

Years in Which Policies Were Issued	INCURRED ADJUSTABLE COMMISSIONS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior										
2. 2000										
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 7

Years in Which Policies Were Issued	RESERVES FOR COMMISSION ADJUSTMENTS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
1. Prior										
2. 2000										
3. 2001	XXX									
4. 2002	XXX	XXX								
5. 2003	XXX	XXX	XXX							
6. 2004	XXX	XXX	XXX	XXX						
7. 2005	XXX	XXX	XXX	XXX	XXX					
8. 2006	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2009	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P INTERROGATORIES

1. The following questions relate to yet-to-be-issued Extended Reporting Endorsements (EREs) arising from Death, Disability, or Retirement (DDR) provisions in Medical Professional Liability Claims Made insurance policies. EREs provided for reasons other than DDR are not to be included.

1.1 Does the company issue Medical Professional Liability Claims Made insurance policies that provide tail (also known as an extended reporting endorsement, or "ERE") benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost? ..... Yes [ ] No [X]

If the answer to question 1.1 is "no", leave the following questions blank. If the answer to question 1.1 is "yes", please answer the following questions:

1.2 What is the total amount of the reserve for that provision (DDR Reserve), as reported, explicitly or not, elsewhere in this statement (in dollars)? ..... $.....

1.3 Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65? ..... Yes [ ] No [ ]

1.4 Does the company report any DDR reserve as loss or loss adjustment expense reserve? ..... Yes [ ] No [ ]

1.5 If the company reports DDR reserve as Unearned Premium Reserve, does that amount match the figure on the Underwriting and Investment Exhibit, Part 1A – Recapitulation of all Premiums (Page 7) Column 2, Lines 11.1 plus 11.2? ..... Yes [ ] No [ ] N/A [ ]

1.6 If the company reports DDR reserve as loss or loss adjustment expense reserve, please complete the following table corresponding to where these reserves are reported in Schedule P:

Years in Which Premiums Were Earned and Losses Were Incurred		DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
		1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601	Prior		
1.602	2000		
1.603	2001		
1.604	2002		
1.605	2003		
1.606	2004		
1.607	2005		
1.608	2006		
1.609	2007		
1.610	2008		
1.611	2009		
1.612	Totals		

2. The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as " Defense and Cost Containment" and "Adjusting and Other") reported in compliance with these definitions in this statement? ..... Yes [X] No [ ]

3. The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7 below. Are they so reported in this Statement? ..... Yes [X] No [ ]

4. Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future payments, and that are reported net of such discounts on Page 10 ..... Yes [ ] No [X]

If Yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33. Schedule P must be completed gross of non-tabular discounting. Work papers relating to discount calculations must be available for examination upon request.

Discounting is allowed only if expressly permitted by the state insurance department to which this Annual Statement is being filed.

5. What were the net premiums in force at the end of the year for:

(in thousands of dollars)

5.1 Fidelity 269

5.2 Surety 4

6. Claim count information is reported per claim or per claimant (Indicate which) ..... per claim .....

If not the same in all years, explain in Interrogatory 7.

7.1 The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes that have occurred that must be considered when making such analyses? ..... Yes [X] No [ ]

7.2 (An extended statement may be attached.)

Persons using Schedule P to estimate the adequacy of auto liability loss and loss expense reserves should consider the effect that disposition rate changes over the last 10 year period may have on their estimates, taking into account the distortions that changing claim disposition rates cause to development patterns inherent in the historical data and projections that rely on that data. .....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	1 Active Status	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken: 2 Direct Premiums Written	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken: 3 Direct Premiums Earned	4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges Not Included in Premiums	9 Direct Premiums Written for Federal Purchasing Groups (Included in Column 2)
1. Alabama AL	L	163,479,164	169,050,094		103,547,130	106,919,934	58,472,886	2,275,438	
2. Alaska AK	L	91,881,936	93,728,336		48,266,850	46,254,621	38,114,193	761,510	
3. Arizona AZ	L	118,226,753	125,118,880		59,780,292	52,726,866	47,016,378	1,274,251	
4. Arkansas AR	L	79,270,624	81,099,372		51,291,818	48,738,102	26,379,807	1,062,860	
5. California CA	L	1,142,068,288	1,178,775,350		561,213,063	464,671,150	615,893,098	12,487,582	
6. Colorado CO	L	112,440,872	117,307,394		94,731,572	93,813,240	53,725,967	1,111,594	
7. Connecticut CT	L	230,284,388	236,410,169		115,328,279	96,739,321	131,578,858	2,849,469	
8. Delaware DE	L	28,178,637	28,811,392		28,854,728	14,055,789	32,389,908	271,995	
9. District of Columbia DC	L	20,122,330	20,570,068		8,200,172	7,062,071	6,535,244	178,321	
10. Florida FL	L	754,343,957	775,177,277		422,737,009	411,108,251	401,891,029	2,846,838	
11. Georgia GA	L	375,342,692	385,181,417		329,906,757	354,130,017	139,910,811	5,022,767	
12. Hawaii HI	L	75,546,831	75,954,106		28,930,405	24,501,413	24,948,172	711,066	
13. Idaho ID	L	34,957,316	36,107,976		16,444,377	14,240,393	15,678,697	489,090	
14. Illinois IL	L	445,070,504	453,525,408	(7,191)	233,154,602	196,085,667	353,624,994	4,669,351	
15. Indiana IN	L	130,424,233	135,147,501		80,929,879	62,448,760	48,537,514	1,888,090	
16. Iowa IA	L	19,407,792	20,149,971		9,121,833	8,581,853	6,234,096	247,824	
17. Kansas KS	L	37,791,578	39,391,520		25,434,484	26,250,031	11,135,687	499,237	
18. Kentucky KY	L	117,382,113	120,588,267		80,547,289	72,515,437	36,867,502	1,472,932	
19. Louisiana LA	L	369,026,951	374,291,589		214,887,764	112,821,387	193,913,481	3,768,130	
20. Maine ME	L	37,718,786	38,960,506		18,641,884	12,870,733	13,753,639	651,989	
21. Maryland MD	L	422,697,119	433,154,214		229,151,194	320,664,708	221,199,400	3,630,684	
22. Massachusetts MA	L	397,815	26,386		3,570	(4,132,995)	26,155,704	492	
23. Michigan MI	L	190,148,821	200,374,187		157,486,515	184,936,682	1,059,264,194	2,385,164	
24. Minnesota MN	L	65,225,250	67,053,600		32,623,914	26,923,573	41,530,438	699,895	
25. Mississippi MS	L	111,097,542	111,749,583		59,634,979	43,442,666	56,981,642	1,384,369	
26. Missouri MO	L	59,538,961	61,264,085		31,147,508	27,435,064	22,085,909	751,811	
27. Montana MT	L	14,405,618	15,344,434		6,859,626	4,452,696	6,907,084	185,787	
28. Nebraska NE	L	22,362,599	23,517,789		11,373,388	11,331,784	8,709,314	224,979	
29. Nevada NV	L	80,479,356	83,827,856		48,462,918	43,015,678	33,979,032	771,539	
30. New Hampshire NH	L	39,693,204	40,971,493		17,737,397	12,960,295	13,428,228	612,985	
31. New Jersey NJ	N	94,467	94,467		34,883,678	4,938,701	212,781,594	3	
32. New Mexico NM	L	66,228,736	68,247,708		30,242,540	24,701,808	23,143,348	675,393	
33. New York NY	L	1,746,598,466	1,772,570,534		1,023,051,317	1,130,939,714	1,471,398,829	19,496,702	
34. North Carolina NC	L	267,039,888	274,483,927		143,873,901	140,888,317	85,870,208	3,924,731	
35. North Dakota ND	L	7,941,843	8,042,485		3,877,275	3,396,918	2,615,876	106,029	
36. Ohio OH	L	244,531,261	251,822,794		155,162,257	119,220,902	178,774,884	3,934,048	
37. Oklahoma OK	L	95,916,579	99,387,964		71,508,280	67,876,334	32,081,374	1,209,796	
38. Oregon OR	L	99,300,215	102,684,422		52,374,782	44,328,624	34,805,241	1,318,418	
39. Pennsylvania PA	L	595,116,746	621,365,485		342,992,649	285,505,024	545,281,380	7,431,996	
40. Rhode Island RI	L	62,981,249	64,193,355		28,384,143	21,794,827	40,171,005	797,499	
41. South Carolina SC	L	251,668,760	257,617,488		121,290,255	117,167,643	71,324,727	3,558,141	
42. South Dakota SD	L	4,370,193	4,554,864		1,355,154	762,415	1,584,188	53,795	
43. Tennessee TN	L	148,431,652	151,576,143		82,726,340	81,597,627	61,208,541	2,000,101	
44. Texas TX	L	146,616,584	148,326,434		202,588,946	96,545,041	111,184,433	1,923,820	
45. Utah UT	L	100,127,152	103,863,208		54,520,659	47,349,998	32,496,975	1,179,875	
46. Vermont VT	L	21,059,023	22,101,651		7,602,555	8,074,993	8,945,630	333,078	
47. Virginia VA	L	325,230,413	334,090,886		172,034,087	182,860,007	112,633,346	4,192,094	
48. Washington WA	L	243,790,144	251,585,449		141,770,155	129,733,528	129,815,557	2,807,507	
49. West Virginia WV	L	62,849,572	64,140,658		35,561,694	33,190,922	24,941,348	721,350	
50. Wisconsin WI	L	54,063,003	55,488,652		26,164,511	7,758,219	54,273,553	709,385	
51. Wyoming WY	L	9,735,820	10,082,443		4,629,922	4,282,731	3,500,583	115,000	
52. American Samoa AS	N								
53. Guam GU	N								
54. Puerto Rico PR	L				(3,340)	(551,254)	3,143,734		
55. U.S. Virgin Islands VI	N								
56. Northern Mariana Islands MP	N								
57. Canada CN	L								
58. Aggregate Other Aliens OT	XXX				501,598	350	507,102		
59. Totals (a)	(a) 51	9,942,703,793	10,208,951,237	(7,191)	5,863,524,554	5,449,928,575	6,989,326,363	111,676,802	
DETAILS OF WRITE-INS									
5801. Other alien	XXX				501,598	350	507,102		
5802.	XXX								
5803.	XXX								
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX								
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX				501,598	350	507,102		

Explanation of basis of allocation of premiums by states, etc.

Personal Lines - Premiums allocated to various states, etc., according to location of property insured.

Commercial Lines - Premiums allocated to states wherein the contract of insurance was negotiated and placed.

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

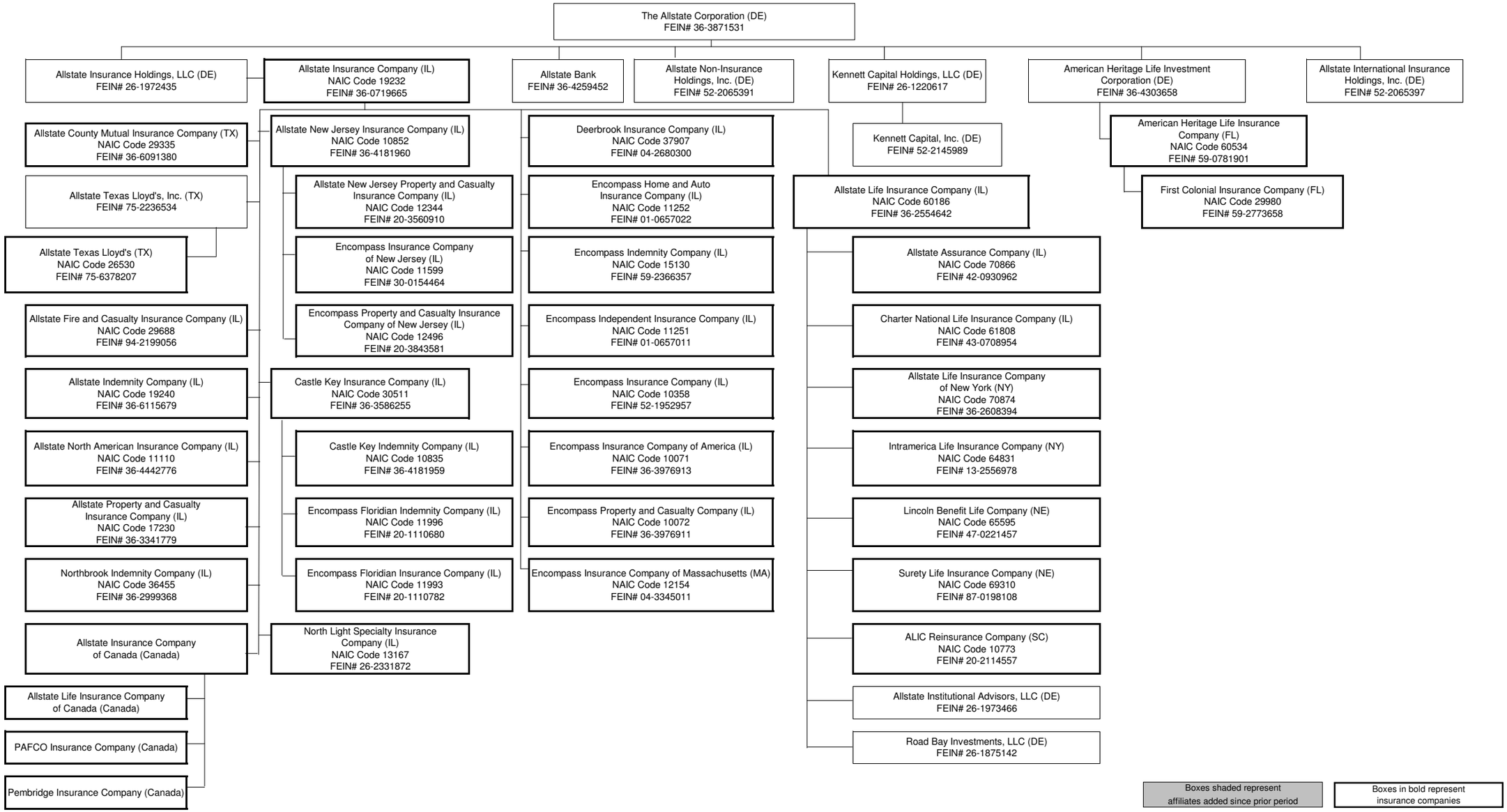
Allocated by States and Territories

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						
2. Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR						
5. California	CA						
6. Colorado	CO						
7. Connecticut	CT						
8. Delaware	DE						
9. District of Columbia	DC						
10. Florida	FL						
11. Georgia	GA						
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						
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						
33. New York	NY						
34. North Carolina	NC						
35. North Dakota	ND						
36. Ohio	OH						
37. Oklahoma	OK						
38. Oregon	OR						
39. Pennsylvania	PA						
40. Rhode Island	RI						
41. South Carolina	SC						
42. South Dakota	SD						
43. Tennessee	TN						
44. Texas	TX						
45. Utah	UT						
46. Vermont	VT						
47. Virginia	VA						
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	CN						
58. Aggregate Other Alien	OT						
59. Total							

NONE

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

PART 1 – ORGANIZATIONAL CHART



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)
10073	20-2114557	ALIC Reinsurance Company		25,000,000							25,000,000	(421,260,557)
29335	36-6091380	Allstate County Mutual Insurance Company						(207,121,404)			(207,121,404)	148,622,328
29688	94-2199056	Allstate Fire and Casualty Insurance Company		15,000,000			535,967,168	(890,356,695)			(339,389,527)	1,040,242,366
19240	36-6115679	Allstate Indemnity Company					958,818,925	(1,674,994,384)			(716,175,459)	1,996,731,409
	26-1973466	Allstate Institutional Advisors, LLC		1,200,000							1,200,000	
19232	36-0719665	Allstate Insurance Company	7,250,000	(18,633,262)			(3,512,752,353)	4,282,092,933			757,957,318	(6,543,421,293)
	26-1972435	Allstate Insurance Holdings, LLC		(877,461,167)							(877,461,167)	
	52-2065397	Allstate International Insurance Holdings, Inc.	236,392	(50,000)							186,392	
60186	36-2554642	Allstate Life Insurance Company		542,177,340			509,585,659	669,828,705			1,721,591,704	(16,102,283,846)
70874	36-2608394	Allstate Life Insurance Company of New York		528,741							528,741	6,597,701
10852	36-4181960	Allstate New Jersey Insurance Company		166,815,219							166,815,219	(380,623,451)
12344	20-3560910	Allstate New Jersey Property and Casualty Insurance Company										196,405,888
11110	36-4442776	Allstate North America Insurance Company	(950,000)								(950,000)	
17230	36-3341779	Allstate Property and Casualty Insurance Company					1,004,499,630	(1,509,620,450)			(505,120,820)	2,400,013,675
		Allstate Reinsurance Ltd	(236,392)	50,000							(186,392)	
26530	75-6378207	Allstate Texas Lloyd's, Inc.										149,672,056
60534	59-0781901	American Heritage Life Insurance Company		(1,504,825)			209,575,032				208,070,207	264,969,812
	36-4303658	American Heritage Life Investment Corporation		(11,847)							(11,847)	
10835	36-4181959	Castle Key Indemnity Company										11,925,203
30511	36-3586255	Castle Key Insurance Company										(16,569,715)
61808	43-0708954	Charter National Life Insurance Company										28,073,679
37907	04-2680300	Deerbrook Insurance Company										23,455,382
11996	20-1110680	Encompass Floridian Indemnity Company										7,356,658
11993	20-1110782	Encompass Floridian Insurance Company										17,787,918
11252	01-0657022	Encompass Home and Auto Insurance Company										53,639,063
15130	59-2366357	Encompass Indemnity Company										271,186,769
11251	01-0657011	Encompass Independent Insurance Company										2,946,193
10358	52-1952957	Encompass Insurance Company	(2,100,000)								(2,100,000)	35,733,333
10071	36-3976913	Encompass Insurance Company of America	(1,700,000)								(1,700,000)	241,993,079
12154	04-3345011	Encompass Insurance Company of Massachusetts										34,689,775
11599	30-0154464	Encompass Insurance Company of New Jersey										177,646,595
10072	36-3976911	Encompass Property and Casualty Company	(1,000,000)								(1,000,000)	51,253,162
12496	20-3843581	Encompass Property and Casualty Insurance Company of New Jersey										6,570,967
29980	59-2773658	First Colonial Insurance Company		1,516,672							1,516,672	(1,846,139)
65595	47-0221457	Lincoln Benefit Life Company					294,305,939	(669,828,705)			(375,522,766)	15,746,228,376
13167	26-2331872	North Light Specialty Insurance Company										2,984

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)
36455	36-2999368	Northbrook Indemnity Company	(1,500,000)								(1,500,000)	74,739,321
	26-1875142	Road Bay Investments, LLC		145,373,129							145,373,129	
69310	87-0198108	Surety Life Insurance Company										477,521,308
9999999 Control Totals									XXX			

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 an actuarial opinion be filed by March 1?	YES
2.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
4.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required by March 1?	YES
	APRIL FILING	
5.	Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
6.	Will Management's Discussion and Analysis be filed by April 1?	YES
7.	Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES
	MAY FILING	
8.	Will this company be included in a combined annual statement which is filed with the NAIC by May 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

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 supplemental 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	
11.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
12.	Will the Financial Guaranty Insurance Exhibit be filed by March 1?	YES
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	NO
15.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
16.	Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	NO
17.	Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?	NO
18.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
19.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?	YES
20.	Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	YES
21.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	NO
22.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
	APRIL FILING	
23.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
24.	Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
25.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO

Explanations:

11.
13.
14.
15.
16.
17.
18.
21.
22.
24.
25.

Bar Codes:

11. SIS Stockholder Information Supplement [Document Identifier 420]



13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]



14. Supplement A to Schedule T [Document Identifier 455]



15. Trusteed Surplus Statement [Document Identifier 490]



16. Premiums Attributed to Protected Cells [Document Identifier 385]



17. Reinsurance Summary Supplemental Filing [Document Identifier 401]



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



21. Exceptions to the Reinsurance Attestation Supplement [Document Identifier 400]



22. Bail Bond Supplement [Document Identifier 500]



24. Long-Term Care Experience Reporting Forms [Document Identifier 306]



25. Accident and Health Policy Experience Exhibit [Document Identifier 210]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 23

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2304.	Prepaid reinsurance premium	7,415,511		7,415,511	11,696,618
2305.	Patent intangible asset	408,333		408,333	
2306.	Equities and deposits in pools and associations	753,843		753,843	753,843
2307.	Prepaid expenses	24,033,058	24,033,058		
2308.	Advances	12,607,921	12,607,921		
2309.	Transferable state tax credits				835,655
2397.	Summary of remaining write-ins for Line 23 from overflow page	45,218,666	36,640,979	8,577,687	13,286,116

Additional Write-ins for Liabilities Line 23

		1 Current Year	2 Prior Year
2304.	Deferred gain on intercompany asset transfers	31,941,734	11,859,568
2305.	Deposit for assumed reinsurance from CNA	27,880,704	32,826,206
2306.	2008 NC private passenger auto escrow	12,898,978	
2307.	Retroactive reinsurance reserve ceded	(23,851,346)	(27,226,379)
2397.	Summary of remaining write-ins for Line 23 from overflow page	48,870,070	17,459,395

Additional Write-ins for Statement of Income Line 14

		1 Current Year	2 Prior Year
1404.	Fines and penalties	(150,736)	(5,175,009)
1405.	Transferable state tax credits	92,851	278,551
1497.	Summary of remaining write-ins for Line 14 from overflow page	(57,885)	(4,896,457)

Additional Write-ins for Underwriting and Investment Exhibit Part 3 Line 24

		1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
2404.	Servicing fees	(23,306,503)	(53,250,414)		(76,556,917)
2405.	Change in unallocated loss adjustment expense reserves	(243,904,621)			(243,904,621)
2497.	Summary of remaining write-ins for Line 24 from overflow page	(267,211,124)	(53,250,414)		(320,461,538)

Additional Write-ins for Exhibit of Nonadmitted Assets Line 23

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2304.	Accounts receivable	337,062	779,929	442,866
2397.	Summary of remaining write-ins for Line 23 from overflow page	337,062	779,929	442,866

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement	
	1 Amount	2 Percentage	3 Amount	4 Percentage
1. Bonds:				
1.1 U.S. treasury securities	1,495,642,361	4.313	1,495,642,361	4.313
1.2 U.S. government agency obligations (excluding mortgage-backed securities):				
1.21 Issued by U.S. government agencies				
1.22 Issued by U.S. government sponsored agencies	353,545,268	1.019	353,545,268	1.019
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	406,129,449	1.171	406,129,449	1.171
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :				
1.41 States, territories and possessions general obligations	479,763,793	1.383	479,763,793	1.383
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	4,286,981,662	12.361	4,286,981,662	12.361
1.43 Revenue and assessment obligations	7,967,281,748	22.974	7,967,281,748	22.974
1.44 Industrial development and similar obligations	613,228,065	1.768	613,228,065	1.768
1.5 Mortgage-backed securities (includes residential and commercial MBS):				
1.51 Pass-through securities:				
1.511 Issued or guaranteed by GNMA	42,546,484	0.123	42,546,484	0.123
1.512 Issued or guaranteed by FNMA and FHLMC	1,414,241,736	4.078	1,414,241,736	4.078
1.513 All other				
1.52 CMOs and REMICs:				
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	41,854,962	0.121	41,854,962	0.121
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				
1.523 All other	3,031,577	0.009	3,031,577	0.009
2. Other debt and other fixed income securities (excluding short-term):				
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	4,378,019,069	12.624	4,378,019,069	12.624
2.2 Unaffiliated non-U.S. securities (including Canada)	915,763,810	2.641	915,763,810	2.641
2.3 Affiliated securities				
3. Equity interests:				
3.1 Investments in mutual funds				
3.2 Preferred stocks:				
3.21 Affiliated				
3.22 Unaffiliated	129,243,900	0.373	129,243,900	0.373
3.3 Publicly traded equity securities (excluding preferred stocks):				
3.31 Affiliated	4,420,293,539	12.746	4,420,293,539	12.746
3.32 Unaffiliated	5,011,270,258	14.450	5,011,270,258	14.450
3.4 Other equity securities:				
3.41 Affiliated				
3.42 Unaffiliated				
3.5 Other equity interests including tangible personal property under lease:				
3.51 Affiliated				
3.52 Unaffiliated				
4. Mortgage loans:				
4.1 Construction and land development				
4.2 Agricultural				
4.3 Single family residential properties				
4.4 Multifamily residential properties				
4.5 Commercial loans	47,314,453	0.136	47,314,453	0.136
4.6 Mezzanine real estate loans				
5. Real estate investments:				
5.1 Property occupied by the company	317,681,613	0.916	317,681,613	0.916
5.2 Property held for the production of income (including $ ..... of property acquired in satisfaction of debt)				
5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)				
6. Contract loans				
7. Receivables for securities	55,113,308	0.159	55,113,308	0.159
8. Cash, cash equivalents and short-term investments	(226,844,313)	(0.654)	(226,844,313)	(0.654)
9. Other invested assets	2,528,149,778	7.290	2,528,149,778	7.290
10. Total invested assets	34,680,252,520	100.000	34,680,252,520	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		309,893,289
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)	34,444,437	34,444,437
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		(33,644)
5.	Deduct amounts received on disposals, Part 3, Column 15		78,510
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	26,543,959	
	8.2 Totals, Part 3, Column 9		26,543,959
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		317,681,613
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		317,681,613

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		104,478,328
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	(107,438)	
	3.2 Totals, Part 3, Column 11	(15,500)	(122,938)
4.	Accrual of discount		43,573
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		27,387
7.	Deduct amounts received on disposals, Part 3, Column 15		54,760,247
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		49,666,103
12.	Total valuation allowance		(2,351,650)
13.	Subtotal (Line 11 plus 12)		47,314,454
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		47,314,454

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		2,127,288,989
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	156,617,658	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	475,053,761	631,671,419
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	10,341,732	
	3.2 Totals, Part 3, Column 12	1,608,381	11,950,113
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(84,780,171)	
	5.2 Totals, Part 3, Column 9	18,121,110	(66,659,061)
6.	Total gain (loss) on disposals, Part 3, Column 19		384,307
7.	Deduct amounts received on disposals, Part 3, Column 16		180,140,175
8.	Deduct amortization of premium and depreciation		13,768,942
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(644,061)	
	9.2 Totals, Part 3, Column 14	(54,713)	(698,773)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	135,971,846	
	10.2 Totals, Part 3, Column 11	3,466,295	139,438,141
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,370,589,735
12.	Deduct total nonadmitted amounts		1,787,721
13.	Statement value at end of current period (Line 11 minus Line 12)		2,368,802,014

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		28,875,981,328
2.	Cost of bonds and stocks acquired, Part 3, Column 7		17,521,847,003
3.	Accrual of discount		112,557,070
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(101,390,975)	
	4.2. Part 2, Section 1, Column 15	5,178,019	
	4.3. Part 2, Section 2, Column 13	(126,798,101)	
	4.4. Part 4, Column 11	195,927,914	(27,083,143)
5.	Total gain (loss) on disposals, Part 4, Column 19		635,525,003
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		14,701,179,166
7.	Deduct amortization of premium		60,580,166
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	30,527,320	
	8.2. Part 2, Section 1, Column 19	(17,358)	
	8.3. Part 2, Section 2, Column 16	(13,766,403)	
	8.4. Part 4, Column 15	22,942,161	39,685,720
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	134,692,635	
	9.2. Part 2, Section 1, Column 17	22,458,496	
	9.3. Part 2, Section 2, Column 14	65,982,548	
	9.4. Part 4, Column 13	211,295,897	434,429,576
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		31,962,324,072
11.	Deduct total nonadmitted amounts		3,486,391
12.	Statement value at end of current period (Line 10 minus Line 11)		31,958,837,682

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	1,989,120,121	2,017,369,972	1,992,863,588	1,972,039,146
Governments	2.	Canada	49,679,106	50,725,323	46,143,093	45,723,202
(Including all obligations guaranteed by governments)	3.	Other Countries	420,427,269	433,126,373	408,862,797	396,350,656
	4.	Totals	2,459,226,496	2,501,221,668	2,447,869,478	2,414,113,004
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	4,775,672,065	4,913,090,116	4,697,404,622	5,308,587,847
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	9,084,037,902	9,233,288,458	9,055,686,617	10,178,265,920
Industrial and Miscellaneous, Credit Tenant Loans and Hybrid Securities (unaffiliated)	8.	United States	5,244,042,794	5,283,716,533	5,719,413,037	6,210,203,331
	9.	Canada	39,571,706	44,681,361	40,368,037	43,725,440
	10.	Other Countries	795,479,026	811,889,316	798,147,554	813,573,590
	11.	Totals	6,079,093,526	6,140,287,210	6,557,928,629	7,067,502,361
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	22,398,029,989	22,787,887,452	22,758,889,346	24,968,469,132
PREFERRED STOCKS	14.	United States	105,855,427	112,031,612	126,221,351	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	23,388,469	29,175,304	23,606,814	
	17.	Totals	129,243,896	141,206,916	149,828,165	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	129,243,896	141,206,916	149,828,165	
COMMON STOCKS	20.	United States	3,433,329,974	3,433,329,974	3,377,296,012	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	88,801,426	88,801,426	115,631,133	
	22.	Other Countries	898,162,139	898,162,140	883,217,684	
	23.	Totals	4,420,293,539	4,420,293,540	4,376,144,829	
Parent, Subsidiaries and Affiliates	24.	Totals	5,014,756,649	5,014,756,649	5,318,185,009	
	25.	Total Common Stocks	9,435,050,188	9,435,050,189	9,694,329,838	
	26.	Total Stocks	9,564,294,083	9,576,257,104	9,844,158,003	
	27.	Total Bonds and Stocks	31,962,324,072	32,364,144,556	32,603,047,349	

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 10.7	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	37,960,331	1,486,217,304	320,819,380	160,316,281	56,665	2,005,369,961	8.9	430,892,296	1.8	2,005,369,961	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	37,960,331	1,486,217,304	320,819,380	160,316,281	56,665	2,005,369,961	8.9	430,892,296	1.8	2,005,369,961	
2. All Other Governments											
2.1 Class 1	24,809,023	358,497,816	15,525,807	4,521,957		403,354,603	1.8	57,011,160	0.2	338,291,337	65,063,266
2.2 Class 2	1,918,863	25,893,867	20,279,896	18,445,940	213,207	66,751,772	0.3	31,732,606	0.1	66,751,772	
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 Totals	26,727,886	384,391,684	35,805,703	22,967,896	213,207	470,106,375	2.1	88,743,766	0.4	405,043,109	65,063,266
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1											
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals											
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1	490,904,164	852,264,215	606,450,727	2,022,963,828	261,707,005	4,234,289,939	18.8	4,947,576,855	21.2	4,234,289,939	
4.2 Class 2	2,230,920	43,206,697	140,441,877	314,572,486	35,613,901	536,065,881	2.4	604,733,098	2.6	536,065,881	
4.3 Class 3		16,092,824	707,002	7,105,874	9,886,991	33,792,692	0.1	10,833,159	0.0	33,792,692	
4.4 Class 4	113,816	534,933	921,906	3,160,277	2,029,710	6,760,641	0.0	5,789,376	0.0	6,760,641	
4.5 Class 5											
4.6 Class 6											
4.7 Totals	493,248,899	912,098,669	748,521,512	2,347,802,465	309,237,607	4,810,909,153	21.3	5,568,932,487	23.8	4,810,909,153	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Class 1	894,600,043	2,075,309,669	1,032,565,230	2,344,413,065	584,494,194	6,931,382,202	30.7	7,804,092,710	33.4	6,919,136,253	12,245,949
5.2 Class 2	20,273,727	163,494,203	296,258,359	616,759,121	339,929,646	1,436,715,056	6.4	2,295,462,449	9.8	1,424,715,056	12,000,000
5.3 Class 3	4,837,385	20,640,066	31,931,532	176,082,795	47,301,636	280,793,413	1.2	325,438,647	1.4	235,046,420	45,746,993
5.4 Class 4	1,709,830	9,576,390	22,401,306	73,962,814	72,328,156	179,978,496	0.8	162,168,657	0.7	137,614,583	42,363,913
5.5 Class 5	2,456,924	22,172,000	20,288,660	48,106,177	113,760,090	206,783,852	0.9	204,808,645	0.9	184,287,171	22,496,681
5.6 Class 6	1,003,118	4,623,686	8,427,007	27,548,803	6,782,271	48,384,884	0.2	17,399,250	0.1	48,384,884	
5.7 Totals	924,881,026	2,295,816,013	1,411,872,094	3,286,872,775	1,164,595,994	9,084,037,902	40.2	10,809,370,358	46.2	8,949,184,367	134,853,536

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 10.7	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	530,329,026	2,273,747,686	362,348,237	136,000,775	1,050,165,654	4,352,591,378	19.3	4,559,201,426	19.5	3,770,385,902	582,205,475
6.2 Class 2	26,112,019	524,745,320	310,495,461	90,988,407	106,514,691	1,058,855,898	4.7	1,107,525,625	4.7	808,740,568	250,115,329
6.3 Class 3	5,253,886	148,759,776	44,204,220	63,811,062	147,319,478	409,348,423	1.8	358,187,126	1.5	326,232,372	83,116,052
6.4 Class 4	5,538,292	111,555,763	68,582,394	56,494,534	16,217,106	258,388,089	1.1	328,653,336	1.4	152,003,878	106,384,211
6.5 Class 5	5,435,561	23,893,196	22,367,280	1,055,753	1,191,260	53,943,049	0.2	99,874,353	0.4	38,423,564	15,519,485
6.6 Class 6	2,731,316	13,558,632	785,668	848,555	13,888,490	31,812,660	0.1	20,813,164	0.1	18,834,240	12,978,421
6.7 Totals	575,400,100	3,096,260,372	808,783,260	349,199,087	1,335,296,678	6,164,939,497	27.3	6,474,255,030	27.7	5,114,620,524	1,050,318,973
7. Credit Tenant Loans											
7.1 Class 1											
7.2 Class 2											
7.3 Class 3											
7.4 Class 4											
7.5 Class 5											
7.6 Class 6											
7.7 Totals											
8. Hybrid Securities											
8.1 Class 1			2,991,874		13,066,738	16,058,612	0.1			5,572,830	10,485,782
8.2 Class 2					10,615,719	10,615,719	0.0			5,461,234	5,154,486
8.3 Class 3		4,490,425			8,314,368	12,804,793	0.1			12,804,793	
8.4 Class 4					1,260,000	1,260,000	0.0			1,260,000	
8.5 Class 5											
8.6 Class 6											
8.7 Totals		4,490,425	2,991,874		33,256,826	40,739,125	0.2			25,098,857	15,640,268
9. Parent, Subsidiaries and Affiliates											
9.1 Class 1											
9.2 Class 2											
9.3 Class 3											
9.4 Class 4											
9.5 Class 5											
9.6 Class 6											
9.7 Totals											

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 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
10. Total Bonds Current Year											
10.1 Class 1	(d) 1,978,602,586	7,046,036,691	2,340,701,256	4,668,215,905	1,909,490,257	17,943,046,695	79.5	XXX	XXX	17,273,046,223	670,000,472
10.2 Class 2	(d) 50,535,529	757,340,087	767,475,593	1,040,765,954	492,887,163	3,109,004,326	13.8	XXX	XXX	2,841,734,511	267,269,815
10.3 Class 3	(d) 10,091,271	189,983,092	76,842,754	246,999,731	212,822,474	736,739,322	3.3	XXX	XXX	607,876,277	128,863,044
10.4 Class 4	(d) 7,361,937	121,667,085	91,905,606	133,617,626	91,834,972	446,387,225	2.0	XXX	XXX	297,639,102	148,748,123
10.5 Class 5	(d) 7,892,484	46,065,195	42,655,941	49,161,931	114,951,350	(c) 260,726,901	1.2	XXX	XXX	222,710,735	38,016,166
10.6 Class 6	(d) 3,734,434	18,182,317	9,212,675	28,397,358	20,670,761	(c) 80,197,544	0.4	XXX	XXX	67,219,124	12,978,421
10.7 Totals	2,058,218,242	8,179,274,467	3,328,793,824	6,167,158,505	2,842,656,976	(b) 22,576,102,013	100.0	XXX	XXX	21,310,225,971	1,265,876,042
10.8 Line 10.7 as a % of Col. 6	9.1	36.2	14.7	27.3	12.6	100.0	XXX	XXX	XXX	94.4	5.6
11. Total Bonds Prior Year											
11.1 Class 1	3,343,025,876	3,985,374,235	2,323,295,568	5,372,200,876	2,774,877,893	XXX	XXX	17,798,774,447	76.2	17,407,378,958	391,395,489
11.2 Class 2	210,742,883	661,409,433	754,111,607	1,474,880,711	938,309,144	XXX	XXX	4,039,453,778	17.3	3,729,107,996	310,345,782
11.3 Class 3	26,121,017	176,054,274	134,575,413	232,392,711	125,315,517	XXX	XXX	694,458,933	3.0	582,580,672	111,878,261
11.4 Class 4	47,548,419	152,872,804	132,659,848	100,117,161	63,413,136	XXX	XXX	496,611,368	2.1	339,825,698	156,785,670
11.5 Class 5	27,666,229	58,618,608	48,482,875	76,360,413	93,554,873	XXX	XXX	(c) 304,682,998	1.3	266,207,681	38,475,317
11.6 Class 6	5,602,018	15,059,981	4,164,597	8,829,100	4,556,718	XXX	XXX	(c) 38,212,414	0.2	34,468,467	3,743,947
11.7 Totals	3,660,706,442	5,049,389,336	3,397,289,907	7,264,780,972	4,000,027,280	XXX	XXX	(b) 23,372,193,937	100.0	22,359,569,471	1,012,624,465
11.8 Line 11.7 as a % of Col. 8	15.7	21.6	14.5	31.1	17.1	XXX	XXX	100.0	XXX	95.7	4.3
12. Total Publicly Traded Bonds											
12.1 Class 1	1,915,980,527	6,598,312,250	2,284,616,721	4,664,028,777	1,810,107,948	17,273,046,223	76.5	17,407,378,958	74.5	17,273,046,223	XXX
12.2 Class 2	71,051,201	597,801,420	668,539,816	1,039,381,159	464,960,914	2,841,734,511	12.6	3,729,107,996	16.0	2,841,734,511	XXX
12.3 Class 3	9,840,458	134,590,727	56,151,068	216,262,204	191,031,821	607,876,277	2.7	582,580,672	2.5	607,876,277	XXX
12.4 Class 4	5,832,380	54,817,789	56,458,655	105,993,961	74,536,318	297,639,102	1.3	339,825,698	1.5	297,639,102	XXX
12.5 Class 5	5,652,833	37,043,191	34,157,400	47,860,016	97,997,295	222,710,735	1.0	266,207,681	1.1	222,710,735	XXX
12.6 Class 6	3,734,434	5,203,896	9,212,675	28,397,358	20,670,761	67,219,124	0.3	34,468,467	0.1	67,219,124	XXX
12.7 Totals	2,012,091,833	7,427,769,273	3,109,136,334	6,101,923,475	2,659,305,057	21,310,225,971	94.4	22,359,569,471	95.7	21,310,225,971	XXX
12.8 Line 12.7 as a % of Col. 6	9.4	34.9	14.6	28.6	12.5	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	8.9	32.9	13.8	27.0	11.8	94.4	XXX	XXX	XXX	94.4	XXX
13. Total Privately Placed Bonds											
13.1 Class 1	62,622,059	447,724,441	56,084,535	4,187,128	99,382,309	670,000,472	3.0	391,395,489	1.7	XXX	670,000,472
13.2 Class 2	(20,515,672)	159,538,667	98,935,776	1,384,795	27,926,249	267,269,815	1.2	310,345,782	1.3	XXX	267,269,815
13.3 Class 3	250,813	55,392,365	20,691,687	30,737,527	21,790,653	128,863,044	0.6	111,878,261	0.5	XXX	128,863,044
13.4 Class 4	1,529,557	66,849,297	35,446,951	27,623,665	17,298,654	148,748,123	0.7	156,785,670	0.7	XXX	148,748,123
13.5 Class 5	2,239,651	9,022,004	8,498,541	1,301,915	16,954,055	38,016,166	0.2	38,475,317	0.2	XXX	38,016,166
13.6 Class 6		12,978,421				12,978,421	0.1	3,743,947	0.0	XXX	12,978,421
13.7 Totals	46,126,409	751,505,194	219,657,490	65,235,029	183,351,920	1,265,876,042	5.6	1,012,624,465	4.3	XXX	1,265,876,042
13.8 Line 13.7 as a % of Col. 6	3.6	59.4	17.4	5.2	14.5	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.2	3.3	1.0	0.3	0.8	5.6	XXX	XXX	XXX	XXX	5.6

(a) Includes $ 909,721,369 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 129,098,255 current year, $ 80,137,803 prior year of bonds with Z designations and $ 971,480,138 , current year $ 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 $ 469,562 current year, $ 11,348,763 prior year of bonds with 5* designations and $, current year $ 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 $ 178,072,025 ; NAIC 2 $; 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 10.7	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	26,439,534	1,462,722,479	312,399,569	157,972,243		1,959,533,826	8.7	374,534,674	1.6	1,959,533,826	
1.2 Single Class Mortgage-Backed /Asset Backed Securities	11,520,797	23,494,825	8,419,811	2,344,037	56,665	45,836,135	0.2	56,357,622	0.2	45,836,135	
1.7 Totals	37,960,331	1,486,217,304	320,819,380	160,316,281	56,665	2,005,369,961	8.9	430,892,296	1.8	2,005,369,961	
2. All Other Governments											
2.1 Issuer Obligations	24,809,023	374,157,750	22,160,459	8,896,238		430,023,470	1.9	88,743,766	0.4	364,960,204	65,063,266
2.2 Single Class Mortgage-Backed /Asset Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
2.3 Defined											
2.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
2.5 Defined											
2.6 Other	1,918,863	10,233,933	13,645,244	14,071,658	213,207	40,082,905	0.2			40,082,905	
2.7 Totals	26,727,886	384,391,684	35,805,703	22,967,896	213,207	470,106,375	2.1	88,743,766	0.4	405,043,109	65,063,266
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations											
3.2 Single Class Mortgage-Backed /Asset Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
3.3 Defined											
3.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
3.5 Defined											
3.6 Other											
3.7 Totals											
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	493,248,899	912,098,669	748,521,512	2,347,802,465	309,237,607	4,810,909,153	21.3	5,568,932,487	23.8	4,810,909,153	
4.2 Single Class Mortgage-Backed /Asset Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
4.3 Defined											
4.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
4.5 Defined											
4.6 Other											
4.7 Totals	493,248,899	912,098,669	748,521,512	2,347,802,465	309,237,607	4,810,909,153	21.3	5,568,932,487	23.8	4,810,909,153	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	666,278,249	1,675,076,649	1,180,107,161	3,054,857,758	1,149,801,660	7,726,121,477	34.2	10,123,944,331	43.3	7,591,267,942	134,853,536
5.2 Single Class Mortgage-Backed /Asset Backed Securities	245,981,707	602,747,704	223,927,679	231,899,691	14,794,334	1,319,351,114	5.8	486,182,983	2.1	1,319,351,114	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
5.3 Defined								199,243,044	0.9		
5.4 Other	12,621,070	17,991,660	7,837,255	115,325		38,565,311	0.2			38,565,311	
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
5.5 Defined											
5.6 Other											
5.7 Totals	924,881,026	2,295,816,013	1,411,872,094	3,286,872,775	1,164,595,994	9,084,037,902	40.2	10,809,370,358	46.2	8,949,184,367	134,853,536

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 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	218,133,014	2,352,476,055	648,872,188	230,618,714	198,485,517	3,648,585,489	16.2	4,599,584,867	19.7	2,946,301,998	702,283,491
6.2 Single Class Mortgage-Backed /Asset Backed Securities								8,217,475	0.0		
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
6.3 Defined	65,316,745	89,380,365	24,181,547	14,088,353	78,193,575	271,160,585	1.2	523,291,490	2.2	267,863,117	3,297,468
6.4 Other	195,204,211	153,631,698	28,128,079	60,294,268	263,167,790	700,426,045	3.1	669,070,188	2.9	679,334,023	21,092,022
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
6.5 Defined	381,270	1,776,935	2,535,788	2,561,214		7,255,206	0.0	10,405,497	0.0		7,255,206
6.6 Other	96,364,859	498,995,319	105,065,658	41,636,538	795,449,796	1,537,512,172	6.8	663,685,514	2.8	1,221,121,386	316,390,785
6.7 Totals	575,400,100	3,096,260,372	808,783,260	349,199,087	1,335,296,678	6,164,939,497	27.3	6,474,255,030	27.7	5,114,620,524	1,050,318,973
7. Credit Tenant Loans											
7.1 Issuer Obligations											
7.2 Single Class Mortgage-Backed Securities											
7.7 Totals											
8. Hybrid Securities											
8.1 Issuer Obligations		4,490,425	2,991,874		33,256,826	40,739,125	0.2			25,098,857	15,640,268
8.2 Single Class Mortgage-Backed /Asset Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
8.3 Defined											
8.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
8.5 Defined											
8.6 Other											
8.7 Totals		4,490,425	2,991,874		33,256,826	40,739,125	0.2			25,098,857	15,640,268
9. Parent, Subsidiaries and Affiliates											
9.1 Issuer Obligations											
9.2 Single Class Mortgage-Backed /Asset Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
9.3 Defined											
9.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
9.5 Defined											
9.6 Other											
9.7 Totals											

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 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
10. Total Bonds Current Year											
10.1 Issuer Obligations	1,428,908,720	6,781,022,028	2,915,052,763	5,800,147,419	1,690,781,610	18,615,912,540	82.5	XXX	XXX	17,698,071,980	917,840,560
10.2 Single Class Mortgage-Backed /Asset Backed Securities	257,502,504	626,242,529	232,347,490	234,243,728	14,850,999	1,365,187,250	6.0	XXX	XXX	1,365,187,249	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
10.3 Defined	65,316,745	89,380,365	24,181,547	14,088,353	78,193,575	271,160,585	1.2	XXX	XXX	267,863,117	3,297,468
10.4 Other	207,825,282	171,623,358	35,965,334	60,409,593	263,167,790	738,991,356	3.3	XXX	XXX	717,899,334	21,092,022
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
10.5 Defined	381,270	1,776,935	2,535,788	2,561,214		7,255,206	0.0	XXX	XXX		7,255,206
10.6 Other	98,283,722	509,229,253	118,710,903	55,708,197	795,663,003	1,577,595,077	7.0	XXX	XXX	1,261,204,291	316,390,785
10.7 Totals	2,058,218,242	8,179,274,467	3,328,793,824	6,167,158,505	2,842,656,976	22,576,102,013	100.0	XXX	XXX	21,310,225,971	1,265,876,042
10.8 Line 10.7 as a % of Col. 6	9.1	36.2	14.7	27.3	12.6	100.0	XXX	XXX	XXX	94.4	5.6
11. Total Bonds Prior Year											
11.1 Issuer Obligations	2,695,801,851	3,975,866,593	3,080,934,959	7,125,440,976	3,877,695,745	XXX	XXX	20,755,740,124	88.8	19,979,420,250	776,319,875
11.2 Single Class Mortgage-Backed /Asset Backed Securities	111,498,734	242,923,679	119,697,356	62,961,551	13,676,760	XXX	XXX	550,758,080	2.4	546,375,846	4,382,234
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
11.3 Defined	240,713,443	319,276,832	98,805,975	31,278,222	32,460,062	XXX	XXX	722,534,534	3.1	704,056,511	18,478,023
11.4 Other	345,679,309	244,116,386	29,355,996	2,890	49,915,608	XXX	XXX	669,070,188	2.9	618,217,215	50,852,973
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
11.5 Defined				750,766	9,654,731	XXX	XXX	10,405,497	0.0		10,405,497
11.6 Other	267,013,104	267,205,847	68,495,620	44,346,568	16,624,374	XXX	XXX	663,685,514	2.8	511,499,651	152,185,863
11.7 Totals	3,660,706,442	5,049,389,336	3,397,289,907	7,264,780,972	4,000,027,280	XXX	XXX	23,372,193,937	100.0	22,359,569,471	1,012,624,465
11.8 Line 11.7 as a % of Col. 8	15.7	21.6	14.5	31.1	17.1	XXX	XXX	100.0	XXX	95.7	4.3
12. Total Publicly Traded Bonds											
12.1 Issuer Obligations	1,392,354,080	6,245,847,053	2,730,634,516	5,739,654,780	1,589,581,551	17,698,071,980	78.4	19,979,420,250	85.5	17,698,071,980	XXX
12.2 Single Class Mortgage-Backed /Asset Backed Securities	257,502,504	626,242,529	232,347,490	234,243,728	14,850,999	1,365,187,249	6.0	546,375,846	2.3	1,365,187,249	XXX
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
12.3 Defined	62,022,967	89,376,675	24,181,547	14,088,353	78,193,575	267,863,117	1.2	704,056,511	3.0	267,863,117	XXX
12.4 Other	200,252,728	167,384,051	34,468,599	59,595,737	256,198,218	717,899,334	3.2	618,217,215	2.6	717,899,334	XXX
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
12.5 Defined											XXX
12.6 Other	99,959,553	298,918,965	87,504,182	54,340,877	720,480,714	1,261,204,291	5.6	511,499,651	2.2	1,261,204,291	XXX
12.7 Totals	2,012,091,833	7,427,769,273	3,109,136,334	6,101,923,475	2,659,305,057	21,310,225,971	94.4	22,359,569,471	95.7	21,310,225,971	XXX
12.8 Line 12.7 as a % of Col. 6	9.4	34.9	14.6	28.6	12.5	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	8.9	32.9	13.8	27.0	11.8	94.4	XXX	XXX	XXX	94.4	XXX
13. Total Privately Placed Bonds											
13.1 Issuer Obligations	36,554,640	535,174,975	184,418,247	60,492,640	101,200,059	917,840,560	4.1	776,319,875	3.3	XXX	917,840,560
13.2 Single Class Mortgage-Backed /Asset Backed Securities							0.0	4,382,234	0.0	XXX	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
13.3 Defined	3,293,778	3,690				3,297,468	0.0	18,478,023	0.1	XXX	3,297,468
13.4 Other	7,572,553	4,239,307	1,496,734	813,856	6,969,572	21,092,022	0.1	50,852,973	0.2	XXX	21,092,022
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
13.5 Defined	381,270	1,776,935	2,535,788	2,561,214		7,255,206	0.0	10,405,497	0.0	XXX	7,255,206
13.6 Other	(1,675,831)	210,310,288	31,206,721	1,367,319	75,182,289	316,390,785	1.4	152,185,863	0.7	XXX	316,390,785
13.7 Totals	46,126,409	751,505,194	219,657,490	65,235,029	183,351,920	1,265,876,042	5.6	1,012,624,465	4.3	XXX	1,265,876,042
13.8 Line 13.7 as a % of Col. 6	3.6	59.4	17.4	5.2	14.5	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.2	3.3	1.0	0.3	0.8	5.6	XXX	XXX	XXX	XXX	5.6

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	293,755,950	293,755,950			
2. Cost of short-term investments acquired	447,994,310	447,994,310			
3. Accrual of discount	259,348	259,348			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	70,206	70,206			
6. Deduct consideration received on disposals	697,734,380	697,734,380			
7. Deduct amortization of premium	729,091	729,091			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	43,616,342	43,616,342			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	43,616,342	43,616,342			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors and Insurance Futures Options Owned

1.	Book value, December 31, prior year (Line 8, prior year)		249,906,746
2.	Cost/Option Premium (Section 2, Column 7)		795,811,309
3.	Increase/(Decrease) by Adjustment (Section 1, Column 12) plus (Section 3, Column 13)		
4.	Gain/(Loss) on Termination:		
	4.1 Recognized (Section 3, Column 14)	(373,824,794)	
	4.2 Used to Adjust Basis of Hedged Item (Section 3, Column 15)		(373,824,794)
5.	Consideration Received on Terminations (Section 3, Column 12)		505,013,685
6.	Used to Adjust Basis on Open Contracts (Section 1, Column 13)		
7.	Disposition of Deferred Amount on Contracts Terminated in Prior Year:		
	7.1 Recognized		
	7.2 Used to Adjust Basis of Hedged Item		
8.	Book value, December 31, current year (Lines 1+2+3+4-5-6-7)		166,879,576

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Options, Caps, Floors and Insurance Futures Options Written

1.	Book value, December 31, prior year (Line 8, prior year)		7,425
2.	Consideration received (Section 2, Column 7)		5,005,997
3.	Increase/(Decrease) by Adjustment (Section 1, Column 12) plus (Section 3, Column 13)		
4.	Gain/(Loss) on Termination:		
	4.1 Recognized (Section 3, Column 14)	2,200,084	
	4.2 Used to Adjust Basis (Section 3, Column 15)		2,200,084
5.	Consideration Paid on Terminations (Section 3, Column 12)		2,813,338
6.	Used to Adjust Basis on Open Contracts (Section 1, Column 13)		
7.	Disposition of Deferred Amount on Contracts Terminated in Prior Year:		
	7.1 Recognized		
	7.2 Used to Adjust Basis		
8.	Book value, December 31, current year		

SCHEDULE DB - PART C - VERIFICATION BETWEEN YEARS

Swaps and Forwards

1.	Book value, December 31, prior year (Line 8, prior year)		2,529,324
2.	Cost or (Consideration Received) (Section 2, Column 7)		16,062,695
3.	Increase/(Decrease) by Adjustment (Section 1, Column 12) plus (Section 3, Column 13)		(1,711,743)
4.	Gain/(Loss) on Termination:		
	4.1 Recognized (Section 3, Column 14)	123,590,872	
	4.2 Used to Adjust Basis of Hedged Item (Section 3, Column 15)		123,590,872
5.	Consideration Received (or Paid) on Terminations (Section 3, Column 12)		137,461,092
6.	Used to Adjust Basis of Hedged Item on Open Contracts (Section 1, Column 13)		
7.	Disposition of Deferred Amount on Contracts Terminated in Prior Year:		
	7.1 Recognized		
	7.2 Used to Adjust Basis of Hedged Item		
8.	Book value, December 31, current year (Lines 1+2+3+4-5-6-7)		3,010,057

SCHEDULE DB - PART D- VERIFICATION BETWEEN YEARS

Futures Contracts and Insurance Futures Contracts

1.	Book value, December 31, prior year (Line 8, prior year)		
2.	Change in total Variation Margin on Open Contracts (Difference between years - Section 1, Column 6)		(1,368,047)
3.1	Change in Variation Margin on Open Contracts Used to Adjust Basis of Hedged Item (Section 1, Column 11)		
3.2	Change in Variation Margin on Open Contracts Recognized (Difference between years - Section 1, Column 10)		(1,368,047)
4.1	Variation Margin on Contracts Terminated During the Year (Section 3, Column 6)	39,644,466	
4.2	Less:		
	4.21 Gain/(Loss) Recognized in Current Year (Section 3, Column 11)	39,644,466	
	4.22 Gain/(Loss) Used to Adjust Basis of Hedge (Section 3, Column 12)		39,644,466
4.3	Subtotal (Line 4.1 minus Line 4.2)		
5.1	Net additions to Cash Deposits (Section 2, Column 7)		
5.2	Less: Net Reductions to Cash Deposits (Section 3, Column 9)		
6.	Subtotal (Lines 1 - 2 + 3.1 + 3.2 - 4.3 + 5.2)		
7.	7. Disposition of Gain/(Loss) on Contracts Terminated in Prior Year:		
	7.1 Recognized		
	7.2 Used to Adjust Basis of Hedged Item		
8.	Book value, December 31, current year (Lines 6+7.1+7.2)		

SCHEDULE DB - PART E - VERIFICATION

Statement Value and Fair Value of Open Contracts

		Statement Value
1.	Part A, Section 1, Column 10	175,487,156
2.	Part B, Section 1, Column 10	
3.	Part C, Section 1, Column 10	(22,189,486)
4.	Part D, Section 1, Column 9 - 12	
5.	Lines (1) - (2) + (3) + (4)	153,297,670
6.	Part E, Section 1, Column 4	181,593,900
7.	Part E, Section 1, Column 5	(28,287,891)
8.	Lines (5) - (6) - (7)	(8,339)

		Fair Value
9.	Part A, Section 1, Column 11	175,487,156
10.	Part B, Section 1, Column 11	
11.	Part C, Section 1, Column 11	(35,705,107)
12.	Part D, Section 1, Column 9	
13.	Lines (9) - (10) + (11) + (12)	139,782,049
14.	Part E, Section 1, Column 7	182,807,650
15.	Part E, Section 1, Column 8	(43,017,262)
16.	Lines (13) - (14) - (15)	(8,339)

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
097023C#0	BA 36 due 3/20/2013, CDS attached to Cash Security-RHODE ISLAND HLTH PROVIDENCE SCH 07C	1	3,189,806	3,266,933	CDS CS2298244 ON BA 36 03/20/2013	(1,687)	762243-ZQ-9	RHODE ISLAND HLTH PROVIDENCE SCH 07C	3,189,806	3,268,620	1FE
590188*J9	MER 500 due 6/20/2014, CDS attached to Cash Security-TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4	1	3,000,000	3,498,146	CDS CS2825608 ON MER 500 06/20/2014	501,086	88045R-EQ-1	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4	3,000,000	2,997,060	1FE
91913YA@9	VLOC 100 due 6/20/2014, CDS attached to Cash Security-MEXICAN FIXED RATE BONDS	2	262,457	133,895	CDS CS2874242 ON VLOC 100 06/20/2014	(129,352)	P9767G-B3-4	MEXICAN FIXED RATE BONDS	262,457	263,247	2FE
902118B#4	TYC100 due 9/20/2014, CDS attached to Cash Security-ATLANTA GA WTR & WSTWTR 2009 A	2	3,060,429	3,207,473	CDS CS2904973 TYC100 09/20/2014	69,293	047870-JT-8	ATLANTA GA WTR & WSTWTR 2009 A	3,060,429	3,138,180	2FE
APPLIED	AT&T 100 due 12/20/2014, CDS attached to Cash Security-AMERICAN TOWER CORP	2Z	2,996,051	3,071,588	CDS CS3015126 ON AT&T 100 12/20/2014	37,223	029912-AZ-5	AMERICAN TOWER CORP	2,996,051	3,034,365	2FE
APPLIED	BYD 500 due 12/20/2014, CDS attached to Cash Security-DUKE ENERGY OHIO INC	1Z	1,499,436	1,332,532	CDS CS3027840 ON BYD 500 12/20/2014	(248,216)	26442E-AA-8	DUKE ENERGY OHIO INC	1,499,436	1,580,748	1FE
APPLIED	AMKR 500 due 12/20/2014, CDS attached to Cash Security-CONNECTICUT HSG FIN AUTH MTG 03C-1	1Z	1,000,000	1,018,692	CDS CS3035538 ON AMKR 500 12/20/2014	4,072	207748-N7-5	CONNECTICUT HSG FIN AUTH MTG 03C-1	1,000,000	1,014,620	1FE
APPLIED	KSS 100 due 12/20/2014, CDS attached to Cash Security-THOMSON REUTERS CORP	1Z	2,881,238	3,429,473	CDS CS3040645 ON KSS 100 12/20/2014	38,735	884903-BB-0	THOMSON REUTERS CORP	2,881,238	3,390,738	1FE
172967A#8	CITIGROUP INC due 12/20/2013, CDS attached to Cash Security-PROCTER & GAMBLE CO	1	3,211,548	3,279,428	CDS CS2528640 ON CITIGROUP INC	85,100	742718-DL-0	PROCTER & GAMBLE CO	3,211,548	3,194,328	1FE
37247DB@4	GENWORTH FINANCIAL INC due 12/20/2010, CDS attached to Cash Security-DELAWARE ST SOLID WST AUTH SYS 2006	2	5,239,894	5,182,856	CDS SPG4026L4 ON GENWORTH FINANCIAL INC	(65,244)	246412-DF-4	DELAWARE ST SOLID WST AUTH SYS 2006	5,239,894	5,248,100	1FE
55295*AB4	MBIA INSURANCE CORPORAT due 9/20/2012, CDS attached to Cash Security-ADAIR CNTY OK INDL DEV AERT INC 07	4	5,402,300	3,277,861	CDS CS2211213 ON MBIA INSURANCE CORPORAT	(5,752,939)	005407-AA-9	ADAIR CNTY OK INDL DEV AERT INC 07	5,402,300	9,030,800	6
29273RB#5	ENTRPA 185 due 6/20/2013, CDS attached to Cash Security-CHINO BASIN CA REGL FIN INLAND EMP 08A	2	5,149,887	4,875,785	CDS CS2369920 ON ENTRPA 185 06/20/2013	124,785	169498-DE-9	CHINO BASIN CA REGL FIN INLAND EMP 08A	5,149,887	4,751,000	1FE
55295*AD0	MBIA INSURANCE CORPORAT due 12/20/2012, CDS attached to Cash Security-KRAFT FOODS INC	2Z	4,831,158	2,489,584	CDS CS2259840 ON MBIA INSURANCE CORPORAT	(2,935,696)	50075N-AS-3	KRAFT FOODS INC	4,831,158	5,425,280	2FE
62618#AD2	FLORDIA STATE GO 85% due 9/20/2017, CDS attached to Cash Security-FLORIDA ST BRD ED PUB CAP OUTLAY 00 A	1	20,613,517	19,546,436	CDS CS2236806 ON FLORDIA STATE GO 85%	(1,083,164)	341535-NQ-1	FLORIDA ST BRD ED PUB CAP OUTLAY 00 A	20,613,517	20,629,600	1FE
62618#AK6	STATE OF TEXAS RR85% due 12/20/2017, CDS attached to Cash Security-BRAZOS RIV AUTH TX PCR TEXAS UTIL 01D-1	5Z	10,303,950	9,884,499	CDS CS2275218 ON STATE OF TEXAS RR85%	(419,451)	106213-HJ-3	BRAZOS RIV AUTH TX PCR TEXAS UTIL 01D-1	10,303,950	10,303,950	5FE
62618#AP5	HOUSTON TEXAS RR 85% due 3/20/2018, CDS attached to Cash Security-ILLINOIS FIN AUTH SHERMAN HLTH 07A	2Z	24,824,630	20,901,691	CDS CS2318729 ON HOUSTON TEXAS RR 85%	(1,616,809)	45200F-BB-4	ILLINOIS FIN AUTH SHERMAN HLTH 07A	24,824,630	22,518,500	2FE
62618#AN0	PHOENIX ARIZONA RR85% due 3/20/2018, CDS attached to Cash Security-TYLER TX HLTH FAC EAST TX MED CTR 07A	2Z	24,801,601	23,007,075	CDS CS2318737 ON PHOENIX ARIZONA RR85%	(1,425,425)	902261-HG-4	TYLER TX HLTH FAC EAST TX MED CTR 07A	24,801,601	24,432,500	2FE

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12
Replication RSAT Number	Description	NAIC Designation or Other Description	Statement Value	Fair Value	Description	Fair Value	CUSIP	Description	Statement Value	Fair Value	NAIC Designation or Other Description
62618#AQ3	SHELBY TENNESSEE RR85% due 3/20/2018, CDS attached to Cash Security-LOUISIANA PUB FAC HURRICANE RELIEF 07	1Z	13,636,465	12,685,238	CDS CS2318745 ON SHELBY TENNESSEE RR85%	(835,174)	546398-WG-9	LOUISIANA PUB FAC HURRICANE RELIEF 07	13,636,465	13,520,412	1FE
62618#AQ3	SHELBY TENNESSEE RR85% due 3/20/2018, CDS attached to Cash Security-SCAGO SC ED FAC PICKENS SD 2006	1Z	10,994,821	10,183,073	CDS CS2318745 ON SHELBY TENNESSEE RR85%	(660,125)	80585T-AT-8	SCAGO SC ED FAC PICKENS SD 2006	10,994,821	10,843,199	1FE
263534K@7	DD 130 due 3/20/2014, CDS attached to Cash Security-ABBOTT LABORATORIES	1Z	2,917,713	3,353,520	CDS CS2715544 ON DD 130 03/20/2014	95,502	002819-AB-6	ABBOTT LABORATORIES	2,917,713	3,258,018	1FE
20030NB@9	CMCSA 100 due 9/20/2014, CDS attached to Cash Security-AUTOZONE INC	2	3,096,372	3,263,346	CDS CS2930564 ON CMCSA 100 09/20/2014	9,849	053332-AK-8	AUTOZONE INC	3,096,372	3,253,497	2FE
369622#Y1	GE-CAPCORP 500 due 9/20/2014, CDS attached to Cash Security-TELEFONICA SA	1	5,000,000	6,076,152	CDS CS2935688 ON GE-CAPCORP 500 09/20/20	731,452	87938W-AJ-2	TELEFONICA SA	5,000,000	5,344,700	1FE
084664G#2	BERKSHIRE HATHWAY due 9/20/2014, CDS attached to Cash Security-TJX COS INC	1Z	4,999,626	5,134,753	CDS CS2938245 ON BERKSHIRE HATHWAY	(96,342)	872540-AN-9	TJX COS INC	4,999,626	5,231,095	1FE
59156RF*4	MET-LI 500 due 9/20/2014, CDS attached to Cash Security-WISCONSIN HSG ECON AUTH HMEOWNSHP 07E	1	3,000,000	3,401,736	CDS CS2951040 ON MET-LI 500 09/20/2014	444,696	97689P-6P-8	WISCONSIN HSG ECON AUTH HMEOWNSHP 07E	3,000,000	2,957,040	1FE
893830C#4	RIG 100 due 9/20/2014, CDS attached to Cash Security-REPUBLIC OF SOUTH AFRICA	2	393,647	478,046	CDS CS2951065 ON RIG 100 09/20/2014	67,015	S69124-MN-2	REPUBLIC OF SOUTH AFRICA	393,647	411,032	1FE
084664H*5	BRK 100 due 9/20/2014, CDS attached to Cash Security-RAST 2003-A6 A2	1	2,969,452	2,941,515	CDS CS2956163 ON BRK 100 09/20/2014	(57,805)	45660N-QS-7	RAST 2003-A6 A2	2,969,452	2,999,320	1Z*
G0747#AA5	HBOS 300 due 12/20/2014, CDS attached to Cash Security-COMMERCIAL METALS CO	2	2,995,359	3,158,602	CDS CS2968986 ON HBOS 300 12/20/2014	(39,764)	201723-AJ-2	COMMERCIAL METALS CO	2,995,359	3,198,366	2FE
G7682*AB9	RBOS-RBOSP 300 due 12/20/2014, CDS attached to Cash Security-RPM INTERNATIONAL INC	2	2,902,613	2,943,524	CDS CS2968994 ON RBOS-RBOSP 300 12/20/20	(124,402)	749685-AQ-6	RPM INTERNATIONAL INC	2,902,613	3,067,926	2FE
APPLIED	BACR-BANK 100 due 12/20/2014, CDS attached to Cash Security-UNITED TECHNOLOGIES CORP	1Z	2,910,548	3,142,503	CDS CS2974109 ON BACR-BANK 100 12/20/201	(54,444)	913017-BM-0	UNITED TECHNOLOGIES CORP	2,910,548	3,196,947	1FE
806605C*0	SGP 100 due 12/20/2014, CDS attached to Cash Security-CANTOR FITZGERALD LP	2Z	2,979,519	3,024,398	CDS CS2981773 ON SGP 100 12/20/2014	88,433	138616-AA-5	CANTOR FITZGERALD LP	2,979,519	2,935,965	2FE
478366F@1	JCI 100 due 12/20/2014, CDS attached to Cash Security-COMMUNITY HEALTH SYSTEMS	4Z	3,066,261	3,109,626	CDS CS2997175 ON JCI 100 12/20/2009	4,626	12543D-AF-7	COMMUNITY HEALTH SYSTEMS	3,066,261	3,105,000	4FE
APPLIED	CEG 100 due 12/20/2014, CDS attached to Cash Security-COCA-COLA ENTERPRISES	1Z	3,030,046	3,082,545	CDS CS3022726 ON CEG 100 12/20/2014	(68,703)	191219-BV-5	COCA-COLA ENTERPRISES	3,030,046	3,151,248	1FE
APPLIED	DRI 100 due 12/20/2014, CDS attached to Cash Security-D.R. HORTON INC	3Z	2,917,993	2,933,801	CDS CS3030406 ON DRI 100 12/20/2014	8,801	23331A-AZ-2	D.R. HORTON INC	2,917,993	2,925,000	3FE
9999999 - Totals			190,078,337	180,316,328	XXX	(13,304,074)	XXX	XXX	190,078,337	193,620,401	XXX

SCHEDULE DB - PART F - SECTION 2

Reconciliation of Replicated (Synthetic) Assets Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-to-Date	
	1 Number of Positions	2 Total Replicated (Synthetic) Assets Statement Value	3 Number of Positions	4 Total Replicated (Synthetic) Assets Statement Value	5 Number of Positions	6 Total Replicated (Synthetic) Assets Statement Value	7 Number of Positions	8 Total Replicated (Synthetic) Assets Statement Value	9 Number of Positions	10 Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory	66	681,138,633	37	437,906,129	52	623,266,131	37	664,214,828	66	681,138,633
2. Add: Opened or Acquired Transactions	17	84,366,237	39	485,333,419	21	579,132,616	15	51,787,733	92	1,200,620,004
3. Add: Increases in Replicated Asset Statement Value	XXX	20,835	XXX	25,470	XXX	2,281,343	XXX	876,702	XXX	3,204,349
4. Less: Closed or Disposed of Transactions	46	327,308,661	24	299,672,576	36	540,437,148	19	515,756,922	125	1,683,175,307
5. Less: Positions Disposed of For Failing Effectiveness Criteria										
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX	310,914	XXX	326,311	XXX	28,112	XXX	11,044,005	XXX	11,709,342
7. Ending Inventory	37	437,906,129	52	623,266,131	37	664,214,828	33	190,078,337	33	190,078,337

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1,468,641,267	1,468,641,267	
2. Cost of cash equivalents acquired	46,435,365,418	46,435,365,418	
3. Accrual of discount	2,700,088	2,700,088	
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals	6,038	6,038	
6. Deduct consideration received on disposals	47,772,257,129	47,772,257,129	
7. Deduct amortization of premium			
8. Total foreign exchange change in book/adjusted carrying value			
9. Deduct current year's other than temporary impairment recognized			
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	134,455,682	134,455,682	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	134,455,682	134,455,682	

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Home Office Buildings		Northbrook	IL	05/01/1965	10/31/2008	460,668,733		159,325,213	311,720,000	16,452,752			(16,452,752)		56,029,119	32,196,140
Allstate Printing and Comm. Warehouse - 1600 S. Wolf Rd.		Wheeling	IL	01/01/1967	10/31/2008	28,621,929		3,647,601	15,700,000	940,751			(940,751)		4,914,274	3,762,920
Office Building - 75 Executive Pkwy		Hudson	OH	01/01/1968	10/31/2008	45,125,837		18,880,543	37,500,000	1,814,985			(1,814,985)		8,722,413	5,986,416
Office Buildings - 100-110 E. Palatine Rd.		Wheeling	IL	01/01/1973	10/31/2008	14,512,557		3,673,503	7,750,000	502,421			(502,421)		1,974,933	1,296,834
South Barrington		So. Barrington	IL	01/01/1979	12/26/2007	71,292,463		23,036,149	21,750,000	3,034,035			(3,034,035)		5,790,257	2,161,960
Greenfield Data Center - Land Purchase 2007		Rochelle	IL	11/29/2007	10/31/2008	52,607,073		51,738,220	51,599,876	868,853			(868,853)		2,849,525	1,980,672
Office Buildings - Texas		Irving	TX	05/01/1989	10/31/2008	70,388,800		40,417,088	76,625,000	1,997,763			(1,997,763)		11,826,971	8,016,131
Lincoln Benefit Life		Lincoln	NE	06/16/1998	10/31/2008	25,484,862		16,963,295	27,100,000	932,400			(932,400)		3,233,020	1,505,679
0299999. Property occupied by the reporting entity - Administrative						768,702,255		317,681,613	549,744,876	26,543,959			(26,543,959)		95,340,512	56,906,751
0399999. Total Property occupied by the reporting entity						768,702,255		317,681,613	549,744,876	26,543,959			(26,543,959)		95,340,512	56,906,751
0699999 - Totals						768,702,255		317,681,613	549,744,876	26,543,959			(26,543,959)		95,340,512	56,906,751

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
HOME OFFICE	NORTHBROOK	IL	05/01/1965	VARIOUS				9,057,179
APCC	WHEELING	IL	01/01/1967	VARIOUS				54,523
IPC @ HUDSON	HUDSON	OH	01/01/1968	VARIOUS				323,745
TECH-COR TRAINING	WHEELING	IL	01/01/1973	VARIOUS				131,893
TECH-COR RESEARCH	WHEELING	IL	01/01/1973	VARIOUS				57,442
SOUTH BARRINGTON	SO. BARRINGTON	IL	01/01/1979	VARIOUS				3,037,997
GREENFIELD DATA CENTER	ROCHELLE	IL	11/29/2007	VARIOUS				20,491,397
TEXAS LAND & BUILDING	IRVING	TX	05/01/1989	VARIOUS				995,216
LINCOLN BENEFIT LIFE	LINCOLN	NE	06/16/1998	VARIOUS				295,046
0199999. Acquired by Purchase								34,444,437
0399999 - Totals								34,444,437

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
West Plaza - Portion of Land	Northbrook	IL	04/30/2009	Illinois Toll Highway Dept	112,154		112,154						112,154	78,510		(33,644)	(33,644)		
0199999. Property Disposed					112,154		112,154						112,154	78,510		(33,644)	(33,644)		
0399999 - Totals					112,154		112,154						112,154	78,510		(33,644)	(33,644)		

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					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued 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
0199999. Mortgages in good standing - Farm Mortgages														XXX
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed														XXX
0399999. Mortgages in good standing - Residential mortgages-all other														XXX
0499999. Mortgages in good standing - Commercial mortgages-insured or guaranteed														XXX
122487		POTTSVILLE	PA		08/02/2004		7,641,625				(33,375)		10,860,808	06/01/2004
122488		OLIVE BRANCH	MS		08/02/2004		11,820,625				(54,375)		16,804,182	06/01/2004
122535		BLUFFTON	SC		10/06/2004		1,342,500						1,460,786	05/24/2004
122539		BLUFFTON	SC		01/31/2005		1,360,000						1,479,828	05/24/2004
122641		PALATINE	IL		07/29/2005		5,788,882						7,676,069	06/23/2005
122796		CHICAGO	IL		03/15/2006		9,780,452						7,428,802	02/23/2006
122821		PLYMOUTH	MN		06/29/2006		7,750,000						9,239,712	05/24/2006
122915		PLANO	TX		01/02/2007		4,180,893		16,623		(19,688)		5,250,106	12/01/2006
800036		BREA	CA		04/30/1983		1,126						92,000	01/01/1983
0599999. Mortgages in good standing - Commercial mortgages-all other							49,666,103		16,623		(107,438)		60,292,293	XXX
0699999. Mortgages in good standing - Mezzanine Loans														XXX
0799999. Mortgages in good standing not shown on Lines 0199999-0699999														XXX
0899999. Total Mortgages in good standing							49,666,103		16,623		(107,438)		60,292,293	XXX
0999999. Restructured mortgages - Farm Mortgages														XXX
1099999. Restructured mortgages - Residential mortgages-insured or guaranteed														XXX
1199999. Restructured mortgages - Residential mortgages-all other														XXX
1299999. Restructured mortgages - Commercial mortgages-insured or guaranteed														XXX
1399999. Restructured mortgages - Commercial mortgages-all other														XXX
1499999. Restructured mortgages - Mezzanine Loans														XXX
1599999. Restructured mortgages not shown on Lines 0999999-1499999														XXX
1699999. Total - Restructured Mortgages														XXX
1799999. Mortgages with overdue interest over 90 days-Farm Mortgages														XXX
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed														XXX
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other														XXX
2099999. Mortgages with overdue interest over 90 days-Commercial mortgages-insured or guaranteed														XXX
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other														XXX
2299999. Mortgages with overdue interest over 90 days - Mezzanine Loans														XXX
2399999. Mortgages with overdue interest over 90 days-Not shown on Lines 1799999-2299999														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
2599999. Mortgages in the process of foreclosure-Farm Mortgages														XXX

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
2699999. Mortgages in the process of foreclosure-Residential mortgages-insured or guaranteed														XXX
2799999. Mortgages in the process of foreclosure-Residential mortgages-all other														XXX
2899999. Mortgages in the process of foreclosure-Commercial mortgages-insured or guaranteed														XXX
2999999. Mortgages in the process of foreclosure-Commercial mortgages-all other														XXX
3099999. Mortgages in the process of foreclosure - Mezzanine Loans														XXX
3199999. Mortgages in the process of foreclosure not shown on Lines 2599999-3099999														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							49,666,103		16,623		(107,438)		60,292,293	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
3399999 - Totals								

NONE

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				
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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122432	LAS VEGAS	NV		05/07/2004	12/01/2009	4,881,250				(15,500)	(15,500)		4,865,750	4,881,250		15,500	15,500
122481	TAUNTON	MA		07/13/2004	07/01/2009	7,000,000							7,000,000	7,000,000			
122508	NASHVILLE	TN		09/21/2004	08/20/2009	4,819,816							4,819,816	4,819,816			
122532	LAWRENCEVILLE	GA		09/30/2004	05/28/2009	1,890,425							1,890,425	1,890,425			
122533	DALLAS	GA		09/30/2004	05/28/2009	1,794,675							1,794,675	1,794,675			
122534	JACKSON	TN		10/05/2004	12/01/2009	2,855,800							2,855,800	2,855,800			
122541	JACKSON	TN		11/04/2004	12/01/2009	860,550							860,550	860,550			
122542	EVANSTON	IL		12/13/2004	12/18/2009	6,200,000							6,200,000	6,200,000			
122563	FRANKLIN	TN		12/29/2004	03/05/2009	3,087,500							3,087,500	3,087,500			
122574	BATAVIA	IL		12/29/2004	07/01/2009	5,500,000							5,500,000	5,500,000			
122883	HOUSTON	TX		12/05/2006	09/29/2009	2,987,349		10,295			10,295		2,997,644	3,000,000		2,356	2,356
122887	SECAUCUS	NJ		11/27/2006	10/30/2009	12,500,000							12,500,000	12,500,000			
0199999. Mortgages closed by repayment						54,377,365		10,295		(15,500)	(5,205)		54,372,160	54,390,016		17,856	17,856
122641	PALATINE	IL		07/29/2005		116,443		16,654			16,654		133,097	133,097			
122796	CHICAGO	IL		03/15/2006		219,548							219,548	219,548			
800036	BREA	CA		04/30/1983		8,055							8,055	8,055			
0299999. Mortgages with partial repayments						344,045		16,654			16,654		360,700	360,700			
122592	NORTH LIBERTY	IA		03/07/2005	12/23/2008									750		750	750
122901	BERWYN	IL		11/13/2006	12/31/2008									1,500		1,500	1,500
122920	PHOENIX	AZ		01/31/2007	12/31/2008									7,281		7,281	7,281
0399999. Mortgages disposed														9,531		9,531	9,531
0499999. Mortgages transferred																	
0599999 - Totals						54,721,411		26,949		(15,500)	11,449		54,732,860	54,760,247		27,387	27,387

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
40450#-AA-5	HD SUPPLY HUGHES MIAMI CTL		MIAMI	FL	DIRECT		01/01/2008		3,433,975	3,433,975	3,433,975						198,299		
000000-00-0	TREESDALE RECOVERY FUND	R	CURACAO	CI	TREESDALE PARTNERS		09/29/2007	7	64,280,720	64,280,720	64,280,720	8,886,241							5.000
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated									67,714,694	67,714,694	67,714,694	8,886,241					198,299		XXX
000000-00-0	IMPACT C.I.L. PARENT, LLC		San Francisco	CA	IMPACT COMMUNITY		12/23/2009												12.320
000000-00-0	IMPACT CHILDCARE LLC		San Francisco	CA	IMPACT COMMUNITY		01/03/2006		441,896	441,896	441,896	(32,227)							14.890
000000-00-0	IMPACT HEALTHCARE		San Francisco	CA	IMPACT COMMUNITY		09/26/2005		354,905	354,905	354,905	(34,845)							12.960
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated									796,801	796,801	796,801	(67,072)							XXX
13138@-10-6	CALTIUS PARTNERS III		Los Angeles	CA	Caltius Capital		09/03/2004		4,203,329	4,203,329	4,203,329	(127,402)			48,403		363,954		1.670
000000-00-0	HANCOCK MEZZANINE PARTNERS III, LP		Boston	MA	Hancock Partners		12/30/2003		2,592,974	2,592,974	2,592,974	(285,833)		598,031	11,756		367,724		3.130
45258#-AA-8	IMPACT HUNTINGTON		SAN FRANCISCO	CA	IMPACT COMMUNITY		01/01/2009		1,348,294	1,348,294	1,348,294		1,582				25,022		0.000
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									8,144,598	8,144,598	8,144,598	(413,236)	1,582	598,031	60,159		756,700		XXX
000000-00-0	1903 EQUITY FUND, LP		Boston	MA	Gordon Brothers		11/30/2006		2,671,430	2,671,430	2,671,430	(654,731)			251,471			6,943,164	4.470
000000-00-0	ABRY BROADCAST PARTNERS III, L.P.		Boston	MA	ABRY PARTNERS		03/19/1997		728,372	728,372	728,372	(5,295)		334,112	50,981				1.720
000000-00-0	ACTIS EMERGING MARKETS 3 LP		London	EG	Actis Capital		01/02/2008		4,888,093	4,888,093	4,888,093	412,879			355,077			13,579,817	1.150
000000-00-0	AFFINITY ASIA PACIFIC FUND III		Central	HK	Affinity Equity Part		01/29/2007		3,356,155	3,356,155	3,356,155	(20,249)		1,023,807	173,621			5,754,471	0.390
000000-00-0	AIG HIGHSTAR CAPITAL II		NEW YORK	NY	Highstar Capital		05/24/2004		14,719,310	14,719,310	14,719,310	(4,172,018)			192,574		4,114,875		4.920
000000-00-0	AIG HIGHSTAR CAPITAL III		NEW YORK	NY	Highstar Capital		05/25/2007		13,943,992	13,943,992	13,943,992	(1,247,884)			259,736			2,616,134	1.240
000000-00-0	ALERIAN OPPORTUNITY PARTENRS IX, LP	R	NEW YORK	NY	ALERIAN CAPITAL MGMT		10/26/2007	5	1,750,000	1,750,000	1,750,000	175,051		3,090,639					2.630
000000-00-0	APOLLO INVESTMENT FUND VI		NEW YORK	NY	APOLLO MANAGEMENT		05/11/2006		12,801,332	12,801,332	12,801,332			5,624,364				3,096,288	0.250
000000-00-0	APOLLO INVESTMENT FUND VII LP	R	NEW YORK	NY	Apollo Management		01/28/2008		3,934,102	3,934,102	3,934,102	244,419			23,924			11,917,664	0.110
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP		Boston	MA	ArcLight Partners		12/16/2003		7,011,727	7,011,727	7,011,727	(1,190,582)					391,178		0.940
000000-00-0	ARGAN CAPITAL LP		London	EG	ARGAN CAPITAL MGMT		02/12/2007		6,834,524	6,834,524	6,834,524	(2,571,077)			123,905	(849,451)	(1,275,498)		1.850
000000-00-0	ASTORG IV	R	Paris	FR	Astorg Partners		03/20/2008		7,384,326	7,384,326	7,384,326	(349,609)				37,367		3,394,054	0.670
000000-00-0	AURIGEN RE CAPITAL LIMITED	R	Toronto	ON	EdgeStone Capital Pa		10/01/2007		3,886,915	3,886,915	3,886,915	139,632			12,379			5,938,817	2.090
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP		NEW YORK	NY	Avenue Capital Group		07/20/2006		4,806,184	4,806,184	4,806,184	163,747					42,331	2,164,064	0.330
000000-00-0	B IV		Waltham	MA	DDJ Capital Mgmt		03/28/2003		3,350,198	3,350,198	3,350,198	(1,347,461)							2.250
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP		NEW YORK	NY	Blackstone Group		01/30/2006		4,263,673	4,263,673	4,263,673	(2,000,959)			48,469			1,669,922	0.060
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON		NEW YORK	NY	Blackstone Group		04/18/2007		2,609,478	2,609,478	2,609,478				34,350			1,185,153	0.060
000000-00-0	BRAIT IV LP		Illovo Sandton 2196	SF	Brait		04/02/2007		5,692,478	5,692,478	5,692,478	(319,619)			104,874			3,829,706	2.200
000000-00-0	BRAZOS EQUITY FUND II		DALLAS	TX	Brazos Partners		03/17/2006		13,034,812	13,034,812	13,034,812	(2,721,569)					560,353	3,915,798	5.100
000000-00-0	CERBERUS INSTITUTIONAL PARTNERS LP (SERIES FOUR)		NEW YORK	NY	Cerberus		03/07/2007		5,135,062	5,135,062	5,135,062			553,618	60,750			1,417,500	0.110
000000-00-0	DOUGHTY HANSON & CO V		London	EG	Doughty Hanson & Com		05/04/2007		8,147,485	8,147,485	8,147,485	371,470			270,249	351,596		8,537,001	0.370
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP		Toronto	ON	EdgeStone Capital Pa		04/18/2006		2,966,419	2,966,419	2,966,419	(1,380,621)			163,642	200,867		4,948,761	4.250
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP		Toronto	ON	EdgeStone Capital Pa		04/18/2006		2,998,798	2,998,798	2,998,798	(1,152,902)			159,791			4,593,150	4.250
000000-00-0	ELEVATION PARTNERS, LP		Menlo Park	CA	Elevation Associates		12/13/2004		5,570,632	5,570,632	5,570,632			2,535,787	200,246				0.740
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	R	HOUSTON	TX	EnerVest Management		06/22/2007		10,716,172	10,716,172	10,716,172	593,772			181,708		(415,294)	3,067,046	2.950
000000-00-0	EQT V FUND	R	Stockholm	SW	EQT		12/01/2006		4,669,007	4,669,007	4,669,007	(428,303)			135,511	(89,316)		4,086,169	0.160
000000-00-0	ETHOS PE FUND V		Johannesburg	SF	Ethos Equity Ltd.		10/20/2006		5,698,734	5,698,734	5,698,734	(1,483,733)			199,858			4,146,662	5.120
000000-00-0	FFC PARTNERS I, L.P.		Greenwich	CT	Ferrer Freeman & Co		12/23/1996		2,876,572	2,876,572	2,876,572	299,026							4.760
000000-00-0	FIMI OPPORTUNITY FUND IV	R	Tel-Aviv	IS	FIMI Opportunity LTD		01/07/2008		931,000	931,000	931,000	78,467						4,620,671	3.210
000000-00-0	FINTAN CAPITAL PARTNERS, LP		PALO ALTO	CA	FINTAN PARTNERS LLC		02/28/2008	13	50,207,174	50,207,174	50,207,174	10,281,141							9.040
000000-00-0	FRANCISCO PARTNERS II, LP		San Francisco	CA	Francisco Partners		07/10/2006		12,533,699	12,533,699	12,533,699	1,535,276					(1,199,068)	5,276,250	0.870
000000-00-0	GLOBAL PRIVATE EQUITY III		Boston	MA	Advent Group		03/19/1997		903,453	903,453	903,453	(316,940)					27,729		2.300
000000-00-0	GTCR FUND IX		CHICAGO	IL	GTCR Golder Rauner		12/01/2006		4,845,140	4,845,140	4,845,140	(957,891)						7,727,244	0.600
000000-00-0	GTCR FUND VIII		CHICAGO	IL	GTCR Golder Rauner		09/29/2003		12,450,998	12,450,998	12,450,998	(5,227,502)					3,096,146		1.600
000000-00-0	HARBOURVEST BUYOUT FUND VII		Boston	MA	HarbourVest Partners		11/12/2003		10,491,469	10,491,469	10,491,469	(1,731,542)					294,686	4,240,000	0.790
000000-00-0	HARBOURVEST VENTURE FUND VII		Boston	MA	HarbourVest Partners		11/12/2003		3,054,985	3,054,985	3,054,985	(250,875)							0.200
000000-00-0	KOHLBERG INVESTORS V, LP		Mount Kisco	NY	Kohlberg & Co		12/28/2004		10,025,868	10,025,868	10,025,868	(3,014,414)							3.080
000000-00-0	KOHLBERG INVESTORS VI, LP	R	Mount Kisco	NY	Kohlberg & Co		06/20/2007		6,180,563	6,180,563	6,180,563	(91,351)			189,008			6,469,374	1.720
000000-00-0	KRG CAPITAL FUND III, LP		Denver	CO	KRG Capital Partners		06/08/2005		7,286,704	7,286,704	7,286,704	(1,859,419)			44,718			2,583,113	1.610
000000-00-0	KRG CAPITAL FUND IV, LP	R	Denver	CO	KRG Capital Partners		01/04/2008		2,164,643	2,164,643	2,164,643	(414,761)			258,107			12,876,458	0.800
000000-00-0	LEEDS WELD EQUITY PARTNERS IV		NEW YORK	NY	Leeds Weld Associate		07/21/2004		20,221,593	20,221,593	20,221,593	2,679,587			41,400		(719,968)		3.250
000000-00-0	LEXINGTON V, LP		NEW YORK	NY	Lexington Partners		06/27/2003		15,804,568	15,804,568	15,804,568	(5,488,071)			64,511		1,214,506		2.000
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS		NEW YORK	NY	Lexington Partners		06/25/2004		6,382,825	6,382,825	6,382,825	(841,783)			8,457		25,596		2.160
000000-00-0	LANDMARK EQUITY PARTNERS XI		SIMSBURY	CT	LANDMARK PARTNERS		07/01/2003		2,717,631	2,717,631	2,717,631	(1,133,918)					31,044		2.000
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP		NEW YORK	NY	Lincolnshire Partner		10/01/2004		5,882,000	5,882,000	5,882,000	(1,298,469)			198,729		(16,911)		2.400

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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
000000-00-0	LINDSAY GOLDBERG & BESSEMER II		NEW YORK	NY	Goldberg Lindsay & C		08/17/2006		8,621,416	8,621,416	8,621,416	(764,275)			56,857			1,901,162	0.360
000000-00-0	MARQUETTE TRANSPORTATION CO-INVEST		Denver	CO	KRG Capital Partners		03/19/2007		10,728,184	10,728,184	10,728,184	217,556							2.440
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	R	NEW YORK	NY	MatlinPatterson Glob		07/30/2007		3,135,018	3,135,018	3,135,018	(1,722,256)			35,154			2,729,700	0.160
58988#-10-0	MERIT MEZZANINE FUND IV		CHICAGO	IL	Merit Capital Partne		01/13/2005		4,019,863	4,019,863	4,019,863	(28,636)					126,420		1.100
000000-00-0	MEZZANINE MANAGEMENT FUND III		London	BE	Mezzanine Management		11/15/1999		10,454,902	10,454,902	10,454,902	(1,427,134)					354,493		7.000
000000-00-0	MONITOR CLIPPER EQUITY PARTNERS II		Cambridge	MA	Monitor Clipper		12/05/2003		13,031,706	13,031,706	13,031,706	(1,532,644)		5,230,708	12,824				3.190
000000-00-0	NATIONAL EQUITY FUND 2007		CHICAGO	IL	NATL EQUITY FUND		08/29/2007		9,262,805	9,262,805	9,262,805	(161,677)							4.150
000000-00-0	NEW VERNON INDIA (CAYMAN) II, LP	R	NEW YORK	NJ	NEW VERNON MGMT		10/26/2007	13	3,531,280	3,531,280	3,531,280	(817,416)							0.460
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP		Stamford	CT	Oak Hill Partners		12/28/2004		16,788,041	16,788,041	16,788,041	(1,492,091)			167,865		130,988		0.660
000000-00-0	OAK HILL CAPITAL PARTNERS III		Stamford	CT	OAK HILL PARTNERS		03/11/2008		3,892,989	3,892,989	3,892,989	(1,006,150)			236,534				0.360
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND		Stamford	CT	Oak Hill Partners		12/19/2003		5,809,145	5,809,145	5,809,145	(878,133)					359,198		2.600
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP		NEW YORK	NY	Odyssey Partners		08/27/2004		12,717,359	12,717,359	12,717,359	(1,521,384)			95,601		(200,824)		2.330
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)		London	GR	Partners Group		06/27/2006		7,593,064	7,593,064	7,593,064	(1,584,664)				(638,088)	11,142	7,801,827	5.050
000000-00-0	PENINSULA FUND IV		Detroit	MI	Peninsula Partners		09/30/2005		6,810,846	6,810,846	6,810,846	282,177					404,480	1,772,250	2.530
000000-00-0	PROVIDENCE EQUITY PARTNERS VI		Providence	RI	Providence Equity Pa		03/16/2007		5,849,453	5,849,453	5,849,453	(272,771)			118,187			6,878,515	0.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP		CHICAGO	IL	Prudential Capital G		04/28/2005		8,667,497	8,667,497	8,667,497	400,893			82,061		770,330	1,010,831	1.290
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP		NEW YORK	NY	Quadrangle Group		02/28/2006		13,050,322	13,050,322	13,050,322	(162,992)			236,061			3,195,845	0.880
000000-00-0	REALOGY CORP. CO-INVESTMENT		NEW YORK	NY	APOLLO MANAGEMENT		04/04/2007							3,161,000					0.550
000000-00-0	SEGULAH IV, LP	R	Stockholm	SW	Segulah Advisor		04/28/2008		1,454,415	1,454,415	1,454,415	164,905		903,175	143,176			5,027,794	1.000
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP		NEW YORK	NY	Sentinel Partners		05/20/2005		8,736,782	8,736,782	8,736,782	(252,312)					28,626	791,049	3.200
000000-00-0	SILVER LAKE III, LP	R	Menlo Park	CA	Silver Lake Partners		10/22/2007		3,486,771	3,486,771	3,486,771	(213,648)			13,738			7,131,685	0.120
000000-00-0	STERLING CAPITAL PARTNERS II, LP		Westport	CT	Sterling Partners		08/18/2005		11,076,008	11,076,008	11,076,008	(609,058)			156,373		366,174	862,650	2.390
000000-00-0	STERLING CAPITAL PARTNERS III		Westport	CT	Sterling Partners		08/13/2007		3,405,581	3,405,581	3,405,581	(495,634)			254,062			5,806,259	1.010
000000-00-0	TENASKA POWER FUND, LP		Omaha	NE	Tenaska, Inc.		03/25/2005		5,589,069	5,589,069	5,589,069	(6,670)			119,211		239,998	366,164	1.310
000000-00-0	TENASKA POWER FUND II LP	R	Omaha	NE	Tenaska, Inc.		10/15/2007		5,710,848	5,710,848	5,710,848	259,743			235,834			8,608,333	0.610
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	R	London	EG	Terra Firma		11/02/2006		3,513,355	3,513,355	3,513,355			2,473,331	238,074			6,380,185	0.200
000000-00-0	TPG IV		Fort Worth	TX	Texas Pacific Group		12/09/2003		8,258,195	8,258,195	8,258,195	(1,774,240)					(174,985)		0.220
000000-00-0	TPG V		Fort Worth	TX	Texas Pacific Group		06/27/2006		6,509,963	6,509,963	6,509,963	(863,329)		1,368,918			324,697	3,632,920	0.100
000000-00-0	TPG VI	R	Fort Worth	TX	TEXAS PACIFIC GROUP		05/22/2008		1,684,639	1,684,639	1,684,639	(37,680)		298,228	283,447				0.100
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP		NEW YORK	NY	Trilantic Capital Pa		11/17/2004		10,258,836	10,258,836	10,258,836	(839,661)			88,115		703,168		2.250
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	R	NEW YORK	NY	Trilantic Capital Pa		10/22/2007		2,747,320	2,747,320	2,747,320	(73,553)			89,507			5,046,135	0.480
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP		NEW YORK	NY	Warburg Pincus		07/26/2005		16,718,024	16,718,024	16,718,024	(103,463)							0.230
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	R	NEW YORK	NY	Warburg Pincus		10/24/2007		6,831,075	6,831,075	6,831,075	(870,630)		960,689	83,802			12,880,000	0.150
000000-00-0	WAYZATA OPPORTUNITIES FUND LP		Wayzata	MN	Wayzata Partners		02/17/2006		14,483,380	14,483,380	14,483,380	203,499					1,080,061	358,637	0.910
000000-00-0	WILLIS STEIN & PARTNERS		CHICAGO	IL	WILLIS STEIN		04/24/1996							(1,147)					4.080
000000-00-0	WIND POINT PARTNERS VI, LP		Southfield	MI	Wind Point Partners		02/15/2006		6,665,223	6,665,223	6,665,223	(2,529,728)			44,089		487,591	3,311,907	1.540
1599999. Joint Venture Interests - Common Stock - Unaffiliated									599,623,669	599,623,669	599,623,669	(47,212,140)		27,592,384	6,551,082	(974,647)	11,183,263	226,088,299	XXX
000000-00-0	ALLSTATE EQT AIC FUND	C	DOVER	DE	Allstate Equity Mgmt		12/31/2008		28,071,336	28,071,336	28,071,336	1,380,847						249,477,833	99.930
000000-00-0	ALLSTATE FINANCIAL SERVICES LLC		DOVER	DE	ALLSTATE FINANCIAL SERVICE		01/01/2007		14,208,335	14,208,335	14,208,335	351,480							100.000
000000-00-0	ARK DIRECT CAPITAL FUND, L.P.		CHICAGO	IL	ARK DIRECT		10/28/1996		170,689	170,689	170,689	(30,728)							12.780
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP		Toronto	ON	Birch Hill Equity Pa		03/17/2006		18,784,934	18,784,934	18,784,934	137,199			142,881		330,586	1,363,092	5.520
000000-00-0	CHISHOLM PARTNERS III		Providence	RI	Nautic Partners		10/29/1996		399,778	399,778	399,778	(18,198)							14.380
000000-00-0	CONNING INSURANCE CAPITAL LIMITED PARTNERSHIP III		Hartford	CT	CONNING PARTNERS		07/16/1994		6,398	6,398	6,398						4,962		10.760
000000-00-0	EAGLESTONE INVESTMENT PARTNERS I		Long Beach	CA	Eaglestone Prtnrs		02/26/1999							41,525					30.000
000000-00-0	EXCELLERE CAPITAL FUND LP		Denver	CO	Excellere Partners,		03/27/2007		3,969,270	3,969,270	3,969,270	478,076			127,432			5,615,023	3.550
000000-00-0	FIMI OPPORTUNITY FUND II		Tel-Aviv	IS	FIMI Opportunity LTD		10/11/2005		4,789,978	4,789,978	4,789,978	(9,738)					(94,433)	1,473,471	6.560
000000-00-0	GET AS CO-INVESTMENT	R	NEW YORK	NY	Quadrangle Group		06/11/2008		6,907,217	6,907,217	6,907,217	(549,942)							13.330
000000-00-0	GUGGENHEIM ADVISORS SELECT FUND II		NEW YORK	NY	GUGGENHEIM ADVISORS		02/26/2007	13	101,840,801	101,840,801	101,840,801	636,527							76.960
000000-00-0	HUNTINGTON ACQUISITION CORP. L.P.		KANDALL	NY	KENDALL		01/31/1992		9,756,556	9,756,556	9,756,556						514,401		12.120
000000-00-0	IMPACT COMMUNITY CAPITAL LLC, CLASS A		San Francisco	CA	IMPACT COMMUNITY		03/17/1998		553,280	553,280	553,280	(140,615)							12.500
000000-00-0	IMPACT HUNTINGTON CAPITAL II LLC		San Francisco	CA	IMPACT COMMUNITY CAP		06/10/2008					(66,002)			16,737				22.730
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP		Simsbury	CT	LANDMARK PARTNERS		12/13/2004		8,214,449	8,214,449	8,214,449	(3,204,772)					672,248		7.020
000000-00-0	LEHMAN CROSSROADS GROUP XVII		DALLAS	TX	NB Alternative Advis		06/27/2005		6,909,086	6,909,086	6,909,086	(865,130)					(201,252)		14.060
000000-00-0	LYKAION IAM LIMITED		NEW YORK	NY	LYKAION IAM LTD		02/26/2007	13	515,505,078	515,505,078	515,505,078	62,176,115							100.000
000000-00-0	SUMMER STREET CAPITAL II LP	R	Buffalo	NY	Summer Street Capita		05/01/2007		3,724,260	3,724,260	3,724,260	72,137			86,052			5,237,744	5.740
000000-00-0	TECH-COR, LLC		DOVER	DE	TECH-COR, LLC		01/01/2007					(584,211)							100.000
000000-00-0	TPF GENCO CO-INVESTMENT FUND LP		Omaha	NE	Tenaska, Inc.		12/13/2006		5,654,627	5,654,627	5,654,627	900,249						46,820	5.650

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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
000000-00-0	WAND/CASEWISE INVESTMENTS L.P.		NEW YORK	NY	Wand Partners		12/27/1996		273,759	273,759	273,759	(129,755)					108,781		11.380
1699999. Joint Venture Interests - Common Stock - Affiliated									729,739,830	729,739,830	729,739,830	60,533,537		41,525	373,102	330,586	1,004,707	263,213,983	XXX
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP		Boston	MA	Beacon Capital Partn		06/22/2006		7,171,087	7,171,087	7,171,087	(1,889,717)		3,771,745					0.750
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP		Boston	MA	Beacon Capital Partn		08/23/2007		4,844,016	4,844,016	4,844,016	2,511,565		10,013,816				8,100,000	0.590
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV		NEW YORK	NY	Blackstone Group		10/22/2003		8,592,559	8,592,559	8,592,559	(4,713,258)		3,114,423	217,026				0.830
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V		NEW YORK	NY	Blackstone Group		04/21/2006		15,252,255	15,252,255	15,252,255	(9,635,435)		4,707,346	312,558		89,699	5,304,800	0.530
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP		NEW YORK	NY	Blackstone Group		09/27/2007		6,227,963	6,227,963	6,227,963	(488,096)		7,589,503	449,004			17,172,061	0.270
000000-00-0	BROADWAY PARTNERS REAL ESTATE FUND II, LP		NEW YORK	NY	Broadway Partners		07/31/2006		318,000	318,000	318,000			5,201,217					1.800
000000-00-0	CABOT PROPERTIES VALUE FUND II		Boston	MA	Cabot Properties		11/15/2005		8,562,271	8,562,271	8,562,271	(2,086,163)					92,333		2.500
000000-00-0	CB STRATEGIC PARTNERS III		Los Angeles	CA	CB Richard Ellis		01/06/2004		6,431,932	6,431,932	6,431,932	(3,214,575)					859,936		3.010
000000-00-0	CB STRATEGIC PARTNERS IV, LP		Los Angeles	CA	CB Richard Ellis		12/07/2005		10,084,488	10,084,488	10,084,488	(1,923,982)		2,949,693					1.300
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	R	Los Angeles	CA	CB Richard Ellis		12/11/2007		4,864,061	4,864,061	4,864,061	(1,195,863)			169,399				3.530
000000-00-0	CERBERUS INST PARTNERS LP		NEW YORK	NY	Blackacre Capital		05/06/2004		5,820,232	5,820,232	5,820,232	(2,356,423)					(7,643)		2.210
000000-00-0	DRA GROWTH & INCOME I		NEW YORK	NY	DRA ADVISORS		03/31/1998		6,078	6,078	6,078	(116,639)					96,800		8.570
000000-00-0	DRA GROWTH & INCOME IV		NEW YORK	NY	DRA Advisors		05/29/2003		6,073,544	6,073,544	6,073,544	(2,840,489)					2,407,285		2.720
000000-00-0	EMERGING MARKETS I		Los Angeles	CA	TCW/HINES		09/16/1996				799						1,484		3.480
000000-00-0	GEM REALTY FUND III		CHICAGO	IL	GEM Realty Capital,		10/26/2005		5,745,791	5,745,791	5,745,791	(738,660)					(7,137)		3.010
000000-00-0	IMPACT PCCP IV LLC		San Francisco	CA	IMPACT COMMUNITY		10/18/2006		1,491,098	1,491,098	1,491,098	(1,858,949)			18,699				7.150
000000-00-0	ING REALTY PARTNERS, L.P.		NEW YORK	NY	ING REALTY		10/02/1998		75,014	75,014	75,014	(5,463)					36,986		3.700
000000-00-0	JER FUND II		McLean	VA	JER PARTNERS		06/04/1999		324,437	324,437	324,437	(104,327)			3,389				2.520
000000-00-0	JER FUND III		McLean	VA	JER Partners		01/05/2005		7,461,136	7,461,136	7,461,136	(2,667,079)			127,710		(1,106,015)		2.190
000000-00-0	JER REAL ESTATE PARTNERS IV LP		McLean	VA	JER Partners		07/09/2007		6,814,835	6,814,835	6,814,835	(5,881,122)						4,365,109	2.590
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	R	NEW YORK	NY	KTR CAPITAL PARTNERS		10/24/2005		9,715,733	9,715,733	9,715,733	(4,018,519)			187,212		107,862		2.610
000000-00-0	KTR INDUSTRIAL FUND II	C	NEW YORK	NY	KTR CAPITAL PTRS		12/31/2007					(107,662)			75,000			20,000,000	2.860
000000-00-0	LANDMARK FUND IV		Simsbury	CT	LANDMARK PARTNERS		03/27/2002		164,092	164,092	164,092	(138,041)					15,621		4.950
000000-00-0	LANDMARK REAL ESTATE FUND V, LP		Simsbury	CT	LANDMARK PARTNERS		07/27/2005		5,769,962	5,769,962	5,769,962	(3,312,157)							4.410
000000-00-0	LASALLE GROWTH AND INCOME FUND III		CHICAGO	IL	LaSalle Investment M		07/01/2003		3,886,045	3,886,045	3,886,045	(552,815)					(43,989)		4.880
000000-00-0	LEHMAN BROTHERS REAL ESTATE PARTNERS II, LP	R	NEW YORK	NY	Lehman Brothers Inve		08/26/2005		5,159,745	5,159,745	5,159,745	(1,360,043)		1,948,492	76,151				0.480
000000-00-0	LF STRATEGIC REALTY INVESTORS II		NEW YORK	NY	LAZARD FRERES REALTY		03/06/1998		13,651,869	13,651,869	13,651,869	(3,015,449)					98,772		1.630
000000-00-0	LION GABLES APARTMENT FUND		NEW YORK	NY	ING Clarion		11/02/2005		17,362,669	17,362,669	17,362,669	(4,916,033)							2.160
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II		NEW YORK	NY	Morgan Stanley Real		01/23/1995		2,780,749	2,780,749	2,780,749	(2,886,619)		451,969					3.440
000000-00-0	MORGAN STANLEY REAL ESTATE FUND III		NEW YORK	NY	MORGAN STANLEY RE GP		06/05/1998		3,210,694	3,210,694	3,210,694	(95,268)			14,426				2.840
000000-00-0	MORGAN STANLEY REAL ESTATE FUND IV- U.S.		NEW YORK	NY	Morgan Stanley Real		11/06/2002		1,004,877	1,004,877	1,004,877	(2,452,733)			34,542		1,191		1.550
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S		NEW YORK	NY	Morgan Stanley Real		10/10/2006		1,708,021	1,708,021	1,708,021	3,951,305		24,342,527	213,400				1.330
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	C	NEW YORK	NY	Morgan Stanley		07/22/2009		494,920	494,920	494,920	(933,083)						31,571,997	0.330
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL		NEW YORK	NY	Morgan Stanley Real		07/30/2007		1,576,424	1,576,424	1,576,424	2,019,627		9,559,427	84,696				0.130
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES		NEW YORK	NY	O'Connor Group		09/30/2004		5,618,602	5,618,602	5,618,602	(8,547,063)							2.650
000000-00-0	RLJ REAL ESTATE FUND III, LP	R	Bethesda	MD	RLJ Capital Partners		09/05/2008		369,921	369,921	369,921	(540,818)			50,000			15,433,645	1.340
000000-00-0	RLJ URBAN LODGING FUND II, LP		Bethesda	MD	RLJ Capital Partners		06/12/2006		12,440,461	12,440,461	12,440,461	(1,982,657)					(154,974)		2.270
000000-00-0	ROCKPOINT REAL ESTATE FUND I		San Francisco	CA	Rockpoint Group		09/28/2004		1,425,293	1,425,293	1,425,293	(2,811)		797,297	38,898				1.220
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP		San Francisco	CA	Rockpoint Group		09/29/2005		6,776,788	6,776,788	6,776,788	1,666,574		6,043,097	191,130				1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	R	San Francisco	CA	Rockpoint Group		09/27/2007		1,957,543	1,957,543	1,957,543	(1,573,756)			360,000			20,569,060	0.950
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V		White Plains	NY	Rockwood Capital		04/15/2004		2,176,597	2,176,597	2,176,597	(3,781,952)						956,535	2.390
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII		White Plains	NY	Rockwood Capital		10/19/2006		4,349,000	4,349,000	4,349,000	(13,340,238)							2.320
000000-00-0	STARWOOD HOSPITALITY I		Greenwich	CT	Starwood Capital		01/10/2006		20,603,535	20,603,535	20,603,535	(2,906,803)							3.390
000000-00-0	STARWOOD OPPORTUNITY FUND IV		Greenwich	CT	STARWOOD CAPITAL		01/22/1997		1,021,090	1,021,090	1,021,090								3.010
000000-00-0	STARWOOD OPPORTUNITY FUND V		Greenwich	CT	STARWOOD CAPITAL		05/14/1999		563,750	563,750	563,750	(12,306)		112,123					4.850
000000-00-0	STARWOOD OPPORTUNITY FUND VII, LP		Greenwich	CT	Starwood Capital		01/10/2006		13,123,990	13,123,990	13,123,990	(4,460,625)							2.400
000000-00-0	WALTON STREET REAL ESTATE FUND IV		CHICAGO	IL	Walton Street		10/08/2003		3,659,334	3,659,334	3,659,334	(5,201,244)							2.670
000000-00-0	WALTON STREET REAL ESTATE FUND V		CHICAGO	IL	Walton Street		08/08/2006		6,877,734	6,877,734	6,877,734	3,891,052		20,791,124					1.800
000000-00-0	WALTON STREET REAL ESTATE FUND VI	R	CHICAGO	IL	Walton Street		04/27/2009		2,676,910	2,676,910	2,676,910	(2,270,043)		1,293,047				17,760,000	1.240
000000-00-0	WESTBROOK REAL ESTATE FUND I		NEW YORK	NY	WESTBROOK PRTNRS		03/29/1995		416,318	416,318	416,318	(53,702)							3.650
000000-00-0	WESTBROOK REAL ESTATE FUND II		NEW YORK	NY	WESTBROOK PRTNRS		06/12/1997		623,268	623,268	623,268	(89,830)		53,877	2,284				2.690
000000-00-0	WESTBROOK REAL ESTATE FUND II - UBS		NEW YORK	NY	Westbrook Partners		09/10/2004		226,642	226,642	226,642	(52,257)			830				0.980
000000-00-0	WESTBROOK REAL ESTATE FUND III		NEW YORK	NY	WESTBROOK PRTNRS		09/01/1998		761,632	761,632	761,632	(88,877)			4,795				1.610
000000-00-0	WESTBROOK REAL ESTATE FUND III - UBS		NEW YORK	NY	Westbrook Partners		09/13/2004		253,880	253,880	253,880	(29,626)			1,599				0.540
000000-00-0	WESTBROOK REAL ESTATE FUND IV		NEW YORK	NY	WESTBROOK PRTNRS		10/17/2000		188,833	188,833	188,833	(414,476)		36,007	19,009				1.200
000000-00-0	WESTBROOK REAL ESTATE FUND VII		NEW YORK	NY	Westbrook Partners		12/03/2007		13,140,100	13,140,100	13,140,100	(986,386)		4,963,176	367,761				1.540

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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
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP		NEW YORK	NY	Westbrook Partners		10/01/2004		1,877,479	1,877,479	1,877,479	(1,189,208)			129,900				4.480
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI		NEW YORK	NY	Westbrook Partners		05/04/2006		7,200,502	7,200,502	7,200,502	(6,710,123)			207,972		(120,668)		2.260
1799999. Joint Venture Interests - Real Estate - Unaffiliated									280,975,799	280,975,799	280,975,799	(105,698,540)		107,739,906	3,357,390		2,367,542	141,233,207	XXX
000000-00-0	DRA GROWTH & INCOME II		NEW YORK	NY	DRA ADVISORS		11/01/1998												11.570
000000-00-0	LANDMARK REAL ESTATE FUND VII		Simsbury	CT	LANDMARK PARTNERS		10/20/1997		767,124	767,124	767,124	(357,294)							11.430
000000-00-0	MEADOWBROOK		CHICAGO	IL	Concord Homes		08/25/1993		19,135	19,135	19,135	(20,222)							30.000
1899999. Joint Venture Interests - Real Estate - Affiliated									786,259	786,259	786,259	(377,516)							XXX
000000-00-0	IMPACT COMMERCIAL OPPORTUNITIES LLC		San Francisco	CA	IMPACT COMMUNITY		09/21/2006		557,521	557,521	557,521	(50,239)							14.890
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV		NELLIS	NV	MMA RENEWABLE VENTUR		07/20/2007		5,536,246	5,536,246	5,536,246	(381,207)							22.300
2099999. Joint Venture Interests - Other - Affiliated									6,093,767	6,093,767	6,093,767	(431,446)							XXX
000000-00-0	ALLSTATE COUNTY MUTUAL INS SURPLUS NOTE		DALLAS	TX	ALLSTATE COUNTY MUTUAL		12/31/2005		12,450,000	12,450,000	12,450,000						81,299		
000000-00-0	ALLSTATE LIFE INS SURPLUS NOTES		NORTHBROOK	IL	ALLSTATE LIFE INSURNACE COMPANY		09/30/2008		400,000,000	400,000,000	400,000,000								
000000-00-0	ALLSTATE NEW JERSEY SURPLUS NOTE		BRIDGEWATER	NJ	ALLSTATE NEW JERSEY		04/17/2009		150,000,000	150,000,000	150,000,000						4,270,833		
000000-00-0	ALLSTATE TEXAS LLOYD SURPLUS NOTE		IRVING	TX	ALLSTATE TEXAS LLOYD		12/31/2005		12,600,000	12,600,000	12,600,000						82,278		
2299999. Surplus Debentures, etc - Affiliated									575,050,000	575,050,000	575,050,000						4,434,410		XXX
000000-00-0	CHICAGO EQUITY FUND		CHICAGO	IL	CHICAGO EQUITY FUND		05/29/1998		57,023	57,023	57,023		(19,629)						
000000-00-0	MMA ITC FUND 35	C	BOSTON	MA	MMA FINANCIAL		12/27/2007		12,184,126	12,184,126	12,184,126		(1,406,151)						24.700
000000-00-0	PNC MCI FUND 36	C	LOUISVILLE	KY	PNC MULTI FAMILY CAP		11/30/2007		17,596,957	17,596,957	17,596,957		(1,250,860)						9.400
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									29,838,107	29,838,107	29,838,107		(2,676,640)						XXX
000000-00-0	CENTERLINE CORPORATE PARTNERS 37, LP	C	NEW YORK	NY	CENTERLINE ASSET MGR		12/19/2007		21,109,789	21,109,789	21,109,789		(3,123,045)						21.050
000000-00-0	ILLINOIS EQUITY FUND		CHICAGO	IL	ILLINOIS EQUITY FUND		05/29/1998		126,243	126,243	126,243		(51,705)						
000000-00-0	LEHMAN HOUSING VII		DOVER	DE	LEHMAN HOUSING		11/20/1998		738,549	738,549	738,549		(405,884)						
000000-00-0	LEHMAN HOUSING VIII		DOVER	DE	LEHMAN HOUSING		11/20/1998		520,857	520,857	520,857		(286,250)						
000000-00-0	NATIONAL EQUITY FUND		CHICAGO	IL	NATIONAL EQUITY FUND		02/02/1998		1,070,419	1,070,419	1,070,419		(1,396,496)						
000000-00-0	RELATED CORPORATE PARTNERS VII		DOVER	DE	RELATED CORPORATE PARTNERS		07/01/1998		1,067,992	1,067,992	1,067,992		(1,264,835)						
3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated									24,633,848	24,633,848	24,633,848		(6,528,216)						XXX
000000-00-0	GEORGIA INVESTMENT FUND 2007 LLC		COLUMBIA	MO	AFFORDABLE EQTY PART		11/30/2007		18,160,599	18,160,599	18,160,599		(1,614,996)						99.990
000000-00-0	MOGA TAX CREDIT FUND II		NEW YORK	NY	MORGAN STANLEY		12/05/2006		12,918,460	12,918,460	12,918,460		(1,613,461)						51.960
000000-00-0	TCF A/NC-1 LLC		DURHAM	NC	WACHOVIA		08/16/2007		2,769,507	2,769,507	2,769,507		(8,914)						99.000
000000-00-0	VIRGINIA TCF A/V-1, LLC		CHARLOTTE	NC	WACHOVIA		12/22/2006		2,024,780	2,024,780	2,024,780		(37,264)						78.000
3499999. State Low Income Housing Tax Credit - Affiliated									35,873,345	35,873,345	35,873,345		(3,274,635)						XXX
000000-00-0	CSFB GEORGIA STATE FUND I, LLC		NEW YORK	NY	CSFB		12/12/2006		3,519,464	3,519,464	3,519,464		(439,219)						18.540
000000-00-0	WACHOVIA BANK GUARANTEE TCF A/GA-1, LLC		CHARLOTTE	NC	WACHOVIA		10/31/2006		7,799,555	7,799,555	7,799,555		(852,314)						91.000
3699999. All Other Low Income Housing Tax Credit - Affiliated									11,319,020	11,319,020	11,319,020		(1,291,533)						XXX
3999999. Total - Unaffiliated									986,296,866	986,296,866	986,296,866	(144,437,674)	(2,675,058)	135,930,322	9,968,630	(974,647)	14,505,804	367,321,506	XXX
4099999. Total - Affiliated									1,384,292,870	1,384,292,870	1,384,292,870	59,657,504	(11,094,384)	41,525	373,102	330,586	5,439,117	263,213,983	XXX
4199999 - Totals									2,370,589,735	2,370,589,735	2,370,589,735	(84,780,171)	(13,769,442)	135,971,846	10,341,732	(644,061)	19,944,921	630,535,489	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
000000-00-0	TREESDALE RECOVERY FUND	CURACAO	CI	TREESDALE PARTNERS	09/29/2007	7		15,000,000		5.000
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								15,000,000		XXX
000000-00-0	IMPACT C.I.L. PARENT, LLC	San Francisco	CA	IMPACT COMMUNITY	12/23/2009		314,595			12.320
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							314,595			XXX
131388-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	09/03/2004			91,823		1.670
000000-00-0	HANCOCK MEZZANINE PARTNERS III, LP	Boston	MA	Hancock Partners	12/30/2003			107,701		3.130
45258#-AA-8	IMPACT HUNTINGTON	SAN FRANCISCO	CA	IMPACT COMMUNITY	01/01/2009		839,236	933,579		0.000
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							839,236	1,133,104		XXX
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers	11/30/2006			179,614		4.470
000000-00-0	ABRY BROADCAST PARTNERS III, L.P.	Boston	MA	ABRY PARTNERS	03/19/1997			2,247		1.720
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital	01/02/2008			2,599,424		1.150
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	Affinity Equity Part	01/29/2007			2,686,564		0.390
000000-00-0	AIG HIGHSTAR CAPITAL II	NEW YORK	NY	Highstar Capital	05/24/2004			864,222		4.920
000000-00-0	AIG HIGHSTAR CAPITAL III	NEW YORK	NY	Highstar Capital	05/25/2007			2,123,584		1.240
000000-00-0	APOLLO INVESTMENT FUND VI	NEW YORK	NY	APOLLO MANAGEMENT	05/11/2006			3,143,982		0.250
000000-00-0	APOLLO INVESTMENT FUND VII LP	NEW YORK	NY	Apollo Management	01/28/2008			1,958,966		0.110
000000-00-0	ARGAN CAPITAL LP	London	EG	ARGAN CAPITAL MGMT	02/12/2007			554,962		1.850
000000-00-0	ASTORG IV	Paris	FR	Astorg Partners	03/20/2008			3,006,121		0.670
000000-00-0	AURIGEN RE CAPITAL LIMITED	Toronto	ON	EdgeStone Capital Pa	10/01/2007			236,623		2.090
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	NEW YORK	NY	Avenue Capital Group	07/20/2006			982,096		0.330
000000-00-0	BRAZOS EQUITY FUND II	DALLAS	TX	Brazos Partners	03/17/2006			980,360		5.100
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	NEW YORK	NY	Blackstone Group	01/30/2006			457,392		0.060
000000-00-0	BLACKSTONE CAPITAL PTR V-A	NEW YORK	NY	Blackstone Group	04/18/2007			300,509		0.060
000000-00-0	BRAIT IV LP	Illovo Sandton 2196	SF	Brait	04/02/2007			351,475		2.200
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	NEW YORK	NY	Lexington Partners	06/25/2004			885,597		2.160
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	CALERA CAPITAL IV	04/18/2008			14,706		0.710
000000-00-0	CERBERUS INSTITUTIONAL PARTNERS LP (SERIES FOUR)	NEW YORK	NY	Cerberus	03/07/2007			1,316,250		0.110
000000-00-0	DOUGHTY HANSON & CO V	London	EG	Doughty Hanson & Com	05/04/2007			464,694		0.370
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa	04/18/2006			426,384		4.250
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa	04/18/2006			401,979		4.250
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates	12/13/2004			2,223,897		0.740
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	EnerVest Management	06/22/2007			3,474,301		2.950
000000-00-0	EQT V FUND	Stockholm	SW	EQT	12/01/2006			1,076,564		0.160
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.	10/20/2006			1,090,080		5.120
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI Opportunity LTD	01/07/2008			165,099		3.210
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006			1,206,000		0.870
000000-00-0	GTCR FUND IX	CHICAGO	IL	GTCR Golder Rauner	12/01/2006			2,123,362		0.600
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003			320,000		0.790
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003			280,000		0.200
000000-00-0	HURON FUND III LP	Detroit	MI	HURON CAPITAL PTRS	03/28/2008			167,143		2.340
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	12/28/2004			669,735		3.080
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	06/20/2007			2,131,299		1.720
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners	06/08/2005			755,329		1.610
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners	01/04/2008			1,641,468		0.800
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS	07/01/2003			157,098		2.360
000000-00-0	LEXINGTON V, LP	NEW YORK	NY	Lexington Partners	06/27/2003			459,643		2.000
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	NEW YORK	NY	Lincolnshire Partner	10/01/2004			1,665,916		2.400
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	NEW YORK	NY	Goldberg Lindsay & C	08/17/2006			1,081,179		0.360
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	NEW YORK	NY	MatlinPatterson Glob	07/30/2007			1,620,810		0.160
58988#-10-0	MERIT MEZZANINE FUND IV	CHICAGO	IL	Merit Capital Partne	01/13/2005			747,253		1.100
000000-00-0	MONITOR CLIPPER EQUITY PARTNERS II	Cambridge	MA	Monitor Clipper	12/05/2003			849,881		3.190
000000-00-0	NATURAL GAS PARTNERS IX	IRVING	TX	NGP ENERGY CAPITAL M	03/28/2008			92,946		0.190
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	12/28/2004			1,152,189		0.660
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	OAK HILL PARTNERS	03/11/2008			736,112		0.360
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	NEW YORK	NY	Odyssey Partners	08/27/2004			444,822		2.330
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	NEW YORK	NY	ODYSSEY PARTNERS	12/10/2008			16,593		1.200
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	GR	Partners Group	06/27/2006			1,498,280		5.050
000000-00-0	PATRIA III, LP	Sao Paulo	BR	PATRIA BRAZILIAN	10/16/2008			464,645		1.920
000000-00-0	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	09/30/2005			969,000		2.530
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Pa	03/16/2007			628,265		0.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	CHICAGO	IL	Prudential Capital G	04/28/2005			98,889		1.290
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	NEW YORK	NY	Quadrangle Group	02/28/2006			1,917,260		0.880
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor	04/28/2008			1,165,718		1.000
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	NEW YORK	NY	Sentinel Partners	05/20/2005			551,248		3.200

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
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	NEW YORK	NY	Sentinel Partners	01/29/2009		284,800			1.570
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007			1,709,767		0.120
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	08/18/2005			1,387,324		2.390
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners	08/13/2007			1,306,742		1.010
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.	03/25/2005			8,492		1.310
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.	10/15/2007			125,285		0.610
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	London	EG	Terra Firma	11/02/2006			1,483,553		0.200
000000-00-0	TPG IV	Fort Worth	TX	Texas Pacific Group	12/09/2003			180,172		0.220
000000-00-0	TPG V	Fort Worth	TX	Texas Pacific Group	06/27/2006			982,290		0.100
000000-00-0	TPG VI	Fort Worth	TX	TEXAS PACIFIC GROUP	05/22/2008			1,360,779		0.100
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	NEW YORK	NY	Trilantic Capital Pa	11/17/2004			98,676		2.250
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	NEW YORK	NY	Trilantic Capital Pa	10/22/2007			149,246		0.480
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNER	11/04/2008			8,129		1.170
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	NEW YORK	NY	Warburg Pincus	07/26/2005			288,000		0.230
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	NEW YORK	NY	Warburg Pincus	10/24/2007			2,716,115		0.150
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006			258,750		0.910
000000-00-0	WCAS XI	NEW YORK	NY	WELSH CARSON ANDER	02/13/2009		151,024			0.270
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	02/15/2006			1,649,231		1.540
1599999. Joint Venture Interests - Common Stock - Unaffiliated							435,824	71,292,326		XXX
000000-00-0	ALLSTATE EQT AIC FUND	DOVER	DE	Allstate Equity Mgmt	12/31/2008			26,277,853		99.930
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Pa	03/17/2006			2,951,905		5.520
000000-00-0	CHISHOLM PARTNERS III	Providence	RI	Nautic Partners	10/29/1996			28,766		14.380
000000-00-0	EAGLESTONE INVESTMENT PARTNERS I	Long Beach	CA	Eaglestone Prtnrs	02/26/1999			42,000		30.000
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	Excellere Partners,	03/27/2007			865,416		3.550
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI Opportunity LTD	10/11/2005			358,194		6.560
000000-00-0	IMPACT COMMUNITY CAPITAL LLC, CLASS A	San Francisco	CA	IMPACT COMMUNITY	03/17/1998			314,595		12.500
000000-00-0	IMPACT HUNTINGTON CAPITAL II LLC	San Francisco	CA	IMPACT COMMUNITY CAP	06/10/2008			5,891		22.730
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	12/13/2004			294,909		7.020
000000-00-0	LEHMAN CROSSROADS GROUP XVII	DALLAS	TX	NB Alternative Advis	06/27/2005			660,000		14.060
000000-00-0	LYKAION IAM LIMITED	NEW YORK	NY	LYKAION IAM LTD	02/26/2007	13.		300,000,000		100.000
000000-00-0	SUMMER STREET CAPITAL II LP	Buffalo	NY	Summer Street Capita	05/01/2007			790,954		5.740
1699999. Joint Venture Interests - Common Stock - Affiliated								332,590,484		XXX
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	Beacon Capital Partn	06/22/2006			608,000		0.750
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	NEW YORK	NY	BLACKSTONE GROUP	10/24/2008			18,227		1.000
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	NEW YORK	NY	Blackstone Group	04/21/2006			799,631		0.530
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	NEW YORK	NY	Blackstone Group	09/27/2007			623,057		0.270
000000-00-0	BROADWAY PARTNERS REAL ESTATE FUND II, LP	NEW YORK	NY	Broadway Partners	07/31/2006			318,000		1.800
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	CABOT PROPERTIES	12/17/2008			589,000		2.900
000000-00-0	CABOT PROPERTIES VALUE FUND II	Boston	MA	Cabot Properties	11/15/2005			977,500		2.500
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis	12/11/2007			353,409		3.530
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY	10/18/2006			720,005		7.150
000000-00-0	JER FUND III	McLean	VA	JER Partners	01/05/2005			838,339		2.190
000000-00-0	JER REAL ESTATE PARTNERS IV LP	McLean	VA	JER Partners	07/09/2007			712,610		2.590
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	NEW YORK	NY	KTR CAPITAL PARTNERS	10/24/2005			1,716,000		2.610
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	07/27/2005			1,146,682		4.410
000000-00-0	LION GABLES APARTMENT FUND	NEW YORK	NY	ING Clarion	11/02/2005			2,595,000		2.160
000000-00-0	MORGAN STANLEY REAL ESTATE FUND IV- U.S.	NEW YORK	NY	Morgan Stanley Real	11/06/2002			172,311		1.550
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	NEW YORK	NY	Morgan Stanley Real	10/10/2006			5,185,823		1.330
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	NEW YORK	NY	Morgan Stanley	07/22/2009		1,428,003			0.330
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	NEW YORK	NY	Morgan Stanley Real	07/30/2007			4,296,122		0.130
000000-00-0	RLJ REAL ESTATE FUND III, LP	Bethesda	MD	RLJ Capital Partners	09/05/2008			155,410		1.340
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	San Francisco	CA	Rockpoint Group	09/27/2007			2,859,874		0.950
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	10/19/2006			3,830,904		2.320
000000-00-0	STARWOOD HOSPITALITY I	Greenwich	CT	Starwood Capital	01/10/2006			6,300,000		3.390
000000-00-0	WALTON STREET REAL ESTATE FUND VI	CHICAGO	IL	Walton Street	04/27/2009		3,600,000	2,640,000		1.240
000000-00-0	WESTBROOK REAL ESTATE FUND VII	NEW YORK	NY	Westbrook Partners	12/03/2007			14,778,181		1.540
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	NEW YORK	NY	Westbrook Partners	05/04/2006			1,763,012		2.260
1799999. Joint Venture Interests - Real Estate - Unaffiliated							5,028,003	53,997,097		XXX
000000-00-0	GLOBAL PRIVATE EQUITY VI	Boston	MA	ADVENT GROUP	07/07/2008			986,250		0.510
1999999. Joint Venture Interests - Other - Unaffiliated								986,250		XXX
02010#-AA-8	ALLSTATE NEW JERSEY SURPLUS NOTE	BRIDGEWATER	NJ	ALLSTATE NEW JERSEY	04/17/2009		150,000,000			
2299999. Surplus Debentures, etc - Affiliated							150,000,000			XXX
000000-00-0	CSFB GEORGIA STATE FUND I, LLC	NEW YORK	NY	CSFB	12/12/2006			54,500		18.540

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
3699999. All Other Low Income Housing Tax Credit - Affiliated								54,500		XXX
3999999. Total - Unaffiliated							6,303,063	142,408,777		XXX
4099999. Total - Affiliated							150,314,595	332,644,984		XXX
4199999 - Totals							156,617,658	475,053,761		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	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
40450#-AA-5	HD SUPPLY HUGHES MIAMI CTL	MIAMI	FL	DIRECT	01/01/2008	12/31/2009	113,979							113,979	113,979				6,582
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							113,979							113,979	113,979				6,582
000000-00-0	IMPACT C.I.L. PARENT, LLC	San Francisco	CA	IMPACT COMMUNITY	12/23/2009	12/23/2009	314,595							314,595	314,595				
000000-00-0	IMPACT CHILDCARE LLC	San Francisco	CA	IMPACT COMMUNITY	01/03/2006	01/15/2009	87,675	(5,329)				(5,329)		82,346	82,346				
000000-00-0	IMPACT HEALTHCARE	San Francisco	CA	IMPACT COMMUNITY	09/26/2005	01/15/2009	2,565	(209)				(209)		2,356	2,356				
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							404,835	(5,538)				(5,538)		399,297	399,297				
131388-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	09/03/2004	11/19/2009	300,396	(14,834)			5,636	(9,198)		291,198	291,198				42,378
000000-00-0	HANCOCK MEZZANINE PARTNERS III, LP	Boston	MA	Hancock Partners	12/30/2003	10/06/2009	83,831	(9,366)		19,595	385	(28,575)		112,407	112,407				12,049
45258#-AA-8	IMPACT HUNTINGTON	SAN FRANCISCO	CA	IMPACT COMMUNITY	01/01/2009	12/31/2009	426,103		500			500		426,603	426,603				7,917
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							642,667	(24,200)	500	19,595	6,021	(37,273)		605,394	605,394				62,343
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers	11/30/2006	03/31/2009	3,151	(721)			277	(444)		2,707	2,707				
000000-00-0	ABRY BROADCAST PARTNERS III, L.P.	Boston	MA	ABRY PARTNERS	03/19/1997	11/04/2009	351,375	(574)		36,194	5,523	(31,245)		320,130	320,130				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital	01/02/2008	12/22/2009	34,133	19,678			16,923	36,601		70,734	70,734				
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	Affinity Equity Part	01/29/2007	10/22/2009	668,853	(5,409)		273,491	46,379	(232,521)		436,332	436,332				
000000-00-0	AIG HIGHSTAR CAPITAL II	NEW YORK	NY	Highstar Capital	05/24/2004	12/15/2009	(4,005,234)	(2,264,557)			104,529	(2,160,028)		(6,165,262)	(6,165,262)				2,233,540
000000-00-0	AIG HIGHSTAR CAPITAL III	NEW YORK	NY	Highstar Capital	05/25/2007	12/15/2009	2,122,251	(357,208)			74,350	(282,858)		1,839,393	1,839,393				
000000-00-0	ALERIAN CAPITAL PARTNERS	NEW YORK	NY	ALERIAN CAPITAL MGMT	04/30/2007	12/31/2009	7,980,165	3,632,736				3,632,736		11,612,901	11,612,901				(3,435,884)
000000-00-0	APOLLO INVESTMENT FUND VI	NEW YORK	NY	APOLLO MANAGEMENT	05/11/2006	12/22/2009	5,619,515			2,477,472		(2,477,472)		3,142,043	3,142,043				
000000-00-0	APOLLO INVESTMENT FUND VII LP	NEW YORK	NY	Apollo Management	01/28/2008	12/23/2009	1,468,571	335,394			32,829	368,222		1,836,793	1,836,793				
000000-00-0	ARCH VENTURE FUND II, L.P.	CHICAGO	IL	ARCH PARTNERS	09/01/1994	08/13/2009	40,860	(291,748)		(9,056)		(282,692)		(241,832)	(241,832)				262,067
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP	Boston	MA	ArcLight Partners	12/16/2003	09/30/2009	592,537	(78,494)				(78,494)		514,043	514,043				25,790
000000-00-0	ARGAN CAPITAL LP	London	EG	ARGAN CAPITAL MGMT	02/12/2007	12/31/2009	2,542,401	(712,427)			34,333	(678,094)	(235,377)	1,628,929	1,628,929				(353,431)
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	NEW YORK	NY	Avenue Capital Group	07/20/2006	12/23/2009	932,118	103,683				103,683		1,035,801	1,035,801				26,804
000000-00-0	B IV	Waltham	MA	DDJ Capital Mgmt	03/28/2003	08/04/2009	120,050	(20,050)				(20,050)		100,000	100,000				
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	NEW YORK	NY	Blackstone Group	01/30/2006	12/30/2009	491,888	(135,281)			3,277	(132,004)		359,884	359,884				
000000-00-0	BLACKSTONE CAPITAL PTR V-A	NEW YORK	NY	Blackstone Group	04/18/2007	12/30/2009	5,859				147	147		6,006	6,006				
000000-00-0	BRAIT IV LP	Illovo Sandton 2196	SF	Brait	04/02/2007	01/26/2009	81,231	(4,706)			1,544	(3,162)		78,069	78,069				
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	CALERA CAPITAL IV	04/18/2008	12/31/2009	341,630	172,002			79,611	251,613		593,243	593,243				(293,871)
000000-00-0	CALIFORNIA COMMUNITY FINANCIAL INSTITUTIONS FUND	San Francisco	CA	BELVEDERE PRTNRS	04/13/1998	06/15/2009		(9,195,304)				(9,195,304)		(9,195,304)	(9,182,324)		12,980	12,980	9,220,093
000000-00-0	DOUGHTY HANSON & CO V	London	EG	Doughty Hanson & Com	05/04/2007	08/06/2009	451,852	141,329			102,819	244,148	133,768	829,768	829,768				
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa	04/18/2006	12/21/2009	347,816	(103,086)			12,218	(90,867)	14,998	271,947	271,947				
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa	04/18/2006	12/21/2009	351,306	(88,724)			12,297	(76,427)		274,879	274,879				
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates	12/13/2004	10/08/2009	485,159			123,519	9,754	(113,765)		371,394	371,394				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	EnerVest Management	06/22/2007	12/31/2009	1,780,426	504,186			154,292	658,478		2,438,904	2,438,904				(352,636)
000000-00-0	EQT V FUND	Stockholm	SW	EQT	12/01/2006	12/15/2009	112,861	(12,142)			3,842	(8,300)	(2,532)	102,028	102,028				
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.	10/20/2006	12/07/2009	323,186	(87,040)			11,724	(75,315)		247,871	247,871				
000000-00-0	FFC PARTNERS I, L.P.	Greenwich	CT	Ferrer Freeman & Co	12/23/1996	10/02/2009	25,198	4,749				4,749		29,947	29,947				
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	11/18/2009	1,499,834	409,990				409,990		1,909,824	1,909,824				(320,206)
000000-00-0	GLOBAL PRIVATE EQUITY II	Boston	MA	ADVENT GROUP	04/08/1994	12/31/2009	566,713	619,481				619,481		1,186,194	1,186,194				(620,140)
000000-00-0	GLOBAL PRIVATE EQUITY III	Boston	MA	Advent Group	03/19/1997	12/31/2009	(20,716)	(7,685)				(7,685)		(28,401)	(28,401)				672
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	12/30/2009	(47,810)	(11,179)				(11,179)		(58,989)	(58,989)				1,903
000000-00-0	HURON FUND III LP	Detroit	MI	HURON CAPITAL PTRS	03/28/2008	12/31/2009	467,712	84,974				84,974		552,686	552,686				(198,227)
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	06/20/2007	12/04/2009	175,588	(13,388)			27,700	14,312		189,900	189,900				
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners	06/08/2005	09/15/2009	27,560	(6,302)			152	(6,151)		21,409	21,409				
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners	01/04/2008	11/23/2009	36,587	(17,995)			11,198	(6,797)		29,790	29,790				
	LANDMARK EQUITY PARTNERS XI		CT	LANDMARK PARTNERS			170,315	(39,672)				(39,672)		130,643	130,643				1,086
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	NEW YORK	NY	Leeds Weld Associate	07/21/2004	12/31/2009	554,898	221,048			3,415	224,463		779,360	779,360				(59,392)
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	NEW YORK	NY	Lexington Partners	06/25/2004	11/24/2009	301,846	(48,607)			488	(48,119)		253,727	253,727				1,478
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	NEW YORK	NY	Lincolnshire Partner	10/01/2004	08/24/2009	114,261	(37,492)			5,738	(31,754)		82,507	82,507				(488)
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	NEW YORK	NY	Goldberg Lindsay & C	08/17/2006	12/11/2009	46,948	(6,710)			499	(6,211)		40,737	40,737				
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	NEW YORK	NY	MatlinPatterson Glob	07/30/2007	05/15/2009	676,909	(487,939)		9,960		(497,899)		179,010	179,010				
58988#-10-0	MERIT MEZZANINE FUND IV	CHICAGO	IL	Merit Capital Partne	01/13/2005	10/05/2009	60,598	(569)				(569)		60,029	60,029				2,510
000000-00-0	MONITOR CLIPPER EQUITY PARTNERS II	Cambridge	MA	Monitor Clipper	12/05/2003	05/21/2009	520,374	(30,474)		104,004	255	(134,223)		386,151	386,151				
000000-00-0	NATURAL GAS PARTNERS IX	IRVING	TX	NGP ENERGY CAPITAL M	03/28/2008	12/31/2009	1,298,759	142,296			70,404	212,699		1,511,458	1,511,458				(256,432)
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	12/28/2004	10/30/2009	317,015	(37,195)			4,185	(33,011)		284,005	284,005				3,265

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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
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	OAK HILL PARTNERS	03/11/2008	07/15/2009	654	(140)			33	(107)		547	547				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	NEW YORK	NY	Odyssey Partners	08/27/2004	03/31/2009	360,410	(35,256)			2,215	(33,041)		327,370	327,370				(4,654)
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	NEW YORK	NY	ODYSSEY PARTNERS	12/10/2008	03/19/2009	193,049				183,065	183,065		376,115	376,115				(144,987)
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	GR	Partners Group	06/27/2006	12/31/2009	(6,742)	(3,153)				(3,153)	(1,269)	(11,164)	(11,164)				22
000000-00-0	PATRIA III, LP	Sao Paulo	BR	PATRIA BRAZILIAN	10/16/2008	12/31/2009	1,273,762				59,491	59,491		1,333,253	1,333,253				(332,571)
000000-00-0	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	09/30/2005	12/22/2009	34,289	3,011				3,011		37,300	37,300				4,316
000000-00-0	PROTEGE PARTNERS QP FUND	OAKS	IR	PROTEGE PARTNERS LLC	11/28/2006	12/31/2009	5,494,682	276,532				276,532		5,771,214	5,771,215				27,371
000000-00-0	PROVIDENCE EQUITY PARTNERS	Providence	RI	PROVIDENCE PTNRS	12/19/1996	12/31/2009													6,960
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Pa	03/16/2007	12/23/2009	639,190	(43,461)			18,831	(24,630)		614,560	614,560				
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	CHICAGO	IL	Prudential Capital G	04/28/2005	12/23/2009	107,377	8,158			1,670	9,828		117,205	117,205				15,676
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	NEW YORK	NY	Quadrangle Group	02/28/2006	12/29/2009	2,139,603	(48,920)			70,851	21,931		2,161,534	2,161,534				
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	NEW YORK	NY	Sentinel Partners	01/29/2009	12/31/2009	284,800							284,800	284,800				(178,331)
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007	12/14/2009	112,879	(20,085)			1,292	(18,793)		94,086	94,086				
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	08/18/2005	02/03/2009	(185,347)	(13,123)			3,369	(9,754)		(195,101)	(195,101)				7,890
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.	10/15/2007	07/02/2009	385,751	25,452			23,109	48,562		434,313	434,313				
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.	03/25/2005	07/06/2009	212,258	(151)			2,704	2,553		214,811	214,811				5,444
000000-00-0	TPG IV	Fort Worth	TX	Texas Pacific Group	12/09/2003	11/12/2009	2,106,547	(365,631)				(365,631)		1,740,916	1,740,916				(36,060)
000000-00-0	TPG V	Fort Worth	TX	Texas Pacific Group	06/27/2006	12/31/2009	2,488,722	(233,826)		370,761		(604,587)		1,884,135	1,884,135				87,942
000000-00-0	TPG VI	Fort Worth	TX	TEXAS PACIFIC GROUP	05/22/2008	01/06/2009	124	(11)		86	82	(15)		109	109				
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	NEW YORK	NY	Trilantic Capital Pa	11/17/2004	07/31/2009	(123,085)	(12,542)			1,316	(11,226)		(134,311)	(134,311)				10,503
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	NEW YORK	NY	Trilantic Capital Pa	10/22/2007	10/30/2009	73,259	(27,070)			32,941	5,872		79,130	79,130				
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNER	11/04/2008	12/31/2009	7,050,709				60,970	60,970		7,111,679	7,111,679				(1,024,211)
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	NEW YORK	NY	Warburg Pincus	07/26/2005	12/10/2009	1,052,699	(7,619)				(7,619)		1,045,080	1,045,080				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	NEW YORK	NY	Warburg Pincus	10/24/2007	12/08/2009	4,437	(872)		962	84	(1,749)		2,688	2,688				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	06/08/2009	(575,077)	10,902				10,902		(564,175)	(564,175)				57,864
000000-00-0	WCAS XI	NEW YORK	NY	WELSH CARSON ANDER	02/13/2009	12/31/2009	302,048							302,048	302,048				(151,024)
000000-00-0	WILLIS STEIN & PARTNERS	CHICAGO	IL	WILLIS STEIN	04/24/1996	01/30/2009	9,305			(30)		30		9,335	17,012		7,677	7,677	
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	02/15/2006	08/18/2009	(49,123)	(40,721)			710	(40,011)		(89,134)	(89,134)				7,849
1599999. Joint Venture Interests - Common Stock - Unaffiliated							53,423,725	(8,239,655)		3,387,362	1,293,435	(10,333,582)	(90,413)	42,999,731	43,020,388		20,657	20,657	4,248,499
000000-00-0	ALLSTATE EQT AIC FUND	DOVER	DE	Allstate Equity Mgmt	12/31/2008	12/31/2009	(764,162)	855,699				855,699		91,537	91,537				
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Pa	03/17/2006	10/08/2009	694,567	14,799			15,412	30,211	35,659	760,438	760,438				
000000-00-0	CONNING INSURANCE CAPITAL LIMITED PARTNERSHIP III	Hartford	CT	CONNING PARTNERS	07/16/1994	03/10/2009	29,151							29,151	29,151				499
000000-00-0	EAGLESTONE INVESTMENT PARTNERS I	Long Beach	CA	Eaglestone Prtnrs	02/26/1999	01/29/2009	475			475		(475)			90,000		90,000	90,000	
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI Opportunity LTD	10/11/2005	10/19/2009	318,954	(1,262)				(1,262)		317,692	317,692				(12,237)
000000-00-0	FLEMING US DISCOVERY FUND III, LP	NEW YORK	NY	ROBERT FLEMING	06/02/1997	12/24/2009									249,189		249,189	249,189	
000000-00-0	GUGGENHEIM ADVISORS SELECT FUND II	NEW YORK	NY	GUGGENHEIM ADVISORS	02/26/2007	12/31/2009	29,889,717	110,283				110,283		30,000,000	30,000,000				
000000-00-0	HUNTINGTON ACQUISITION CORP. L.P.	KANDALL	NY	KENDALL	01/31/1992	12/17/2009	1,685,000							1,685,000	1,685,000				76,491
000000-00-0	LEHMAN CROSSROADS GROUP XVII	DALLAS	TX	NB Alternative Advis	06/27/2005	12/31/2009	238,153	(29,936)				(29,936)		208,216	208,216				(6,964)
000000-00-0	LYKAION IAM LIMITED	NEW YORK	NY	LYKAION IAM LTD	02/26/2007	12/31/2009	23,881,107	20,039,913				20,039,913		43,921,020	43,921,020				
000000-00-0	PROTEGE OPPORTUNISTIC FUND, LP	NEW YORK	NY	PROTEGE PARTNERS GP	02/28/2008	12/31/2009	42,680,474	7,319,526				7,319,526		50,000,000	50,000,000				(5,388,916)
000000-00-0	TPF GENCO CO-INVESTMENT FUND LP	Omaha	NE	Tenaska, Inc.	12/13/2006	08/07/2009	1,162,657	167,732				167,732		1,330,389	1,330,389				
000000-00-0	WAND/CASEWISE INVESTMENTS L.P.	NEW YORK	NY	Wand Partners	12/27/1996	12/31/2009	(100,678)	(50,131)				(50,131)		(150,809)	(150,809)				42,028
1699999. Joint Venture Interests - Common Stock - Affiliated							99,715,414	28,426,622		475	15,412	28,441,559	35,659	128,192,633	128,531,822		339,189	339,189	(5,289,099)
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	NEW YORK	NY	BLACKSTONE GROUP	10/24/2008	12/31/2009	107,470	(41)			265,780	265,740	41	373,251	373,251				(373,251)
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	NEW YORK	NY	Blackstone Group	04/21/2006	11/30/2009	46,557	(13,351)		6,522	433	(19,440)		27,117	27,117				124
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	NEW YORK	NY	Blackstone Group	09/27/2007	02/06/2009	43,013	(1,083)		16,844	997	(16,931)		26,082	26,082				
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	CABOT PROPERTIES	12/17/2008	12/31/2009	883,500							883,500	883,500				(280,126)
000000-00-0	CABOT PROPERTIES VALUE FUND II	Boston	MA	Cabot Properties	11/15/2005	03/13/2009													
000000-00-0	CB STRATEGIC PARTNERS III	Los Angeles	CA	CB Richard Ellis	01/06/2004	12/31/2009	(599,572)	(355,452)				(355,452)		(955,024)	(955,024)				95,088
000000-00-0	CERBERUS INST PARTNERS LP	NEW YORK	NY	Blackacre Capital	05/06/2004	12/31/2009	9,701	(2,051)				(2,051)		7,649	7,649				(7)
000000-00-0	DRA GROWTH & INCOME I	NEW YORK	NY	DRA ADVISORS	03/31/1998	12/31/2009	(95,162)	(9,625)				(9,625)		(104,788)	(104,788)				7,988
000000-00-0	DRA GROWTH & INCOME IV	NEW YORK	NY	DRA Advisors	05/29/2003	11/17/2009	321,978	(87,519)				(87,519)		234,459	234,459				74,171
000000-00-0	EMERGING MARKETS I	Los Angeles	CA	TCW/HINES	09/16/1996	12/07/2009	410,826	9,827				9,827		420,653	420,653				18,238
000000-00-0	GEM REALTY FUND III	CHICAGO	IL	GEM Realty Capital,	10/26/2005	08/31/2009	306,613	(39,788)				(39,788)		266,825	266,825				(384)
000000-00-0	JER FUND II	McLean	VA	JER PARTNERS	06/04/1999	12/22/2009	380,647	(67,161)			2,182	(64,979)		315,667	315,667				
000000-00-0	JER FUND III	McLean	VA	JER Partners	01/05/2005	12/31/2009	1,685,858	(424,232)			20,314	(403,918)		1,281,940	1,281,940				(175,925)

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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
000000-00-0	JER REAL ESTATE PARTNERS IV LP	McLean	VA	JER Partners	07/09/2007	04/30/2009	62,354	(17,484)				(17,484)		44,870	44,870				
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	NEW YORK	NY	KTR CAPITAL PARTNERS	10/24/2005	10/01/2009	108,013	(29,454)			1,372	(28,082)		79,931	79,931				791
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	07/27/2005	12/23/2009	246,716	(91,344)				(91,344)		155,372	155,372				
000000-00-0	LASALLE GROWTH AND INCOME FUND III	CHICAGO	IL	LaSalle Investment M	07/01/2003	04/03/2009	155,691	(13,053)				(13,053)		142,638	142,638				(1,039)
000000-00-0	LEHMAN BROTHERS REAL ESTATE PARTNERS II, LP	NEW YORK	NY	Lehman Brothers Inve	08/26/2005	09/04/2009	106,820	(12,607)		18,062	706	(29,963)		76,857	76,857				
000000-00-0	LF STRATEGIC REALTY INVESTORS II	NEW YORK	NY	LAZARD FRERES REALTY	03/06/1998	12/31/2009	(55,528)	(44,708)				(44,708)		(100,236)	(100,236)				1,464
000000-00-0	RLJ URBAN LODGING FUND II, LP	Bethesda	MD	RLJ Capital Partners	06/12/2006	02/12/2009	237,036	(31,159)				(31,159)		205,877	205,877				(2,436)
000000-00-0	STARWOOD OPPORTUNITY FUND V	Greenwich	CT	STARWOOD CAPITAL	05/14/1999	09/29/2009	213,124	(1,914)		17,434		(19,348)		193,776	193,776				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	NEW YORK	NY	Westbrook Partners	05/04/2006	12/31/2009	175,716	(55,773)			1,729	(54,045)		121,671	121,671				(1,003)
000000-00-0	WESTBROOK SHP	NEW YORK	NY	WESTBROOK PRTNRS	01/30/2009	12/31/2009													84,545
1799999. Joint Venture Interests - Real Estate - Unaffiliated							4,751,367	(1,287,971)		58,862	293,512	(1,053,321)	41	3,698,087	3,698,087				(551,761)
000000-00-0	DRA GROWTH & INCOME II	NEW YORK	NY	DRA ADVISORS	11/01/1998	12/03/2009	1,288,366	(363,114)				(363,114)		925,252	925,252				770,339
000000-00-0	EOP/LAJOLLA	CHICAGO	IL	EQUITY OFFICE PARTN	12/31/2009	12/18/2009									24,462		24,462	24,462	
000000-00-0	IMPACT WORKFORCE HOUSING	San Francisco	CA	IMPACT COMMUNITY	11/28/2005	10/30/2009	242,108	186,614				186,614		428,722	428,722				(191,505)
000000-00-0	LANDMARK REAL ESTATE FUND VI	Simsbury	CT	LANDMARK PRTNRS	09/30/2008	12/10/2009		(535,296)				(535,296)		(535,296)	(535,296)				546,646
000000-00-0	LANDMARK REAL ESTATE FUND VII	Simsbury	CT	LANDMARK PARTNERS	10/20/1997	12/18/2009	96,772	(24,772)				(24,772)		72,000	72,000				
1899999. Joint Venture Interests - Real Estate - Affiliated							1,627,246	(736,568)				(736,568)		890,678	915,140		24,462	24,462	1,125,480
000000-00-0	GLOBAL PRIVATE EQUITY VI	Boston	MA	ADVENT GROUP	07/07/2008	12/31/2009	2,630,000							2,630,000	2,630,000				(336,003)
000000-00-0	KUSK LLC	SAN FRANCISCO	CA	KUSK, LLC	04/02/2002	12/31/2009													67,168
1999999. Joint Venture Interests - Other - Unaffiliated							2,630,000							2,630,000	2,630,000				(268,835)
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV	NELLIS	NV	MMA RENEWABLE VENTUR	07/20/2007	10/30/2009	237,651	(11,582)				(11,582)		226,069	226,069				
2099999. Joint Venture Interests - Other - Affiliated							237,651	(11,582)				(11,582)		226,069	226,069				
3999999. Total - Unaffiliated							61,561,738	(9,551,825)	500	3,465,820	1,592,969	(11,424,176)	(90,372)	50,047,190	50,067,847		20,657	20,657	3,496,828
4099999. Total - Affiliated							101,985,147	27,672,935		475	15,412	27,687,872	35,659	129,708,677	130,072,328		363,650	363,650	(4,163,619)
4199999 - Totals							163,546,885	18,121,110	500	3,466,295	1,608,381	16,263,696	(54,713)	179,755,868	180,140,175		384,307	384,307	(666,791)

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	Maturity
31398A-TL-6	FANNIE MAE				1FE	26,159,560	104.1880	26,046,875	25,000,000	25,790,451		(369,109)			3.625	1.641	FA	342,361	453,125	03/24/2009	08/15/2011
31398A-VQ-2	FANNIE MAE				1FE	116,210,180	101.2190	117,747,772	116,330,000	116,258,494		48,313			1.750	1.488	MS	554,183	1,164,916	02/26/2009	03/23/2011
31398A-VQ-2	FANNIE MAE	C			1FE	8,661,070	101.2190	8,775,666	8,670,000	8,664,671		3,601			1.750	1.488	MS	41,303	86,820	02/26/2009	03/23/2011
31398A-YM-8	FANNIE MAE				1FE	9,977,190	99.9690	9,996,875	10,000,000	9,979,771		2,581			1.750	1.830	FA	68,542		08/27/2009	08/10/2012
3133XS-4S-4	FED HM LN BK BD				1FE	31,292,500	104.3440	31,303,125	30,000,000	30,890,162		(402,338)			3.625	1.853	MS	317,188	744,132	03/24/2009	09/16/2011
3133XP-WW-0	FEDERAL HOME LOAN BANK				1FE	20,611,000	102.9690	20,593,750	20,000,000	20,374,891		(236,109)			3.250	1.658	MS	198,611	325,000	03/24/2009	03/11/2011
3133XT-4D-5	FEDERAL HOME LOAN BANK				1FE	49,900,840	101.0630	50,531,250	50,000,000	49,941,210		40,370			1.625	1.798	MS	236,979	480,729	03/24/2009	03/16/2011
3133XT-AW-6	FEDERAL HOME LOAN BANK				1FE	20,030,300	101.8130	20,362,500	20,000,000	20,022,986		(7,314)			2.250	2.003	AO	97,500	272,500	03/24/2009	04/13/2012
3133XU-E4-1	FEDERAL HOME LOAN BANK				1FE	9,966,200	100.0940	10,009,375	10,000,000	9,969,981		3,781			1.750	1.911	FA	76,806		08/27/2009	08/22/2012
3133XU-UJ-0	FEDERAL HOME LOAN BANK				1FE	14,951,700	99.5940	14,939,063	15,000,000	14,956,444		4,744			1.625	1.759	MS	74,479		09/10/2009	09/26/2012
3128X8-QT-2	FREDDIE MAC				1FE	10,000,000	100.7480	10,074,780	10,000,000	10,000,000					1.450	1.450	MS	44,708	72,500	03/04/2009	09/10/2010
3137EA-BF-5	FREDDIE MAC				1FE	20,680,780	102.7500	20,550,000	20,000,000	20,393,292		(287,488)			3.250	1.518	FA	227,500	650,000	02/23/2009	02/25/2011
3137EA-BK-4	FREDDIE MAC				1FE	20,487,760	102.4690	20,493,750	20,000,000	20,294,971		(192,789)			2.750	1.579	AO	122,222	550,000	02/26/2009	04/11/2011
3137EA-BN-8	FREDDIE MAC				1FE	21,023,600	104.3440	20,868,750	20,000,000	20,658,637		(364,963)			3.875	1.635	JD	4,306	775,000	02/26/2009	06/29/2011
3137EA-BW-8	FREDDIE MAC				1FE	19,989,840	100.9100	20,182,040	20,000,000	19,994,417		4,577			1.500	1.526	JJ	145,000	149,167	02/26/2009	01/07/2011
3137EA-BZ-1	FREDDIE MAC				1FE	9,995,300	101.0630	10,106,250	10,000,000	9,997,001		1,701			1.625	1.715	AO	29,340	94,340	03/26/2009	04/26/2011
3137EA-CE-7	FREDDIE MAC				1FE	30,286,590	101.0630	30,318,750	30,000,000	30,258,420		(28,170)			2.125	1.866	MS	256,771		09/15/2009	09/21/2012
742651-DH-2	PRIVATE EXPORT FUNDING				1	4,995,550	99.3440	4,967,188	5,000,000	4,995,760		210			3.050	3.098	AO	38,972		09/22/2009	10/15/2014
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE				1FE	4,213,563	107.0000	4,466,128	4,173,952	4,200,065		(2,371)			5.131	5.010	JJ	98,754	209,570	11/05/2003	01/15/2021
912810-PZ-5	TSY INFL IX N/B				1	101,340,316	107.2580	107,258,000	100,000,000	102,404,555	1,087,000	(22,760)			2.500	2.452	JJ	1,162,802		07/27/2009	01/15/2029
912828-LA-6	TSY INFL IX N/B				1	203,881,032	103.7970	207,594,000	200,000,000	205,354,036	1,523,000	(49,996)			1.875	1.798	JJ	1,753,853		10/05/2009	07/15/2019
912810-DZ-8	U S TREAS BDS	SD			1	10,747,891	136.3130	11,586,605	8,500,000	9,785,472		(127,693)			8.875	6.341	FA	284,941	754,360	03/30/2000	08/15/2017
912810-EB-0	U S TREAS BDS	SD			1	615,313	140.4060	772,233	550,000	587,185		(2,803)			9.000	8.126	MN	6,427	49,470	02/13/1992	11/15/2018
912810-EE-4	U S TREAS BDS	SD			1	388,336	138.5780	485,023	350,000	374,515		(1,604)			8.500	7.832	FA	11,237	29,681	04/19/2000	02/15/2020
912810-EK-0	U S TREAS BDS	SD			1	24,468,750	137.1560	27,431,200	20,000,000	23,132,642		(179,457)			8.125	6.212	FA	613,791	1,625,000	06/19/2000	08/15/2021
912810-ET-1	U S TREAS BDS	SD			1	393,447	135.1090	472,882	350,000	382,096		(1,203)			7.625	6.707	FA	10,080	26,690	09/18/1995	02/15/2025
912810-EJ-3	US TREASURY 8.125% 05/15/21	SD			1	12,194,531	136.7970	13,679,700	10,000,000	11,524,148		(89,895)			8.125	6.233	MN	105,490	812,500	06/08/2000	05/15/2021
912810-DW-5	US TREASURY N/B	SD			1	14,191,369	123.7890	16,253,496	13,130,000	13,613,085		(59,811)			7.250	6.537	MN	308,467	951,816	02/29/1996	05/15/2016
912810-DX-3	US TREASURY N/B	SD			1	5,255,000	126.0230	6,427,173	5,100,000	5,178,313		(8,568)			7.500	7.333	MN	49,662	382,500	07/12/1996	11/15/2016
912810-DY-1	US TREASURY N/B	SD			1	111,547	135.1640	135,164	100,000	106,113		(598)			8.750	7.821	MN	1,136	8,696	07/21/1994	05/15/2017
912810-ED-6	US TREASURY N/B	SD			1	1,840,389	134.5940	2,449,611	1,820,000	1,832,090		(822)			8.125	8.362	FA	55,855	147,893	12/07/1992	08/15/2019
912810-EH-7	US TREASURY N/B	SD			1	4,595,148	134.4060	5,073,827	3,775,000	4,437,495		(42,518)			7.875	5.811	FA	112,288	297,227	07/13/2006	02/15/2021
912810-EM-6	US TREASURY N/B	SD			1	4,389,375	129.5470	4,955,173	3,825,000	4,193,056		(18,871)			7.250	6.241	FA	104,746	277,176	11/20/1997	08/15/2022
912810-EQ-7	US TREASURY N/B	SD			1	10,767,412	119.4380	11,621,317	9,730,000	10,607,336		(43,996)			6.250	5.349	FA	229,699	608,158	04/19/2007	08/15/2023
912828-GA-2	US TREASURY N/B				1	5,871,852	106.4770	5,904,150	5,545,000	5,724,385		(90,084)			4.500	2.752	MN	21,487	249,525	05/06/2008	11/30/2011
912828-GA-2	US TREASURY N/B	SD			1	5,295	106.4770	5,324	5,000	5,162		(81)			4.500	2.752	MN	19	225	05/06/2008	11/30/2011
912828-HY-9	US TREASURY N/B				1	19,946,876	104.1880	20,837,500	20,000,000	19,963,436		10,271			3.125	3.182	AO	105,903	625,000	05/14/2008	04/30/2013
912828-JW-1	US TREASURY N/B				1	73,728,765	97.3670	73,025,250	75,000,000	73,736,708		7,943			1.500	1.942	JD	3,125	562,500	12/22/2009	12/31/2013
912828-KC-3	US TREASURY N/B				1	75,343,025	100.2890	75,216,750	75,000,000	75,306,388		(36,637)			1.375	1.181	FA	392,723		09/28/2009	02/15/2012
912828-KP-4	US TREASURY N/B				1	25,063,560	100.0000	25,000,000	25,000,000	25,057,531		(6,029)			1.375	1.277	MN	43,924	171,875	09/29/2009	05/15/2012
912828-KX-7	US TREASURY N/B				1	50,730,638	101.0940	50,547,000	50,000,000	50,662,069		(68,568)			1.875	1.326	JD	41,667	468,750	09/29/2009	06/15/2012
912828-LB-4	US TREASURY N/B				1	55,097,061	100.1560	55,085,800	55,000,000	55,088,467		(8,594)			1.500	1.436	JJ	384,247		09/24/2009	07/15/2012
912828-LH-1	US TREASURY N/B				1	100,602,878	100.6480	100,648,000	100,000,000	100,541,219		(61,659)			1.750	1.539	FA	666,438		09/21/2009	08/15/2012
912828-LM-0	US TREASURY N/B				1	174,332,980	99.5310	174,179,250	175,000,000	174,397,869		64,889			1.375	1.506	MS	711,986		09/16/2009	09/15/2012
912828-LW-8	US TREASURY N/B				1	49,960,940	99.9730	49,986,500	50,000,000	49,965,891		4,951			1.000	1.040	MS	127,397		09/23/2009	09/30/2011
912828-LZ-1	US TREASURY N/B				1	49,250,168	97.6330	48,816,500	50,000,000	49,253,718		3,551			2.125	2.449	MN	93,151		12/22/2009	11/30/2014
912828-MA-5	US TREASURY N/B				1	24,284,280	96.2730	24,068,250	25,000,000	24,286,573		2,293			2.750	3.214	MN	60,274		12/22/2009	11/30/2016
912828-MB-3	US TREASURY N/B				1	98,879,245	98.3980	98,398,000	100,000,000	98,883,997		4,752			1.125	1.513	JD	52,397		12/29/2009	12/15/2012
912828-MD-9	US TREASURY N/B				1	49,705,735	99.1560	49,578,100	50,000,000	49,705,839		104			3.250	3.345	JD	4,452		12/30/2009	12/31/2016
912828-ME-7	US TREASURY N/B				1	99,813,910	99.7110	99,711,000	100,000,000	99,814,007		97			2.625	2.665	JD	7,192		12/29/2009	12/31/2014
912828-ML-1	US TREASURY N/B				1	149,736,605	99.7190	149,578,200	150,000,000	149,736,966		361			1.000	1.089	JD	4,110		12/28/2009	12/31/2011
0199999. U.S. Governments - Issuer Obligations						1,946,967,188	XXX	1,969,114,862	1,926,953,952	1,943,283,985	2,610,000	(2,603,808)			XXX	XXX	XXX	10,506,490	14,076,841	XXX	XXX
38374B-BR-3	GNR 2003-63 UF			2	1	3,288,985	100.4880	3,306,059	3,290,013	3,289,651		125			0.583	0.593	MON	586	22,432	01/14/2004	07/20/2030
36215X-KG-6	GOVT NATL MTG ASSOC I #147995			2	1	18,358	113.7720	19,953	17,538	18,498		(133)			9.000	6.721	MON	132	1,567	04/27/1995	01/15/2020
362162-WV-7	GOVT NATL MTG ASSOC I #181660			2	1	177	113.7720	192	169	181		2			9.000	6.211	MON	1	15	04/27/1995	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	
		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	Maturity
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840			2	1	354	109.7340	387	353	355					7.500	7.233	MON	2	26	09/17/1999	03/15/2017
36220G-7G-1	GOVT NATL MTG ASSOC I #278195			2	1	16,317	113.7720	17,871	15,708	16,402		80			9.000	7.240	MON	118	1,407	04/27/1995	02/15/2020
36220S-LV-6	GOVT NATL MTG ASSOC I #286640			2	1	13,447	113.7720	14,325	12,591	13,380		54			9.000	6.465	MON	94	1,128	04/27/1995	10/15/2020
36220T-G2-4	GOVT NATL MTG ASSOC I #287417			2	1	27,733	113.7720	30,117	26,472	28,107		430			9.000	6.712	MON	199	2,372	04/27/1995	04/15/2020
362205-TM-8	GOVT NATL MTG ASSOC I #297656			2	1	356,848	112.3930	408,251	363,237	353,351		(2,294)			7.500	8.418	MON	2,270	27,142	11/19/1992	10/15/2022
36224G-RB-6	GOVT NATL MTG ASSOC I #328182			2	1	2,689	114.8470	3,020	2,629	2,695		15			8.500	7.614	MON	19	222	06/15/2000	08/15/2022
36224H-GW-0	GOVT NATL MTG ASSOC I #328813			2	1	469	112.3930	525	467	471		1			7.500	7.160	MON	3	35	09/17/1999	09/15/2022
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059			2	1	2,817	110.7680	3,085	2,786	2,828		17			7.000	6.471	MON	16	194	05/18/2001	11/15/2022
36224T-W9-7	GOVT NATL MTG ASSOC I #338272			2	1	256,243	112.3930	292,999	260,692	254,215		(2,775)			7.500	8.352	MON	1,629	19,236	01/01/1993	11/15/2022
36224T-XN-5	GOVT NATL MTG ASSOC I #338285			2	1	353,391	112.3930	403,441	358,957	350,390		(2,039)			7.500	8.284	MON	2,243	26,829	11/19/1992	12/15/2022
36224W-TL-7	GOVT NATL MTG ASSOC I #340855			2	1	24,557	114.7200	26,970	23,510	25,026		665			8.000	5.953	MON	157	1,877	05/17/2001	01/15/2026
36224X-HX-2	GOVT NATL MTG ASSOC I #341446			2	1	7,123	110.7680	7,801	7,042	7,100		(16)			7.000	6.638	MON	41	489	05/18/2001	12/15/2022
36203C-6C-1	GOVT NATL MTG ASSOC I #345667			2	1	31,842	112.6980	32,434	28,780	30,122		441			7.500	5.990	MON	180	2,146	01/28/1999	04/15/2024
36203C-7J-5	GOVT NATL MTG ASSOC I #345697			2	1	283,184	112.6980	309,516	274,643	283,056		1,405			7.500	6.538	MON	1,717	20,434	02/19/1998	05/15/2024
36203G-PS-6	GOVT NATL MTG ASSOC I #348833			2	1	602,523	110.7490	665,246	600,678	603,319		1,156			7.000	6.849	MON	3,504	41,089	06/04/1993	06/15/2023
36203K-MR-2	GOVT NATL MTG ASSOC I #351468			2	1	19,351	112.6980	20,307	18,019	18,703		219			7.500	6.315	MON	113	1,347	03/18/1999	03/15/2024
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056			2	1	114,212	106.5180	128,047	120,211	112,570		(939)			6.500	8.620	MON	651	7,569	10/03/1996	10/15/2023
36203L-D7-4	GOVT NATL MTG ASSOC I #352126			2	1	823,960	110.7490	911,445	822,981	824,540		724			7.000	6.938	MON	4,801	56,892	06/04/1993	06/15/2023
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632			2	1	4,095	110.7490	4,469	4,035	4,111		30			7.000	6.331	MON	24	278	04/26/2001	03/15/2023
36203P-BA-0	GOVT NATL MTG ASSOC I #354733			2	1	145,257	107.1590	158,097	147,536	145,061		(180)			6.500	7.065	MON	799	9,410	07/31/1997	01/15/2024
36203S-HF-7	GOVT NATL MTG ASSOC I #357630			2	1	1,809	110.7490	1,981	1,789	1,824		15			7.000	6.270	MON	10	125	05/18/2001	05/15/2023
36203S-QM-2	GOVT NATL MTG ASSOC I #357860			2	1	3,212	110.7490	3,517	3,176	3,222		13			7.000	6.514	MON	19	216	05/18/2001	09/15/2023
36203T-DT-9	GOVT NATL MTG ASSOC I #358414			2	1	7,535	110.7490	8,251	7,450	7,538		16			7.000	6.608	MON	43	519	05/18/2001	09/15/2023
36204D-HW-2	GOVT NATL MTG ASSOC I #366645			2	1	483,268	106.5180	541,330	508,204	480,805		(7,755)			6.500	8.380	MON	2,753	32,304	10/03/1996	12/15/2023
36204D-NJ-4	GOVT NATL MTG ASSOC I #366793			2	1	321,062	110.9180	350,447	315,952	320,441		394			7.000	6.560	MON	1,843	21,814	02/19/1998	05/15/2024
36204E-5C-7	GOVT NATL MTG ASSOC I #368143			2	1	200,292	106.5180	224,492	210,754	199,438		212			6.500	8.482	MON	1,142	13,577	10/03/1996	12/15/2023
36204F-W2-6	GOVT NATL MTG ASSOC I #368865			2	1	302,391	106.5180	327,138	307,120	302,186		(1,372)			6.500	7.018	MON	1,664	19,893	07/31/1997	12/15/2023
36204J-NW-2	GOVT NATL MTG ASSOC I #371305			2	1	714	112.6980	801	710	716		1			7.500	7.218	MON	4	54	09/17/1999	02/15/2024
36204L-C9-0	GOVT NATL MTG ASSOC I #372796			2	1	98,559	112.6980	107,620	95,495	98,641		577			7.500	6.452	MON	597	7,034	02/19/1998	02/15/2024
36204L-DE-8	GOVT NATL MTG ASSOC I #372801			2	1	52,569	112.6980	57,359	50,897	52,923		302			7.500	6.238	MON	318	3,691	02/19/1998	02/15/2024
36204P-4B-5	GOVT NATL MTG ASSOC I #376218			2	1	36,668	112.5060	34,711	30,853	32,479		624			7.500	5.917	MON	193	2,285	01/22/1999	08/15/2025
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345			2	1	476,480	106.5180	534,075	501,393	479,779		(353)			6.500	7.997	MON	2,716	32,363	10/03/1996	12/15/2023
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367			2	1	167,321	107.1590	182,149	169,981	167,014		(273)			6.500	7.092	MON	921	10,922	07/31/1997	01/15/2024
36204R-AT-5	GOVT NATL MTG ASSOC I #377218			2	1	96,048	115.0050	108,242	94,119	96,896		590			8.000	7.080	MON	627	7,330	05/18/1995	06/15/2024
36204S-FN-1	GOVT NATL MTG ASSOC I #378273			2	1	799	112.6980	896	795	802		(1)			7.500	7.212	MON	5	59	09/17/1999	06/15/2024
36204S-UL-8	GOVT NATL MTG ASSOC I #378687			2	1	580	112.6980	651	578	581					7.500	7.301	MON	4	43	09/17/1999	03/15/2024
36205A-DX-9	GOVT NATL MTG ASSOC I #384518			2	1	26,879	111.1040	29,269	26,344	26,720		(39)			7.000	6.434	MON	154	1,834	11/10/1998	12/15/2027
36205B-DS-8	GOVT NATL MTG ASSOC I #385413			2	1	214,051	106.5570	233,412	219,048	215,142		296			6.000	6.629	MON	1,095	12,939	04/23/1999	01/15/2024
36205B-LC-4	GOVT NATL MTG ASSOC I #385623			2	1	195,477	110.9180	213,354	192,353	195,997		944			7.000	6.444	MON	1,122	13,361	02/19/1998	05/15/2024
36205B-PG-1	GOVT NATL MTG ASSOC I #385723			2	1	28,906	110.9180	31,544	28,439	29,049		202			7.000	6.395	MON	166	1,983	02/19/1998	06/15/2024
36205E-LP-9	GOVT NATL MTG ASSOC I #388334			2	1	104,888	110.9180	114,461	103,194	104,878		276			7.000	6.491	MON	602	7,113	02/19/1998	05/15/2024
36205J-6E-0	GOVT NATL MTG ASSOC I #392469			2	1	6,405	115.0050	7,092	6,167	6,396		(7)			8.000	6.353	MON	41	492	12/29/1998	08/15/2024
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707			2	1	668	112.6980	750	666	670		1			7.500	7.231	MON	4	50	09/17/1999	11/15/2024
36205R-W9-4	GOVT NATL MTG ASSOC I #398572			2	1	27,493	107.4810	29,550	27,493	27,498		142			6.500	6.495	MON	149	1,763	08/17/1998	04/15/2026
36205R-XM-4	GOVT NATL MTG ASSOC I #398584			2	1	10,433	112.6210	11,350	10,078	11,585		1,105			7.500	2.815	MON	63	754	08/08/2001	06/15/2029
36205R-2W-6	GOVT NATL MTG ASSOC I #398689			2	1	17,522	114.7200	19,244	16,775	17,879		433			8.000	5.731	MON	112	1,339	05/17/2001	05/15/2026
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054			2	1	2,760	110.9610	3,028	2,729	2,773		16			7.000	6.440	MON	16	191	05/18/2001	09/15/2025
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613			2	1	931	112.5060	1,043	927	932					7.500	7.296	MON	6	66	09/17/1999	07/15/2025
36206E-4K-8	GOVT NATL MTG ASSOC I #409526			2	1	1,206	110.9610	1,323	1,193	1,210		4			7.000	6.332	MON	7	83	05/18/2001	10/15/2025
36206F-RH-7	GOVT NATL MTG ASSOC I #410088			2	1	19,688	112.5060	20,761	18,454	19,301		295			7.500	6.187	MON	115	1,380	03/18/1999	08/15/2025
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455			2	1	2,752	111.2620	2,987	2,685	2,755		11			7.000	6.073	MON	16	176	01/28/1999	03/15/2028
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464			2	1	16,799	111.2620	18,285	16,434	16,813		62			7.000	6.198	MON	96	1,147	12/16/1998	04/15/2028
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239			2	1	28,530	115.8660	31,690	27,350	29,314		808			8.500	5.531	MON	194	2,308	04/27/2001	10/15/2030
36206J-KR-4	GOVT NATL MTG ASSOC I #412604			2	1	69,447	114.7200	76,273	66,486	71,753		2,293			8.000	5.587	MON	443	5,302	05/17/2001	05/15/2026
36206L-ZV-4	GOVT NATL MTG ASSOC I #414856			2	1	353	107.2080	364	339	346		(7)			6.500	5.920	MON	2	22	01/29/2008	12/15/2025
36206M-BH-9	GOVT NATL MTG ASSOC I #415040			2	1	31,250	114.7200	34,322	29,918	31,723		514			8.000	5.954	MON	199	2,386	05/17/2001	02/15/2026

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	
		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	Maturity
36206N-XY-6	GOVT NATL MTG ASSOC I #416595			2	1	2,537	111.2620	2,781	2,500	2,552		19			7.000	6.277	MON	15	161	04/26/2001	07/15/2028
36206P-S2-7	GOVT NATL MTG ASSOC I #417337			2	1	24,982	107.4810	26,852	24,982	24,986		133			6.500	6.495	MON	135	1,596	08/17/1998	03/15/2026
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716			2	1	26,359	111.1040	28,703	25,834	26,284		63			7.000	6.410	MON	151	1,805	11/10/1998	08/15/2027
36206S-PT-5	GOVT NATL MTG ASSOC I #419934			2	1	22,952	114.7200	25,208	21,973	23,383		541			8.000	5.850	MON	146	1,749	05/17/2001	03/15/2026
36206V-LU-9	GOVT NATL MTG ASSOC I #422539			2	1	79,652	114.7200	87,481	76,256	83,486		3,455			8.000	5.243	MON	508	6,085	05/17/2001	04/15/2026
36206V-M5-3	GOVT NATL MTG ASSOC I #422580			2	1	45,738	107.4810	49,160	45,738	45,751		250			6.500	6.492	MON	248	2,934	08/17/1998	04/15/2026
36206V-3A-3	GOVT NATL MTG ASSOC I #422993			2	1	22,356	114.7200	24,553	21,403	22,477		249			8.000	6.356	MON	143	1,709	05/17/2001	08/15/2026
36206W-GY-5	GOVT NATL MTG ASSOC I #423315			2	1	8,983	114.7200	9,866	8,600	9,160		221			8.000	5.953	MON	57	629	05/17/2001	06/15/2026
36206W-YW-9	GOVT NATL MTG ASSOC I #423825			2	1	11,085	114.7200	12,174	10,612	11,470		344			8.000	5.347	MON	71	844	05/17/2001	06/15/2026
36206Y-5T-4	GOVT NATL MTG ASSOC I #425758			2	1	713	111.0380	783	705	717		5			7.000	6.386	MON	4	49	05/18/2001	03/15/2026
36207A-F6-4	GOVT NATL MTG ASSOC I #425989			2	1	26,365	107.4810	28,337	26,365	26,368		141			6.500	6.496	MON	143	1,709	08/17/1998	03/15/2026
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012			2	1	18,640	114.7200	20,472	17,845	18,691		(56)			8.000	5.757	MON	119	1,424	05/17/2001	06/15/2026
36207B-MT-4	GOVT NATL MTG ASSOC I #427070			2	1	9,123	114.7200	10,019	8,734	9,425		283			8.000	5.383	MON	58	697	05/17/2001	09/15/2026
36207B-UT-5	GOVT NATL MTG ASSOC I #427294			2	1	10,280	111.2620	11,271	10,130	10,378		86			7.000	6.012	MON	59	707	04/26/2001	01/15/2028
36207B-3Q-1	GOVT NATL MTG ASSOC I #427507			2	1	882,385	107.4810	952,001	885,736	882,745		205			6.500	6.605	MON	4,798	56,153	02/19/1998	04/15/2026
36207C-BT-4	GOVT NATL MTG ASSOC I #427650			2	1	19,968	114.7200	21,930	19,116	20,300		306			8.000	6.147	MON	127	1,526	05/17/2001	09/15/2026
36207C-GB-8	GOVT NATL MTG ASSOC I #427794			2	1	38,580	111.2620	42,200	37,928	38,772		233			7.000	6.353	MON	221	2,632	04/20/1999	01/15/2028
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573			2	1	21,360	114.7200	23,460	20,449	21,508		280			8.000	6.086	MON	136	1,538	05/17/2001	09/15/2026
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262			2	1	13,470	114.7200	14,794	12,896	13,649		195			8.000	5.967	MON	86	962	05/17/2001	10/15/2026
36207H-2H-9	GOVT NATL MTG ASSOC I #432876			2	1	34,486	114.7200	37,876	33,016	35,731		1,223			8.000	5.584	MON	220	2,628	05/17/2001	06/15/2026
36207H-3D-7	GOVT NATL MTG ASSOC I #432896			2	1	12,348	111.3110	13,589	12,208	12,532		174			7.000	6.100	MON	71	853	05/18/2001	02/15/2029
36207J-SR-5	GOVT NATL MTG ASSOC I #433528			2	1	24,133	111.2620	26,397	23,726	24,280		153			7.000	6.317	MON	138	1,626	04/20/1999	01/15/2028
36207J-UU-5	GOVT NATL MTG ASSOC I #433595			2	1	36,394	111.2620	39,808	35,779	36,548		137			7.000	6.317	MON	209	2,478	04/20/1999	02/15/2028
36207J-W6-6	GOVT NATL MTG ASSOC I #433669			2	1	12,678	111.2620	13,867	12,463	12,762		86			7.000	6.260	MON	73	870	04/20/1999	03/15/2028
36207K-KT-6	GOVT NATL MTG ASSOC I #434206			2	1	14,333	111.3110	16,136	14,496	15,209		194			7.000	5.537	MON	85	997	06/21/1999	02/15/2029
36207K-NV-8	GOVT NATL MTG ASSOC I #434304			2	1	19,447	108.0280	21,291	19,709	19,216		(128)			6.500	7.336	MON	107	1,277	02/16/2001	04/15/2029
36207K-PD-6	GOVT NATL MTG ASSOC I #434320			2	1	12,366	111.3110	13,610	12,227	12,432		68			7.000	6.450	MON	71	854	05/18/2001	04/15/2029
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647			2	1	3,215	114.9560	3,549	3,088	3,226		63			8.000	6.013	MON	21	247	07/20/2001	12/15/2029
36207L-R3-4	GOVT NATL MTG ASSOC I #435306			2	1	40,145	114.7200	44,091	38,433	41,428		832			8.000	5.726	MON	256	3,068	05/17/2001	07/15/2026
36207M-NM-4	GOVT NATL MTG ASSOC I #436096			2	1	41,125	111.2620	44,983	40,430	41,302		198			7.000	6.350	MON	236	2,824	04/20/1999	01/15/2028
36207N-5N-0	GOVT NATL MTG ASSOC I #437453			2	1	1,114	111.1040	1,219	1,098	1,120		6			7.000	6.159	MON	6	77	04/26/2001	11/15/2027
36207U-F8-6	GOVT NATL MTG ASSOC I #442191			2	1	19,608	114.7200	21,535	18,772	20,649		892			8.000	5.147	MON	125	1,483	05/17/2001	12/15/2026
36207X-X8-0	GOVT NATL MTG ASSOC I #445403			2	1	978	111.2620	1,098	986	977		(3)			7.000	7.347	MON	6	69	06/18/1999	01/15/2028
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609			2	1	22,349	111.2620	24,446	21,972	22,457		73			7.000	6.280	MON	128	1,535	04/20/1999	01/15/2028
36208D-KB-0	GOVT NATL MTG ASSOC I #447690			2	1	2,098	115.6480	2,373	2,052	2,129		26			8.500	7.328	MON	15	174	06/15/2000	07/15/2027
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985			2	1	25,939	111.2620	28,372	25,501	26,132		175			7.000	6.265	MON	149	1,736	04/20/1999	06/15/2028
36208E-6T-5	GOVT NATL MTG ASSOC I #449182			2	1	21,692	111.1040	23,693	21,325	21,742		56			7.000	6.302	MON	124	1,488	04/20/1999	10/15/2027
36208F-J7-6	GOVT NATL MTG ASSOC I #449486			2	1	1,058	111.1040	1,152	1,037	1,060		5			7.000	6.384	MON	6	72	11/10/1998	11/15/2027
36208F-KT-6	GOVT NATL MTG ASSOC I #449506			2	1	68,890	111.2620	77,447	69,608	68,781		(196)			7.000	7.381	MON	406	4,778	11/15/2000	01/15/2028
36208F-2T-6	GOVT NATL MTG ASSOC I #449986			2	1	19,419	111.1040	21,260	19,135	19,504		129			7.000	6.439	MON	112	1,336	04/26/2001	11/15/2027
36208H-UP-9	GOVT NATL MTG ASSOC I #451590			2	1	34,896	111.1040	38,116	34,307	34,904		(4)			7.000	6.297	MON	200	2,396	04/20/1999	09/15/2027
36208L-WM-5	GOVT NATL MTG ASSOC I #454352			2	1	28,926	111.1040	31,595	28,437	28,907		24			7.000	6.317	MON	166	1,986	04/20/1999	12/15/2027
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340			2	1	98,804	111.1040	108,083	97,281	98,750		264			7.000	6.536	MON	567	6,764	02/15/2000	11/15/2027
36208N-YT-4	GOVT NATL MTG ASSOC I #456222			2	1	19,992	111.2620	21,918	19,700	20,184		200			7.000	6.187	MON	115	1,374	04/26/2001	06/15/2028
36208P-NB-0	GOVT NATL MTG ASSOC I #456786			2	1	33,291	111.2620	37,426	33,638	33,177		(168)			7.000	7.446	MON	196	2,348	11/15/2000	04/15/2028
36208P-NX-2	GOVT NATL MTG ASSOC I #456806			2	1	16,015	111.2620	17,517	15,744	16,176		163			7.000	6.284	MON	92	1,099	04/20/1999	04/15/2028
36208P-UB-2	GOVT NATL MTG ASSOC I #456978			2	1	34,245	111.1040	37,290	33,563	34,037		(17)			7.000	6.479	MON	196	2,345	11/10/1998	11/15/2027
36208P-4G-0	GOVT NATL MTG ASSOC I #457223			2	1	45,330	111.1040	49,512	44,564	45,414		178			7.000	6.364	MON	260	2,988	04/20/1999	09/15/2027
36208P-7M-4	GOVT NATL MTG ASSOC I #457300			2	1	18,748	108.0280	21,312	19,728	18,537		(271)			6.500	8.466	MON	107	1,280	07/12/2000	02/15/2028
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082			2	1	53,748	106.8280	59,194	55,411	53,421		(540)			6.000	7.168	MON	277	3,239	05/11/2001	03/15/2029
36208R-FB-5	GOVT NATL MTG ASSOC I #458362			2	1	22,794	111.1040	24,897	22,409	22,950		173			7.000	6.323	MON	131	1,553	04/20/1999	12/15/2027
36208R-FK-5	GOVT NATL MTG ASSOC I #458370			2	1	34,089	111.2620	37,373	33,590	34,673		597			7.000	6.068	MON	196	2,297	04/26/2001	01/15/2028
36208R-V5-0	GOVT NATL MTG ASSOC I #458836			2	1	109,004	111.2620	118,648	106,638	109,026		477			7.000	6.290	MON	622	7,358	12/16/1998	03/15/2028
36208R-W9-1	GOVT NATL MTG ASSOC I #458872			2	1	7,039	111.2620	7,914	7,113	6,907		(117)			7.000	7.883	MON	41	496	11/15/2000	03/15/2028
36208R-XV-1	GOVT NATL MTG ASSOC I #458892			2	1	3,533	111.2620	3,865	3,473	3,557		22			7.000	6.244	MON	20	241	04/20/1999	05/15/2028
36208S-BE-1	GOVT NATL MTG ASSOC I #459137			2	1	161,852	111.1040	187,104	168,404	161,793		843			7.000	8.567	MON	982	11,734	01/05/2000	12/15/2027

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 (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	Maturity
36208U-CK-1	GOVT NATL MTG ASSOC I #460974			2	1	63,052	111.1040	68,659	61,797	63,095		(99)			7.000	6.299	MON	360	4,315	11/10/1998	11/15/2027
36208U-C8-8	GOVT NATL MTG ASSOC I #460995			2	1	61,462	111.1040	66,928	60,239	61,719		(444)			7.000	6.304	MON	351	4,177	11/10/1998	11/15/2027
36208U-JW-8	GOVT NATL MTG ASSOC I #461177			2	1	21,060	111.1040	23,004	20,705	21,115		(41)			7.000	6.282	MON	121	1,446	04/20/1999	12/15/2027
36208U-KA-4	GOVT NATL MTG ASSOC I #461189			2	1	29,250	111.2620	31,995	28,756	29,380		(106)			7.000	6.279	MON	168	1,987	04/20/1999	01/15/2028
36208U-KV-8	GOVT NATL MTG ASSOC I #461208			2	1	16,779	111.2620	18,353	16,496	16,873		(68)			7.000	6.258	MON	96	1,152	04/20/1999	01/15/2028
36208U-K6-3	GOVT NATL MTG ASSOC I #461217			2	1	26,413	111.2620	28,891	25,967	26,573		(129)			7.000	6.292	MON	151	1,790	04/20/1999	01/15/2028
36208V-E2-7	GOVT NATL MTG ASSOC I #461953			2	1	12,482	111.2620	13,685	12,300	12,573		(85)			7.000	6.153	MON	72	813	04/26/2001	07/15/2028
36208V-TU-9	GOVT NATL MTG ASSOC I #462363			2	1	28,333	111.1040	30,947	27,854	28,512		(187)			7.000	6.296	MON	162	1,933	04/20/1999	11/15/2027
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481			2	1	25,434	111.2620	27,820	25,004	25,531		(91)			7.000	6.277	MON	146	1,727	04/20/1999	01/15/2028
36208V-XY-6	GOVT NATL MTG ASSOC I #462495			2	1	49,093	111.2620	53,580	48,157	49,077		(111)			7.000	6.326	MON	281	3,296	12/23/1998	01/15/2028
36208V-YA-7	GOVT NATL MTG ASSOC I #462505			2	1	24,804	111.2620	27,131	24,385	24,801		(47)			7.000	6.410	MON	142	1,643	04/20/1999	01/15/2028
36208V-ZK-4	GOVT NATL MTG ASSOC I #462546			2	1	165	115.7340	187	161	168		(3)			8.500	7.137	MON	1	14	06/15/2000	02/15/2028
36208V-2A-2	GOVT NATL MTG ASSOC I #462569			2	1	122,098	111.2620	137,264	123,370	122,027		(218)			7.000	7.351	MON	720	8,575	11/15/2000	03/15/2028
36208W-B9-3	GOVT NATL MTG ASSOC I #462764			2	1	10,426	111.2620	11,469	10,309	10,461		(44)			7.000	6.532	MON	60	705	05/18/2001	06/15/2028
36208W-MN-0	GOVT NATL MTG ASSOC I #463065			2	1	73,385	111.1040	79,548	71,598	73,526		(557)			7.000	6.214	MON	418	4,842	01/28/1999	12/15/2027
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283			2	1	39,091	111.3110	42,877	38,519	39,577		(441)			7.000	6.068	MON	225	2,644	04/26/2001	04/15/2029
36209A-H6-0	GOVT NATL MTG ASSOC I #465653			2	1	17,493	111.2620	19,134	17,197	17,525		(81)			7.000	6.334	MON	100	1,201	04/20/1999	02/15/2028
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904			2	1	39,351	111.2620	43,043	38,687	39,526		(207)			7.000	6.324	MON	226	2,702	04/20/1999	01/15/2028
36209B-U2-2	GOVT NATL MTG ASSOC I #466901			2	1	95,596	111.2620	104,565	93,981	95,631		(54)			7.000	6.399	MON	548	6,562	04/20/1999	01/15/2028
36209C-S2-3	GOVT NATL MTG ASSOC I #467737			2	1	23,906	111.2620	26,298	23,636	24,251		(346)			7.000	6.221	MON	138	1,650	05/18/2001	04/15/2028
36209C-VV-5	GOVT NATL MTG ASSOC I #467828			2	1	118,082	111.2620	128,351	115,360	117,486		(164)			7.000	6.358	MON	673	8,059	01/22/1999	07/15/2028
36209D-VA-9	GOVT NATL MTG ASSOC I #468709			2	1	38,078	111.2620	42,808	38,475	37,981		(135)			7.000	7.513	MON	224	2,682	11/15/2000	02/15/2028
36209D-WV-2	GOVT NATL MTG ASSOC I #468760			2	1	17,284	111.2620	18,787	16,885	17,324		(64)			7.000	6.146	MON	99	1,180	01/22/1999	03/15/2028
36209F-7D-5	GOVT NATL MTG ASSOC I #470792			2	1	1,006	112.6210	1,111	986	1,027		(14)			7.500	5.839	MON	6	74	01/24/2001	08/15/2029
36209H-DP-7	GOVT NATL MTG ASSOC I #471810			2	1	4,329	111.2620	4,736	4,256	4,354		(17)			7.000	6.224	MON	25	298	04/20/1999	03/15/2028
36209H-SC-0	GOVT NATL MTG ASSOC I #472215			2	1	21,039	108.0280	23,034	21,323	20,958		(87)			6.500	7.005	MON	116	1,383	02/16/2001	05/15/2029
36209J-MH-1	GOVT NATL MTG ASSOC I #472960			2	1	18,474	111.3110	20,798	18,685	19,582		(323)			7.000	5.635	MON	109	1,282	06/21/1999	05/15/2029
36209K-PC-6	GOVT NATL MTG ASSOC I #473919			2	1	28,808	111.2620	31,510	28,321	28,905		(15)			7.000	6.262	MON	165	1,979	04/20/1999	05/15/2028
36209K-V6-2	GOVT NATL MTG ASSOC I #474137			2	1	16,014	111.2620	17,516	15,743	16,037		(24)			7.000	6.253	MON	92	1,100	04/20/1999	04/15/2028
36209L-5L-6	GOVT NATL MTG ASSOC I #475251			2	1	5,257	111.3110	5,943	5,339	5,258		(14)			7.000	7.543	MON	31	373	06/11/1999	04/15/2029
36209P-AA-5	GOVT NATL MTG ASSOC I #477101			2	1	67,881	111.2620	73,886	66,408	67,749		(15)			7.000	6.212	MON	387	4,634	12/16/1998	05/15/2028
36209P-A5-6	GOVT NATL MTG ASSOC I #477128			2	1	47,450	111.2620	51,648	46,420	47,389		(169)			7.000	6.315	MON	271	3,243	12/16/1998	06/15/2028
36209P-R4-1	GOVT NATL MTG ASSOC I #477607			2	1	68,706	111.2620	74,582	67,033	68,851		(534)			7.000	6.205	MON	391	4,665	01/28/1999	06/15/2028
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015			2	1	22,135	111.2620	24,093	21,654	22,125		(19)			7.000	6.225	MON	126	1,512	12/16/1998	06/15/2028
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065			2	1	21,484	111.2620	24,153	21,708	21,346		(113)			7.000	7.646	MON	127	1,517	11/15/2000	05/15/2028
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282			2	1	27,376	108.0280	31,120	28,808	27,021		(299)			6.500	8.682	MON	156	1,799	07/12/2000	06/15/2028
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657			2	1	29,896	108.0280	32,731	30,299	29,754		(172)			6.500	7.057	MON	164	1,966	02/16/2001	05/15/2029
36209R-LM-3	GOVT NATL MTG ASSOC I #479232			2	1	2,426	115.0130	2,679	2,330	2,463		(56)			8.000	5.842	MON	16	186	07/20/2001	03/15/2030
36209S-AN-1	GOVT NATL MTG ASSOC I #479813			2	1	11,669	111.3520	12,185	10,943	11,468		(314)			7.000	5.259	MON	64	764	12/14/2001	12/15/2030
36209U-HY-5	GOVT NATL MTG ASSOC I #481847			2	1	2,487	108.0280	2,584	2,392	2,450		(35)			6.500	5.770	MON	13	155	01/29/2008	07/15/2028
36209V-B9-4	GOVT NATL MTG ASSOC I #482564			2	1	111,434	111.3110	125,978	113,176	111,484		(336)			7.000	7.459	MON	660	7,904	06/11/1999	04/15/2029
36209V-S5-4	GOVT NATL MTG ASSOC I #483040			2	1	411	112.6210	467	415	409		(2)			7.500	7.948	MON	3	30	12/27/1999	09/15/2029
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552			2	1	5,997	111.3740	1,761	1,581	1,650		(39)			7.000	5.113	MON	9	86	12/14/2001	05/15/2031
3621 0A-PM-3	GOVT NATL MTG ASSOC I #486528			2	1	38,794	108.0280	41,908	38,794	38,800		(181)			6.500	6.495	MON	210	2,473	08/17/1998	09/15/2028
3621 0B-RW-7	GOVT NATL MTG ASSOC I #487501			2	1	74,404	108.0280	81,459	75,406	74,143		(401)			6.500	6.936	MON	408	4,892	02/16/2001	05/15/2029
3621 0C-UN-1	GOVT NATL MTG ASSOC I #488489			2	1	11,251	108.0280	12,318	11,403	11,203		(58)			6.500	7.065	MON	62	739	02/16/2001	01/15/2029
3621 0D-CG-4	GOVT NATL MTG ASSOC I #488871			2	1	72,211	106.5120	83,488	78,384	76,334		(512)			5.500	7.317	MON	359	4,229	08/11/1999	03/15/2014
3621 0D-C5-8	GOVT NATL MTG ASSOC I #488892			2	1	69,806	106.5120	80,708	75,773	73,913		(707)			5.500	7.231	MON	347	4,087	08/11/1999	04/15/2014
3621 0D-KV-2	GOVT NATL MTG ASSOC I #489108			2	1	27,248	112.6210	29,642	26,320	28,909		(1,485)			7.500	3.934	MON	165	1,937	08/08/2001	08/15/2029
3621 0E-EZ-8	GOVT NATL MTG ASSOC I #489852			2	1	10,230	111.3110	10,911	9,802	10,162		(145)			7.000	5.487	MON	57	685	12/14/2001	08/15/2029
3621 0E-QS-1	GOVT NATL MTG ASSOC I #490165			2	1	24,477	106.5120	28,300	26,570	25,750		(162)			5.500	8.062	MON	122	1,415	08/11/1999	04/15/2014
3621 0J-SL-3	GOVT NATL MTG ASSOC I #493823			2	1	41,501	106.5120	47,982	45,048	43,686		(236)			5.500	7.589	MON	206	2,433	08/11/1999	03/15/2014
3621 0J-UL-0	GOVT NATL MTG ASSOC I #493887			2	1	34,414	106.5120	39,789	37,356	36,265		(325)			5.500	7.547	MON	171	1,937	08/11/1999	04/15/2014
3621 0K-WK-7	GOVT NATL MTG ASSOC I #494850			2	1	81,044	106.5120	93,700	87,971	85,478		(889)			5.500	7.479	MON	403	4,591	08/11/1999	05/15/2014
3621 0P-K8-6	GOVT NATL MTG ASSOC I #498119			2	1	16,260	112.6210	17,689	15,707	16,796		(531)			7.500	5.194	MON	98	1,176	08/08/2001	08/15/2029
3621 0Q-U3-4	GOVT NATL MTG ASSOC I #499302			2	1	109,013	106.5120	126,037	118,331	114,301		(708)			5.500	7.643	MON	542	6,394	08/11/1999	07/15/2014

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	
		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	Maturity
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353			2	1	15,995	111.3110	17,544	15,761	16,244		247			7.000	6.112	MON	92	1,101	04/26/2001	01/15/2029
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403			2	1	16,648	112.6210	18,370	16,311	16,746		95			7.500	6.198	MON	102	1,220	01/24/2001	02/15/2029
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484			2	1	4,037	106.8280	4,352	4,074	4,045		1			6.000	6.198	MON	20	244	12/15/1998	01/15/2029
36210R-W2-2	GOVT NATL MTG ASSOC I #500265			2	1	9,511	112.6210	10,494	9,318	9,774		230			7.500	5.863	MON	58	676	01/24/2001	11/15/2029
36210R-W3-0	GOVT NATL MTG ASSOC I #500266			2	1	4,607	114.9560	5,129	4,462	4,829		277			8.000	5.331	MON	30	356	07/20/2001	11/15/2029
36210T-3F-1	GOVT NATL MTG ASSOC I #502198			2	1	51,687	106.5120	59,759	56,105	54,314		287			5.500	7.822	MON	257	2,758	08/11/1999	05/15/2014
36210T-4C-7	GOVT NATL MTG ASSOC I #502219			2	1	150,270	106.5120	173,739	163,116	158,389		1,115			5.500	7.413	MON	748	8,736	08/11/1999	06/15/2014
36210V-HA-2	GOVT NATL MTG ASSOC I #503425			2	1	38,091	106.5120	44,039	41,347	40,213		314			5.500	7.556	MON	190	2,199	08/11/1999	04/15/2014
36210W-EE-5	GOVT NATL MTG ASSOC I #504233			2	1	19,263	106.5120	22,271	20,910	20,364		191			5.500	7.353	MON	96	1,115	08/11/1999	03/15/2014
36210X-KT-3	GOVT NATL MTG ASSOC I #505306			2	1	26,699	108.0280	30,269	28,019	26,885		24			6.500	7.984	MON	152	1,698	12/07/1999	11/15/2029
36210X-MU-8	GOVT NATL MTG ASSOC I #505371			2	1	3,033	115.0130	3,350	2,913	3,056		64			8.000	6.164	MON	19	232	07/20/2001	01/15/2030
36210X-W4-5	GOVT NATL MTG ASSOC I #505667			2	1	1,038	106.5120	1,200	1,127	1,091		5			5.500	7.690	MON	5	61	08/11/1999	05/15/2014
36210X-5D-5	GOVT NATL MTG ASSOC I #505844			2	1	6,972	112.6210	7,585	6,735	8,800		1,770			7.500	(1.605)	MON	42	504	08/08/2001	09/15/2029
36210Y-S9-7	GOVT NATL MTG ASSOC I #506444			2	1	1,651	112.6210	1,796	1,595	1,730		81			7.500	4.786	MON	10	119	08/08/2001	04/15/2029
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455			2	1	2,344	111.3110	2,580	2,318	2,362		18			7.000	6.366	MON	14	162	05/18/2001	04/15/2029
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561			2	1	13,410	112.6210	14,797	13,139	13,722		289			7.500	6.131	MON	82	984	01/24/2001	05/15/2029
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737			2	1	30,886	115.0130	34,115	29,662	30,550		26			8.000	6.893	MON	198	2,369	07/20/2001	02/15/2030
36211B-CC-6	GOVT NATL MTG ASSOC I #507767			2	1	140,049	106.5120	161,921	152,021	147,693		908			5.500	7.493	MON	697	8,191	08/11/1999	04/15/2014
36211B-HL-1	GOVT NATL MTG ASSOC I #507935			2	1	19,150	106.5120	22,141	20,787	20,072		56			5.500	7.852	MON	95	1,117	08/11/1999	05/15/2014
36211C-MH-2	GOVT NATL MTG ASSOC I #508960			2	1	3,072	114.9560	3,392	2,951	3,053		8			8.000	6.449	MON	20	236	07/20/2001	09/15/2029
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341			2	1	170,998	106.5120	197,703	185,615	180,224		1,141			5.500	7.566	MON	851	9,774	08/11/1999	06/15/2014
36211C-4V-1	GOVT NATL MTG ASSOC I #509436			2	1	1,623	112.6210	1,766	1,568	1,684		65			7.500	4.954	MON	10	116	08/08/2001	12/15/2029
36211D-UC-2	GOVT NATL MTG ASSOC I #510079			2	1	28,530	106.5120	32,986	30,969	30,092		141			5.500	7.996	MON	142	1,658	08/11/1999	07/15/2014
36211E-LM-8	GOVT NATL MTG ASSOC I #510732			2	1	11,236	111.3110	11,945	10,731	11,190		243			7.000	5.684	MON	63	750	12/14/2001	11/15/2029
36211E-RR-1	GOVT NATL MTG ASSOC I #510896			2	1	34,634	106.5120	40,042	37,594	36,519		81			5.500	7.731	MON	172	2,000	08/11/1999	05/15/2014
36211E-R2-6	GOVT NATL MTG ASSOC I #510905			2	1	21,417	112.6210	23,633	20,984	21,506		103			7.500	6.435	MON	131	1,571	01/24/2001	05/15/2029
36211E-SM-1	GOVT NATL MTG ASSOC I #510924			2	1	5,034	111.3110	5,651	5,077	5,037		(10)			7.000	7.241	MON	30	344	06/18/1999	06/15/2029
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959			2	1	17,424	112.5710	18,947	16,831	18,060		611			7.500	5.140	MON	105	1,260	08/08/2001	06/15/2029
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335			2	1	8,854	112.6210	9,632	8,553	11,543		2,606			7.500	(1.952)	MON	53	639	08/08/2001	07/15/2029
36211J-LS-4	GOVT NATL MTG ASSOC I #514337			2	1	5,272	112.6210	5,735	5,092	5,397		142			7.500	5.272	MON	32	381	08/08/2001	07/15/2029
36211M-BR-0	GOVT NATL MTG ASSOC I #516748			2	1	1,069	114.9560	1,181	1,027	1,077		15			8.000	5.676	MON	7	82	07/20/2001	09/15/2029
36211N-PJ-1	GOVT NATL MTG ASSOC I #518025			2	1	11,515	112.6210	12,527	11,123	11,894		327			7.500	4.718	MON	70	833	08/08/2001	11/15/2029
36211N-R7-5	GOVT NATL MTG ASSOC I #518110			2	1	3,655	112.6210	4,070	3,614	3,725		72			7.500	6.308	MON	23	270	11/30/2000	09/15/2029
36211P-J3-8	GOVT NATL MTG ASSOC I #518782			2	1	4,603	112.6690	5,010	4,446	4,865		214			7.500	3.447	MON	28	300	08/08/2001	01/15/2030
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086			2	1	2,957	115.0130	3,266	2,840	2,940		10			8.000	6.523	MON	19	227	07/20/2001	01/15/2030
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433			2	1	4,141	112.6210	4,505	4,000	4,586		434			7.500	1.118	MON	25	300	08/08/2001	12/15/2029
36211V-N9-7	GOVT NATL MTG ASSOC I #524316			2	1	34,686	112.6210	37,735	33,506	35,687		688			7.500	4.551	MON	209	2,509	08/08/2001	12/15/2029
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130			2	1	22,527	112.6690	24,120	21,408	22,462		(18)			7.500	6.353	MON	134	1,603	08/08/2001	02/15/2030
36212A-G6-6	GOVT NATL MTG ASSOC I #527721			2	1	2,632	115.0130	2,908	2,528	2,758		109			8.000	5.042	MON	17	197	07/20/2001	02/15/2030
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415			2	1	9,747	111.3740	3,578	3,213	3,337		63			7.000	5.275	MON	19	205	12/14/2001	01/15/2031
36212N-MB-0	GOVT NATL MTG ASSOC I #538654			2	1	14,777	115.0130	16,322	14,192	14,781		128			8.000	5.988	MON	95	1,133	07/20/2001	12/15/2030
36212R-3V-8	GOVT NATL MTG ASSOC I #541812			2	1	19,154	111.3740	15,125	13,580	14,010		170			7.000	5.669	MON	79	921	12/14/2001	03/15/2031
36212T-D4-3	GOVT NATL MTG ASSOC I #542923			2	1	29,506	111.3740	31,493	28,277	29,277		492			7.000	5.882	MON	165	1,976	12/14/2001	06/15/2031
36212U-BC-4	GOVT NATL MTG ASSOC I #543735			2	1	8,798	111.3520	9,356	8,402	8,781		221			7.000	5.656	MON	49	587	12/14/2001	12/15/2030
36212W-NL-7	GOVT NATL MTG ASSOC I #545895			2	1	19,126	111.3740	15,522	13,937	14,468		292			7.000	5.636	MON	81	948	12/14/2001	08/15/2031
36213B-LF-7	GOVT NATL MTG ASSOC I #549426			2	1	34,746	111.3740	37,193	33,394	34,421		359			7.000	5.848	MON	195	2,335	12/14/2001	02/15/2031
36213B-NF-5	GOVT NATL MTG ASSOC I #549490			2	1	3,717	112.8960	3,988	3,533	3,708		(3)			7.500	6.380	MON	22	264	08/08/2001	03/15/2031
36213C-Z7-8	GOVT NATL MTG ASSOC I #550766			2	1	5,429	106.5280	5,563	5,222	5,600		177			6.500	3.337	MON	28	284	01/29/2008	12/15/2035
36213F-VX-8	GOVT NATL MTG ASSOC I #553330			2	1	2,878,220	105.7310	2,979,395	2,817,900	2,857,703		(1,927)			5.000	4.418	MON	11,741	138,461	09/11/2003	07/15/2018
36213L-E9-7	GOVT NATL MTG ASSOC I #557360			2	1	13,295	111.3740	14,234	12,780	13,308		265			7.000	5.169	MON	75	893	12/14/2001	05/15/2031
36213M-2H-0	GOVT NATL MTG ASSOC I #558876			2	1	4,641	110.7810	4,977	4,493	4,689		80			7.000	5.467	MON	26	292	05/02/2002	05/15/2032
36213N-JW-7	GOVT NATL MTG ASSOC I #559277			2	1	12,295	111.3740	12,991	11,664	12,157		279			7.000	5.545	MON	68	814	12/14/2001	07/15/2031
36213P-HE-4	GOVT NATL MTG ASSOC I #560129			2	1	44,131	110.7810	47,328	42,722	45,366		1,554			7.000	4.800	MON	249	2,986	05/02/2002	05/15/2032
36213P-R2-9	GOVT NATL MTG ASSOC I #560405			2	1	9,508	106.8280	10,471	9,802	9,579		16			6.000	6.985	MON	49	587	05/11/2001	06/15/2031
36213U-CK-4	GOVT NATL MTG ASSOC I #564474			2	1	192,065	111.3740	208,123	186,868	201,491		10,216			7.000	4.519	MON	1,090	12,686	04/05/2002	11/15/2031
36213X-VE-1	GOVT NATL MTG ASSOC I #567713			2	1	9,682	107.7160	10,263	9,528	9,746		93			6.500	5.804	MON	52	618	06/04/2002	06/15/2032

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	Maturity
36200Q-PZ-1	GOVT NATL MTG ASSOC I #569340			2	1	1,842,632	110.7810	1,984,242	1,791,137	1,846,925		14,849			7.000	5.935	MON	10,448	123,545	04/18/2002	04/15/2032
36201B-KC-9	GOVT NATL MTG ASSOC I #578191			2	1	165,037	107.7160	169,406	157,271	162,899		(854)			6.500	5.177	MON	852	10,208	04/17/2003	01/15/2032
36201E-RT-9	GOVT NATL MTG ASSOC I #581098			2	1	25,231	105.5510	16,418	15,554	15,530		27			5.500	5.550	MON	71	811	04/14/2005	02/15/2032
36201J-F7-9	GOVT NATL MTG ASSOC I #584390			2	1	21,102	110.7810	22,631	20,428	21,448		492			7.000	4.815	MON	119	1,384	05/02/2002	05/15/2032
36201K-JS-6	GOVT NATL MTG ASSOC I #585373			2	1	4,314	110.7810	4,626	4,176	4,416		129			7.000	5.032	MON	24	287	04/24/2002	04/15/2032
36201M-SX-1	GOVT NATL MTG ASSOC I #587434			2	1	24,660	105.5510	20,338	19,269	19,218		13			5.500	5.608	MON	88	1,037	04/14/2005	12/15/2032
36201T-FK-8	GOVT NATL MTG ASSOC I #592470			2	1	11,093	107.7160	11,387	10,571	11,877		945			6.500	2.232	MON	57	631	04/17/2003	11/15/2032
36201T-K3-0	GOVT NATL MTG ASSOC I #592614			2	1	22,177	105.5200	17,854	16,920	16,870		6			5.500	5.596	MON	78	910	04/14/2005	03/15/2033
36200E-BE-0	GOVT NATL MTG ASSOC I #598637			2	1	11,241	105.5200	8,341	7,905	7,879		1			5.500	5.614	MON	36	420	04/14/2005	04/15/2033
36200F-E7-9	GOVT NATL MTG ASSOC I #599658			2	1	24,362	105.5200	18,696	17,718	17,668		8			5.500	5.602	MON	81	944	04/14/2005	02/15/2033
36200G-CU-8	GOVT NATL MTG ASSOC I #600483			2	1	226,661	106.4970	232,208	218,042	228,499		2,151			6.500	4.688	MON	1,181	13,213	01/29/2008	01/15/2036
36200G-MD-5	GOVT NATL MTG ASSOC I #600756			2	1	9,241	105.4260	7,344	6,966	6,942		(1)			5.500	5.627	MON	32	374	04/14/2005	02/15/2034
36200K-MV-6	GOVT NATL MTG ASSOC I #603472			2	1	22,256	106.7470	22,566	21,139	23,730		1,884			6.500	3.074	MON	115	1,346	04/11/2003	02/15/2033
36200M-CY-7	GOVT NATL MTG ASSOC I #604087			2	1	15,043	105.5200	12,752	12,085	12,046		1			5.500	5.609	MON	55	651	04/14/2005	03/15/2033
36200N-PV-7	GOVT NATL MTG ASSOC I #605336			2	1	2,668,646	106.4530	2,742,086	2,575,874	2,661,385		16,618			6.000	4.915	MON	12,879	149,694	08/25/2004	08/15/2034
36202S-C6-3	GOVT NATL MTG ASSOC I #607693			2	1	6,282	105.5200	5,873	5,566	5,545		(2)			5.500	5.620	MON	26	303	04/14/2005	02/15/2033
36202T-7B-6	GOVT NATL MTG ASSOC I #609390			2	1	26,902	105.5200	22,434	21,261	21,197		7			5.500	5.600	MON	97	1,144	04/14/2005	04/15/2033
36290R-RB-1	GOVT NATL MTG ASSOC I #615282			2	1	6,740,088	105.5200	7,017,849	6,650,719	6,730,311		3,132			5.500	5.144	MON	30,482	360,357	10/22/2003	07/15/2033
36290R-YG-2	GOVT NATL MTG ASSOC I #615511			2	1	7,113,137	106.4530	7,323,798	6,879,867	7,055,665		(63,820)			6.000	5.145	MON	34,399	400,763	08/10/2004	07/15/2034
36290S-FV-8	GOVT NATL MTG ASSOC I #615880			2	1	157,457	106.7030	162,993	152,755	159,775		3,261			6.000	4.742	MON	764	9,052	09/10/2003	08/15/2033
36290S-GH-8	GOVT NATL MTG ASSOC I #615900			2	1	574,704	106.7030	594,912	557,542	581,758		10,479			6.000	4.568	MON	2,788	33,408	09/10/2003	08/15/2033
36290T-VP-1	GOVT NATL MTG ASSOC I #617222			2	1	413,074	106.4970	423,183	397,366	425,437		13,736			6.500	4.430	MON	2,152	24,482	01/29/2008	06/15/2036
36290U-E5-1	GOVT NATL MTG ASSOC I #617656			2	1	26,240	106.4500	27,091	25,449	26,072		14			6.500	5.562	MON	138	1,618	01/29/2008	08/15/2037
36290W-G5-5	GOVT NATL MTG ASSOC I #619520			2	1	30,261	105.5200	25,953	24,595	24,502		(12)			5.500	5.624	MON	113	1,328	04/14/2005	08/15/2033
36290X-HU-7	GOVT NATL MTG ASSOC I #620443			2	1	370,188	106.7030	383,204	359,133	371,452		3,470			6.000	4.858	MON	1,796	21,385	09/10/2003	08/15/2033
36291C-SE-6	GOVT NATL MTG ASSOC I #624317			2	1	1,445,527	106.4530	1,484,971	1,394,959	1,436,602		3,471			6.000	4.924	MON	6,975	81,540	08/25/2004	07/15/2034
36291F-JK-5	GOVT NATL MTG ASSOC I #626766			2	1	19,496	105.3010	18,220	17,303	17,261		16			5.500	5.572	MON	79	941	04/14/2005	04/15/2035
36291L-DD-4	GOVT NATL MTG ASSOC I #631100			2	1	471,880	106.4970	483,427	453,935	471,112		428			6.500	5.136	MON	2,459	28,049	01/29/2008	06/15/2036
36291N-RU-7	GOVT NATL MTG ASSOC I #633299			2	1	9,591	106.5280	9,828	9,226	9,395		(187)			6.500	5.712	MON	50	598	01/29/2008	11/15/2035
36291R-UA-8	GOVT NATL MTG ASSOC I #636077			2	1	13,828	105.4260	14,388	13,648	13,603		1			5.500	5.649	MON	63	750	04/14/2005	12/15/2034
36291U-CG-8	GOVT NATL MTG ASSOC I #638271			2	1	14,513	105.3010	10,900	10,351	10,310		(7)			5.500	5.627	MON	47	550	04/14/2005	01/15/2035
36292C-HN-7	GOVT NATL MTG ASSOC I #644737			2	1	129,864	106.5280	133,081	124,925	131,160		1,390			6.500	4.528	MON	677	7,765	01/29/2008	04/15/2035
36292C-PR-9	GOVT NATL MTG ASSOC I #644932			2	1	1,293,264	105.3010	1,338,404	1,271,022	1,291,322		(1,677)			5.500	5.015	MON	5,826	67,658	03/03/2008	07/15/2035
36292K-G6-7	GOVT NATL MTG ASSOC I #651021			2	1	39,494	106.4970	40,461	37,992	39,833		393			6.500	5.164	MON	206	2,418	01/29/2008	02/15/2036
36292L-FW-9	GOVT NATL MTG ASSOC I #651881			2	1	245,800	105.9370	255,993	241,647	245,214		97			6.000	5.433	MON	1,208	13,503	12/21/2006	09/15/2036
36292L-MM-3	GOVT NATL MTG ASSOC I #652064			2	1	55,430	106.4970	56,787	53,322	57,058		1,741			6.500	3.603	MON	289	3,174	01/29/2008	04/15/2036
36292L-MN-1	GOVT NATL MTG ASSOC I #652065			2	1	521,566	106.4970	534,329	501,732	530,068		9,571			6.500	5.071	MON	2,718	30,920	01/29/2008	04/15/2036
36292L-7A-6	GOVT NATL MTG ASSOC I #652589			2	1	6,408	106.4970	6,565	6,165	6,454		61			6.500	4.886	MON	33	379	01/29/2008	05/15/2036
36294N-5L-8	GOVT NATL MTG ASSOC I #655251			2	1	184,612	106.4970	189,130	177,592	186,809		3,058			6.500	4.528	MON	962	10,899	01/29/2008	10/15/2036
36294P-BV-4	GOVT NATL MTG ASSOC I #655352			2	1	9,292	106.4970	9,520	8,939	9,473		207			6.500	4.247	MON	48	519	01/29/2008	05/15/2036
36294Q-HM-6	GOVT NATL MTG ASSOC I #656436			2	1	784,600	106.4500	803,446	754,763	773,687		(5,622)			6.500	5.466	MON	4,088	48,579	01/29/2008	04/15/2037
36294R-3R-8	GOVT NATL MTG ASSOC I #657908			2	1	74,178	106.4970	75,994	71,358	75,890		2,028			6.500	4.144	MON	387	4,411	01/29/2008	08/15/2036
36294S-BP-1	GOVT NATL MTG ASSOC I #658046			2	1	243,518	105.0830	251,494	239,330	244,365		955			5.500	4.867	MON	1,097	11,974	03/03/2008	08/15/2036
36294S-3P-0	GOVT NATL MTG ASSOC I #658806			2	1	6,791	106.4500	7,013	6,588	6,813		67			6.500	5.006	MON	36	388	01/29/2008	07/15/2037
36294W-LL-0	GOVT NATL MTG ASSOC I #661931			2	1	15,165	106.4500	15,660	14,711	15,014		(52)			6.500	5.503	MON	80	944	01/29/2008	06/15/2037
36295A-B7-9	GOVT NATL MTG ASSOC I #664362			2	1	20,315	106.4500	20,969	19,698	20,178		11			6.500	5.507	MON	107	1,242	01/29/2008	09/15/2037
36295F-HS-6	GOVT NATL MTG ASSOC I #669041			2	1	34,545	104.9420	35,629	33,951	34,453		(58)			5.500	5.045	MON	156	1,820	03/03/2008	04/15/2037
36295J-AD-8	GOVT NATL MTG ASSOC I #671504			2	1	10,627	106.4500	10,970	10,305	10,590		38			6.500	5.359	MON	56	636	01/29/2008	08/15/2037
36295J-BA-3	GOVT NATL MTG ASSOC I #671533			2	1	28,879	106.4500	29,812	28,006	28,837		163			6.500	5.325	MON	152	1,728	01/29/2008	09/15/2037
36295M-GG-8	GOVT NATL MTG ASSOC I #674399			2	1	17,570	106.4500	18,138	17,039	17,578		132			6.500	5.268	MON	92	1,023	01/29/2008	09/15/2037
36295M-H3-6	GOVT NATL MTG ASSOC I #674450			2	1	16,707	106.4500	17,247	16,202	16,571		(18)			6.500	5.482	MON	88	1,028	01/29/2008	09/15/2037
36295M-KD-0	GOVT NATL MTG ASSOC I #674492			2	1	27,449	106.4500	28,333	26,616	27,405		154			6.500	5.353	MON	144	1,618	01/29/2008	10/15/2037
36295M-6Q-7	GOVT NATL MTG ASSOC I #675079			2	1	13,008	106.4030	13,420	12,612	13,030		118			6.500	5.095	MON	68	764	01/29/2008	01/15/2038
36295P-YV-8	GOVT NATL MTG ASSOC I #676724			2	1	9,029	106.4030	9,312	8,752	9,083		124			6.500	4.829	MON	47	504	01/29/2008	02/15/2038
36225A-LG-3	GOVT NATL MTG ASSOC I #780327			2	1	62,762	110.2840	65,921	59,774	61,848		(23)			8.000	6.277	MON	398	4,686	01/26/1999	11/15/2017
36225A-LP-3	GOVT NATL MTG ASSOC I #780334			2	1	556,607	111.0920	586,663	528,089	559,098		9,262			9.000	6.150	MON	3,961	46,331	02/21/1996	11/15/2017

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	
		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	Maturity
36225A-LQ-1	GOVT NATL MTG ASSOC I #780335			2	1	383,073	113.2820	413,869	365,343	388,548		6,654			9.000	6.459	MON	2,740	32,548	02/21/1996	12/15/2019
36225A-LU-2	GOVT NATL MTG ASSOC I #780339			2	1	8,656	114.5810	9,523	8,311	8,711		92			8.000	6.476	MON	55	658	03/12/1999	12/15/2023
36225A-PW-4	GOVT NATL MTG ASSOC I #780437			2	1	77,561	108.8610	80,413	73,868	76,566		2			8.000	6.201	MON	492	5,787	01/26/1999	09/15/2017
36225A-QL-7	GOVT NATL MTG ASSOC I #780459			2	1	1,181	110.9880	1,296	1,168	1,196		16			7.000	6.330	MON	7	80	05/18/2001	11/15/2026
36225A-UL-2	GOVT NATL MTG ASSOC I #780587			2	1	82,116	111.1040	94,928	85,440	80,948		(1,506)			7.000	8.541	MON	498	5,859	01/05/2000	06/15/2027
36225A-VY-3	GOVT NATL MTG ASSOC I #780631			2	1	46,598	111.1040	50,649	45,587	46,811		361			7.000	6.252	MON	266	3,100	12/16/1998	09/15/2027
36225A-WL-0	GOVT NATL MTG ASSOC I #780651			2	1	58,227	111.0940	63,387	57,057	58,533		430			7.000	6.261	MON	333	3,926	04/20/1999	10/15/2027
36225A-YN-4	GOVT NATL MTG ASSOC I #780717			2	1	30,012	111.0610	32,769	29,505	30,246		230			7.000	6.302	MON	172	2,025	04/20/1999	02/15/2028
36225A-7H-7	GOVT NATL MTG ASSOC I #780896			2	1	19,829	111.2110	21,804	19,606	20,085		258			7.000	6.295	MON	114	1,360	05/18/2001	11/15/2028
36225B-GB-8	GOVT NATL MTG ASSOC I #781094			2	1	3,310	114.9460	3,654	3,179	3,332		73			8.000	6.258	MON	21	249	07/20/2001	10/15/2029
36225B-Y9-3	GOVT NATL MTG ASSOC I #781636			2	1	22,060	105.4100	18,788	17,824	17,764					5.500	5.610	MON	82	962	04/14/2005	07/15/2033
0299999. U.S. Governments - Single Class Mortgage-Backed/Asset-Backed Securities						45,896,399	XXX	48,255,109	45,085,194	45,836,135		83,266			XXX	XXX	XXX	217,658	2,571,037	XXX	XXX
0399999. Total - U.S. Government Bonds						1,992,863,588	XXX	2,017,369,972	1,972,039,146	1,989,120,121	2,610,000	(2,520,543)			XXX	XXX	XXX	10,724,148	16,647,878	XXX	XXX
135087-WL-4	CANADA 5.750 06/01/2029	SD	C		1FE	1,795,581	114.2730	2,856,821	1,706,015	2,474,982		(2,200)		335,030	5.750	5.374	JD	11,567	134,543	03/10/2003	06/01/2029
135087-UT-9	CANADA GOVT	SD	C		1FE	1,617,806	133.7520	2,661,660	1,446,536	2,046,975		(5,435)		276,768	8.000	7.019	JD	12,810	149,194	06/05/1997	06/01/2023
135087-YS-7	CANADA GOVT		C		1FE	8,901,924	96.1360	9,613,642	8,744,523	9,627,615		(15,786)		741,477	3.000	2.610	JD	23,685	143,321	06/17/2009	06/01/2014
135087-YX-6	CANADIAN GOVERNMENT		C		1FE	33,827,782	94.9150	35,593,200	33,826,127	35,529,535		(307)		1,702,060	2.000	1.867	MS	237,504	171,186	06/29/2009	09/01/2012
Q0819A-AW-0	AUSTRALIAN GOVERNMENT		D		1FE	7,202,243	90.9890	9,098,898	6,812,500	9,273,466		(128,926)		2,200,149	5.750	3.036	JD	22,825	465,987	03/30/2009	06/15/2011
Q0819A-CV-0	AUSTRALIAN GOVERNMENT		D		1FE	19,527,309	91.3990	24,494,844	18,257,500	25,207,519		(300,326)		5,980,536	5.750	3.320	AO	290,562	1,142,769	03/30/2009	04/15/2012
U45818-XL-7	INTER-AMERICAN DEVEL BK		D		1FE	13,627,099	0.2090	15,371,360	14,189,446	14,080,748		105,010		2,939,548	6.000	7.595	JUN	503,000	778,630	08/19/2008	06/03/2013
U4594T-QQ-3	INTL BK RECON & DEVELOP		D		1FE	15,228,924	0.0510	15,500,100	15,949,886	14,662,954		315,595		1,291,232	8.500	11.199	NOV	187,784	1,305,962	09/09/2008	11/08/2010
K5675S-EW-5	KINGDOM OF DENMARK		D		1FE	27,268,170	21.0040	27,725,729	25,062,657	27,396,530		(270,874)		399,234	5.000	3.176	NOV	162,490	1,323,507	05/29/2009	11/15/2013
L0594W-AR-9	EUROPEAN INVESTMENT BANK		D		1FE	1,188,666	0.7970	1,155,578	1,760,777	758,270		(5,779)	607,352	173,636	10.250	9.475	JAN	115,182	118,582	07/28/2008	01/11/2010
833656-AH-4	SFEF		F		1FE	9,946,500	99.2220	9,922,180	10,000,000	9,949,250		2,750			2.875	2.991	MS	79,063		09/15/2009	09/22/2014
D20659-PN-8	BUNDESOBLIGATION		D		1FE	9,598,862	143.5090	10,045,624	9,773,316	9,875,989		18,092		259,034	2.250	2.897	APR	173,234		06/18/2009	04/11/2014
D4085A-QX-4	KFW		D		1FE	3,921,267	13.5290	3,788,064	4,161,821	3,751,900		98,148		766,610	7.750	10.176	JUN	165,749	266,250	11/20/2007	06/08/2010
465410-BU-1	REPUBLIC OF ITALY		F		1FE	24,963,250	99.7070	24,926,750	25,000,000	24,966,098		2,848			2.125	2.176	AO	126,910		09/28/2009	10/05/2012
P4R09T-AC-7	MEX BONOS DESARR FIX RT		D		2FE	4,694,899	7.6110	3,805,300	4,848,297	3,713,761		11,619		180,776	7.750	8.341	JD	4,935	447,675	06/03/2008	12/14/2017
P9767G-B3-4	MEXICAN FIXED RATE BONDS		D		2FE	2,129,606	8.7750	1,672,608	1,848,297	1,667,590		(8,774)		84,685	10.000	8.412	JD	405	218,027	06/03/2008	12/05/2024
P9767G-B3-4	MEXICAN FIXED RATE BONDS	0	D		2FE	3,456,597	8.7750	2,714,837	3,000,000	2,706,692		(14,241)		137,454	10.000	8.412	JD	657	353,884	06/03/2008	12/05/2024
P9767G-UU-3	MEXICAN FIXED RATE BONDS		D		2FE	7,086,122	8.1030	5,996,560	6,744,010	5,840,218		(63,847)		301,835	9.000	7.855	JD	9,895	769,423	01/21/2008	12/20/2012
910860-AU-2	UNITED MEXICAN STATES		F		2FE	2,908,855	104.2500	3,127,500	3,000,000	2,920,890		8,767			5.625	5.687	JJ	77,813	168,750	09/24/2007	01/15/2017
X5868K-AD-1	NORDIC INVESTMENT BANK		D		1FE	5,005,645	12.5490	5,772,388	6,833,645	5,635,899		591,888		1,026,628	0.000	10.317	JD			11/20/2007	12/31/2010
R63339-EP-7	NORWEGIAN GOVERNMENT		D		1FE	19,308,571	18.0670	21,680,652	17,817,266	21,818,545		(520,924)		3,030,897	6.000	1.916	MAY	782,313	1,101,347	03/31/2009	05/16/2011
R63339-FD-3	NORWEGIAN GOVERNMENT		D		1FE	17,875,618	19.0660	20,019,290	15,590,108	20,297,011		(398,142)		2,819,535	6.500	2.672	MAY	744,792	1,043,985	03/31/2009	05/15/2013
731011-AN-2	REPUBLIC OF POLAND		F		1FE	5,342,500	107.0090	5,350,425	5,000,000	5,323,572		(18,928)			5.250	3.516	JJ	121,042		09/24/2009	01/15/2014
731011-AP-7	REPUBLIC OF POLAND		F		1FE	4,975,000	105.0140	5,250,690	5,000,000	4,976,839		1,839			5.000	5.092	AO	50,000	125,000	06/11/2009	10/19/2015
731011-AR-3	REPUBLIC OF POLAND		F		1FE	5,587,500	109.3950	5,469,750	5,000,000	5,575,591		(11,909)			6.375	4.852	JJ	146,979		09/25/2009	07/15/2019
74727P-AF-8	STATE OF QATAR		F		1FE	15,082,500	105.2500	15,787,500	15,000,000	15,074,547		(7,953)			5.150	5.017	AO	175,958	386,250	06/23/2009	04/09/2014
Y7996F-GG-9	SINGAPORE GOVERNMENT		D		1FE	21,800,549	73.1290	21,938,754	20,855,782	21,979,218		(321,744)		500,413	3.125	0.363	FA	277,886	325,713	06/04/2009	02/01/2011
836205-AJ-3	REPUBLIC OF SOUTH AFRICA		F		2FE	9,856,250	109.5000	10,402,500	9,500,000	9,819,716		(36,534)			6.500	5.629	JD	49,743	308,750	05/28/2009	06/02/2014
S69124-MN-2	REPUBLIC OF SOUTH AFRICA		D		1FE	3,368,701	13.7010	3,689,093	3,500,716	3,533,064		16,536		744,968	8.750	9.556	JD	8,865	297,140	08/08/2008	12/21/2014
S69124-MN-2	REPUBLIC OF SOUTH AFRICA	0	D		1FE	2,886,867	13.7010	3,161,432	3,000,000	3,027,721		14,171		638,413	8.750	9.556	JD	7,597	254,639	08/08/2008	12/21/2014
302154-AT-6	EXPORT-IMPORT BK KOREA		F		1FE	10,748,400	116.0890	11,608,880	10,000,000	10,666,357		(82,043)			8.125	6.238	JJ	361,111	408,507	05/29/2009	01/21/2014
302154-AU-3	EXPORT-IMPORT BK KOREA		F		1FE	4,971,300	107.3110	5,365,560	5,000,000	4,973,378		2,078			5.875	6.003	JJ	136,267		07/07/2009	01/14/2015
500630-BQ-0	KOREA DEVELOPMENT BANK		F		1FE	10,678,800	115.2390	11,523,880	10,000,000	10,604,563		(74,237)			8.000	6.287	JJ	351,111	400,000	05/29/2009	01/23/2014
50064F-AH-7	REPUBLIC OF KOREA		F		1FE	5,124,400	109.3060	5,465,300	5,000,000	5,111,192		(13,208)			5.750	5.164	AO	59,896	143,750	05/29/2009	04/16/2014
84633P-AA-1	KINGDOM OF SPAIN		F		1FE	14,947,350	99.6450	14,946,795	15,000,000	14,952,314		4,964			2.000	2.546	SEP	86,667		09/09/2009	09/17/2012
W9478G-GL-1	SGB 6.750 05/05/14		D		1FE	11,406,896	16.4370	12,327,428	9,579,107	12,296,407		(162,011)		1,051,522	6.750	2.460	MAY	463,513		07/15/2009	05/05/2014
W9478G-LF-8	SWEDISH GOVERNMENT		D		1FE	21,906,731	15.3790	23,068,575	19,785,525	22,819,401		(355,426)		1,268,096	5.500	2.383	OCT	265,654	1,183,398	05/29/2009	10/08/2012
55276V-AA-0	MUBADALA DEVELOPMENT CO		F		1FE	25,093,450	103.9750	25,993,700	25,000,000	25,087,155		(6,295)			5.750	5.659	MN	219,618	718,750	07/21/2009	05/06/2014
0499999. All Other Governments - Issuer Obligations						414,858,491	XXX	438,893,846	402,593,857	430,023,470		(1,631,541)	607,352	28,850,535	XXX	XXX	XXX	6,515,080	14,654,919	XXX	XXX
X74344-DM-5	RUSSIA 5 03/31/30		F	2	2FE	40,147,400	113.8750	44,957,850	39,480,000	40,082,905		(41,766)			7.500	7.250	MS	748,475	1,719,750	06/18/2009	03/31/2030

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 (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	Maturity
0999999. All Other Governments - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						40,147,400	XXX	44,957,850	39,480,000	40,082,905		(41,766)			XXX	XXX	XXX	748,475	1,719,750	XXX	XXX
1099999. Total - All Other Government Bonds						455,005,891	XXX	483,851,696	442,073,857	470,106,375		(1,673,307)	607,352	28,850,535	XXX	XXX	XXX	7,263,555	16,374,669	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
010662-FL-3	ALABASTER AL G O WARRANTS 2002			1	1FE	200,000	102.6800	205,360	200,000	200,000					5.000	6.061	MS	3,333	10,000	08/08/2002	09/01/2022
09088R-HU-3	BIRMINGHAM ALA GO			1	1FE	1,967,900	101.7990	2,035,980	2,000,000	1,975,969		1,092			5.500	6.840	FA	45,833	110,000	09/07/2000	08/01/2025
258489-TT-0	DOTHAN AL G O WARRANTS 2005				1FE	346,769	102.8730	334,337	325,000	328,169		(4,624)			5.000	2.574	MS	5,417	16,250	06/23/2005	09/01/2010
463020-LZ-8	IRONDALE AL G O WTS 2007D			1	1	2,682,136	87.6260	2,427,240	2,770,000	2,688,687		2,982			4.500	4.932	AO	31,163	124,650	09/21/2007	10/01/2028
463020-MD-6	IRONDALE AL G O WTS 2007D			1	1	3,316,619	82.7370	2,788,237	3,370,000	3,319,540		1,330			4.750	4.968	AO	40,019	160,075	09/21/2007	10/01/2032
463020-MH-7	IRONDALE AL G O WTS 2007D			1	2Z	3,233,736	80.2910	2,649,603	3,300,000	3,236,489		1,254			4.750	5.029	AO	39,188	156,750	09/21/2007	10/01/2036
556583-NV-0	MADISON AL WARRANTS 2006 A			1	1FE	273,032	101.4730	273,977	270,000	272,234		(271)			4.500	4.360	JD	1,013	12,150	11/17/2006	12/01/2024
556583-NW-8	MADISON AL WARRANTS 2006 A			1	1FE	605,766	101.2340	607,404	600,000	604,250		(516)			4.500	4.380	JD	2,250	27,000	11/17/2006	12/01/2025
556583-NX-6	MADISON AL WARRANTS 2006 A			1	1FE	2,031,120	100.8760	2,032,651	2,015,000	2,026,884		(1,441)			4.500	4.400	JD	7,556	90,675	11/17/2006	12/01/2026
556583-NY-4	MADISON AL WARRANTS 2006 A			1	1FE	1,324,468	100.5200	1,321,838	1,315,000	1,321,981		(846)			4.500	4.410	JD	4,931	59,175	11/17/2006	12/01/2027
607114-P7-4	MOBILE AL G O CAP IMPT WT 2006 REF			1	1FE	4,979,412	108.4680	5,108,843	4,710,000	4,896,039		(26,086)			5.000	4.259	FA	88,967	217,375	08/18/2006	02/15/2022
61304M-AG-1	MONTGOMERY AL DOWNTOWN REDEV 02				1FE	1,096,586	107.2440	1,099,251	1,025,000	1,048,399		(12,731)			5.000	3.640	AO	12,813	51,250	12/29/2005	10/01/2011
61304M-AH-9	MONTGOMERY AL DOWNTOWN REDEV 02				1FE	5,129,449	109.3180	5,154,344	4,715,000	4,843,933		(43,579)			5.000	3.940	AO	58,938	235,750	07/26/2002	10/01/2012
61304M-AJ-5	MONTGOMERY AL DOWNTOWN REDEV 02				1FE	5,374,408	111.3960	5,525,242	4,960,000	5,120,526		(38,889)			5.000	4.060	AO	62,000	248,000	07/26/2002	10/01/2013
717316-WY-5	PHOENIX CITY AL SCH WTS 07 B			1	1FE	1,552,658	102.8130	1,552,476	1,510,000	1,543,387		(3,901)			5.000	4.629	FA	31,458	75,500	07/12/2007	08/01/2028
846470-AW-2	SPANISH FORT AL G O WTS SER 2004			1	1	7,480,000	121.6540	9,099,719	7,480,000	7,565,320		25,613			7.750	6.108	FA	241,542	579,700	03/04/2004	02/01/2029
919289-DM-7	VALLEY AL G O WTS 2007			1	3	7,940,000	90.0640	7,151,082	7,940,000	7,151,082	1,776,654				7.375	7.786	MS	195,192	585,575	12/13/2007	03/01/2037
011832-4T-6	ALASKA HSG FIN CORP 1ST SER VET 07A-2			1	1FE	5,005,250	98.5800	4,929,000	5,000,000	5,004,343		(471)			5.125	5.110	JD	21,354	256,250	01/07/2008	06/01/2027
011832-4Z-2	ALASKA HSG FIN CORP 1ST SER VET 07A-2			1	1FE	7,663,172	96.7110	7,470,925	7,725,000	7,666,093		1,510			5.200	5.315	JD	33,475	401,700	12/20/2007	06/01/2033
01179P-SV-0	ALASKA MUN BOND BANK AUTH G O 07-2			1	1FE	4,695,538	97.5060	4,529,154	4,645,000	4,683,271		(4,648)			4.500	4.360	JD	17,419	209,025	03/08/2007	12/01/2028
04057P-BQ-0	ARIZONA SCH FACS BRD COP 2003 B			1	1FE	273,573	114.7780	286,945	250,000	259,861		(2,446)			5.250	4.079	MS	4,375	13,125	10/09/2003	09/01/2015
04057P-BT-4	ARIZONA SCH FACS BRD COP 2003 B			1	1FE	4,837,314	114.7780	5,279,788	4,600,000	4,699,784		(24,457)			5.250	4.599	MS	80,500	241,500	08/22/2003	09/01/2018
04057P-CH-9	ARIZONA SCH FACS BRD COP 2004 A			1	1FE	1,879,317	105.9390	1,853,933	1,750,000	1,815,530		(12,499)			5.000	3.335	MS	29,167	87,500	03/11/2004	09/01/2017
04057P-CY-2	ARIZONA SCH FACS BRD COP 2004 B			1	1FE	7,109,754	109.9730	7,115,253	6,470,000	6,799,844		(63,037)			5.250	4.039	MS	113,225	339,675	08/04/2004	09/01/2015
04057P-DP-0	ARIZONA SCH FACS BRD COP 2004 C			1	1FE	973,277	106.6440	986,457	925,000	952,228		(5,202)			4.750	3.919	MS	14,646	43,938	11/18/2004	09/01/2016
04057P-DR-6	ARIZONA SCH FACS BRD COP 2004 C			1	1FE	3,353,683	104.1920	3,354,982	3,220,000	3,295,651		(14,396)			4.750	4.104	MS	50,983	152,950	11/18/2004	09/01/2018
04057P-DS-4	ARIZONA SCH FACS BRD COP 2004 C			1	1FE	3,534,865	103.0250	3,513,153	3,410,000	3,480,806		(13,450)			4.750	4.199	MS	53,992	161,975	11/18/2004	09/01/2019
040580-FW-7	ARIZONA SCH FACS BRD COP 2007				2Z	5,286,109	103.4690	5,044,114	4,875,000	5,207,534		(37,431)			5.000	3.940	JJ	121,875	243,750	10/04/2007	07/01/2017
040580-FX-5	ARIZONA SCH FACS BRD COP 2007				2Z	3,360,865	102.5010	3,177,531	3,100,000	3,316,779		(21,011)			5.000	4.020	JJ	77,500	155,000	10/04/2007	07/01/2018
040588-VU-6	ARIZONA ST COP 2004 B			1	1FE	273,833	110.6780	276,695	250,000	262,199		(2,328)			5.250	4.090	MS	4,375	13,125	07/13/2004	09/01/2015
040588-VV-4	ARIZONA ST COP 2004 B			1	1FE	1,835,036	108.7900	1,838,551	1,690,000	1,764,435		(14,161)			5.250	4.200	MS	29,575	88,725	07/13/2004	09/01/2016
040588-VW-2	ARIZONA ST COP 2004 B			1	1FE	3,122,153	108.0710	3,177,287	2,940,000	3,033,655		(17,700)			5.250	4.485	MS	51,450	154,350	07/13/2004	09/01/2017
040660-GB-2	ARIZONA STATE UNIV COP RESEARCH 2004			1	1FE	3,026,928	107.1790	3,054,602	2,850,000	2,941,391		(17,249)			5.250	4.479	MS	49,875	149,625	06/30/2004	09/01/2017
040660-GC-0	ARIZONA STATE UNIV COP RESEARCH 2004			1	1FE	2,934,040	106.3090	2,955,390	2,780,000	2,859,720		(15,012)			5.250	4.559	MS	48,650	145,950	06/30/2004	09/01/2018
040660-HQ-8	ARIZONA STATE UNIV COP RESEARCH 2005 A			1	1FE	3,031,061	103.6670	2,954,510	2,850,000	2,952,144		(17,353)			5.000	4.220	MS	47,500	142,500	01/12/2005	09/01/2022
040660-FA-5	ARIZONA STATE UNIV COP UNIV PROJ 2002			1	1FE	725,832	109.9530	786,164	715,000	718,832		(1,411)			5.000	4.768	JJ	17,875	35,750	06/22/2004	07/01/2020
566795-JM-3	MARICOPA CNTY AZ CMNTY CLG DIST 2009C				1FE	15,432,150	101.3250	15,198,750	15,000,000	15,175,642		(256,508)			3.000	0.812	JJ	337,500		03/25/2009	07/01/2010
566795-JN-1	MARICOPA CNTY AZ CMNTY CLG DIST 2009C				1FE	13,755,170	105.0070	13,650,910	13,000,000	13,509,796		(245,374)			4.000	1.521	JJ	390,000		03/25/2009	07/01/2011
567031-RH-4	MARICOPA CNTY AZ ESD 06 WASHINGTON 04				1FE	1,137,354	114.4390	1,161,556	1,015,000	1,090,276		(9,976)			5.250	3.762	JJ	26,644	53,288	02/05/2004	07/01/2016
567031-RJ-0	MARICOPA CNTY AZ ESD 06 WASHINGTON 04				1FE	1,277,041	111.1480	1,294,874	1,165,000	1,238,420		(8,236)			5.000	3.920	JJ	29,125	58,250	02/05/2004	07/01/2017
567505-KE-1	MARICOPA CNTY AZ UHSD 210 PHOENIX 06C			1	1FE	137,225	104.3050	156,458	150,000	137,874		588			4.750	4.689	JJ	3,563	3,563	06/23/2006	07/01/2023
567235-FD-3	MARICOPA CNTY AZ USD 44 AVONDALE 06			1	1FE	555,309	101.4920	608,952	600,000	555,061		2,430			4.750	4.240	JJ	14,250	28,500	08/31/2006	07/01/2022
567235-FE-1	MARICOPA CNTY AZ USD 44 AVONDALE 06			1	1FE	1,190,768	101.2110	1,163,927	1,150,000	1,179,025		(3,795)			4.750	4.300	JJ	27,313	54,625	08/31/2006	07/01/2023
567235-FG-6	MARICOPA CNTY AZ USD 44 AVONDALE 06			1	1FE	619,338	100.7070	604,242	600,000	613,776		(1,798)			4.750	4.340	JJ	18,406	28,500	08/31/2006	07/01/2025
567313-AE-1	MARICOPA CNTY AZ USD 60 HIGLEY 04 A			1	1FE	474,639	103.1360	469,269	455,000	465,146		(2,008)			4.750	4.019	JJ	10,806	21,613	03/04/2004	07/01/2019
567313-AF-8	MARICOPA CNTY AZ USD 60 HIGLEY 04 A			1	1FE	576,304	102.5130	615,078	600,000	571,328		1,990			4.750	4.112	JJ	14,250	28,500	03/04/2004	07/01/2020
567389-PK-1	MARICOPA CNTY AZ USD 80 CHANDLER 03A			1	1FE	1,259,750	107.0180	1,268,163	1,185,000	1,213,985		(7,529)			5.000	4.240	JJ	29,625	59,250	02/07/2003	07/01/2016
567423-GQ-5	MARICOPA CNTY AZ USD 89 DYSART 04 B			1	1FE	995,000	115.6000	1,156,000	1,000,000	997,384		506			5.000	5.064	JJ	25,000	50,000	06/17/2004	07/01/2023
567430-JC-8	MARICOPA CNTY AZ USD 95 QUEEN 02				2FE	452,171	105.5000	432,550	410,000	418,599		(5,486)			5.000	2.708	JJ	10,250	20,500	10/10/2002	07/01/2011
567430-JD-6	MARICOPA CNTY AZ USD 95 QUEEN 02				2FE	171,469	108.0170	167,426	155,000	160,003		(1,878)			5.000	3.016	JJ	3,875	7,750	10/10/2002	07/01/2012
567430-JF-1	MARICOPA CNTY AZ USD 95 QUEEN 02				2FE	287,617	110.3420	286,889	260,000	272,708		(2,543)			5.000	3.580	JJ	6,500	13,000	10/10/2002	07/01/2014

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	
		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	Maturity
567430-MB-6	MARICOPA CNTY AZ USD 95 QUEEN 08			1	1FE	1,148,417	106.1960	1,184,085	1,115,000	1,143,655		(2,696)			5.000	4.662	JJ	27,875	71,833	02/21/2008	07/01/2024
639149-FT-5	NAVAJO CNTY AZ USD NO 32 BLUE RIDGE 06A			1	1FE	667,617	100.0970	735,713	735,000	671,010		3,490			4.500	4.372	JJ	16,538	33,075	03/23/2006	07/01/2022
639149-FU-2	NAVAJO CNTY AZ USD NO 32 BLUE RIDGE 06A			1	1FE	239,432	99.7740	264,401	265,000	240,672		1,192			4.500	4.405	JJ	5,963	11,925	03/23/2006	07/01/2023
639149-FV-0	NAVAJO CNTY AZ USD NO 32 BLUE RIDGE 06A			1	1FE	979,967	99.2430	1,086,711	1,095,000	985,489		4,831			4.500	4.436	JJ	24,638	49,275	03/23/2006	07/01/2024
639149-FW-8	NAVAJO CNTY AZ USD NO 32 BLUE RIDGE 06A			1	1FE	1,143,612	98.7750	1,264,320	1,280,000	1,150,043		5,214			4.500	4.468	JJ	28,800	57,600	03/23/2006	07/01/2025
718814-UJ-3	PHOENIX AZ G O VAR PURP 2004			1	1FE	302,705	104.1600	338,520	325,000	303,365		1,201			4.500	4.279	JJ	7,313	14,625	03/04/2004	07/01/2022
71883V-DS-0	PHOENIX AZ INDL DEV CAPITOL MALL 05			1	1FE	2,534,652	104.1090	2,477,794	2,380,000	2,476,850		(14,741)			5.000	4.190	MS	35,039	119,000	10/20/2005	09/15/2017
721664-CD-0	PIMA CNTY AZ COP JUSTICE BLDG PROJ 07A			1	1FE	803,678	105.9950	794,963	750,000	791,684		(4,653)			5.000	4.130	JJ	18,750	37,500	04/19/2007	07/01/2018
721664-CE-8	PIMA CNTY AZ COP JUSTICE BLDG PROJ 07A			1	1FE	1,491,255	106.9480	1,491,925	1,395,000	1,469,774		(8,337)			5.000	4.160	JJ	34,875	69,750	04/19/2007	07/01/2019
721664-CG-3	PIMA CNTY AZ COP JUSTICE BLDG PROJ 07A			1	1FE	1,626,729	106.9480	1,753,947	1,640,000	1,617,333		1,413			5.000	4.203	JJ	41,000	82,000	04/19/2007	07/01/2021
722171-EE-1	PINAL CNTY AZ USD NO 21 COOLIDGE 07B			1	1FE	249,915	98.0470	250,020	255,000	250,322		185			4.500	4.773	JJ	5,738	11,475	09/14/2007	07/01/2026
76716N-AQ-7	RIO NUEVO AZ MULTI PURP TUCSON CONV COP				1FE	3,069,207	105.3390	3,144,369	2,985,000	3,001,219		(10,212)			5.000	4.619	JJ	74,625	149,250	03/26/2002	07/01/2011
76716N-AR-5	RIO NUEVO AZ MULTI PURP TUCSON CONV COP				1FE	3,376,692	107.8500	3,559,050	3,300,000	3,322,250		(8,200)			5.000	4.709	JJ	82,500	165,000	03/26/2002	07/01/2012
87972F-AS-6	TEMPE AZ INDL LSE AZ ST UNIV FDNTN 03			1	6*	226,874	100.6660	226,499	225,000		(225,810)	(207)			5.000	4.885	JJ	5,625	11,250	10/15/2003	07/01/2023
898735-GG-4	TUCSON AZ COP 2004 A			1	1FE	1,946,682	106.2710	1,939,446	1,825,000	1,891,208		(13,139)			5.000	4.005	JJ	45,625	91,250	08/27/2004	07/01/2017
898735-GH-2	TUCSON AZ COP 2004 A			1	1FE	744,797	105.3970	737,779	700,000	724,462		(4,850)			5.000	4.114	JJ	17,500	35,000	08/27/2004	07/01/2018
898735-GJ-8	TUCSON AZ COP 2004 A			1	1FE	2,245,077	103.1150	2,186,038	2,120,000	2,188,426		(13,543)			5.000	4.194	JJ	53,000	106,000	08/27/2004	07/01/2019
898735-GK-5	TUCSON AZ COP 2004 A			1	1FE	1,447,710	103.1150	1,469,389	1,425,000	1,420,952		286			5.000	4.297	JJ	35,625	71,250	08/27/2004	07/01/2020
898735-GL-3	TUCSON AZ COP 2004 A			1	1FE	500,170	103.2800	516,400	500,000	492,509		467			5.000	4.390	JJ	12,500	25,000	08/27/2004	07/01/2021
020073-RN-4	ALMA AR SCH DIST NO 30 CONSTR 2003 B			1	1FE	1,287,000	99.9940	1,299,922	1,300,000	1,288,745		304			4.750	6.190	JJ	30,875	61,750	05/23/2003	01/01/2033
04108K-RS-9	ARKANSAS DEV FIN CORRECTIONS 05B			1	1FE	1,533,646	110.4340	1,579,206	1,430,000	1,496,119		(9,847)			5.000	4.100	MN	11,917	71,500	12/02/2005	11/01/2016
04108K-RU-4	ARKANSAS DEV FIN CORRECTIONS 05B			1	1FE	106,495	109.0540	109,054	100,000	104,150		(616)			5.000	4.190	MN	833	5,000	12/02/2005	11/01/2018
04108K-RW-0	ARKANSAS DEV FIN CORRECTIONS 05B			1	1FE	2,277,988	107.7060	2,401,844	2,230,000	2,244,378		(2,085)			5.000	4.258	MN	18,583	111,500	12/02/2005	11/01/2020
04108K-NB-0	ARKANSAS DEV FIN DONAGHEY PLAZA 04			1	1FE	703,717	104.6540	732,578	700,000	701,897		(376)			5.000	4.930	JD	2,917	6,250	08/11/2004	06/01/2029
041039-S4-1	ARKANSAS ST FED HWY GRANT ANTIC GO 00A			1	1FE	1,524,250	100.2860	1,404,004	1,400,000	1,400,000		(10,044)			5.500	4.233	FA	32,083	77,000	02/13/2001	08/01/2010
041042-KQ-4	ARKANSAS ST HIGHER ED G O 2007B			1	1FE	8,099,145	104.8060	8,421,162	8,035,000	8,084,947		(5,592)	296		4.500	4.400	JD	30,131	358,715	05/04/2007	06/01/2026
212597-PY-8	CONWAY AR SCH DIST NO 1 G O 04			1	1FE	351,978	100.3240	351,134	350,000	350,035		(415)			4.875	4.746	FA	7,109	17,063	10/05/2004	02/01/2026
212597-PZ-5	CONWAY AR SCH DIST NO 1 G O 04			1	1FE	1,694,901	100.3240	1,695,476	1,690,000	1,690,087		(1,030)			4.875	4.806	FA	34,328	82,388	10/05/2004	02/01/2027
212597-QA-9	CONWAY AR SCH DIST NO 1 G O 04			1	1FE	1,983,010	100.3240	1,986,415	1,980,000	1,980,054		(633)			4.875	4.836	FA	40,219	96,525	10/05/2004	02/01/2028
212597-QB-7	CONWAY AR SCH DIST NO 1 G O 04			1	1FE	1,981,208	100.3240	1,986,415	1,980,000	1,980,022		(254)			4.875	4.856	FA	40,219	96,525	10/05/2004	02/01/2029
212597-QC-5	CONWAY AR SCH DIST NO 1 G O 04			1	1FE	2,183,252	100.3240	2,192,079	2,185,000	2,183,459		44			4.875	4.931	FA	44,383	106,519	10/05/2004	02/01/2030
212597-QD-3	CONWAY AR SCH DIST NO 1 G O 04			1	1FE	2,284,779	100.3240	2,297,420	2,290,000	2,285,356		124			4.875	5.048	FA	46,516	111,638	10/05/2004	02/01/2031
212597-QE-1	CONWAY AR SCH DIST NO 1 G O 04			1	1FE	1,832,990	100.3240	1,845,962	1,840,000	1,833,714		155			4.875	5.170	FA	37,375	89,700	10/05/2004	02/01/2032
212597-QF-8	CONWAY AR SCH DIST NO 1 G O 04			1	1FE	2,415,591	100.3240	2,432,857	2,425,000	2,416,502		195			4.875	5.177	FA	49,258	118,219	10/05/2004	02/01/2033
212597-QG-6	CONWAY AR SCH DIST NO 1 G O 04			1	1FE	2,445,327	100.3240	2,462,954	2,455,000	2,446,205		188			4.875	5.183	FA	49,867	119,681	10/05/2004	02/01/2034
537360-LY-3	LITTLE ROCK AR G O LIBR CONSTR 04 A			1	1FE	278,322	100.0970	300,291	300,000	280,816		1,256			4.250	5.295	MS	4,250	12,750	12/10/2004	03/01/2021
537428-ZC-1	LITTLE ROCK AR SCH DIST 2006			1	1FE	916,422	100.8740	1,023,871	1,015,000	922,507		4,328			4.375	4.516	FA	18,503	44,406	11/08/2006	02/01/2024
537428-XA-7	LITTLE ROCK AR SCH DIST CONSTR 2001 C				1FE	616,563	104.7610	623,328	595,000	597,918		(2,573)			5.000	4.528	FA	12,396	14,750	05/31/2001	02/01/2011
660631-SE-3	NORTH LITTLE ROCK AR SD NO 1 06 REF			1	1FE	270,694	100.4880	276,342	275,000	271,136		129			4.625	5.242	JD	1,060	12,719	04/19/2006	06/01/2028
722460-PH-9	PINE BLUFF AR SCH DIST NO 3 G O 2006			1	1FE	833,327	100.7700	906,930	900,000	838,062		3,198			4.625	4.924	FA	17,344	41,625	04/28/2006	02/01/2023
722460-PJ-5	PINE BLUFF AR SCH DIST NO 3 G O 2006			1	1FE	951,674	100.7180	1,042,431	1,035,000	957,242		3,612			4.625	5.044	FA	19,945	47,869	04/28/2006	02/01/2024
722460-PL-0	PINE BLUFF AR SCH DIST NO 3 G O 2006			1	1FE	1,248,325	100.7430	1,259,288	1,250,000	1,248,528		60			4.750	4.806	FA	24,740	59,375	04/28/2006	02/01/2026
722460-PM-8	PINE BLUFF AR SCH DIST NO 3 G O 2006			1	1FE	1,503,990	100.6810	1,520,283	1,510,000	1,504,663		198			4.750	4.924	FA	29,885	71,725	04/28/2006	02/01/2027
722460-PN-6	PINE BLUFF AR SCH DIST NO 3 G O 2006			1	1FE	1,562,243	100.6080	1,584,576	1,575,000	1,563,564		390			4.750	5.111	FA	31,172	74,813	04/28/2006	02/01/2028
745400-P6-2	PULASKI CNTY AR SPL SCH DIST 04 A REF			1	1FE	526,160	100.0350	525,184	525,000	525,021		(245)			4.750	4.696	FA	10,391	24,938	10/28/2004	02/01/2028
745400-P7-0	PULASKI CNTY AR SPL SCH DIST 04 A REF			1	1FE	410,344	100.0330	410,135	410,000	410,006		(73)			4.750	4.726	FA	8,115	19,475	10/28/2004	02/01/2029
745400-P8-8	PULASKI CNTY AR SPL SCH DIST 04 A REF			1	1FE	910,000	100.0280	910,255	910,000	910,000					4.750	4.744	FA	18,010	43,225	10/28/2004	02/01/2030
745400-P9-6	PULASKI CNTY AR SPL SCH DIST 04 A REF			1	1FE	953,510	100.0230	955,220	955,000	953,677		36			4.750	4.866	FA	18,901	45,363	10/28/2004	02/01/2031
745400-Q2-0	PULASKI CNTY AR SPL SCH DIST 04 A REF			1	1FE	996,900	100.0200	1,000,200	1,000,000	997,224		70			4.750	4.989	FA	19,792	47,500	10/28/2004	02/01/2032
745400-Q3-8	PULASKI CNTY AR SPL SCH DIST 04 A REF			1	1FE	2,801,149	100.0180	2,810,506	2,810,000	2,802,016		187			4.750	4.994	FA	55,615	133,475	10/28/2004	02/01/2033
745400-Q4-6	PULASKI CNTY AR SPL SCH DIST 04 A REF			1	1FE	2,053,408	100.0150	2,060,309	2,060,000	2,054,014		131			4.750	4.999	FA	40,771	97,850	10/28/2004	02/01/2034
745400-Q5-3	PULASKI CNTY AR SPL SCH DIST 04 A REF			1	1FE	1,365,548	100.0120	1,370,164	1,370,000	1,365,932		83			4.750	5.004	FA	27,115	65,075	10/28/2004	02/01/2035
850272-RJ-6	SPRINGDALE AR SCH DIST NO 50 2003 B			1	1FE	1,509,064	100.0290	1,525,442	1,525,000	1,513,497		758			4.375	5.881	JD	5,560	66,719	05/07/2003	06/01/2021
850272-RM-9	SPRINGDALE AR SCH DIST NO 50 2003 B			1	1FE	4,272,626	100.0960	4,294,118	4,290,000	4,276,734		704			4.500	5.101	JD	16,088	190,800	05/13/2003	06/01/2024
864184-LE-4	STUTTGART AR SCH DIST NO 22 2003 REF			1	1FE	1,075,105	100.0100	1,115,112	1,115,000	1,082,507		1,319			4.500	18.724	FA	20,906	50,175	07/02/2003	02/01/2027
864184-LH-7	STUTTGART AR SCH DIST NO 22 2003 REF			1	1FE	632,944	100.0040	650,026	650,000	635,500		456			4.625	15.177	FA	12,526	19,656	07/02/2003	02/01/2030

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 (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	Maturity
920576-TZ-8	VAN BUREN AR SCH DIST NO 42 G O 2004 B			1	1FE	1,675,792	100.0630	1,701,071	1,700,000	1,679,458		688			4.750	8.056	AO	20,188	80,750	11/26/2003	04/01/2028
920576-UA-1	VAN BUREN AR SCH DIST NO 42 G O 2004 B			1	1FE	1,461,285	100.0630	1,485,936	1,485,000	1,464,633		628			4.750	8.501	AO	17,634	70,538	11/26/2003	04/01/2029
920576-UB-9	VAN BUREN AR SCH DIST NO 42 G O 2004 B			1	1FE	1,267,103	100.0630	1,290,813	1,290,000	1,270,120		566			4.750	8.964	AO	15,319	61,275	11/26/2003	04/01/2030
920576-UC-7	VAN BUREN AR SCH DIST NO 42 G O 2004 B			1	1FE	779,458	100.0630	795,501	795,000	781,372		359			4.750	9.438	AO	9,441	37,763	11/26/2003	04/01/2031
004284-VZ-5	ACALANES CA UN HIGH SCH DIST 03 A CAP	@		1	1FE	1,110,414	79.2970	1,692,991	2,135,000	1,541,404		74,417			0.000	5.010	NA			04/16/2003	08/01/2016
004284-WA-9	ACALANES CA UN HIGH SCH DIST 03 A CAP	@		1	1FE	1,750,125	75.1750	2,695,024	3,585,000	2,445,156		120,317			0.000	5.110	NA			04/16/2003	08/01/2017
004284-WB-7	ACALANES CA UN HIGH SCH DIST 03 A CAP	@		1	1FE	1,826,993	71.1290	2,841,604	3,995,000	2,569,117		128,799			0.000	5.210	NA			04/16/2003	08/01/2018
004284-WC-5	ACALANES CA UN HIGH SCH DIST 03 A CAP	@		1	1FE	2,411,608	67.1690	3,788,332	5,640,000	3,413,152		174,268			0.000	5.310	NA			04/16/2003	08/01/2019
004284-WD-3	ACALANES CA UN HIGH SCH DIST 03 A CAP	@		1	1FE	2,479,847	63.3060	3,934,468	6,215,000	3,532,473		183,626			0.000	5.410	NA			04/16/2003	08/01/2020
004284-WF-8	ACALANES CA UN HIGH SCH DIST 03 A CAP	@		1	1FE	1,025,149	55.7850	1,640,079	2,940,000	1,474,488		78,686			0.000	5.560	NA			04/16/2003	08/01/2022
004284-WG-6	ACALANES CA UN HIGH SCH DIST 03 A CAP	@		1	1FE	2,314,460	52.8470	3,749,495	7,095,000	3,341,833		180,182			0.000	5.620	NA			04/16/2003	08/01/2023
004284-WH-4	ACALANES CA UN HIGH SCH DIST 03 A CAP	@		1	1FE	2,668,193	49.7320	4,344,090	8,735,000	3,864,978		210,160			0.000	5.670	NA			04/16/2003	08/01/2024
004284-WK-7	ACALANES CA UN HIGH SCH DIST 03 A CAP	@		1	1FE	2,240,231	43.9000	3,641,505	8,295,000	3,255,587		178,529			0.000	5.720	NA			04/16/2003	08/01/2026
004284-WL-5	ACALANES CA UN HIGH SCH DIST 03 A CAP	@		1	1FE	2,512,221	41.4370	4,087,760	9,865,000	3,653,203		200,668			0.000	5.730	NA			04/16/2003	08/01/2027
004284-WM-3	ACALANES CA UN HIGH SCH DIST 03 A CAP	@		1	1FE	2,381,106	39.5730	3,878,154	9,800,000	3,466,797		191,036			0.000	5.778	NA			04/16/2003	05/15/2028
010891-RC-5	ALAMEDA CNTY CA COP REF 2001 A			1	1FE	2,012,522	103.0580	2,076,619	2,015,000	2,013,463		134			5.000	5.335	JD	8,396	100,750	07/27/2001	12/01/2018
010891-RE-1	ALAMEDA CNTY CA COP REF 2001 A			1	1FE	5,045,000	101.2580	5,108,466	5,045,000	5,045,000					5.100	5.404	JD	21,441	257,295	07/27/2001	12/01/2020
03254C-BL-3	ANAHEIM CA CITY SCH DIST 2004			1	1FE	1,429,718	115.1470	1,658,117	1,440,000	1,442,334		2,990			5.000	5.205	FA	30,000	72,000	05/20/2004	08/01/2022
03254C-BM-1	ANAHEIM CA CITY SCH DIST 2004			1	1FE	1,150,787	115.1470	1,341,463	1,165,000	1,164,031		3,122			5.000	5.281	FA	24,271	58,250	05/20/2004	08/01/2023
03254C-BN-9	ANAHEIM CA CITY SCH DIST 2004			1	1FE	2,136,487	115.1470	2,510,205	2,180,000	2,169,930		7,863			5.000	5.398	FA	45,417	109,000	05/20/2004	08/01/2024
050286-CS-0	AUBURN CA UNION SCH DIST COP 2008			1	1FE	3,175,000	99.5850	3,161,824	3,175,000	3,175,000					5.000	5.000	JD	13,229	158,750	05/15/2008	06/01/2033
058219-NU-6	BALDWIN PARK CA USD G O 2006	@		1	1FE	988,386	41.6010	969,303	2,330,000	1,155,069		54,262			0.000	4.870	NA			09/22/2006	08/01/2024
058219-NV-4	BALDWIN PARK CA USD G O 2006	@		1	1FE	1,123,784	38.9350	1,086,287	2,790,000	1,314,132		61,978			0.000	4.890	NA			09/22/2006	08/01/2025
058219-NW-2	BALDWIN PARK CA USD G O 2006	@		1	1FE	1,076,203	36.2930	1,021,648	2,815,000	1,259,288		59,626			0.000	4.910	NA			09/22/2006	08/01/2026
058219-NX-0	BALDWIN PARK CA USD G O 2006	@		1	1FE	1,104,513	34.8820	1,062,157	3,045,000	1,293,230		61,474			0.000	4.930	NA			09/22/2006	08/01/2027
058219-NY-8	BALDWIN PARK CA USD G O 2006	@		1	1FE	992,498	31.4240	906,582	2,885,000	1,162,811		55,490			0.000	4.950	NA			09/22/2006	08/01/2028
058219-NZ-5	BALDWIN PARK CA USD G O 2006	@		1	1FE	921,346	29.3550	829,279	2,825,000	1,080,136		51,747			0.000	4.970	NA			09/22/2006	08/01/2029
058219-PA-8	BALDWIN PARK CA USD G O 2006	@		1	1FE	1,027,691	27.1880	904,001	3,325,000	1,205,568		57,979			0.000	4.990	NA			09/22/2006	08/01/2030
079438-AW-7	BELLFLOWER CA USD COP FING PROJ 03			1	2FE	1,813,838	101.6950	1,789,832	1,760,000	1,781,801		(5,475)			5.000	4.619	FA	36,667	88,000	05/01/2003	08/01/2024
079438-BA-4	BELLFLOWER CA USD COP FING PROJ 03			1	2FE	384,015	98.7980	370,493	375,000	378,659		(917)			5.000	4.699	FA	7,813	18,750	05/01/2003	08/01/2028
127109-KW-5	CABRILLO CA CMNTY CLG DIST G O 04A			1	1FE	1,291,014	104.6060	1,344,187	1,285,000	1,288,082		(586)			5.000	4.939	FA	26,771	64,250	05/19/2004	08/01/2021
130685-EK-2	CALIFORNIA PUB WKS BRD DEPT CORR 07D			1	2FE	4,871,060	85.4740	4,201,047	4,915,000	4,874,870		1,572			4.750	4.873	JD	19,455	233,463	06/13/2007	06/01/2027
13068G-PA-8	CALIFORNIA PUB WKS BRD DEPT CORR 93A			2	2FE	3,628,767	99.4830	4,625,960	4,650,000	4,095,387		50,916			5.000	6.985	JD	19,375	232,500	01/05/1995	12/01/2019
13068H-LA-0	CALIFORNIA PUB WKS BRD DEPT CORR 98B			1	2FE	5,034,300	98.2190	4,910,950	5,000,000	5,003,845		(5,552)			5.000	5.346	MS	83,333	250,000	10/16/2003	09/01/2021
130684-Q4-8	CALIFORNIA PUB WKS BRD GEN SVCS 06 A			1	2FE	3,156,070	92.5890	2,911,924	3,145,000	3,152,532		(1,020)			4.625	4.580	AO	36,364	145,456	04/07/2006	04/01/2021
130684-Q5-5	CALIFORNIA PUB WKS BRD GEN SVCS 06 A			1	2FE	3,303,795	91.0960	3,006,168	3,300,000	3,302,583		(349)			4.625	4.610	AO	38,156	152,625	04/07/2006	04/01/2022
130684-Q6-3	CALIFORNIA PUB WKS BRD GEN SVCS 06 A			1	2FE	3,663,467	89.8990	3,299,293	3,670,000	3,664,492		295			4.625	4.650	AO	42,434	169,738	04/07/2006	04/01/2023
130684-Q8-9	CALIFORNIA PUB WKS BRD GEN SVCS 06 A			1	1FE	4,021,539	97.4640	3,922,926	4,025,000	4,021,999		133			4.625	4.637	AO	46,539	183,844	04/12/2006	04/01/2025
130684-Q9-7	CALIFORNIA PUB WKS BRD GEN SVCS 06 A			1	1FE	3,896,130	96.7040	3,785,962	3,915,000	3,898,447		669			4.625	4.696	AO	45,267	176,444	04/12/2006	04/01/2026
130684-R2-1	CALIFORNIA PUB WKS BRD GEN SVCS 06 A			1	1FE	3,384,436	95.9050	3,275,156	3,415,000	3,387,906		1,002			4.625	4.758	AO	39,486	157,944	04/12/2006	04/01/2027
130628-W8-9	CALIFORNIA ST G O BDS 1998 OCT REF			1	2FE	840,380	100.0430	1,000,430	1,000,000	904,740		8,111			4.500	37.904	AO	11,250	45,000	10/05/1999	10/01/2018
13062P-B8-4	CALIFORNIA ST G O BDS 2004 SEP			1	2FE	9,857,250	90.9080	8,863,530	9,750,000	9,829,391		(14,847)			5.000	4.802	MS	162,500	487,500	01/24/2008	03/01/2034
13062R-X9-4	CALIFORNIA ST G O BDS 2005 DEC REF			1	2FE	8,383,914	98.4800	9,306,360	9,450,000	8,415,691		24,723	981,320		4.625	4.759	MS	145,688	434,750	12/21/2005	03/01/2028
13062T-H2-3	CALIFORNIA ST G O BDS 2007 APRIL REF			1	2FE	25,514,621	89.6180	23,013,902	25,680,000	25,530,193		5,944			4.500	4.589	FA	481,500	1,155,600	03/29/2007	08/01/2026
13062T-H3-1	CALIFORNIA ST G O BDS 2007 APRIL REF			1	2FE	24,131,373	88.5030	21,528,355	24,325,000	21,528,355		6,442	2,619,894		4.500	4.611	FA	456,094	1,094,625	03/29/2007	08/01/2027
13063A-LY-8	CALIFORNIA ST G O VAR PURP 1993 APR			1	1FE	541,501	100.8470	594,997	590,000	548,537		3,180			5.500	27.068	AO	8,113	32,450	12/06/2007	04/01/2019
130627-BZ-4	CALIFORNIA ST G O VAR PURP 1993 SEPT			1	2FE	7,357,063	97.2520	9,433,444	9,700,000	8,150,386		85,587			4.750	72.056	MS	153,583	460,750	03/02/1995	09/01/2023
13063A-MA-9	CALIFORNIA ST G O VAR PURP 1993 SEPT			1	1FE	1,577,462	100.1050	1,841,932	1,840,000	1,626,734		24,716			4.750	54.282	MS	29,133	87,400	12/07/2007	09/01/2018
13063A-MG-6	CALIFORNIA ST G O VAR PURP 1994 MAR			1	1FE	959,443	100.0460	1,090,501	1,090,000	976,472		7,480			5.500	46.933	MS	19,983	59,950	12/06/2007	03/01/2020
13062R-X4-5	CALIFORNIA ST G O VAR PURP 2005 DEC			1	2FE	3,529,526	91.1860	3,259,900	3,575,000	3,536,084		1,742			4.500	4.686	MS	53,625	158,625	12/14/2005	03/01/2025
13062T-ZA-5	CALIFORNIA ST G O VAR PURP 2007 FEB			1	2FE	6,042,429	81.7180	5,070,602	6,205,000	6,050,539		3,228			4.500	4.886	JD	23,269	279,225	05/18/2007	12/01/2034
13062R-HR-2	CALIFORNIA ST G O VETERANS 2005				2FE	8,070,000	100.4890	8,109,462	8,070,000	8,070,000					4.000	3.999	JD	26,900	322,800	04/13/2005	12/01/2011
13062R-HS-0	CALIFORNIA ST G O VETERANS 2005				2FE	9,220,000	100.5400	9,269,788	9,220,000	9,220,000					4.150	4.149	JD	31,886	382,630	04/13/2005	12/01/2012
13062R-HZ-4	CALIFORNIA ST G O VETERANS 2005			1	2FE	20,387,151	88.2710	18,426,571	20,875,000	20,426,890		20,076			4.900	5.311	JD	85,240	1,019,813	11/28/2007	12/01/2025
134141-XX-3	CAMPBELL CA UNI SCH DIST G O 2007			1	1FE	4,049,318	99.1710	4,046,177	4,080,000	4,051,297		717			4.500	4.881	FA	76,500	183,600	02/01/2007	08/01/2032
134141-XH-8	CAMPBELL CA UNI SCH DIST G O 2007E			1	1FE	3,335,495	100.2540	3,358,509	3,350,000	3,336,567		389			4.500	4.828	FA	62,813	150,750	02/01/2007	08/01/2030

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 (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	Maturity
134141-XJ-4	CAMPBELL CA UNI SCH DIST G O 2007E			1	1FE	3,747,757	99.7350	3,760,010	3,770,000	3,749,292		556			4.500	4.854	FA	70,688	169,650	02/01/2007	08/01/2031
142653-AV-6	CARLSBAD CA MUN GOLF COURSE 06A			1	1FE	5,705,702	93.5980	5,311,687	5,675,000	5,697,466		(2,839)			4.500	4.430	MS	85,125	255,375	12/08/2006	09/01/2030
151847-DH-0	CENTER CA UNI SCH DIST 91 ELECT 07D			1	2FE	1,330,920	43.4110	1,302,330	3,000,000	1,504,238		69,546			0.000	4.790	NA			05/18/2007	08/01/2024
151847-DJ-6	CENTER CA UNI SCH DIST 91 ELECT 07D			1	2FE	843,260	40.7470	814,940	2,000,000	953,555		44,264			0.000	4.810	NA			05/18/2007	08/01/2025
151847-DK-3	CENTER CA UNI SCH DIST 91 ELECT 07D			1	2FE	1,203,930	38.0940	1,142,820	3,000,000	1,361,739		63,337			0.000	4.820	NA			05/18/2007	08/01/2026
151847-DL-1	CENTER CA UNI SCH DIST 91 ELECT 07D			1	2FE	1,141,170	32.5250	975,750	3,000,000	1,291,731		60,441			0.000	4.850	NA			05/18/2007	08/01/2027
15722T-DE-8	CHABOT-LAS POSITAS CA CMNTY CLG DIST 06			1	1FE	2,160,531	44.2120	2,142,071	4,845,000	2,516,906		118,470			0.000	4.880	NA			10/18/2006	08/01/2023
15722T-DF-5	CHABOT-LAS POSITAS CA CMNTY CLG DIST 06			1	1FE	2,536,380	41.3990	2,483,940	6,000,000	2,957,508		140,039			0.000	4.910	NA			10/18/2006	08/01/2024
15722T-DG-3	CHABOT-LAS POSITAS CA CMNTY CLG DIST 06			1	1FE	2,206,875	37.7870	2,078,285	5,500,000	2,574,867		122,394			0.000	4.930	NA			10/18/2006	08/01/2025
171294-DR-9	CHULA VISTA CA COPS POLICE FAC 2002			1	1FE	1,520,041	101.6690	1,519,952	1,495,000	1,507,131		(2,315)			5.000	4.952	FA	31,146	74,750	09/09/2003	08/01/2021
171294-DY-4	CHULA VISTA CA COPS POLICE FAC 2002			1	1FE	2,626,962	98.1600	2,552,160	2,600,000	2,612,618		(2,402)			5.000	5.069	FA	54,167	130,000	02/24/2003	08/01/2029
17131M-JV-0	CHULA VISTA CA ELEM SCH DIST COP 03 A			1	2FE	846,750	93.7730	843,957	900,000	847,181		2,856			4.700	5.177	MS	14,100	42,300	05/01/2003	09/01/2022
189337-AP-3	CLOVIS CA PUB FING CORP YARD PROJ 01			1	1FE	3,141,485	100.5810	3,283,970	3,265,000	3,171,595		4,301			5.000	6.836	MS	54,417	163,250	06/26/2001	03/01/2027
189342-UM-8	CLOVIS CA USD G O CAP APPREC 2004 A			1	1FE	2,300,347	43.7830	2,598,521	5,935,000	2,443,050		142,704			0.000	6.180	NA			12/30/2008	08/01/2024
189852-CH-7	COACHELLA VLY CA UNI SCH DIST COP 03			1	2FE	1,396,601	100.8230	1,391,357	1,380,000	1,386,837		(1,666)			5.000	4.849	MS	23,000	69,000	04/10/2003	09/01/2031
190335-BA-6	COAST CMNTY CLG DIST CA G O 2003 A			1	1FE	257,873	113.8780	284,695	250,000	253,313		(832)			5.000	4.593	FA	5,208	12,500	11/06/2003	08/01/2021
195164-BD-9	COLMA CA COP CAP IMPT 2003			1	1FE	5,206,549	89.3580	4,695,763	5,255,000	5,213,552		1,320			5.000	5.207	MN	43,792	262,750	09/17/2003	05/01/2033
219765-BB-9	CORONA-NORCO CA USD COP 01 A REF			1	1FE	5,149,803	100.5120	5,286,931	5,260,000	5,178,523		4,331			5.125	5.859	AO	56,910	269,575	06/13/2001	04/15/2025
219765-BC-7	CORONA-NORCO CA USD COP 01 A REF			1	1FE	1,547,372	100.4180	1,596,646	1,590,000	1,555,235		1,157			5.125	6.143	AO	17,203	76,363	06/13/2001	04/15/2029
245595-EU-3	DELANO CA JT UNION HSD 2003 A REF				2FE	439,297	98.6550	419,284	425,000	435,687		(639)			5.100	4.822	FA	9,031	21,675	10/23/2003	02/01/2022
245595-EW-9	DELANO CA JT UNION HSD 2003 A REF				2FE	1,101,499	98.3970	1,057,768	1,075,000	1,095,360		(1,088)			5.100	4.901	FA	22,844	54,825	10/23/2003	02/01/2023
250375-CA-8	DESERT CA CMNTY CLG DIST G O 06 REF			1	1FE	853,009	104.2360	859,947	825,000	843,502		(2,852)			5.000	4.540	FA	17,188	38,750	06/19/2006	08/01/2024
275281-A8-6	EAST SIDE CA UHSD G O 1999 A CAP			1	1FE	1,594,180	52.8310	3,117,029	5,900,000	2,756,138		160,735			0.000	6.637	NA			11/08/2000	09/01/2022
275281-A9-4	EAST SIDE CA UHSD G O 1999 A CAP			1	1FE	1,558,823	49.6960	3,051,334	6,140,000	2,697,396		157,556			0.000	6.647	NA			11/08/2000	09/01/2023
275281-B2-8	EAST SIDE CA UHSD G O 1999 A CAP			1	1FE	2,276,483	46.7400	4,461,333	9,545,000	3,942,721		230,656			0.000	6.657	NA			11/08/2000	09/01/2024
29767R-AU-6	ETIWANDA SCH DIST CA 2008			1	1FE	5,187,600	101.3300	5,066,500	5,000,000	5,159,985		(14,682)			5.000	4.550	MS	73,611	250,000	01/17/2008	09/15/2032
344643-DH-1	FONTANA CA USD COP 2007			1	1FE	9,025,811	92.8170	8,469,551	9,125,000	9,034,487		3,424			4.500	4.644	MS	136,875	410,625	04/25/2007	09/01/2028
357172-RC-1	FREMONT CA UN HIGH SCH DIST 2002C			1	1FE	1,807,647	111.3370	2,015,200	1,810,000	1,809,149		291			5.000	5.017	MS	30,167	90,500	06/18/2002	09/01/2021
357172-RD-9	FREMONT CA UN HIGH SCH DIST 2002C			1	1FE	481,314	111.3370	539,984	485,000	483,654		460			5.000	5.110	MS	8,083	24,250	06/18/2002	09/01/2022
357172-RE-7	FREMONT CA UN HIGH SCH DIST 2002C			1	1FE	261,237	111.2530	294,820	265,000	263,613		473			5.000	5.211	MS	4,417	13,250	06/18/2002	09/01/2023
358232-QW-9	FRESNO CA UNIFIED SCH DIST G O 2002 A RE				2FE	353,339	110.5230	337,095	305,000	330,786		(3,623)			6.000	4.400	FA	7,625	18,300	11/06/2002	02/01/2016
358232-QY-5	FRESNO CA UNIFIED SCH DIST G O 2002 A RE				2FE	872,599	110.4220	833,686	755,000	823,009		(7,989)			6.000	4.500	FA	18,875	45,300	11/06/2002	02/01/2017
366658-NK-4	GARVEY CA SCH DIST G O 2006 CAP				1FE	248,769	37.4470	232,171	620,000	284,482		12,329			0.000	4.480	NA			12/07/2006	08/01/2027
366658-NL-2	GARVEY CA SCH DIST G O 2006 CAP				1FE	540,086	35.0280	493,895	1,410,000	617,805		26,833			0.000	4.490	NA			12/07/2006	08/01/2028
366658-NM-0	GARVEY CA SCH DIST G O 2006 CAP				1FE	658,062	32.9140	592,452	1,800,000	752,981		32,775			0.000	4.500	NA			12/07/2006	08/01/2029
366658-NN-8	GARVEY CA SCH DIST G O 2006 CAP				1FE	626,222	30.6630	550,401	1,795,000	716,761		31,265			0.000	4.510	NA			12/07/2006	08/01/2030
366658-NP-3	GARVEY CA SCH DIST G O 2006 CAP				1FE	705,642	28.5260	604,751	2,120,000	807,903		35,316			0.000	4.520	NA			12/07/2006	08/01/2031
38122N-BV-3	GOLDEN STATE CA TOBACCO CORP ENH 03 B			1	1FE	34,098,050	113.2550	39,639,250	35,000,000	34,566,642		111,408			5.500	5.905	JD	160,417	1,925,000	09/25/2003	06/01/2033
399262-DZ-4	GROSSMONT CA UN HIGH SCH DIST 08 CAP				1FE	1,714,280	48.9210	1,956,840	4,000,000	1,846,842		95,322			0.000	5.370	NA			07/29/2008	08/01/2024
399262-EA-8	GROSSMONT CA UN HIGH SCH DIST 08 CAP				1FE	829,026	39.3360	810,322	2,060,000	893,866		46,630			0.000	5.430	NA			07/29/2008	08/01/2025
492244-BG-2	KERN CA CMNTY CLG DIST G O 03A TERM			1	1FE	99,854	113.4930	113,493	100,000	99,928		17			4.750	4.770	MN	792	4,750	03/07/2003	11/01/2026
540269-DE-4	LODI CA UNI SCH DIST COP 07			1	1FE	3,126,413	92.2820	2,925,339	3,170,000	3,128,083		865			4.750	4.951	FA	62,740	150,575	12/07/2007	02/01/2037
544290-CR-8	LOS ALTOS CA SCH DIST G O 2001 CAP			1	1FE	1,849,798	57.2400	3,537,432	6,180,000	3,030,074		171,845			0.000	5.924	NA			05/30/2001	08/01/2022
544290-CS-6	LOS ALTOS CA SCH DIST G O 2001 CAP			1	1FE	1,951,003	53.9010	3,735,339	6,930,000	3,199,306		181,529			0.000	5.927	NA			05/30/2001	08/01/2023
544358-ZP-2	LOS ANGELES CA COP REAL PPTY PROG 2002 A			1	1FE	3,957,254	100.7040	4,023,125	3,995,000	3,964,843		1,201			5.200	5.456	AO	51,935	207,740	05/02/2002	04/01/2027
544648-LH-9	LOS ANGELES CA USD COP ADMIN BLDG 02C			1	1FE	2,155,000	98.4330	2,121,231	2,155,000	2,155,000					5.000	4.998	AO	26,938	107,750	01/29/2003	10/01/2031
544648-PP-7	LOS ANGELES CA USD COP CAP PROJ I 03B			1	1FE	328,090	101.7280	325,530	320,000	319,458		38			5.000	4.240	FA	6,667	16,000	06/30/2003	08/01/2020
544648-PV-4	LOS ANGELES CA USD COP CAP PROJ I 03B			1	1FE	1,145,040	100.3530	1,133,989	1,130,000	1,136,318		(1,579)			5.000	4.826	FA	23,542	56,500	10/01/2003	08/01/2026
545152-SE-1	LOS ANGELES CNTY CA COP SCHL FING 07B			1	2FE	9,975,744	90.8070	9,117,023	10,040,000	9,982,051		2,592			4.750	4.837	JD	39,742	476,900	06/08/2007	06/01/2027
556454-BS-4	MADERA CA USD COP SCH FAC PROJ 04			1	1FE	3,477,209	101.1510	3,666,724	3,625,000	3,504,400		5,480			5.000	5.715	MS	60,417	176,250	05/14/2004	09/01/2028
556454-BT-2	MADERA CA USD COP SCH FAC PROJ 04			1	1FE	2,460,582	100.4640	2,556,809	2,545,000	2,469,539		1,806			5.125	5.748	MS	43,477	130,431	05/14/2004	09/01/2033
567815-BP-9	MARIN CA MUN WTR DIST COP 2004			1	6*	278,393	92.0620	257,774	280,000		(278,624)	46			5.000	5.104	JJ	7,000	14,000	04/16/2004	07/01/2029
586840-GP-9	MENLO PARK CA SCH DIST CAP APP 2008			1	1FE	1,168,837	24.8970	1,180,118	4,740,000	1,275,525		72,286			0.000	6.132	NA			06/19/2008	07/01/2032
586840-GQ-7	MENLO PARK CA SCH DIST CAP APP 2008			1	1FE	1,294,363	22.9820	1,288,141	5,605,000	1,413,122		80,471			0.000	6.162	NA			06/19/2008	07/01/2033
608413-BG-4	MOJAVE CA WTR AGY COP SUPPL TABLE 04			1	1FE	615,403	90.7060	612,266	675,000	620,160		3,291			4.500	4.539	MS	10,125	30,375	12/03/2004	09/01/2021
616794-LF-8	MORELAND CA SCH DIST G O 2004 D			1	1FE	412,474	28.1740	524,036	1,860,000	550,626		30,195			0.000	5.721	NA			11/05/2004	08/01/2031

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	Maturity
616794-LG-6	MORELAND CA SCH DIST G O 2004 D	@		1	1FE	920,821	26.3360	1,160,101	4,405,000	1,229,840		67,553			0.000	5.730	NA			11/05/2004	08/01/2032
620220-BG-7	MOULTON-NIGUEL CA WTR DIST COP 03 REF			1	1	1,912,715	99.4900	1,840,565	1,850,000	1,886,729		(4,603)			5.000	4.649	MS	30,833	92,500	07/30/2003	09/01/2019
620220-BH-5	MOULTON-NIGUEL CA WTR DIST COP 03 REF			1	1	2,311,465	98.6500	2,224,558	2,255,000	2,288,147		(4,139)			5.000	4.739	MS	37,583	112,750	07/30/2003	09/01/2020
620220-BJ-1	MOULTON-NIGUEL CA WTR DIST COP 03 REF			1	1	2,512,608	97.8800	2,417,636	2,470,000	2,495,065		(3,120)			5.000	4.819	MS	41,167	123,500	07/30/2003	09/01/2021
620220-BK-8	MOULTON-NIGUEL CA WTR DIST COP 03 REF			1	1	2,627,204	97.3080	2,525,143	2,595,000	2,613,969		(2,357)			5.000	4.869	MS	43,250	129,750	07/30/2003	09/01/2022
620220-BL-6	MOULTON-NIGUEL CA WTR DIST COP 03 REF			1	1	2,519,025	96.6960	2,417,400	2,500,000	2,511,221		(1,391)			5.000	4.919	MS	41,667	125,000	07/30/2003	09/01/2023
626905-JG-9	MURRIETA VALLEY CA UNI SCH DIST 08A	@			1FE	1,626,900	21.0880	1,391,808	6,600,000	1,745,307		95,386			0.000	5.700	NA			09/10/2008	09/01/2033
630360-DP-7	NAPA VALLEY CA CMNTY CLGE 02 ELECT 07C	@		1	2FE	4,639,938	46.3100	4,617,107	9,970,000	5,090,135		264,808			0.000	5.670	NA			04/02/2008	08/01/2022
630360-DW-2	NAPA VALLEY CA CMNTY CLGE 02 ELECT 07C	@		1	2FE	3,685,341	33.2300	3,979,293	11,975,000	4,196,094		218,987	244,375		0.000	5.130	NA			07/19/2007	08/01/2029
630360-DY-8	NAPA VALLEY CA CMNTY CLGE 02 ELECT 07C	@		1	2FE	3,416,477	28.8270	3,336,725	11,575,000	3,862,647		191,501			0.000	5.150	NA			07/19/2007	08/01/2031
63877N-EE-3	NATOMAS CA UNI SCH DIST G O 2007	@		1	1FE	1,623,508	38.0650	1,636,795	4,300,000	1,843,322		97,520			0.000	5.510	NA			08/16/2007	08/01/2025
63877N-EF-0	NATOMAS CA UNI SCH DIST G O 2007	@		1	1FE	1,625,717	35.3960	1,621,137	4,580,000	1,847,510		98,423			0.000	5.550	NA			08/16/2007	08/01/2026
63877N-EG-8	NATOMAS CA UNI SCH DIST G O 2007	@		1	1FE	1,653,845	32.8660	1,626,867	4,950,000	1,880,749		100,710			0.000	5.580	NA			08/16/2007	08/01/2027
645002-TW-6	NEW HAVEN CA UNI SCH DIST G O 04A CAP	@		1	1FE	5,451,497	45.3010	6,219,827	13,730,000	5,840,189		332,490			0.000	17.164	NA			10/28/2008	08/01/2024
645002-TX-4	NEW HAVEN CA UNI SCH DIST G O 04A CAP	@		1	1FE	5,102,063	42.6460	5,906,471	13,850,000	5,472,103		316,561			0.000	18.592	NA			10/28/2008	08/01/2025
645002-TY-2	NEW HAVEN CA UNI SCH DIST G O 04A CAP	@		1	1FE	4,800,537	39.9860	5,550,057	13,880,000	5,149,897		298,875			0.000	19.801	NA			10/28/2008	08/01/2026
645002-TZ-9	NEW HAVEN CA UNI SCH DIST G O 04A CAP	@		1	1FE	4,503,461	37.4470	5,205,133	13,900,000	4,832,876		281,819			0.000	21.061	NA			10/28/2008	08/01/2027
645002-UA-2	NEW HAVEN CA UNI SCH DIST G O 04A CAP	@		1	1FE	4,224,349	35.0280	4,868,892	13,900,000	4,534,399		265,257			0.000	22.302	NA			10/28/2008	08/01/2028
671205-YK-2	OAK GROVE CA SCH DIST G O 05 REF			1	1FE	977,650	105.2520	1,068,308	1,015,000	972,928		1,856			5.000	4.524	FA	21,146	50,750	06/19/2006	08/01/2024
672240-NW-4	OAKLAND CA G O MEASURE DD 2003 A			1	1FE	2,143,352	100.7790	2,186,904	2,170,000	2,149,432		1,088			5.000	5.269	JJ	50,031	108,500	08/13/2003	01/15/2023
672240-PA-0	OAKLAND CA G O MEASURE DD 2003 A			1	1FE	684,367	100.3320	697,307	695,000	686,078		308			5.000	5.359	JJ	16,024	34,750	09/02/2003	01/15/2028
672325-PT-8	OAKLAND CA UNI SCH DIST 2002			1	2FE	4,568,076	92.7490	4,266,454	4,600,000	4,574,449		999			5.000	5.171	FA	95,833	230,000	07/16/2002	08/01/2026
672325-SM-0	OAKLAND CA UNI SCH DIST 2007			1	2FE	16,592,232	95.7540	15,521,723	16,210,000	16,516,759		(32,975)			5.000	4.699	FA	337,708	810,500	08/16/2007	08/01/2023
672325-SN-8	OAKLAND CA UNI SCH DIST 2007			1	2FE	15,651,446	94.7890	17,047,802	17,985,000	15,757,712		90,991			5.000	7.010	FA	374,688	899,250	10/28/2008	08/01/2024
672325-SP-3	OAKLAND CA UNI SCH DIST 2007			1	2FE	13,166,746	93.7930	11,907,021	12,695,000	13,081,923		(41,923)			5.000	4.520	FA	264,479	634,750	11/30/2007	08/01/2025
68304A-BW-6	ONTARIO CA LEASE REV CAP PROJ 07			1	1FE	10,616,694	98.0140	10,051,336	10,255,000	10,547,588		(31,660)			5.000	4.550	FA	213,646	512,750	09/14/2007	08/01/2032
684124-CX-6	ORANGE CA UNI SCH DIST COP 2003			1	1FE	7,427,250	100.1330	7,509,975	7,500,000	7,446,012		3,279			4.625	4.704	JD	28,906	346,875	05/01/2003	06/01/2023
684124-DD-9	ORANGE CA UNI SCH DIST COP 2003			2	1FE	12,117,916	103.2090	12,787,595	12,390,000	12,164,599		8,267			4.750	4.908	JD	49,044	588,525	05/01/2003	06/01/2029
684228-FR-5	ORANGE CNTY CA COP CIVIC CTR PKG 91	@			1FE	6,311,494	64.4280	8,217,791	12,755,000	8,207,229		395,957			0.000	5.006	NA			10/03/2005	12/01/2018
696712-CZ-9	PALMDALE CA COP PRK IMPT AVE S 02			1	1FE	20,270,667	95.4310	19,396,351	20,325,000	20,267,669		(138)			5.000	5.561	MS	338,750	1,016,250	04/27/2004	09/01/2032
697511-AU-7	PALOMAR CA CMNTY CLG DIST 06 ELECT 07A			1	1FE	850,672	100.0560	850,476	850,000	850,521		(59)			4.500	4.490	MN	6,375	38,250	04/18/2007	05/01/2026
69753R-AR-5	PALOMAR POMERADO HLTH CA G O 05 A			1	1FE	1,234,608	102.2610	1,257,810	1,230,000	1,222,086		492			5.000	4.357	FA	25,625	61,500	04/06/2006	08/01/2021
69753R-AS-3	PALOMAR POMERADO HLTH CA G O 05 A			1	1FE	859,781	102.0140	887,522	870,000	852,214		979			5.000	4.385	FA	18,125	43,500	04/06/2006	08/01/2022
729310-BQ-4	PLUMAS CNTY CA COP CAP IMPT 03A			1	1FE	1,315,816	94.9710	1,253,617	1,320,000	1,316,358		93			5.000	5.267	JD	5,500	66,000	01/17/2003	06/01/2033
732037-BJ-4	POMONA CA COP GEN FUND LSE 2003			1	1FE	1,745,047	103.5780	1,636,532	1,580,000	1,670,201		(13,236)			5.500	4.454	JD	7,242	86,900	07/24/2003	06/01/2018
732096-YF-3	POMONA CA UNI SCH DIST G O REF 97A			1	2FE	3,246,060	107.3000	3,219,000	3,000,000	3,089,841		(16,693)			6.500	6.061	FA	81,250	195,000	01/23/1997	08/01/2019
738756-FF-7	POWAY CA COP OFFICE BLDG PROJ 03			1	1FE	3,134,758	100.2460	3,137,700	3,130,000	3,131,886		(569)			5.000	4.976	JJ	78,250	156,500	01/17/2003	01/01/2028
738756-FG-5	POWAY CA COP OFFICE BLDG PROJ 03			1	1FE	742,676	97.4720	726,166	745,000	742,986		53			5.000	5.074	JJ	18,625	37,250	01/17/2003	01/01/2033
768861-FU-5	RIVERSIDE CITY CA COP CAP IMPT PROJ 03			1	1FE	2,204,478	101.6610	2,175,545	2,140,000	2,167,785		(6,808)			5.000	4.609	MS	35,667	107,000	12/10/2003	09/01/2022
768901-PL-8	RIVERSIDE CNTY CA COP HIST COURTHSE 05B			1	1FE	1,500,703	100.5700	1,624,206	1,615,000	1,501,255		4,772			5.000	4.734	MN	13,458	80,750	06/27/2006	11/01/2024
773756-EZ-0	ROCKLIN CA USD CMNTY FAC NO 1 TAX 04			1	1FE	298,272	91.4010	274,203	300,000	298,527		51			5.000	5.119	MS	5,000	15,000	04/16/2004	09/01/2029
773756-FA-4	ROCKLIN CA USD CMNTY FAC NO 1 TAX 04			1	1FE	460,000	97.2430	447,318	460,000	460,000					5.000	4.998	MS	7,667	23,000	04/16/2004	09/01/2025
773755-BW-2	ROCKLIN CA USD COP 2006			1	1FE	4,454,454	88.5730	3,990,214	4,505,000	4,457,511		1,051			4.500	4.665	AO	50,681	202,725	11/02/2006	10/01/2035
77539R-AQ-1	ROHNERT PARK CA FIN AUTH LSE 03 REF			1	2FE	2,151,507	98.7940	2,356,237	2,385,000	2,171,526		11,917			4.750	4.945	JJ	56,644	113,288	07/18/2003	07/01/2025
785849-VM-9	SACRAMENTO CA FIN CAP IMPT 911 CTR 03			1	1FE	2,805,405	114.3220	3,223,880	2,820,000	2,811,022		2,023			5.000	5.090	JD	11,750	141,000	01/10/2007	12/01/2027
785849-VT-4	SACRAMENTO CA FIN CAP IMPT 911 CTR 03			1	1FE	208,913	100.6640	211,394	210,000	209,015		36			5.000	5.110	JD	875	10,500	01/10/2007	12/01/2027
786062-AW-9	SACRAMENTO CA REGL ARTS FACS COP 02			1	1Z	3,250,000	100.5610	3,268,233	3,250,000	3,250,000					5.000	4.998	MS	54,167	162,500	01/28/2003	09/01/2032
786110-MX-1	SACRAMENTO CNTY CA COP JUV COURTHSE 03			1	2FE	5,228,726	94.1670	5,080,310	5,395,000	5,247,600		3,392			5.000	5.645	JD	22,479	269,750	08/19/2003	12/01/2034
794872-CY-5	SALINAS CA COP MONTEREY STR PKG 04A			1	1FE	842,020	93.0870	767,968	825,000	832,394		(1,807)			5.000	4.729	MS	13,750	41,250	12/18/2003	09/01/2028
797010-HV-0	SAN BUENAVENTURA CA COP 2001 C			1	2Z	1,633,735	100.4780	1,768,413	1,760,000	1,638,842		6,510			4.750	5.054	FA	34,833	83,600	03/12/2003	02/01/2024
797355-WG-5	SAN DIEGO CA USD ELECT 98 2005 D-2			1	1FE	13,991,994	101.8280	15,172,372	14,900,000	14,021,007		29,013			4.750	5.270	JJ	353,875	353,875	01/08/2009	07/01/2027
79765D-SR-2	SAN FRANCISCO CA COP JUVENILE HALL 03			1	1FE	4,768,487	93.4580	4,500,003	4,815,000	4,773,949		948			4.750	6.945	MS	76,238	228,713	04/30/2003	03/01/2034
79765V-BM-1	SAN FRANCISCO CA REDEV AGY LSE REV 92	@			1FE	1,081,213	99.6610	3,807,050	3,820,000	3,690,779		245,476			0.000	7.002	NA			02/14/1992	07/01/2010
79765V-BN-9	SAN FRANCISCO CA REDEV AGY LSE REV 92	@			1FE	999,923	97.2430	3,714,683	3,820,000	3,442,815		230,531			0.000	7.052	NA			02/14/1992	07/01/2011
79765V-BP-4	SAN FRANCISCO CA REDEV AGY LSE REV 92	@			1FE	994,057	94.5200	3,846,964	4,070,000	3,422,532		229,165			0.000	7.052	NA			02/14/1992	07/01/2012
79765V-BQ-2	SAN FRANCISCO CA REDEV AGY LSE REV 92	@			1FE	984,485	90.9800	3,930,336	4,320,000	3,389,538		226,951			0.000	7.052	NA			02/14/1992	07/01/2013

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	
		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	Maturity
79765V-BR-0	SAN FRANCISCO CA REDEV AGY LSE REV 92	@			1FE	384,878	86.4960	1,565,578	1,810,000	1,325,079		88,720			0.000	7.051	NA			02/14/1992	07/01/2014
798153-FB-3	SAN JOSE CA FIN LSE CIVIC CTR PROJ 02B			1	1FE	1,947,580	102.1270	1,965,945	1,925,000	1,931,896		(2,629)			5.000	4.840	JD	8,021	96,250	02/26/2003	06/01/2027
798153-FC-1	SAN JOSE CA FIN LSE CIVIC CTR PROJ 02B			1	1FE	1,660,808	100.4220	1,656,963	1,650,000	1,653,303		(1,258)			5.000	4.910	JD	6,875	82,500	02/24/2003	06/01/2032
798182-EF-4	SAN JOSE CA USD COP 2002 CAP	@			1FE	635,356	50.1890	968,648	1,930,000	942,505		50,557			0.000	5.590	NA			10/18/2002	01/01/2023
798186-VG-4	SAN JOSE CA USD G O 2006 C			1	1FE	3,723,338	101.3030	3,798,863	3,750,000	3,727,275		1,186			4.500	4.599	FA	70,313	168,750	06/08/2006	08/01/2023
798432-DC-1	SAN LEANDRO CA COP CITY HALL 2003			1	1FE	701,990	98.8030	696,561	705,000	702,494		92			5.000	5.289	JD	2,938	35,250	10/08/2003	06/01/2028
799563-DK-4	SAN YSIDRO CA SCH DIST COP 05			1	1FE	1,297,313	88.0150	1,122,191	1,275,000	1,287,103		(2,266)			5.000	4.769	MS	21,250	63,750	01/06/2005	09/01/2034
801686-KV-7	SANTA CLARITA CA CMNTY COLLEGE DIST 07	@		1	1FE	867,375	30.9140	772,850	2,500,000	980,592		48,161			0.000	5.391	NA			07/19/2007	08/01/2028
802595-DD-7	SANTA ROSA CA COP BLDG ACQ 07 B			1	1FE	2,583,702	89.5670	2,395,917	2,675,000	2,591,838		3,378			4.750	5.244	JJ	63,531	127,063	06/13/2007	07/01/2037
845389-AU-9	SOUTHWESTERN CA CMNTY CLG DIST 01			1	1FE	3,507,891	108.6860	3,825,747	3,520,000	3,542,370		7,552			5.375	5.559	FA	78,833	189,200	05/03/2001	08/01/2025
861394-BV-5	STOCKTON CA PUB FING AUTH LSE 06A			1	2FE	1,693,259	93.4090	1,597,294	1,710,000	1,695,157		540			4.500	4.681	FA	32,063	76,950	03/22/2006	08/01/2028
861394-BY-9	STOCKTON CA PUB FING AUTH LSE 06A			1	2FE	1,931,920	89.5430	1,763,997	1,970,000	1,935,390		988			4.500	4.866	FA	36,938	88,650	03/22/2006	08/01/2031
861422-BZ-5	STOCKTON CA UNI SCH DIST COP 04 CAP	@		1	1FE	568,941	44.6680	888,893	1,990,000	784,976		41,601			0.000	6.283	NA			01/27/2004	02/01/2027
861422-CA-9	STOCKTON CA UNI SCH DIST COP 04 CAP	@		1	1FE	567,252	42.2260	886,746	2,100,000	783,094		41,573			0.000	6.285	NA			01/27/2004	02/01/2028
861422-CB-7	STOCKTON CA UNI SCH DIST COP 04 CAP	@		1	1FE	535,836	39.9030	837,963	2,100,000	740,148		39,361			0.000	6.283	NA			01/27/2004	02/01/2029
861422-CC-5	STOCKTON CA UNI SCH DIST COP 04 CAP	@		1	1FE	481,960	37.6930	753,860	2,000,000	666,113		35,486			0.000	6.276	NA			01/27/2004	02/01/2030
870470-CR-0	SWEETWATER CA UNION HIGH SD COP 01			1	1FE	950,154	104.4050	955,306	915,000	929,965		(3,676)			5.000	4.865	MS	15,250	45,750	11/05/2003	09/01/2020
870470-CS-8	SWEETWATER CA UNION HIGH SD COP 01			1	1FE	2,657,606	104.2730	2,763,235	2,650,000	2,653,423		(832)			5.000	5.602	MS	44,167	132,500	05/18/2004	09/01/2021
870470-DQ-1	SWEETWATER CA UNION HIGH SD COP 02			1	1FE	3,494,720	102.6650	3,588,142	3,495,000	3,494,781		12			5.000	5.480	MS	58,250	174,750	05/12/2004	09/01/2022
899111-CC-0	TULARE CITY CA PUB FIN LSE CAP FAC 08			1	1FE	4,812,527	102.7810	4,722,787	4,595,000	4,779,317		(17,848)			5.375	4.923	AO	61,745	246,981	01/30/2008	04/01/2032
899111-CD-8	TULARE CITY CA PUB FIN LSE CAP FAC 08			1	1FE	3,144,120	102.6130	3,078,390	3,000,000	3,121,990		(11,887)			5.250	4.789	AO	39,375	157,500	01/30/2008	04/01/2027
899111-CF-3	TULARE CITY CA PUB FIN LSE CAP FAC 08			1	1FE	4,090,705	101.6300	3,978,815	3,915,000	4,063,915		(14,400)			5.375	4.954	AO	52,608	210,431	01/30/2008	04/01/2035
919185-AV-0	VALLECITOS CA WTR DIST COP 05A			1	1FE	14,631,736	97.1720	14,342,587	14,760,000	14,639,333		3,466			4.750	4.870	JJ	350,550	698,725	06/22/2007	07/01/2032
925836-BY-3	VICTOR CA ELEM SCH DIST 02 A			1	1FE	818,252	110.9850	915,626	825,000	822,437		906			5.000	5.128	FA	17,188	41,250	06/18/2002	08/01/2022
926057-AW-0	VICTOR VALLEY CA TRAN AUTH COP 07			1	1FE	3,546,503	89.9170	3,232,516	3,595,000	3,550,524		1,744			4.625	4.809	JJ	83,134	166,269	08/01/2007	07/01/2027
926057-AX-8	VICTOR VALLEY CA TRAN AUTH COP 07			1	1FE	5,374,137	86.9590	4,700,134	5,405,000	5,376,085		846			4.750	4.828	JJ	128,369	256,738	08/01/2007	07/01/2031
92831H-BM-5	VISTA CA COP CMNTY PROJS 2007			1	1FE	25,676,138	97.5600	24,663,168	25,280,000	25,606,010		(36,328)			5.000	4.789	MN	210,667	1,264,000	11/30/2007	05/01/2031
937416-BA-2	WASHINGTON CA UNI SCH DIST YOLO COP 07			1	2FE	2,429,076	95.7740	2,279,421	2,380,000	2,418,951		(4,180)			5.000	4.740	FA	49,583	119,000	06/14/2007	08/01/2024
937416-BB-0	WASHINGTON CA UNI SCH DIST YOLO COP 07			1	2FE	2,099,739	95.6950	2,110,075	2,205,000	2,101,151		4,145			5.000	4.762	FA	45,938	110,250	06/14/2007	08/01/2025
952347-NG-3	WEST CONTRA COSTA CA USD G O 2003 B			1	1FE	1,403,628	101.8290	1,410,332	1,385,000	1,391,285		(2,234)			5.000	5.091	FA	28,854	69,250	10/01/2003	08/01/2026
952347-NJ-7	WEST CONTRA COSTA CA USD G O 2003 B			1	1FE	3,284,575	97.8770	3,278,880	3,350,000	3,292,794		1,476			5.000	6.051	FA	69,792	167,500	08/11/2003	08/01/2032
952347-LZ-3	WEST CONTRA COSTA CA USD G O 2003 C			1	1FE	3,374,706	100.0680	3,612,455	3,610,000	3,353,596		12,174			5.000	4.964	FA	75,208	180,500	04/10/2003	08/01/2023
952347-MB-5	WEST CONTRA COSTA CA USD G O 2003 C			1	1FE	25,671,000	91.6520	23,646,216	25,800,000	25,686,557		3,076			5.000	5.524	FA	537,500	1,290,000	04/14/2004	08/01/2032
977266-GP-4	WISEBURN CA SCH DIST 2008 CAP	@			1FE	2,076,779	23.3190	2,046,242	8,775,000	2,242,242		126,045			0.000	5.870	NA			08/22/2008	08/01/2033
988176-BW-2	YUBA CA CMNTY CLG DIST 06 ELECT 07B	@		1	1FE	1,455,062	21.7040	1,124,267	5,180,000	1,646,549		81,479			0.000	5.398	NA			07/19/2007	08/01/2032
005644-T5-8	ADAMS CNTY CO SD NO 12 CONVERT 2001B				1FE	7,352,310	103.7390	7,261,730	7,000,000	7,191,952		(160,358)			4.300	1.400	JD	13,378	301,000	03/05/2009	12/15/2010
009008-BU-6	AIMS CO JR CLG DIST COP 2006			1	2FE	977,694	101.3360	988,026	975,000	969,742		352			5.000	4.336	JD	2,167	48,750	08/16/2006	12/15/2020
009008-BW-2	AIMS CO JR CLG DIST COP 2006			1	2FE	954,006	100.6880	986,742	980,000	948,797		1,635			5.000	4.414	JD	2,178	49,000	08/16/2006	12/15/2022
009008-BX-0	AIMS CO JR CLG DIST COP 2006			1	2FE	1,195,964	100.3960	1,244,910	1,240,000	1,190,261		2,336			5.000	4.444	JD	2,756	62,000	08/16/2006	12/15/2023
009008-BY-8	AIMS CO JR CLG DIST COP 2006			1	2FE	863,413	100.1040	900,936	900,000	859,584		1,715			5.000	4.464	JD	2,000	45,000	08/16/2006	12/15/2024
03866C-AK-6	ARAPAHOE CNTY CO BLDG FIN CORP COP 00			1	1FE	778,814	100.5180	784,040	780,000	779,976		190			5.000	5.019	FA	14,733	39,000	08/25/2000	02/15/2012
03866C-AL-4	ARAPAHOE CNTY CO BLDG FIN CORP COP 00			1	1FE	2,866,633	100.5320	2,880,242	2,865,000	2,865,026		(211)			5.125	5.111	FA	55,470	146,831	08/25/2000	02/15/2013
03866C-AM-2	ARAPAHOE CNTY CO BLDG FIN CORP COP 00			1	1FE	2,758,940	100.5450	2,770,015	2,755,000	2,755,064		(515)			5.250	5.223	FA	54,641	144,638	08/25/2000	02/15/2014
03866C-AN-0	ARAPAHOE CNTY CO BLDG FIN CORP COP 00			1	1FE	2,943,032	100.5450	2,971,105	2,955,000	2,954,717		2,274			5.250	5.323	FA	58,608	155,138	08/25/2000	02/15/2015
03866C-AP-5	ARAPAHOE CNTY CO BLDG FIN CORP COP 00			1	1FE	2,911,133	100.5450	2,961,050	2,945,000	2,944,165		6,697			5.250	5.481	FA	58,409	154,613	08/25/2000	02/15/2016
03866C-AQ-3	ARAPAHOE CNTY CO BLDG FIN CORP COP 00			1	1FE	1,604,949	100.5450	1,643,911	1,635,000	1,634,223		6,229			5.250	5.642	FA	32,428	85,838	08/25/2000	02/15/2017
03866C-AR-1	ARAPAHOE CNTY CO BLDG FIN CORP COP 00			1	1FE	1,601,509	100.5450	1,648,938	1,640,000	1,638,974		8,218			5.250	5.768	FA	32,527	86,100	08/25/2000	02/15/2018
03866H-EV-7	ARAPAHOE CNTY CO COP 2006 REF			1	1FE	3,377,678	108.2170	3,365,549	3,110,000	3,286,026		(24,959)			5.000	3.949	FA	58,744	155,500	01/25/2006	02/15/2017
038681-Z6-2	ARAPAHOE CNTY CO SD 5 CHERRY G O 05B			1	1FE	4,028,971	104.9050	3,876,240	3,695,000	3,762,983		(68,782)			5.500	2.106	JD	9,032	203,225	06/01/2005	12/15/2010
114749-AZ-7	BROOMFIELD CO COP OPEN SPACE PK REC 00				1FE	1,645,000	103.6720	1,705,404	1,645,000	1,645,000					5.000	4.998	JD	6,854	82,250	09/27/2000	12/01/2010
114749-BF-0	BROOMFIELD CO COP OPEN SPACE PK REC 00			1	1FE	5,098,041	102.8860	5,329,495	5,180,000	5,129,053		4,259			5.500	6.064	JD	23,742	284,900	10/23/2000	12/01/2020
114749-AN-4	BROOMFIELD COLO CITY & CNTY CTFS PARTN C			1	1FE	3,469,375	100.1630	3,505,705	3,500,000	3,482,263		1,695			5.875	6.429	JD	17,135	205,625	12/09/1999	12/01/2019
114749-BX-1	BROOMFIELD COLO CITY & CNTY CTFS PARTN O			1	1FE	1,112,093	100.8820	1,129,878	1,120,000	1,113,641		214			5.750	6.333	JD	5,367	64,400	09/27/2000	12/01/2029
148471-DJ-1	CASTLE PINES CO NORTH METRO DIST G O 06			1	1FE	325,370	104.5660	329,383	315,000	321,949		(1,002)			5.000	4.570	JD	1,313	9,500	05/12/2006	12/01/2025
196711-JT-3	COLORADO COP UCDHSC FITZSIMONS 05B			1	2FE	556,847	105.3000	552,825	525,000	545,408		(3,025)			5.000	4.240	MN	4,375	26,250	12/15/2005	11/01/2018
19679R-EH-9	COLORADO WTR RES PWR PARKER WTR 04D			1	2FE	1,027,636	102.1160	1,016,054	995,000	1,011,931		(3,186)			5.000	4.589	MS	16,583	49,750	07/20/2004	09/01/2022

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 (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	Maturity
249183-LQ-5	DENVER CO COP CIV CTR OFF BLDG 2000B			1	1FE	5,668,651	105.3630	6,021,495	5,715,000	5,756,222		16,530			5.125	5.385	JD	24,408	292,894	09/20/2000	12/01/2013
249183-LS-1	DENVER CO COP CIV CTR OFF BLDG 2000B			1	1FE	2,954,687	105.4750	3,158,976	2,995,000	3,014,134		11,203			5.250	5.602	JD	13,103	157,238	09/20/2000	12/01/2015
249183-TR-5	DENVER CO COP HUMAN SVCS CTR 05 A				1FE	1,048,504	105.3310	1,032,244	980,000	997,889		(12,881)			5.000	3.214	MN	8,167	11,206	07/22/2005	05/01/2011
283365-BX-1	EL PASO CNTY CO COP JUDL BLDG 02 A			2	1FE	1,781,093	112.6500	1,824,930	1,620,000	1,667,659		(18,379)			5.250	3.964	JD	7,088	85,050	01/29/2003	12/01/2012
283365-BZ-6	EL PASO CNTY CO COP JUDL BLDG 02 A			1	1FE	1,553,679	113.0080	1,593,413	1,410,000	1,458,336		(15,298)			5.375	4.115	JD	6,316	75,788	12/18/2002	12/01/2014
283365-GM-0	EL PASO CNTY CO COP JUDL BLDG 07 A			1	1FE	6,396,665	101.1240	6,396,093	6,325,000	6,381,093		(5,818)			4.500	4.366	JD	23,719	284,625	03/06/2007	12/01/2026
283365-FA-7	EL PASO CNTY CO COP PIKES PEAK CTR 03			1	1FE	260,640	106.2870	265,718	250,000	254,527		(1,035)			5.000	4.490	JD	1,042	12,500	04/16/2003	12/01/2019
283365-FC-3	EL PASO CNTY CO COP PIKES PEAK CTR 03			1	1FE	558,835	105.5360	569,894	540,000	548,036		(1,834)			5.000	4.580	JD	2,250	27,000	04/16/2003	12/01/2020
283365-FD-1	EL PASO CNTY CO COP PIKES PEAK CTR 03			1	1FE	3,074,571	105.6860	3,191,717	3,020,000	3,043,417		(5,317)			5.000	4.780	JD	12,583	147,750	04/16/2003	12/01/2023
283479-GK-3	EL PASO CNTY CO SD NO 38 G O 01 REF			2	1FE	4,405,486	121.2370	4,479,707	3,695,000	4,190,536		(44,845)			6.000	3.981	JD	18,475	217,200	01/20/2004	12/01/2019
283479-GL-1	EL PASO CNTY CO SD NO 38 G O 01 REF			2	1FE	2,444,664	124.0930	2,531,497	2,040,000	2,348,151		(20,489)			6.000	4.265	JD	10,200	122,400	01/20/2004	12/01/2021
283484-AX-1	EL PASO CNTY CO SD NO 49 FALCON COP 06A			1	1FE	1,115,657	106.4200	1,144,015	1,075,000	1,104,181		(3,496)			5.000	4.540	JD	2,389	51,250	06/29/2006	12/15/2018
283484-AY-9	EL PASO CNTY CO SD NO 49 FALCON COP 06A			1	1FE	2,022,369	104.0350	2,033,884	1,955,000	2,003,383		(5,786)			5.000	4.580	JD	4,344	95,250	06/29/2006	12/15/2019
283484-AZ-6	EL PASO CNTY CO SD NO 49 FALCON COP 06A			1	1FE	1,978,499	104.0350	2,096,305	2,015,000	1,971,663		2,862			5.000	4.609	JD	4,478	100,750	06/29/2006	12/15/2020
283484-BA-0	EL PASO CNTY CO SD NO 49 FALCON COP 06A			1	1FE	2,313,400	103.3670	2,465,303	2,385,000	2,307,718		4,511			5.000	4.639	JD	5,300	119,250	06/29/2006	12/15/2021
283484-BV-4	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	372,541	105.9210	376,020	355,000	369,149		(1,457)			5.000	4.400	JD	789	17,750	07/26/2007	12/15/2019
283484-BW-2	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	974,997	105.2270	1,052,270	1,000,000	973,623		1,735			5.000	4.413	JD	2,222	50,000	07/26/2007	12/15/2020
283484-BX-0	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	962,155	105.3660	1,053,660	1,000,000	961,625		2,229			5.000	4.442	JD	2,222	50,000	07/26/2007	12/15/2021
283484-BY-8	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	1,272,033	105.1580	1,282,928	1,220,000	1,262,008		(4,308)			5.000	4.480	JD	2,711	61,000	07/26/2007	12/15/2022
283484-BZ-5	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	2,123,558	104.9520	2,141,021	2,040,000	2,107,473		(6,914)			5.000	4.500	JD	4,533	102,000	07/26/2007	12/15/2023
283484-CA-9	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	997,709	104.6080	1,004,237	960,000	990,456		(3,118)			5.000	4.520	JD	2,133	48,000	07/26/2007	12/15/2024
283484-CB-7	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	2,246,426	104.6770	2,266,257	2,165,000	2,230,777		(6,727)			5.000	4.540	JD	4,811	108,250	07/26/2007	12/15/2025
283484-CC-5	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	2,367,100	104.2660	2,382,478	2,285,000	2,351,336		(6,778)			5.000	4.560	JD	5,078	114,250	07/26/2007	12/15/2026
283484-CD-3	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	2,337,428	103.8570	2,347,168	2,260,000	2,322,573		(6,388)			5.000	4.580	JD	5,022	113,000	07/26/2007	12/15/2027
283484-CE-1	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	2,641,331	103.2480	2,643,149	2,560,000	2,625,748		(6,703)			5.000	4.610	JD	5,689	128,000	07/26/2007	12/15/2028
283484-CF-8	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	2,458,768	102.7090	2,449,610	2,385,000	2,444,640		(6,077)			5.000	4.620	JD	5,300	119,250	07/26/2007	12/15/2029
30606N-AA-2	FALCON HIGHLANDS CO METRO DIST G O 04A			1	3	7,793,043	78.7730	6,203,374	7,875,000	6,203,374	1,074,196	(597)			7.625	5.100	JD	26,688	581,216	06/21/2004	12/15/2034
34511L-DP-6	FOOTHILLS CO PK & REC BLDG AUTH COP 02			1	1	704,950	111.9350	772,352	690,000	697,114		(2,230)			5.000	4.617	JD	2,875	34,500	03/23/2006	12/01/2022
34511L-DQ-4	FOOTHILLS CO PK & REC BLDG AUTH COP 02			1	1FE	405,679	111.9350	447,740	400,000	402,710		(847)			5.000	4.748	JD	1,667	20,000	03/23/2006	12/01/2026
34511L-EC-4	FOOTHILLS CO PK & REC BLDG AUTH COP 02			1	1FE	260,525	100.4510	256,150	255,000	257,629		(824)			5.000	4.617	JD	1,063	12,750	03/23/2006	12/01/2022
34711G-BD-4	FORT COLLINS CO LSE COP 2004 A			1	1FE	508,018	108.6150	526,783	485,000	496,551		(2,321)			5.000	4.400	JD	2,021	24,250	06/24/2004	06/01/2016
34711G-BE-2	FORT COLLINS CO LSE COP 2004 A			1	1FE	2,511,986	107.9270	2,606,437	2,415,000	2,463,772		(9,778)			5.000	4.490	JD	10,063	120,750	06/24/2004	06/01/2017
357178-CN-0	FREMONT CNTY CO FIN COP 03 A REF			1	2FE	3,351,040	101.6670	3,253,344	3,200,000	3,266,240		(14,918)			5.250	4.670	JD	7,467	168,000	07/18/2003	12/15/2022
365892-JU-3	GARFIELD CNTY CO SD RE-1 ROARING 05				1FE	336,204	104.6320	324,359	310,000	315,117		(5,179)			5.250	3.275	JD	723	16,275	08/22/2005	12/15/2010
37850N-AZ-5	GLENDALE CO COP 2006			1	1FE	981,162	103.2290	949,707	920,000	962,615		(5,205)			5.000	4.220	JD	3,833	46,000	03/10/2006	12/01/2018
37850N-BA-9	GLENDALE CO COP 2006			1	1FE	924,758	101.9170	886,678	870,000	908,178		(4,656)			5.000	4.260	JD	3,625	43,500	03/10/2006	12/01/2019
37850N-BB-7	GLENDALE CO COP 2006			1	1FE	1,032,935	101.3270	987,938	975,000	1,015,419		(4,921)			5.000	4.300	JD	4,063	48,750	03/10/2006	12/01/2020
37850N-BC-5	GLENDALE CO COP 2006			1	1FE	1,245,962	100.9750	1,191,505	1,180,000	1,226,049		(5,598)			5.000	4.340	JD	4,917	59,000	03/10/2006	12/01/2021
37850N-BE-1	GLENDALE CO COP 2006			1	1FE	1,033,067	100.6830	986,693	980,000	1,017,059		(4,501)			5.000	4.360	JD	4,083	49,000	03/10/2006	12/01/2022
380822-AQ-9	GOLDEN CO COP 2006			1	1FE	1,696,200	97.4420	1,666,258	1,710,000	1,698,019		503			4.500	4.610	JD	6,413	76,950	02/10/2006	12/01/2026
385835-AV-5	GRAND JUNCTION CO LSE CBI LAB 06			1	2FE	264,763	104.8070	262,018	250,000	260,630		(1,404)			5.000	4.240	JD	556	12,500	11/03/2006	06/15/2027
51252A-CH-6	LAKEWOOD CO COP 2006 A REF				1FE	1,796,999	111.4300	1,844,167	1,655,000	1,755,871		(11,453)			5.000	4.040	JD	6,896	82,750	02/28/2006	06/01/2017
51252A-CJ-2	LAKEWOOD CO COP 2006 A REF				1FE	1,778,422	110.7760	1,811,188	1,635,000	1,741,166		(10,381)			5.000	4.080	JD	6,813	81,750	02/28/2006	06/01/2018
51252A-CA-1	LAKEWOOD CO COP PUB BLDG AUTH 2000			1	1FE	1,882,547	104.5900	1,940,145	1,855,000	1,858,177		(3,304)			5.375	5.179	JD	8,309	99,706	01/12/2001	12/01/2022
547675-AA-6	LOWELL METRO DIST CO G O LTD TAX 04			1	4	8,910,000	75.8770	6,760,641	8,910,000	6,760,641	1,060,825				7.250	6.957	JD	53,831	645,975	12/22/2004	12/01/2033
75289F-AN-0	RANGEVIEW CO LIBRARY DIST COP 2008			1	1FE	1,972,457	105.3270	2,148,671	2,040,000	1,975,047		3,404			5.000	4.326	JD	4,533	102,000	06/05/2008	12/15/2022
75289F-AQ-3	RANGEVIEW CO LIBRARY DIST COP 2008			1	1FE	1,925,819	104.5700	2,112,314	2,020,000	1,929,289		3,848			5.000	4.437	JD	4,489	101,000	06/05/2008	12/15/2024
75289F-AR-1	RANGEVIEW CO LIBRARY DIST COP 2008			1	1FE	1,185,380	104.6450	1,308,063	1,250,000	1,187,698		2,396			5.000	4.487	JD	2,778	62,500	06/05/2008	12/15/2025
75289F-AS-9	RANGEVIEW CO LIBRARY DIST COP 2008			1	1FE	2,292,212	104.1930	2,302,665	2,210,000	2,282,458		(6,425)			5.000	4.549	JD	4,911	110,500	06/05/2008	12/15/2026
75289F-AW-0	RANGEVIEW CO LIBRARY DIST COP 2008			1	1FE	4,699,150	102.4820	4,703,924	4,590,000	4,686,298		(8,468)			5.000	4.709	JD	10,200	210,750	06/05/2008	12/15/2030
948903-DZ-9	WELD CNTY CO COP 2006			1	1FE	1,839,851	103.6700	1,788,308	1,725,000	1,809,592		(10,282)			5.000	4.180	JD	3,833	86,250	11/16/2006	12/15/2026
108151-XM-8	BRIDGEPORT CT G O 2002 A REF			1	2FE	5,349,248	102.9940	5,216,646	5,065,000	5,242,920		(63,208)			5.375	3.950	FA	102,848	272,244	04/14/2008	08/15/2016
108151-D8-1	BRIDGEPORT CT G O 2004 C				2FE	3,601,015	106.6340	3,465,605	3,250,000	3,459,673		(32,696)			5.250	3.752	FA	64,458	170,625	08/12/2004	08/15/2015
108151-D9-9	BRIDGEPORT CT G O 2004 C				2FE	8,152,345	105.4100	7,747,635	7,350,000	7,866,518		(66,815)			5.250	4.000	FA	145,775	385,875	07/21/2004	08/15/2016
108151-E3-1	BRIDGEPORT CT G O 2004 C				2FE	6,855,800	106.4790	6,441,980	6,050,000	6,600,212		(51,902)			5.500	4.229	FA	125,706	332,750	07/21/2004	08/15/2018
108151-E4-9	BRIDGEPORT CT G O 2004 C				2FE	5,862,154	105.7270	5,476,659	5,180,000	5,665,542		(39,983)			5.500	4.299	FA	107,629	284,900	07/21/2004	08/15/2019

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	
		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	Maturity
108151-E5-6	BRIDGEPORT CT G O 2004 C				2FE	2,754,708	105.5050	2,579,597	2,445,000	2,673,410		(16,563)			5.500	4.389	FA	50,802	134,475	07/21/2004	08/15/2020
108151-E6-4	BRIDGEPORT CT G O 2004 C				2FE	1,456,650	105.1680	1,367,184	1,300,000	1,419,100		(7,664)			5.500	4.479	FA	27,011	71,500	07/21/2004	08/15/2021
108151-L6-6	BRIDGEPORT CT G O 2006 B			1	1FE	1,412,332	103.4750	1,474,519	1,425,000	1,414,569		646			4.500	4.617	JD	5,344	64,125	04/20/2006	12/01/2021
108151-L7-4	BRIDGEPORT CT G O 2006 B			1	1FE	2,011,475	102.5010	2,085,895	2,035,000	2,015,276		1,097			4.500	4.655	JD	7,631	91,575	04/20/2006	12/01/2022
20772F-4D-9	CONNECTICUT ST G O 2001 SER C REF				1FE	1,557,508	104.3090	1,496,834	1,435,000	1,459,092		(24,393)			5.250	2.640	JD	3,348	75,338	07/05/2005	12/15/2010
20772F-JN-1	CONNECTICUT ST G O 2001 SER C REF				1FE	111,332	112.8250	112,825	100,000	105,102		(1,606)			5.500	3.381	JD	244	5,500	08/23/2005	12/15/2012
20772G-C2-2	CONNECTICUT ST G O 2007 REF				1FE	14,152,190	105.4380	13,891,457	13,175,000	13,752,705		(399,485)			5.000	1.320	MS	193,965	658,750	02/24/2009	03/15/2011
645020-CA-4	NEW HAVEN CT G O 2002 C			1	1FE	1,408,264	111.0450	1,399,167	1,260,000	1,316,440		(14,401)			5.125	3.780	MN	10,763	64,575	11/08/2002	11/01/2013
645020-QE-1	NEW HAVEN CT G O 2003 A REF			1	1FE	1,368,486	111.1740	1,389,675	1,250,000	1,318,248		(13,225)			5.250	3.945	MN	10,938	56,438	12/20/2005	11/01/2015
941247-D9-6	WATERBURY CT G O 2004 A REF			1	1FE	191,607	109.0480	196,286	180,000	185,967		(1,317)			5.000	3.645	FA	3,750	9,000	09/23/2004	02/01/2017
941247-J3-3	WATERBURY CT G O 2007 REF				2FE	3,630,569	95.2700	3,343,977	3,510,000	3,613,339		(6,342)			4.500	4.190	AO	39,488	157,950	02/22/2007	04/01/2022
01069S-EK-6	ALACHUA CNTY FL SCH BRD COP 2005				1FE	3,176,428	105.4620	3,090,037	2,930,000	3,083,089		(24,479)			5.000	3.575	JJ	73,250	146,500	02/18/2005	07/01/2015
01069S-EL-4	ALACHUA CNTY FL SCH BRD COP 2005			1	1FE	3,312,083	103.5600	3,184,470	3,075,000	3,222,493		(23,518)			5.000	3.646	JJ	76,875	153,750	02/18/2005	07/01/2016
01069S-EM-2	ALACHUA CNTY FL SCH BRD COP 2005			1	1FE	3,454,025	102.2810	3,298,562	3,225,000	3,367,660		(22,692)			5.000	3.721	JJ	80,625	161,250	02/18/2005	07/01/2017
107403-MK-0	BREVARD CNTY FL PKS REC SOUTH LTD 07			1	1	3,859,429	96.7950	3,508,819	3,625,000	3,796,742		(22,575)			5.000	4.160	JJ	90,625	181,250	02/07/2007	07/01/2024
107403-ML-8	BREVARD CNTY FL PKS REC SOUTH LTD 07			1	1	3,231,763	94.9830	2,887,483	3,040,000	3,180,520		(18,457)			5.000	4.180	JJ	76,000	152,000	02/07/2007	07/01/2025
107403-MM-6	BREVARD CNTY FL PKS REC SOUTH LTD 07			1	1	3,062,370	94.1020	2,714,843	2,885,000	3,015,006		(17,063)			5.000	4.200	JJ	72,125	144,250	02/07/2007	07/01/2026
115065-HV-9	BROWARD CNTY FL SCH BRD COP 2001 B			1	1FE	650,040	107.1620	642,972	600,000	609,441		(5,969)			5.375	4.279	JJ	16,125	32,250	02/27/2002	07/01/2012
115065-LY-8	BROWARD CNTY FL SCH BRD COP 2004 A				1FE	2,588,535	107.5970	2,646,886	2,460,000	2,517,937		(21,615)			5.000	3.999	JJ	61,500	123,000	07/25/2006	07/01/2012
115065-ND-2	BROWARD CNTY FL SCH BRD COP 2004 C			1	1FE	5,251,477	107.1210	5,248,929	4,900,000	5,078,192		(35,125)			5.250	4.350	JJ	128,625	257,250	07/28/2004	07/01/2017
115065-PD-0	BROWARD CNTY FL SCH BRD COP 2005 A				1FE	4,338,256	105.1250	4,262,819	4,055,000	4,132,869		(49,601)			5.000	2.848	JJ	101,375	202,750	05/19/2005	07/01/2011
115065-RD-8	BROWARD CNTY FL SCH BRD COP 2006 A			1	1FE	5,490,000	103.1820	5,664,692	5,490,000	5,490,000					5.000	4.999	JJ	137,250	274,500	07/30/2008	07/01/2022
115065-RE-6	BROWARD CNTY FL SCH BRD COP 2006 A			1	1FE	7,305,000	102.5590	7,491,935	7,305,000	7,305,000					5.000	4.999	JJ	182,625	365,250	07/29/2008	07/01/2023
183253-DJ-9	CLAY CNTY FL SCH BRD COP 2005 B			1	1FE	2,437,119	103.7340	2,396,255	2,310,000	2,389,570		(12,575)			5.000	4.289	JJ	57,750	115,500	12/16/2005	07/01/2019
194653-EF-4	COLLIER CNTY FL SCH BRD LSE COP 01 A				1FE	3,114,426	100.4880	2,959,372	2,945,000	2,947,986		(24,021)			5.500	4.646	FA	61,191	161,975	06/22/2001	02/15/2010
194653-ES-6	COLLIER CNTY FL SCH BRD LSE COP 01 B				1FE	1,528,805	100.4880	1,396,783	1,390,000	1,392,380		(19,182)			5.500	4.066	FA	28,881	76,450	09/21/2001	02/15/2010
194653-EU-1	COLLIER CNTY FL SCH BRD LSE COP 01 B				1FE	109,898	107.8740	107,874	100,000	102,404		(1,060)			5.500	4.300	FA	2,078	5,500	09/21/2001	02/15/2012
194653-KS-9	COLLIER CNTY FL SCH BRD LSE COP 06			1	1FE	6,101,592	103.6670	6,531,021	6,300,000	6,079,702		14,116			5.000	4.547	FA	119,000	315,000	07/13/2006	02/15/2021
194653-KU-4	COLLIER CNTY FL SCH BRD LSE COP 06			1	1FE	6,152,734	103.6120	6,714,058	6,480,000	6,138,667		19,236			5.000	4.577	FA	122,400	324,000	07/13/2006	02/15/2022
23867H-BL-9	DAVIE FL G O LTD 2006			1	1FE	294,896	100.0670	325,218	325,000	296,856		1,522			4.500	4.474	FA	6,094	14,625	08/03/2006	08/01/2022
23867H-BM-7	DAVIE FL G O LTD 2006			1	1FE	331,203	99.7710	369,153	370,000	333,589		1,759			4.500	4.521	FA	6,938	16,650	08/03/2006	08/01/2023
23867H-BN-5	DAVIE FL G O LTD 2006			1	1FE	500,362	99.2380	560,695	565,000	504,111		2,646			4.500	4.582	FA	10,594	25,425	08/03/2006	08/01/2024
23867H-BP-0	DAVIE FL G O LTD 2006			1	1FE	1,625,502	98.7690	1,619,812	1,640,000	1,627,266		550			4.500	4.641	FA	30,750	73,800	08/03/2006	08/01/2025
23867H-BQ-8	DAVIE FL G O LTD 2006			1	1FE	1,497,259	98.0390	1,485,291	1,515,000	1,499,253		622			4.500	4.689	FA	28,406	68,175	08/03/2006	08/01/2026
267169-BK-5	DUVAL CNTY FL SCH BRD COP 2005 REF			1	1FE	2,710,136	104.3310	2,754,338	2,640,000	2,665,074		(3,897)			5.000	3.914	JJ	66,000	132,000	01/28/2005	07/01/2020
33840M-BL-9	FLAGLER CNTY FL SCH BRD COP 2005 A			1	1FE	1,979,881	101.7950	2,076,618	2,040,000	1,968,207		3,184			5.000	4.441	FA	42,500	102,000	08/08/2006	08/01/2024
341535-NQ-1	FLORIDA ST BRD ED PUB CAP OUTLAY 00 A			1	1FE	37,176,827	103.1480	35,941,921	34,845,000	35,913,899		(1,262,928)			5.550	4.986	JD	161,158	1,933,898	03/30/2009	06/01/2029
341535-NQ-1	FLORIDA ST BRD ED PUB CAP OUTLAY 00 A	0		1	1FE	21,338,400	103.1480	20,629,600	20,000,000	20,613,517		(724,883)			5.550	4.986	JD	92,500	1,110,000	03/30/2009	06/01/2029
341422-4P-5	FLORIDA ST BRD ED PUB CAP OUTLAY 01 C				1FE	176,110	101.9030	173,235	170,000	170,360		(838)			5.000	4.479	JD	708	8,500	12/20/2001	06/01/2010
341426-SE-5	FLORIDA ST BRD ED PUB CAP OUTLAY 05 B			1	1FE	27,819,317	106.8290	28,256,271	26,450,000	27,791,192		(28,124)			4.750	4.140	JD	104,698	628,188	11/03/2009	06/01/2020
341426-SF-2	FLORIDA ST BRD ED PUB CAP OUTLAY 05 B			1	1FE	28,974,166	106.0680	29,386,139	27,705,000	28,949,559		(24,607)			4.750	3.985	JD	109,666	657,994	11/04/2009	06/01/2021
34160H-EV-5	FLORIDA ST CORR PRIVATZN COMMN 04B			1	1FE	3,073,242	104.0930	3,034,311	2,915,000	3,004,824		(17,403)			5.000	4.204	FA	60,729	145,750	01/06/2005	08/01/2022
34160H-EW-3	FLORIDA ST CORR PRIVATZN COMMN 04B			1	1FE	3,329,391	103.5020	3,281,013	3,170,000	3,260,584		(17,524)			5.000	4.258	FA	66,042	158,500	01/11/2005	08/01/2023
34160P-AK-5	FLORIDA ST DEPT MGMT SVCS COP 06A				1FE	4,441,121	109.5950	4,597,510	4,195,000	4,358,342		(25,454)			5.000	4.209	FA	87,396	209,750	07/26/2006	08/01/2015
43232L-EG-4	HILLSBOROUGH CNTY FL MOSI CNTY CTR 06			1	1FE	4,622,199	101.5060	4,684,502	4,615,000	4,619,963		(644)			4.500	4.480	JJ	103,838	207,675	03/30/2006	07/01/2022
43232V-HA-2	HILLSBOROUGH CNTY FL SCH BRD COP 01A			1	1FE	2,753,921	100.9940	2,772,285	2,745,000	2,745,656		(1,265)			5.000	4.947	JJ	68,625	137,250	05/06/2002	07/01/2018
43232V-KC-4	HILLSBOROUGH CNTY FL SCH BRD COP 04A				1FE	4,455,942	110.4670	4,418,680	4,000,000	4,297,463		(33,268)			5.250	3.899	JJ	105,000	210,000	02/04/2004	07/01/2017
43232V-PQ-8	HILLSBOROUGH CNTY FL SCH BRD COP 06			1	1FE	3,580,895	103.4080	3,484,850	3,370,000	3,530,770		(17,854)			5.000	4.250	JJ	84,250	168,500	01/24/2007	07/01/2023
43232V-PS-4	HILLSBOROUGH CNTY FL SCH BRD COP 06			1	1FE	4,211,575	103.0870	4,092,554	3,970,000	4,154,205		(20,439)			5.000	4.270	JJ	99,250	198,500	01/24/2007	07/01/2024
43232V-QS-3	HILLSBOROUGH CNTY FL SCH BRD COP 07			1	1FE	3,235,875	105.0330	3,382,063	3,220,000	3,233,836		(1,492)			5.000	4.930	JJ	80,500	161,000	08/05/2008	07/01/2023
43232V-QU-8	HILLSBOROUGH CNTY FL SCH BRD COP 07			1	1FE	1,255,816	104.9620	1,317,273	1,255,000	1,255,711		(76)			5.000	4.990	JJ	31,375	62,750	08/05/2008	07/01/2024
43232V-QV-6	HILLSBOROUGH CNTY FL SCH BRD COP 07			1	1FE	4,056,744	104.4450	4,261,356	4,080,000	4,057,998		918			5.000	5.081	JJ	102,000	204,000	08/05/2008	07/01/2025
45441R-BW-1	INDIAN RIVER CNTY FL SCH BRD COP 2007			1	1FE	6,029,928	101.4340	5,999,821	5,915,000	6,007,096		(10,007)			5.000	4.750	JJ	147,875	295,750	08/14/2007	07/01/2025
50825J-FR-2	LAKE CNTY FL SCH BRD COP 05 B			1	1FE	4,739,944	102.2450	4,498,780	4,400,000	4,603,492		(32,985)			5.000	4.040	JD	18,333	220,000	07/18/2005	06/01/2017
50825J-FS-0	LAKE CNTY FL SCH BRD COP 05 B			1	1FE	5,011,190	101.1450	4,723,472	4,670,000	4,874,437		(33,085)			5.000	4.090	JD	19,458	233,500	07/18/2005	06/01/2018
50825J-FZ-4	LAKE CNTY FL SCH BRD COP 05 C				1FE	2,497,114	106.3460	2,387,468	2,245,000	2,430,417		(18,130)			5.250	4.080	JD	9,822	117,863	01/13/2006	06/01/2018

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	Maturity
523488-AK-0	LEE CNTY FL JUSTICE CTR CORP IMPT 81			1	1	80,940	104.9250	62,955	60,000	60,000					11.125	10.695	JJ	3,338	4,450	07/06/2001	01/01/2011
523494-HJ-4	LEE CNTY FL SCH BRD COP 2004 A			1	1FE	3,644,828	100.8430	3,705,980	3,675,000	3,652,150		1,444			4.750	4.895	FA	72,734	174,563	05/04/2004	08/01/2021
56879E-FR-5	MARION CNTY FL SCH BRD COP 2007B			1	1FE	4,039,777	101.0420	3,910,325	3,870,000	4,003,148		(14,854)			5.000	4.450	JD	16,125	193,500	05/23/2007	06/01/2026
56879E-FS-3	MARION CNTY FL SCH BRD COP 2007B			1	1FE	4,245,214	100.6700	4,097,269	4,070,000	4,207,426		(15,325)			5.000	4.460	JD	16,958	203,500	05/23/2007	06/01/2027
59333M-HL-2	MIAMI-DADE CNTY FL SCH BRD COP 03D			1	1FE	2,019,011	106.9300	2,020,977	1,890,000	1,942,939		(13,438)			5.000	4.149	FA	39,375	94,500	09/10/2003	08/01/2014
59333M-HS-7	MIAMI-DADE CNTY FL SCH BRD COP 03D			1	1FE	4,143,465	103.0240	3,961,273	3,845,000	3,965,540		(30,667)			5.000	3.349	FA	80,104	192,250	06/10/2003	08/01/2017
59333M-HW-8	MIAMI-DADE CNTY FL SCH BRD COP 03D			1	1FE	5,590,103	101.4310	5,421,487	5,345,000	5,447,440		(25,891)			5.000	4.152	FA	111,354	267,250	05/05/2004	08/01/2019
59333M-HY-4	MIAMI-DADE CNTY FL SCH BRD COP 03D			1	1FE	3,246,453	101.1680	3,151,383	3,115,000	3,187,669		(18,387)			5.000	4.289	FA	64,896	155,750	08/17/2006	08/01/2020
59333M-JA-4	MIAMI-DADE CNTY FL SCH BRD COP 03D			1	1FE	3,119,310	100.9720	3,029,160	3,000,000	3,065,996		(16,684)			5.000	4.329	FA	62,500	150,000	08/17/2006	08/01/2021
59333M-KK-0	MIAMI-DADE CNTY FL SCH BRD COP 04A			1	1FE	3,687,376	105.4270	3,605,603	3,420,000	3,559,609		(25,980)			5.250	4.290	AO	44,888	179,550	07/21/2004	10/01/2017
59333M-NL-5	MIAMI-DADE CNTY FL SCH BRD COP 06B			1	1FE	3,480,787	102.0770	3,358,333	3,290,000	3,423,044		(16,421)			5.000	4.310	MN	27,417	164,500	03/23/2006	11/01/2020
684517-AP-0	ORANGE CNTY FL SCH BRD COP 1997 A				1FE	4,336,805	106.7910	4,132,812	3,870,000	4,010,187		(84,553)			6.000	2.543	FA	96,750	232,200	02/28/2005	08/01/2011
684517-DQ-5	ORANGE CNTY FL SCH BRD COP 2001 A			1	1FE	558,121	107.3500	542,118	505,000	526,160		(5,819)			5.250	3.899	FA	11,047	26,513	12/11/2003	08/01/2014
684517-LR-4	ORANGE CNTY FL SCH BRD COP 2007 A			1	1FE	1,561,530	102.8510	1,542,765	1,500,000	1,549,606		(5,384)			5.000	4.480	FA	31,250	75,000	09/18/2007	08/01/2025
688028-EZ-8	OSCEOLA CNTY FL SCH BRD COP 2002 A			1	1FE	3,920,960	110.3910	4,415,640	4,000,000	3,985,403		20,526			5.125	5.680	JD	17,083	205,000	04/03/2002	06/01/2021
688028-FQ-7	OSCEOLA CNTY FL SCH BRD COP 2004 C			1	1FE	2,521,128	103.8220	2,491,728	2,400,000	2,476,857		(13,773)			5.000	4.271	JD	10,000	120,000	08/10/2006	06/01/2018
696550-JK-9	PALM BEACH CNTY FL SCH BRD COP 02C			1	1FE	2,637,635	110.5520	2,913,045	2,635,000	2,635,803		(284)			5.000	4.985	FA	54,896	131,750	06/18/2002	08/01/2020
696550-LU-4	PALM BEACH CNTY FL SCH BRD COP 03A			1	1FE	2,230,592	106.3020	2,211,082	2,080,000	2,141,751		(15,693)			5.000	4.099	FA	43,333	104,000	09/15/2003	08/01/2015
696550-MY-5	PALM BEACH CNTY FL SCH BRD COP 04A			1	1FE	4,090,020	105.0520	4,012,986	3,820,000	3,964,298		(28,087)			5.000	4.062	FA	79,583	191,000	04/12/2004	08/01/2017
696550-MZ-2	PALM BEACH CNTY FL SCH BRD COP 04A			1	1FE	3,190,424	104.9020	3,147,060	3,000,000	3,101,900		(19,784)			5.000	4.145	FA	62,500	150,000	04/12/2004	08/01/2018
696550-NA-6	PALM BEACH CNTY FL SCH BRD COP 04A			1	1FE	4,069,087	102.1230	3,926,629	3,845,000	3,957,367		(21,748)			5.000	4.290	FA	80,104	192,250	04/12/2004	08/01/2019
696550-NB-4	PALM BEACH CNTY FL SCH BRD COP 04A			1	1FE	986,661	103.0400	1,030,400	1,000,000	970,521		2,023			5.000	4.323	FA	20,833	50,000	04/12/2004	08/01/2020
696550-WB-4	PALM BEACH CNTY FL SCH BRD COP 04A			1	1FE	1,837,709	104.9450	1,909,999	1,820,000	1,834,043		(2,679)			5.000	4.809	FA	37,917	91,000	08/01/2008	08/01/2020
696550-WC-2	PALM BEACH CNTY FL SCH BRD COP 04A			1	1FE	1,445,861	105.2020	1,514,909	1,440,000	1,444,651		(884)			5.000	4.919	FA	30,000	72,000	08/01/2008	08/01/2021
696550-WD-0	PALM BEACH CNTY FL SCH BRD COP 04A			1	1FE	1,000,480	104.4750	1,044,750	1,000,000	1,000,381		(72)			5.000	4.989	FA	20,833	50,000	08/01/2008	08/01/2022
696550-PT-3	PALM BEACH CNTY FL SCH BRD COP 05A				1FE	4,890,726	109.0600	5,125,820	4,700,000	4,861,388		(25,073)			5.000	4.301	FA	97,917	235,000	10/28/2008	08/01/2015
696550-PU-0	PALM BEACH CNTY FL SCH BRD COP 05A			1	1FE	5,129,200	109.3270	5,466,350	5,000,000	5,109,469		(16,867)			5.000	4.550	FA	104,167	250,000	10/28/2008	08/01/2016
696550-PV-8	PALM BEACH CNTY FL SCH BRD COP 05A			1	1FE	6,130,560	107.7910	6,467,460	6,000,000	6,110,662		(17,011)			5.000	4.620	FA	125,000	300,000	10/28/2008	08/01/2017
696550-UD-2	PALM BEACH CNTY FL SCH BRD COP 07			1	1FE	17,927,325	96.3080	17,012,808	17,665,000	17,868,015		(22,191)			4.500	4.320	FA	331,219	794,925	02/28/2007	08/01/2025
696550-UG-5	PALM BEACH CNTY FL SCH BRD COP 07			1	1FE	14,636,694	97.1570	14,058,618	14,470,000	14,599,066		(14,083)			4.500	4.360	FA	271,313	651,150	02/28/2007	08/01/2027
702528-BU-3	PASCO CNTY FL SCH BRD COP 2004 A			1	1FE	1,794,341	102.9990	1,730,383	1,680,000	1,738,321		(11,329)			5.000	4.159	FA	35,000	84,000	08/03/2004	08/01/2016
702528-BW-9	PASCO CNTY FL SCH BRD COP 2004 A			1	1FE	2,381,353	100.9690	2,286,948	2,265,000	2,324,616		(11,516)			5.000	4.359	FA	47,188	113,250	08/02/2004	08/01/2018
702528-EL-0	PASCO CNTY FL SCH BRD COP 2007 A			1	1FE	5,442,307	101.5070	5,400,172	5,320,000	5,417,293		(10,454)			5.000	4.709	FA	110,833	266,000	06/14/2007	08/01/2025
702528-EM-8	PASCO CNTY FL SCH BRD COP 2007 A			1	1FE	5,744,652	101.6340	5,711,831	5,620,000	5,719,168		(10,651)			5.000	4.719	FA	117,083	281,000	06/14/2007	08/01/2026
803276-LM-4	SARASOTA CNTY FL ENVIR SENS G O 2008			1	1FE	2,399,632	107.6060	2,528,741	2,350,000	2,392,800		(3,818)			5.250	4.990	AO	30,844	123,375	02/22/2008	10/01/2028
803276-LP-7	SARASOTA CNTY FL ENVIR SENS G O 2008			1	1FE	1,706,239	105.6570	1,769,755	1,675,000	1,701,945		(2,400)			5.250	5.020	AO	21,984	87,938	02/22/2008	10/01/2029
803300-BE-4	SARASOTA CNTY FL SCH BRD COP 2009			1	1FE	3,515,868	106.6900	3,840,840	3,600,000	3,519,696		3,828			5.000	5.149	JJ	90,000	48,000	03/13/2009	07/01/2021
816692-FV-4	SEMINOLE CNTY FL SCH BRD COP 2004 A			1	1FE	1,071,648	103.9440	1,049,834	1,010,000	1,043,494		(6,633)			5.000	4.126	JJ	25,250	50,500	08/11/2004	07/01/2019
816692-FW-2	SEMINOLE CNTY FL SCH BRD COP 2004 A			1	1FE	1,324,735	104.1530	1,348,781	1,295,000	1,297,234		(433)			5.000	4.264	JJ	32,375	64,750	08/11/2004	07/01/2020
816692-FX-0	SEMINOLE CNTY FL SCH BRD COP 2004 A			1	1FE	970,427	104.3200	964,960	925,000	948,167		(4,563)			5.000	4.380	JJ	23,125	46,250	08/11/2004	07/01/2021
816692-FY-8	SEMINOLE CNTY FL SCH BRD COP 2004 A			1	1FE	1,942,938	104.5290	1,949,466	1,865,000	1,904,831		(7,826)			5.000	4.470	JJ	46,625	93,250	08/11/2004	07/01/2022
816692-FZ-5	SEMINOLE CNTY FL SCH BRD COP 2004 A			1	1FE	1,925,732	104.3200	1,940,352	1,860,000	1,893,656		(6,598)			5.000	4.550	JJ	46,500	93,000	08/11/2004	07/01/2023
816692-GA-9	SEMINOLE CNTY FL SCH BRD COP 2004 A			1	1FE	1,136,979	104.1110	1,150,427	1,105,000	1,121,404		(3,209)			5.000	4.630	JJ	27,625	55,250	08/11/2004	07/01/2024
92884E-CH-8	VOLUSIA CNTY FL SCH BRD COP 2005 A				1FE	1,747,022	102.6310	1,683,148	1,640,000	1,653,750		(22,952)			5.000	2.308	FA	34,167	82,000	06/29/2005	08/01/2010
92884E-CQ-8	VOLUSIA CNTY FL SCH BRD COP 2005 B			1	1FE	2,988,762	110.1490	3,034,605	2,755,000	2,900,818		(22,932)			5.000	3.432	FA	57,396	137,750	02/17/2005	08/01/2015
92884E-CR-6	VOLUSIA CNTY FL SCH BRD COP 2005 B			1	1FE	2,953,125	108.1620	2,963,639	2,740,000	2,873,130		(20,878)			5.000	3.518	FA	57,083	137,000	02/17/2005	08/01/2016
92884E-CS-4	VOLUSIA CNTY FL SCH BRD COP 2005 B			1	1FE	3,257,813	107.0590	3,254,594	3,040,000	3,176,222		(21,310)			5.000	3.593	FA	63,333	152,000	02/17/2005	08/01/2017
92884E-CT-2	VOLUSIA CNTY FL SCH BRD COP 2005 B			1	1FE	3,295,083	106.0160	3,275,894	3,090,000	3,218,503		(20,060)			5.000	3.874	FA	64,375	154,500	02/17/2005	08/01/2018
046079-QB-8	ASSOCIATION CNTY COMMR GA DEKALB 03			1	1FE	469,140	102.6340	482,380	470,000	469,356		40			4.625	4.657	JD	1,811	21,738	11/19/2003	12/01/2021
046079-QC-6	ASSOCIATION CNTY COMMR GA DEKALB 03			1	1FE	1,554,780	102.6820	1,586,437	1,545,000	1,549,368		(994)			4.750	4.670	JD	6,116	73,388	11/19/2003	12/01/2022
046079-TD-1	ASSOCIATION CNTY COMMR GA ROCKDALE 99			1	1FE	458,618	103.6030	486,934	470,000	467,858		4,082			5.625	7.151	JJ	13,219	26,438	07/05/2006	07/01/2020
046079-TK-5	ASSOCIATION CNTY COMMR GA ROCKDALE 99			1	1FE	273,219	102.0660	285,785	280,000	274,722		463			5.625	7.571	JJ	7,875	15,750	07/05/2006	07/01/2020
047804-DD-8	ATLANTA GA DNTWN DEV UNDERGROUND 09A				1FE	7,340,976	109.2060	7,436,929	6,810,000	7,263,843		(77,132)			5.000	2.718	JJ	170,250	45,400	05/06/2009	07/01/2013
047804-DE-6	ATLANTA GA DNTWN DEV UNDERGROUND 09A				1FE	3,942,479	110.2340	4,034,564	3,660,000	3,910,213		(32,266)			5.000	3.103	JJ	91,500	24,400	05/06/2009	07/01/2014
047681-JM-4	ATLANTA-FULTON GA REC PARK IMPT 05A			1	1FE	274,410	102.6890	308,067	300,000	276,216		1,131			4.500	4.654	JD	1,125	13,500	12/13/2005	12/01/2023
164227-AA-8	CHEROKEE CNTY GA SLD WST BALL GRND 07A			1	1FE	484,750	100.6910	503,455	500,000	486,176		657			4.650	5.070	JJ	11,625	11,625	09/19/2007	07/01/2026

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	
		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	Maturity
164227-AB-6	CHEROKEE CNTY GA SLD WST BALL GRND 07A			1	1FE	675,780	98.2810	687,967	700,000	677,243		674			4.750	5.238	JJ	16,625	30,875	09/19/2007	07/01/2031
164227-AC-4	CHEROKEE CNTY GA SLD WST BALL GRND 07A			1	1FE	1,289,938	98.9670	1,286,571	1,300,000	1,290,347		188			5.000	5.109	JJ	32,500	65,000	09/19/2007	07/01/2037
240505-PT-8	DEKALB CNTY GA SCH DIST G O 2007				1FE	15,253,200	104.9040	14,948,820	14,250,000	14,815,171		(438,029)			5.000	1.300	FA	296,875	356,250	02/20/2009	02/01/2011
240451-XE-9	DEKALB CNTY GA SPL TRANSN PARKS 06			1	1FE	1,120,467	105.4520	1,170,517	1,110,000	1,116,832		(992)			4.500	4.380	JD	4,163		01/24/2006	12/01/2025
274501-FB-6	EAST POINT GA COP WTR & SWR 07			1	6*	1,012,596	92.4190	868,739	940,000		(995,068)	(6,593)			5.000	4.040	FA	19,583	47,000	03/28/2007	02/01/2019
360064-LX-5	FULTON CNTY GA SCH DIST G O REF 1991			2	1FE	1,579,263	101.9610	1,458,042	1,430,000	1,430,000		(18,518)			6.375	(52.451)	MN	15,194	51,478	09/28/2000	05/01/2010
362899-ER-3	GAINESVILLE GA G O PUB SAFETY 09 B				1FE	2,899,904	102.2780	2,914,923	2,850,000	2,879,437		(20,466)			3.000	1.784	MN	10,925	41,562	05/14/2009	11/15/2010
362899-ES-1	GAINESVILLE GA G O PUB SAFETY 09 B				1FE	657,054	106.5010	654,981	615,000	646,870		(10,184)			5.000	2.148	MN	3,929	14,948	05/14/2009	11/15/2011
362899-ET-9	GAINESVILLE GA G O PUB SAFETY 09 B				1FE	6,783,638	109.0660	6,838,438	6,270,000	6,696,348		(87,291)			5.000	2.519	MN	40,058	152,396	05/14/2009	11/15/2012
362899-EU-6	GAINESVILLE GA G O PUB SAFETY 09 B				1FE	3,793,413	109.7950	3,804,397	3,465,000	3,750,765		(42,648)			5.000	2.731	MN	22,138	84,219	05/14/2009	11/15/2013
373283-AP-5	GEORGIA MUN ASSN INC COP CITY COURT 02				2Z	765,458	103.2080	768,900	745,000	747,507		(2,620)			5.000	4.619	JD	3,104	37,250	12/19/2001	12/01/2010
373283-AQ-3	GEORGIA MUN ASSN INC COP CITY COURT 02				2Z	1,256,949	105.4560	1,297,109	1,230,000	1,236,224		(3,035)			5.000	4.720	JD	5,125	61,500	12/19/2001	12/01/2011
373283-AR-1	GEORGIA MUN ASSN INC COP CITY COURT 02			1	2Z	1,892,181	108.1130	1,940,628	1,795,000	1,826,131		(9,712)			5.500	5.030	JD	8,227	98,725	12/19/2001	12/01/2012
373283-BB-5	GEORGIA MUN ASSN INC COP CITY COURT 02			1	2Z	2,331,672	100.4890	2,411,736	2,400,000	2,346,704		2,254			5.250	6.245	JD	10,500	126,000	12/19/2001	12/01/2026
373382-4A-5	GEORGIA ST G O 1997 C				1FE	8,384,298	103.4180	8,066,604	7,800,000	8,056,191		(328,107)			6.250	0.600	FA	203,125	243,750	03/26/2009	08/01/2010
403715-BB-0	GWINNETT CNTY GA DEV COP PUB SCH 04			1	1FE	241,545	114.1600	268,276	235,000	238,136		(698)			5.000	4.629	JJ	5,875	11,750	08/10/2004	01/01/2024
419722-ZF-3	HAWAII CNTY HI G O 2008 A				1FE	647,465	107.7250	700,213	650,000	647,694		217			4.500	4.607	JJ	13,488	17,469	11/26/2008	07/15/2018
419722-ZG-1	HAWAII CNTY HI G O 2008 A			1	1FE	1,201,562	106.5060	1,310,024	1,230,000	1,203,805		2,123			4.500	4.863	JJ	25,523	33,056	11/26/2008	07/15/2019
419779-JJ-3	HAWAII ST G O 1992 BZ				1FE	6,449,340	104.1650	6,249,900	6,000,000	6,225,796		(223,544)			6.000	0.950	AO	90,000	180,000	03/26/2009	10/01/2010
09746L-BJ-1	BOISE CITY ID URBAN ADA CNTY COURT 05			1	1FE	3,878,266	107.4170	3,936,833	3,665,000	3,802,896		(21,302)			5.000	4.240	FA	69,228	183,250	03/29/2006	08/15/2019
09746L-BK-8	BOISE CITY ID URBAN ADA CNTY COURT 05			1	1FE	3,981,792	107.0490	4,169,559	3,895,000	3,927,059		(4,856)			5.000	4.257	FA	73,572	194,750	03/29/2006	08/15/2020
080023-KU-7	BELLWOOD IL G O 2006			1	2	6,905,728	80.3880	5,599,024	6,965,000	5,599,024		1,764	1,311,811		4.500	4.621	JD	26,119	313,425	12/14/2006	12/01/2029
158285-FP-6	CHAMPAIGN CNTY IL SCH DIST 116 99C	@		1	1FE	527,930	59.1520	973,050	1,645,000	973,034		55,145			0.000	5.920	NA			06/23/1999	01/01/2019
167501-UL-7	CHICAGO IL BRD OF ED G O SCH REF 98B-1	@			1FE	6,110,407	45.7370	7,766,143	16,980,000	6,815,536		378,585	842,394		0.000	5.070	NA			01/29/2008	12/01/2025
167484-XH-2	CHICAGO IL G O 2000 D REF			1	1FE	5,007,250	101.1190	5,055,950	5,000,000	5,000,917		(867)			5.750	6.566	JJ	143,750	287,500	11/17/2000	01/01/2030
167615-JA-2	CHICAGO IL G O PARK DIST UNLTD 2001 B			1	1FE	4,304,205	104.9220	4,490,662	4,280,000	4,285,532		(5,253)			5.375	5.237	JJ	115,025	230,050	03/01/2006	01/01/2029
167615-JC-8	CHICAGO IL G O PARK DIST UNLTD 2001 B			1	1FE	593,337	101.5000	598,850	590,000	590,763		(724)			5.375	5.237	JJ	15,856	31,713	03/01/2006	01/01/2029
167485-2Z-3	CHICAGO IL G O PROJ & REF 2003 A			1	1FE	147,606	111.8020	167,703	150,000	148,437		468			5.000	5.379	JJ	3,750	7,500	01/28/2008	01/01/2042
167485-3A-7	CHICAGO IL G O PROJ & REF 2003 A			1	1FE	98,404	100.5490	100,549	100,000	98,448		24			5.000	5.429	JJ	2,500	5,000	01/28/2008	01/01/2042
213309-JZ-1	COOK CNTY IL CCSD NO 21 WHEELING 01 CAP	@			1FE	1,169,703	80.1570	2,176,263	2,715,000	1,866,719		98,413			0.000	5.490	NA			04/12/2001	12/01/2016
213309-KA-4	COOK CNTY IL CCSD NO 21 WHEELING 01 CAP	@			1FE	1,047,514	76.1360	1,979,536	2,600,000	1,682,994		89,969			0.000	5.570	NA			04/12/2001	12/01/2017
216048-EA-2	COOK CNTY IL CUSD NO 401 ELMWOOD 99 CAP	@			1FE	1,698,385	95.0460	3,445,418	3,625,000	3,059,518		172,830			0.000	5.900	NA			11/01/1999	12/01/2012
216048-EB-0	COOK CNTY IL CUSD NO 401 ELMWOOD 99 CAP	@			1FE	1,144,684	91.4330	2,400,116	2,625,000	2,082,427		119,541			0.000	6.000	NA			11/01/1999	12/01/2013
215457-AP-7	COOK CNTY IL HSD 201 J STERLING MORTON O	@			2	1,302,772	63.0510	1,771,733	2,810,000	1,733,626		82,409			0.000	4.930	NA			01/28/2004	12/01/2019
215260-JK-7	COOK CNTY IL SCH DIST NO 159 MATTESON 03			1	1FE	1,081,428	114.7340	1,141,603	995,000	1,035,880		(9,495)			5.000	3.761	JD	4,146	49,750	12/15/2003	12/01/2014
215579-EE-9	COOK CNTY IL TWP HSD 209 PROVISO 08A	@		1	1FE	1,840,904	42.7170	2,118,763	4,960,000	1,981,024		110,999			0.000	10.027	NA			09/10/2008	12/01/2025
215579-EF-6	COOK CNTY IL TWP HSD 209 PROVISO 08A	@		1	1FE	1,397,802	39.9510	1,608,028	4,025,000	1,505,123		85,022			0.000	10.722	NA			09/10/2008	12/01/2026
222345-EG-1	COUNTRY CLUB HILLS IL G O SALES TAX 06			1	2FE	1,622,561	99.2890	1,553,873	1,565,000	1,604,646		(5,214)			5.000	4.540	JD	6,521	78,250	05/04/2006	12/01/2020
222345-EJ-5	COUNTRY CLUB HILLS IL G O SALES TAX 06			1	2FE	1,089,499	98.1910	1,035,915	1,055,000	1,078,780		(3,122)			5.000	4.590	JD	4,396	52,750	05/04/2006	12/01/2022
222345-EK-2	COUNTRY CLUB HILLS IL G O SALES TAX 06			1	2FE	1,139,332	97.6180	1,078,679	1,105,000	1,128,673		(3,105)			5.000	4.610	JD	4,604	55,250	05/04/2006	12/01/2023
241055-CH-3	DEKALB CNTY IL CMNTY CLG DIST 523 00			1	1FE	1,422,210	100.3840	1,405,376	1,400,000	1,400,583		(6,875)			5.750	5.230	FA	33,542	80,500	08/24/2006	02/01/2012
241055-CJ-9	DEKALB CNTY IL CMNTY CLG DIST 523 00			1	1FE	1,076,816	100.3330	1,063,530	1,060,000	1,060,441		(5,205)			5.750	5.230	FA	25,396	60,950	08/24/2006	02/01/2012
263493-VA-3	DU PAGE CNTY IL CUSD NO 200 WHEATON 02A				1FE	177,711	108.3910	189,684	175,000	177,237		(475)			5.000	4.296	JD	729	4,375	07/27/2009	12/01/2011
263493-VC-9	DU PAGE CNTY IL CUSD NO 200 WHEATON 02A				1FE	116,782	107.6250	123,769	115,000	116,470		(312)			5.000	4.296	JD	479	2,875	07/27/2009	12/01/2011
262651-RK-0	DU PAGE CNTY IL FST PRESV DIST G O 2005A			1	1FE	3,902,254	105.2190	4,135,107	3,930,000	3,907,104		1,288			4.500	4.605	MN	29,475	176,850	12/14/2005	11/01/2022
262651-RL-8	DU PAGE CNTY IL FST PRESV DIST G O 2005A			1	1FE	4,074,881	104.3090	4,302,746	4,125,000	4,082,918		2,136			4.500	4.683	MN	30,938	185,625	12/14/2005	11/01/2023
400316-CV-5	GRUNDY CNTY IL SD NO 54 GRUNDY 05 REF				2FE	2,132,571	115.3930	2,025,147	1,755,000	2,052,271		(18,972)			8.000	5.875	JD	11,700	140,400	04/13/2005	12/01/2020
400316-CW-3	GRUNDY CNTY IL SD NO 54 GRUNDY 05 REF				2FE	2,391,708	115.7200	2,262,326	1,955,000	2,307,288		(19,945)			8.000	5.875	JD	13,033	156,400	04/13/2005	12/01/2021
400316-CX-1	GRUNDY CNTY IL SD NO 54 GRUNDY 05 REF			1	2FE	7,215,000	97.1200	7,007,208	7,215,000	7,215,000					6.000	6.000	JD	36,075	432,900	04/13/2005	12/01/2024
216181-EX-1	ILLINOIS CMNTY COLL DIST 512 HARPER 09A			1	1FE	11,878,400	101.6850	13,015,680	12,800,000	11,904,488		26,088			4.500	5.337	JD	48,000	473,600	01/23/2009	12/01/2028
451885-BB-2	ILLINOIS DEPT CENT MGMT SVCS COPS 1996			1	2FE	7,160,016	100.6100	7,289,195	7,245,000	7,205,148		4,808			6.200	17.617	JJ	224,595	449,190	04/12/1996	07/01/2017
45189F-ET-7	ILLINOIS DEV FIN LOC SD 304 GENEVA 98	@			1FE	2,099,876	97.8260	2,607,063	2,665,000	2,388,744		127,196			0.000	5.547	NA			08/23/2007	01/01/2012
45189F-EU-4	ILLINOIS DEV FIN LOC SD 304 GENEVA 98	@			1FE	1,882,684	95.9200	2,436,368	2,540,000	2,147,732		116,799			0.000	5.671	NA			08/23/2007	01/01/2013
45189F-EV-2	ILLINOIS DEV FIN LOC SD 304 GENEVA 98	@			1FE	2,882,757	93.4380	3,863,661	4,135,000	3,295,133		181,823			0.000	5.757	NA			08/23/2007	01/01/2014
45189F-FB-5	ILLINOIS DEV FIN LOC SD 304 GENEVA 98	@			1FE	3,750,623	96.5610	4,596,304	4,760,000	4,266,575		227,187			0.000	5.547	NA			08/23/2007	01/01/2012
45189F-FC-3	ILLINOIS DEV FIN LOC SD 304 GENEVA 98	@			1FE	4,180,448	93.8410	5,292,632	5,640,000	4,768,980		259,349			0.000	5.671	NA			08/23/2007	01/01/2013

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	
		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	Maturity
45200B-SV-1	ILLINOIS FIN LOC GOVT METROPOLIS 05			1	1FE	1,201,145	96.4310	1,325,926	1,375,000	1,215,869		10,204			5.000	5.112	JD	5,729	68,750	11/18/2005	12/01/2024
45202V-AS-1	ILLINOIS MEDICAL DIST COP OFF PROJ 02			1	2FE	1,076,863	101.8220	1,104,769	1,085,000	1,078,075		191			5.250	5.455	JD	4,747	56,963	07/11/2002	06/01/2032
452151-W2-5	ILLINOIS ST G O 1995 SER DECEMBER			1	1FE	1,189,969	100.1970	1,307,571	1,305,000	1,205,369		6,219			5.250	161.936	JD	5,709	68,513	07/27/2007	12/01/2020
452150-GT-6	ILLINOIS ST G O 1997 SER JULY			1	1FE	583,716	100.1600	600,960	600,000	590,033		692			5.250	21.729	JJ	15,750	31,500	08/05/1997	07/01/2022
452151-T8-6	ILLINOIS ST G O 1997 SER JULY			1	1FE	912,857	100.1700	911,547	910,000	910,000		(791)			5.150	7.801	JJ	23,433	46,865	07/27/2007	07/01/2015
452150-PH-2	ILLINOIS ST G O 1998 SER APRIL			1	1FE	2,706,906	100.6680	3,145,875	3,125,000	2,833,667		16,459			5.125	35.213	AO	40,039	160,156	12/22/1999	04/01/2023
452150-RB-3	ILLINOIS ST G O 1998 SER JUNE			1	1FE	12,604,454	100.3220	14,687,141	14,640,000	13,199,111		81,702			4.750	230.594	JD	57,950	684,713	11/14/2000	06/01/2023
452150-SR-7	ILLINOIS ST G O 1999 SER MARCH			1	1FE	109,947	100.5970	105,627	105,000	105,110		(646)			5.000	5.547	MS	1,750	5,250	03/06/2001	03/01/2010
452150-TU-9	ILLINOIS ST G O 1999 SER JUNE			1	1FE	1,976,118	101.1830	2,074,252	2,050,000	2,032,115		6,757			5.000	9.137	JD	8,542	102,500	11/23/1999	06/01/2012
452151-B6-9	ILLINOIS ST G O 2006 SER JUN				1FE	6,620,694	106.8640	6,497,331	6,080,000	6,476,533		(144,161)			5.000	1.670	JJ	152,000	152,000	03/31/2009	01/01/2012
452151-7H-0	ILLINOIS ST G O 2009 SER MAY				1FE	40,902,000	101.3070	40,522,800	40,000,000	40,348,272		(553,728)			4.000	(0.499)	MAY	977,778		05/14/2009	05/20/2010
452150-G9-0	ILLINOIS ST G O ILLINOIS FIRST 2000 AUG			1	1FE	1,137,465	102.4550	1,178,233	1,150,000	1,142,911		732			5.500	5.920	FA	26,354	63,250	10/03/2000	08/01/2017
452150-ZJ-7	ILLINOIS ST G O ILLINOIS FIRST 2000 JUNE			1	1FE	8,350,000	102.1790	8,531,947	8,350,000	8,350,000					5.625	5.622	JD	39,141	469,688	11/28/2000	06/01/2025
484080-LJ-3	KANE CNTY IL CUSD NO 300 G O 01 CAP	B			1FE	1,610,883	66.7080	2,978,512	4,465,000	2,537,566		140,551			0.000	5.780	NA			12/13/2001	12/01/2019
483764-DB-9	KANE CNTY IL CUSD NO 301 BURLINGTON 90				1	720,000	100.0000	720,000	720,000	720,000					7.800	7.786	JJ	28,080	56,160	02/21/1990	01/01/2010
488575-DB-4	KENDALL CNTY IL CUSD 115 G O YORKVILLE O	B			1FE	1,026,942	57.2610	1,683,473	2,940,000	1,577,589		86,800			0.000	5.740	NA			05/14/2002	01/01/2021
488575-DC-2	KENDALL CNTY IL CUSD 115 G O YORKVILLE O	B			1FE	1,362,691	55.7860	2,320,698	4,160,000	2,099,569		116,293			0.000	5.780	NA			05/14/2002	01/01/2022
508804-GU-9	LAKE CNTY IL CUSD NO 95 LAKE ZURICH 00A			1	1FE	4,722,509	104.1590	4,942,345	4,745,000	4,742,063		3,057			5.000	5.068	JD	19,771	237,250	12/08/2000	12/01/2013
557738-GW-5	MADISON CNTY IL CMNTY CLG 536 LEWIS 05A			1	1FE	3,899,715	101.3460	3,952,494	3,900,000	3,899,735		9			4.875	4.874	MN	31,688	190,125	11/01/2007	11/01/2027
557021-FP-2	MADISON CNTY IL USD 7 EDWARDSVILLE 01			1	1FE	848,963	105.0250	892,713	850,000	849,743		226			5.000	5.025	FA	17,708	42,500	09/13/2001	02/01/2019
557021-FQ-0	MADISON CNTY IL USD 7 EDWARDSVILLE 01			1	1FE	1,588,496	105.0250	1,680,400	1,600,000	1,597,059		2,576			5.000	5.173	FA	33,333	80,000	09/13/2001	02/01/2020
689585-AA-5	OTTER CREEK IL WTRWKS & SEW SYS 99			1	1	15,600,000	110.0000	17,160,000	15,600,000	17,160,000		702,788			7.300	11.025	JJ	569,400	1,138,800	10/15/1999	01/01/2030
71319R-AR-8	PEORIA CNTY IL MET ARPT G O DB 2008			1	1FE	5,352,958	105.3820	5,595,784	5,310,000	5,347,875		(3,316)			5.000	4.900	JD	22,125	265,500	05/30/2008	12/01/2025
71319R-AS-6	PEORIA CNTY IL MET ARPT G O DB 2008			1	1FE	5,893,597	104.7770	6,150,410	5,870,000	5,890,812		(1,817)			5.000	4.950	JD	24,458	293,500	05/30/2008	12/01/2026
71319R-AT-4	PEORIA CNTY IL MET ARPT G O DB 2008			1	1FE	6,380,000	104.2510	6,651,214	6,380,000	6,380,000					5.000	5.000	JD	26,583	319,000	05/30/2008	12/01/2027
71323M-CD-2	PEORIA IL SCH DIST NO 150 GLEN OAK 2009	B		1	1FE	1,364,580	50.1120	1,503,360	3,000,000	1,437,066		72,486			0.000	5.780	NA			01/22/2009	12/01/2022
71323M-CF-7	PEORIA IL SCH DIST NO 150 GLEN OAK 2009	B		1	1FE	1,238,510	45.8700	1,490,775	3,250,000	1,309,025		70,515			0.000	6.190	NA			01/22/2009	12/01/2024
71323M-CG-5	PEORIA IL SCH DIST NO 150 GLEN OAK 2009	B		1	1FE	1,579,590	40.0260	1,801,170	4,500,000	1,671,437		91,847			0.000	6.320	NA			01/22/2009	12/01/2025
806356-NC-1	SCHAUMBURG IL PK DIST 2009 A				1FE	4,675,596	102.2120	4,660,867	4,560,000	4,630,063		(45,533)			3.000	2.183	JD	85,880		05/08/2009	12/15/2010
84552Y-GT-2	SOUTHWESTERN IL DEV EDWARDSVILLE 07	B			1FE	2,243,560	54.4310	2,392,242	4,395,000	2,451,755		108,321			0.000	4.570	NA			01/07/2008	12/01/2022
84552Y-GU-9	SOUTHWESTERN IL DEV EDWARDSVILLE 07	B			1FE	2,707,096	51.5030	2,884,168	5,600,000	2,961,710		132,509			0.000	4.630	NA			01/07/2008	12/01/2023
84552Y-DZ-1	SOUTHWESTERN IL DEV TRIAD SD NO 2 06			1	2FE	1,289,630	106.0900	1,304,907	1,230,000	1,271,912		(5,226)			5.000	4.410	AO	15,375	61,500	05/17/2006	10/01/2018
914331-EF-6	UNIVERSITY OF IL COP INTEGRATE PROJ 01				1FE	10,189,415	103.4400	9,826,800	9,500,000	9,565,382		(84,056)			5.375	4.428	AO	127,656	510,625	03/15/2001	10/01/2010
914331-EH-2	UNIVERSITY OF IL COP INTEGRATE PROJ 01			1	1FE	4,895,791	105.7170	4,841,839	4,580,000	4,627,682		(36,320)			5.375	4.506	AO	61,544	246,175	03/15/2001	10/01/2011
914331-EN-9	UNIVERSITY OF IL COP UTIL INFRA PROJ 01A			1	1FE	3,213,718	107.8830	3,204,125	2,970,000	3,017,590		(27,744)			5.375	4.338	FA	60,308	159,638	10/10/2001	08/15/2013
914331-EP-4	UNIVERSITY OF IL COP UTIL INFRA PROJ 01A			1	1FE	2,149,840	107.8830	2,157,660	2,000,000	2,033,303		(19,425)			5.375	4.298	FA	40,611	107,500	03/25/2003	08/15/2014
914325-AV-7	UNIVERSITY OF ILLINOIS COP 07A			1	1FE	4,065,387	98.2710	4,034,025	4,105,000	4,067,944		1,313			4.625	4.755	AO	47,464	189,856	12/05/2007	10/01/2027
968867-EY-3	WILL CNTY IL CCSD NO 157-C FRANKFORT 04C	B		1	1FE	2,470,599	73.4800	3,604,194	4,905,000	3,350,414		177,556			0.000	5.520	NA			05/12/2004	01/01/2017
968867-EZ-0	WILL CNTY IL CCSD NO 157-C FRANKFORT 04C	B		1	1FE	3,870,594	68.6150	5,619,569	8,190,000	5,269,031		282,636			0.000	5.590	NA			05/12/2004	01/01/2018
968852-VD-2	WILL CNTY IL CUSD NO 122 NEW LENOX 05B			1	1FE	3,765,527	101.2320	3,796,200	3,750,000	3,761,276		(1,687)			4.500	4.439	AO	42,188	168,750	05/17/2007	10/01/2023
968852-VE-0	WILL CNTY IL CUSD NO 122 NEW LENOX 05B			1	1FE	319,490	100.9780	363,521	360,000	321,608		1,644			4.500	4.464	AO	4,050	16,200	05/17/2007	10/01/2024
968852-VF-7	WILL CNTY IL CUSD NO 122 NEW LENOX 05B			1	1FE	3,905,283	100.7750	3,945,341	3,915,000	3,906,232		375			4.500	4.539	AO	44,044	176,175	05/17/2007	10/01/2025
968852-WJ-8	WILL CNTY IL CUSD NO 122 NEW LENOX 05B			1	1FE	786,321	113.5400	885,612	780,000	785,414		(812)			4.500	4.361	AO	8,775	35,100	11/18/2008	10/01/2021
968852-XU-2	WILL CNTY IL CUSD NO 122 NEW LENOX 05B			1	1FE	952,228	113.6810	1,074,285	945,000	951,546		(682)			4.500	4.362	AO	10,631	21,263	04/23/2009	10/01/2021
968852-XV-0	WILL CNTY IL CUSD NO 122 NEW LENOX 05B			1	1FE	2,564,128	113.6190	2,897,285	2,550,000	2,562,792		(1,336)			4.500	4.400	AO	28,688	57,375	04/22/2009	10/01/2022
968852-XW-8	WILL CNTY IL CUSD NO 122 NEW LENOX 05B			1	1FE	2,191,636	102.2550	2,224,046	2,175,000	2,190,067		(1,569)			4.500	4.362	AO	24,469	48,938	04/23/2009	10/01/2021
968852-XX-6	WILL CNTY IL CUSD NO 122 NEW LENOX 05B			1	1FE	3,227,784	101.9980	3,274,136	3,210,000	3,226,103		(1,682)			4.500	4.400	AO	36,113	72,225	04/22/2009	10/01/2022
968661-CY-2	WILL CNTY IL G O FOREST PRSV DIST 98	B			1FE	2,466,596	99.3020	4,672,159	4,705,000	4,487,453		225,868			0.000	5.232	NA			05/07/1998	12/01/2010
968767-JW-4	WILL CNTY IL SD NO 86 JOLIET G O 06B			1	1FE	2,242,343	105.9480	2,277,882	2,150,000	2,214,305		(8,885)			5.000	4.439	MS	35,833	107,500	08/03/2006	03/01/2021
054071-GF-6	AVON IN CMNTY SCH BLDG CORP 2007			1	1FE	908,396	102.5420	1,025,420	1,000,000	913,471		3,855			4.750	4.772	JJ	21,903	47,500	07/11/2007	07/15/2024
054071-GG-4	AVON IN CMNTY SCH BLDG CORP 2007			1	1FE	2,450,270	100.8190	2,727,154	2,705,000	2,463,310		9,750			4.750	4.807	JJ	59,247	128,488	07/11/2007	07/15/2025
116083-DG-8	BROWNSBURG IN SCH BLDG CORP 03 A			1	1FE	2,987,057	115.2460	3,249,937	2,820,000	2,890,426		(17,101)			5.250	4.509	MS	43,593	148,050	08/06/2003	09/15/2015
116083-DH-6	BROWNSBURG IN SCH BLDG CORP 03 A			1	1FE	3,100,391	115.2460	3,399,757	2,950,000	3,013,577		(15,402)			5.250	4.609	MS	45,602	154,875	08/06/2003	09/15/2016
116083-DJ-2	BROWNSBURG IN SCH BLDG CORP 03 A			1	1FE	2,716,520	115.2460	3,002,158	2,605,000	2,652,275		(11,426)			5.250	4.709	MS	40,269	136,763	08/06/2003	09/15/2017
116083-CJ-3	BROWNSBURG IN SCH BLDG CORP 03 REF			1	1FE	228,375	100.3440	225,774	225,000	226,265		(357)			5.000	4.807	MS	3,313	11,250	02/12/2003	03/15/2022
14329N-AV-6	CARMEL IN REDEV WEST CLAY ROAD 04			1	1FE	2,146,721	105.0040	2,236,585	2,130,000	2,138,574		(1,631)			5.000	5.099	FA	44,375	106,500	05/13/2004	08/01/2018

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	Maturity
14329N-AZ-7	CARMEL IN REDEV WEST CLAY ROAD 04			1	1FE	2,489,142	103.6170	2,600,787	2,510,000	2,493,761		928			5.000	5.451	FA	52,292	125,500	05/13/2004	08/01/2022
15147N-BB-6	CENTER GROVE IN BLDG CORP 2005			1	1FE	2,407,214	101.1650	2,488,659	2,460,000	2,414,136		1,846			4.500	4.540	JJ	51,045	110,700	02/04/2005	07/15/2026
15147N-BC-4	CENTER GROVE IN BLDG CORP 2005			1	1FE	1,260,345	100.5350	1,306,955	1,300,000	1,265,083		1,255			4.500	4.823	JJ	26,975	36,000	02/04/2005	01/15/2028
181503-BP-7	CLARK-PLEASANT IN CMNTY SCH BLDG 01			1	1FE	1,666,459	108.2300	1,839,910	1,700,000	1,691,812		3,711			5.000	5.250	JJ	39,194	85,000	10/09/2001	07/15/2021
228485-FZ-6	CROWN POINT IN MULTI SCH BLDG CORP 07			1	1FE	1,582,761	106.5850	1,700,031	1,595,000	1,577,468		1,090			5.000	4.296	JJ	36,774	79,750	09/14/2007	01/15/2022
228485-GB-8	CROWN POINT IN MULTI SCH BLDG CORP 07			1	1FE	2,298,216	104.4350	2,370,675	2,270,000	2,292,799		(2,480)			4.750	4.590	JJ	49,719	107,825	09/14/2007	07/15/2025
228485-GC-6	CROWN POINT IN MULTI SCH BLDG CORP 07			1	1FE	3,247,345	102.8660	3,322,572	3,230,000	3,244,027		(1,520)			4.750	4.680	JJ	70,746	151,050	09/14/2007	01/15/2028
265404-CY-7	DUNELAND IN SCH BLDG CORP 2001	.B			1FE	1,153,532	54.3200	1,884,904	3,470,000	1,878,413		110,921			0.000	6.180	NA			12/13/2001	02/01/2020
265404-CZ-4	DUNELAND IN SCH BLDG CORP 2001	.B			1FE	1,118,971	52.7010	1,828,725	3,470,000	1,822,123		107,596			0.000	6.180	NA			12/13/2001	08/01/2020
265404-DA-8	DUNELAND IN SCH BLDG CORP 2001	.B			1FE	1,081,391	50.7460	1,760,886	3,470,000	1,763,685		104,469			0.000	6.200	NA			12/13/2001	02/01/2021
265404-DB-6	DUNELAND IN SCH BLDG CORP 2001	.B			1FE	1,048,877	49.2160	1,707,795	3,470,000	1,710,656		101,328			0.000	6.200	NA			12/13/2001	08/01/2021
265404-DC-4	DUNELAND IN SCH BLDG CORP 2001	.B			1FE	1,013,379	47.3980	1,644,711	3,470,000	1,655,332		98,353			0.000	6.220	NA			12/13/2001	02/01/2022
287461-CY-1	ELKHART CNTY IN CORR COMPLEX 04			1	1FE	416,469	115.0870	448,839	390,000	407,566		(3,580)			5.000	3.475	JD	1,625	19,500	10/20/2004	12/01/2016
349288-AT-7	FORT WAYNE IN REDEV LSE GRAND WAYNE 03			1	1FE	556,276	102.0760	561,418	550,000	552,320		(682)			5.000	4.849	FA	11,458	27,500	05/08/2003	02/01/2028
353590-GA-4	FRANKLIN IN CMNTY MULTI SCH BLDG 07			2	1FE	8,351,200	107.3910	8,435,563	7,855,000	8,303,722		(22,056)			5.000	4.455	JJ	181,101	392,750	09/27/2007	07/15/2024
391881-AZ-2	GREATER JASPER IN MID SCH BLDG CAP 01	.B		2	1FE	8,421,242	44.1420	9,501,566	21,525,000	9,195,419		664,053	43,249		0.000	5.677	NA			10/28/2008	07/15/2024
40785E-LN-4	HAMILTON SOUTHEASTN IN CONS SCH BLDG 04B			1	1FE	1,062,880	115.8740	1,158,740	1,000,000	1,031,469		(6,166)			5.000	4.230	JJ	23,056	50,000	04/29/2004	07/15/2015
40785E-LP-9	HAMILTON SOUTHEASTN IN CONS SCH BLDG 04B			1	1FE	1,287,442	115.8740	1,413,663	1,220,000	1,253,826		(6,611)			5.000	4.320	JJ	28,128	61,000	04/29/2004	07/15/2016
40785E-LQ-7	HAMILTON SOUTHEASTN IN CONS SCH BLDG 04B			1	1FE	1,519,238	115.8740	1,680,173	1,450,000	1,484,804		(6,785)			5.000	4.410	JJ	33,431	72,500	04/29/2004	07/15/2017
40785E-LR-5	HAMILTON SOUTHEASTN IN CONS SCH BLDG 04B			1	1FE	1,180,718	115.8740	1,315,170	1,135,000	1,158,033		(4,479)			5.000	4.499	JJ	26,168	56,750	04/29/2004	07/15/2018
40785E-LT-1	HAMILTON SOUTHEASTN IN CONS SCH BLDG 04B			1	1FE	938,360	115.8740	1,060,247	915,000	926,820		(2,287)			5.000	4.679	JJ	21,096	45,750	04/29/2004	07/15/2020
40785E-SS-6	HAMILTON SOUTHEASTN IN CONS SCH BLDG 07			1	1FE	1,296,725	106.0090	1,277,408	1,205,000	1,274,452		(8,371)			5.000	4.050	JJ	27,782	60,250	03/09/2007	07/15/2023
40785E-ST-4	HAMILTON SOUTHEASTN IN CONS SCH BLDG 07			1	1FE	1,359,167	105.6950	1,337,042	1,265,000	1,336,318		(8,589)			5.000	4.070	JJ	29,165	63,250	03/09/2007	07/15/2024
40785E-SV-9	HAMILTON SOUTHEASTN IN CONS SCH BLDG 07			1	1FE	1,475,689	100.2330	1,473,425	1,470,000	1,474,328		(513)			4.500	4.450	JJ	30,503	66,150	03/09/2007	01/15/2028
40785G-EC-1	HAMILTON SOUTHEASTN IN CUMBERLAND 01			1	1FE	990,113	108.8220	1,099,102	1,010,000	1,003,059		3,141			5.000	5.358	JJ	23,286	50,500	09/28/2001	07/15/2019
40785W-FH-4	HAMILTON SOUTHEASTN IN S. DELAWARE 99			1	1FE	1,741,530	101.1450	1,770,038	1,750,000	1,767,500		9,233			6.000	6.458	JJ	48,417	105,000	11/05/1999	01/15/2021
408395-FY-2	HAMMOND IN MULTI-SCH BLDG CORP 01			1	1FE	1,620,000	107.5140	1,741,727	1,620,000	1,620,000					5.400	5.397	JJ	40,338	87,480	06/29/2001	01/15/2025
408395-HA-2	HAMMOND IN MULTI-SCH BLDG CORP 02			1	1FE	2,212,985	110.8960	2,472,981	2,230,000	2,222,754		2,602			5.125	5.261	JJ	52,699	114,288	08/08/2002	01/15/2027
426494-CS-7	HENRY CNTY IN GOVT CTR BLDG CORP 01			1	1	876,517	100.5440	894,842	890,000	881,439		706			5.000	5.429	JJ	21,756	44,500	08/10/2001	07/05/2019
446355-BZ-1	HUNTINGTON IN COUNTYWIDE SCH BLDG 03			1	1FE	260,489	108.0680	264,767	245,000	251,377		(1,638)			5.000	4.200	JJ	5,649	12,250	10/22/2003	07/15/2015
44635P-BD-6	HUNTINGTON IN COUNTYWIDE SCH BLDG II 02			1	1FE	612,588	110.8960	693,100	625,000	619,597		1,932			5.125	5.492	JJ	14,770	32,031	06/06/2002	01/15/2024
454623-Q4-4	INDIANA BOND BK SPL COLUMBUS CTR 03D			1	2FE	507,528	105.0690	499,078	475,000	488,560		(3,443)			5.000	3.737	FA	9,896	23,750	06/19/2003	08/01/2018
45505U-AA-6	INDIANA FIN AUTH ARPT LEASE REV 2008 A-				1FE	1,084,148	106.4240	1,085,525	1,020,000	1,053,701		(17,598)			5.000	3.130	MN	8,500	51,000	03/20/2008	11/01/2011
455057-GE-3	INDIANA FIN AUTH FORENSIC SCIENCE 06A			1	1FE	3,474,086	99.4480	3,485,652	3,505,000	3,477,747		1,187			4.500	4.627	JJ	78,863	157,725	08/25/2006	07/01/2025
455057-GF-0	INDIANA FIN AUTH FORENSIC SCIENCE 06A			1	1FE	2,803,222	98.5120	2,797,741	2,840,000	2,807,240		1,303			4.500	4.689	JJ	63,900	127,800	08/25/2006	07/01/2026
455057-GG-8	INDIANA FIN AUTH FORENSIC SCIENCE 06A			1	1FE	2,266,282	97.6330	2,245,559	2,300,000	2,269,694		1,107			4.500	4.715	JJ	51,750	103,500	08/25/2006	07/01/2027
455066-DL-1	INDIANA ST OFFICE BLDG NEW CASTLE 02A			1	1FE	6,629,658	109.9530	7,080,973	6,440,000	6,495,595		(20,517)			5.000	4.629	JJ	161,000	322,000	06/05/2002	07/01/2014
455066-DM-9	INDIANA ST OFFICE BLDG NEW CASTLE 02A			1	1FE	7,440,753	109.9530	8,010,076	7,285,000	7,331,488		(17,127)			5.000	4.725	JJ	182,125	364,250	06/05/2002	07/01/2015
46263R-CM-5	IPS MULTI-SCH BLDG CORP IN 2006			1	1FE	5,828,475	99.3670	5,976,925	6,015,000	5,854,596		7,690			4.500	4.970	JJ	124,811	268,425	05/17/2006	07/15/2024
46263R-CR-4	IPS MULTI-SCH BLDG CORP IN 2006			1	1FE	119,218	95.7520	119,690	125,000	119,806		173			4.500	5.228	JJ	2,594	5,625	05/17/2006	07/15/2028
46263R-CT-0	IPS MULTI-SCH BLDG CORP IN 2006			1	1FE	179,868	92.6800	171,458	185,000	180,336		133			4.500	4.934	JJ	3,839	8,325	03/16/2006	01/15/2031
46263R-DR-3	IPS MULTI-SCH BLDG CORP IN 2006 B			1	1FE	3,468,699	102.0860	3,521,967	3,450,000	3,463,409		(1,733)			4.500	4.430	JJ	71,588	155,250	10/04/2006	07/15/2023
46263R-DS-1	IPS MULTI-SCH BLDG CORP IN 2006 B			1	1FE	3,881,881	101.7990	3,939,621	3,870,000	3,878,523		(1,100)			4.500	4.460	JJ	80,303	174,150	10/04/2006	07/15/2024
504025-BR-7	LAPORTE IN MULTI SCH BLDG CORP REF 01A				2FE	68,897	107.4200	69,823	65,000	65,913		(419)			5.250	4.519	JJ	1,574	3,413	08/02/2001	01/15/2012
520354-HM-6	LAWRENCE TWP IN SCH BLDG CORP 2003			1	1FE	453,200	104.8310	471,740	450,000	451,287		(325)			5.000	4.909	JJ	10,375	22,500	03/21/2003	01/15/2023
520459-CP-1	LAWRENCEBURG IN SCH BLDG CORP 2003			1	1FE	1,440,000	113.7080	1,637,395	1,440,000	1,440,000					5.000	4.998	JJ	33,200	72,000	09/12/2003	07/15/2023
520459-BR-8	LAWRENCEBURG IN SCH DIST BLDG CORP 02			1	1FE	783,864	111.2080	889,664	800,000	792,568		2,651			5.250	5.645	JJ	19,367	42,000	05/09/2002	07/15/2026
522521-FB-4	LEBANON IN MID SCH BLDG CORP 2001			1	1FE	2,578,563	107.5900	2,781,202	2,585,000	2,583,091		1,158			5.450	5.497	JJ	64,962	140,883	04/18/2001	01/15/2021
594381-EZ-4	MICHIGAN CITY IN SCH BLDG CORP 07			1	2FE	1,471,642	105.6510	1,494,962	1,415,000	1,459,778		(4,890)			5.000	4.500	JJ	32,624	70,750	06/14/2007	07/15/2019
594381-FB-6	MICHIGAN CITY IN SCH BLDG CORP 07			1	2FE	1,653,616	104.9900	1,674,591	1,595,000	1,641,358		(5,053)			5.000	4.540	JJ	36,774	79,750	06/14/2007	07/15/2020
594381-FD-2	MICHIGAN CITY IN SCH BLDG CORP 07			1	2FE	2,196,069	105.1220	2,312,684	2,200,000	2,189,669		646			5.000	4.573	JJ	50,722	110,000	06/14/2007	07/15/2021
596232-CF-3	MIDDLEBURY IN SCH BLDG 1ST MTG 07			1	1FE	1,331,622	101.3790	1,353,410	1,335,000	1,332,004		140			4.500	4.534	JJ	27,701	60,075	02/14/2007	07/15/2025
596232-CG-1	MIDDLEBURY IN SCH BLDG 1ST MTG 07			1	1FE	238,090	100.6530	241,567	240,000	238,273		67			4.500	4.611	JJ	4,980	8,550	02/14/2007	07/15/2027
604805-AZ-4	MISHAWAKA IN SCH BLDG CORP 2001			1	1FE	868,569	106.9070	940,782	880,000	877,816		1,330			5.000	5.167	JJ	20,289	44,000	08/22/2001	01/15/2022
623619-BZ-5	MOUNT VERNON HANCOCK CNTY IN SCH 01B			1	1FE	3,434,410	106.9700	3,743,950	3,500,000	3,484,136		9,632			5.125	5.433	JJ	82,712	179,375	07/18/2001	01/15/2021
623619-CA-9	MOUNT VERNON HANCOCK CNTY IN SCH 01B			1	1FE	1,513,498	106.9700	1,658,035	1,550,000	1,540,936		5,497			5.125	5.523	JJ	36,630	79,438	07/18/2001	01/15/2023

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	
		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	Maturity
623619-CT-8	MOUNT VERNON HANCOCK CNTY IN SCH 04			1	1FE	1,476,590	109.1090	1,494,793	1,370,000	1,422,404		(11,742)			5.000	3.728	JJ	31,586	68,500	03/31/2004	07/15/2015
553543-AV-1	MSD WARREN TWP IN VISION 2005 2001			1	1FE	910,586	104.5610	930,593	890,000	892,590		(2,385)			4.750	4.457	JJ	19,493	42,275	01/10/2001	07/15/2012
625854-DX-9	MUNCIE IN SCH BLDG CORP 2006			1	1FE	3,300,578	101.6170	3,327,957	3,275,000	3,298,025		(2,553)			4.375	4.250	JJ	66,069	71,641	02/20/2009	07/15/2020
625854-EC-4	MUNCIE IN SCH BLDG CORP 2006			1	1FE	1,715,474	102.1540	1,823,449	1,785,000	1,726,005		3,182			4.500	5.056	JJ	37,039	80,325	06/22/2006	01/15/2023
626388-GT-3	MUNSTER IN SCH BLDG CORP 2001			1	1FE	1,125,000	106.6220	1,199,498	1,125,000	1,125,000					5.000	4.997	JJ	25,938	56,250	09/07/2001	07/15/2019
641667-GN-4	NEW ALBANY FLOYD CNTY IN SCH BLDG 02			1	1FE	1,479,832	110.5510	1,713,541	1,550,000	1,524,060		9,222			5.125	5.841	JJ	36,630	79,438	03/27/2002	01/15/2027
643791-BB-1	NEW DURHAM TWP IND MET SCH DIST SCH BLDG			1	1FE	2,831,451	104.9030	3,005,471	2,865,000	2,909,321		22,957			5.750	6.483	JJ	75,962	164,738	06/23/2000	07/15/2020
643791-BC-9	NEW DURHAM TWP IND MET SCH DIST SCH BLDG			1	1FE	3,024,253	105.1000	3,131,980	2,980,000	3,036,693		5,152			6.125	6.181	JJ	84,164	182,525	06/23/2000	07/15/2024
655151-BA-5	NOBLESVILLE IN BLDG CORP FIRE 5&6 04			1	2FE	1,358,117	103.9760	1,408,875	1,355,000	1,356,590		(305)			5.000	4.969	JJ	31,240	67,750	05/21/2004	07/15/2020
655151-BB-3	NOBLESVILLE IN BLDG CORP FIRE 5&6 04			1	2FE	1,534,016	104.1440	1,635,061	1,570,000	1,541,943		1,594			5.000	5.392	JJ	36,197	78,500	05/21/2004	07/15/2023
66042R-AY-7	NORTH LAWRENCE IN CMNTY SCH CORP 04			1	1FE	466,485	107.4170	467,264	435,000	450,223		(3,404)			5.000	3.671	JJ	10,029	21,750	03/05/2004	07/15/2016
66042R-AZ-4	NORTH LAWRENCE IN CMNTY SCH CORP 04			1	1FE	687,772	106.7900	688,796	645,000	665,747		(4,630)			5.000	3.795	JJ	14,871	32,250	03/05/2004	07/15/2017
663280-AV-0	NORTH WEST HENDRICKS IN MID SCH BLDG 01			1	1FE	1,326,929	106.9070	1,443,245	1,350,000	1,343,971		3,666			5.000	5.303	JJ	31,125	67,500	03/29/2001	07/15/2018
667315-FA-8	NORTHWEST ALLEN IN INDPT SCH BLDG 08			1	1FE	3,517,403	102.8620	3,595,027	3,495,000	3,513,696		(1,899)			4.500	4.419	JJ	72,521	157,275	11/29/2007	07/15/2022
668265-BV-2	NORTHWESTERN IN SCH BLDG CORP 2004 A			1	1FE	417,817	106.8740	416,809	390,000	405,130		(2,979)			5.000	3.797	JJ	8,992	19,500	09/02/2004	07/15/2016
668265-BW-0	NORTHWESTERN IN SCH BLDG CORP 2004 A			1	1FE	1,571,536	107.5900	1,586,953	1,475,000	1,527,580		(10,331)			5.000	3.888	JJ	34,007	73,750	09/02/2004	07/15/2017
668265-BX-8	NORTHWESTERN IN SCH BLDG CORP 2004 A			1	1FE	1,275,287	106.9220	1,283,064	1,200,000	1,241,170		(8,082)			5.000	4.013	JJ	27,667	60,000	09/02/2004	07/15/2018
735883-GD-6	PORTAGE TWP IN MULTI-SCH BLDG 1ST 07			1	2FE	2,132,225	100.5090	2,145,867	2,135,000	2,132,523		110			4.500	4.516	JJ	44,301	96,075	02/15/2007	07/15/2025
735883-GE-4	PORTAGE TWP IN MULTI-SCH BLDG 1ST 07			1	2FE	1,927,454	100.1270	1,937,457	1,935,000	1,928,203		277			4.500	4.551	JJ	40,151	87,075	02/15/2007	07/15/2026
735883-DS-6	PORTAGE TWP IN MULTI-SCH BLDG CORP 06			1	1FE	2,828,291	106.0980	2,933,610	2,765,000	2,809,654		(5,709)			5.000	4.709	JJ	63,749	135,000	06/23/2006	07/15/2024
836496-KJ-7	SOUTH BEND IN CMNTY SCH BLDG CORP 2001B			1	1FE	976,510	101.0000	1,010,000	1,000,000	1,010,000		13,933			5.000	6.387	JJ	25,000	50,000	07/31/2001	07/01/2022
836481-BA-8	SOUTH BEND IN CMNTY SCH BLDG CORP 2003			1	2FE	815,649	102.7230	785,831	765,000	787,121		(5,619)			5.000	4.058	FA	15,938	38,250	07/16/2003	08/01/2017
836481-BD-2	SOUTH BEND IN CMNTY SCH BLDG CORP 2003			1	2FE	553,765	100.9060	534,802	530,000	539,730		(2,454)			5.000	4.439	FA	11,042	26,500	07/16/2003	08/01/2020
838783-AY-4	SOUTH MADISON IN MID SCH BLDG CORP 2007			1	1FE	2,377,894	102.3530	2,589,531	2,530,000	2,386,828		7,239			4.750	4.712	JJ	55,414	120,175	07/12/2007	07/15/2023
838783-AZ-1	SOUTH MADISON IN MID SCH BLDG CORP 2007			1	1FE	2,652,041	102.0310	2,703,822	2,650,000	2,651,627		(176)			4.750	4.739	JJ	58,042	125,875	07/12/2007	07/15/2024
838783-BA-5	SOUTH MADISON IN MID SCH BLDG CORP 2007			1	1FE	2,571,859	102.0950	2,628,946	2,575,000	2,572,151		124			4.750	4.766	JJ	56,400	122,313	07/12/2007	07/15/2025
838783-BB-3	SOUTH MADISON IN MID SCH BLDG CORP 2007			1	1FE	1,907,838	101.7100	1,947,747	1,915,000	1,908,451		261			4.750	4.800	JJ	41,944	90,963	07/12/2007	07/15/2026
926740-CD-1	VIGO CNTY IN SCH BLDG CORP 1ST MTG 07			1	1FE	3,495,555	101.4680	3,551,380	3,500,000	3,496,036		190			4.500	4.516	JJ	74,813	157,500	04/26/2007	01/10/2025
926740-CE-9	VIGO CNTY IN SCH BLDG CORP 1ST MTG 07			1	1FE	4,531,223	100.6990	4,586,839	4,555,000	4,533,449		878			4.500	4.569	JJ	97,363	204,975	04/26/2007	01/10/2027
929390-BA-9	WA-NEE IN MID SCH BLDG CORP 01			1	1FE	1,950,000	107.3790	2,093,891	1,950,000	1,950,000					5.500	5.497	JJ	49,454	107,250	04/20/2001	01/15/2020
946363-DN-5	WAYNE TWP IN MARION CNTY SCH BLDG 04			2	2FE	4,742,168	111.1600	4,863,250	4,375,000	4,635,341		(25,883)			5.000	4.061	JJ	103,906	218,750	08/31/2004	07/10/2018
946363-DQ-8	WAYNE TWP IN MARION CNTY SCH BLDG 04			2	2FE	1,188,128	105.4360	1,223,058	1,160,000	1,169,909		(727)			5.000	4.292	JJ	27,550	58,000	08/31/2004	07/10/2020
952119-BE-4	WEST CLARK IN 2000 SCH BLDG CORP 02			1	1FE	2,731,159	109.5490	2,985,210	2,725,000	2,726,543		(697)			5.500	5.467	JJ	69,109	149,875	12/13/2001	01/15/2023
96023P-AS-4	WESTFIELD-WASHINGTON IN MULTI SCH 04A			1	1FE	1,485,826	107.4170	1,487,725	1,385,000	1,433,465		(10,836)			5.000	3.575	JJ	31,932	69,250	03/04/2004	07/15/2016
96023P-AT-2	WESTFIELD-WASHINGTON IN MULTI SCH 04A			1	1FE	1,605,313	106.7900	1,607,190	1,505,000	1,553,407		(10,803)			5.000	3.715	JJ	34,699	75,250	03/04/2004	07/15/2017
96023P-AU-9	WESTFIELD-WASHINGTON IN MULTI SCH 04A			1	1FE	2,042,169	106.1940	2,038,925	1,920,000	1,979,428		(13,251)			5.000	3.859	JJ	44,267	96,000	03/04/2004	07/15/2018
96023P-AV-7	WESTFIELD-WASHINGTON IN MULTI SCH 04A			1	1FE	2,026,795	104.5040	2,001,252	1,915,000	1,969,648		(12,166)			5.000	3.988	JJ	44,151	95,750	03/04/2004	07/15/2019
96023P-AW-5	WESTFIELD-WASHINGTON IN MULTI SCH 04A			1	1FE	1,137,284	104.5040	1,149,544	1,100,000	1,111,673		(2,567)			5.000	4.120	JJ	25,361	55,000	03/04/2004	07/15/2020
96023P-AX-3	WESTFIELD-WASHINGTON IN MULTI SCH 04A			1	1FE	2,221,861	104.6560	2,218,707	2,120,000	2,170,289		(11,159)			5.000	4.229	JJ	48,878	106,000	03/04/2004	07/15/2021
96023P-FF-7	WESTFIELD-WASHINGTON IN MULTI SCH 07			1	1FE	1,615,988	106.5850	1,737,336	1,630,000	1,611,554		1,055			5.000	4.358	JJ	37,581	81,500	10/12/2007	07/15/2022
96023P-FG-5	WESTFIELD-WASHINGTON IN MULTI SCH 07			1	1FE	1,686,718	106.3840	1,824,486	1,715,000	1,683,135		1,630			5.000	4.398	JJ	39,540	85,750	10/12/2007	07/15/2023
96023P-FH-3	WESTFIELD-WASHINGTON IN MULTI SCH 07			1	1FE	2,375,115	105.7840	2,575,840	2,435,000	2,371,800		2,836			5.000	4.457	JJ	56,140	119,250	10/12/2007	01/15/2025
98972L-CQ-2	ZIONSVILLE IN CMNTY SCH BLDG CORP 03Z			1	1FE	179,268	113.7080	193,304	170,000	173,754		(962)			5.000	4.319	JJ	3,919	8,500	07/23/2003	07/15/2016
98972L-CR-0	ZIONSVILLE IN CMNTY SCH BLDG CORP 03Z			1	1FE	1,156,139	113.7080	1,256,473	1,105,000	1,125,771		(5,311)			5.000	4.419	JJ	25,476	55,250	07/23/2003	07/15/2017
98972L-CS-8	ZIONSVILLE IN CMNTY SCH BLDG CORP 03Z			1	1FE	1,183,445	113.7080	1,296,271	1,140,000	1,157,696		(4,514)			5.000	4.519	JJ	26,283	57,000	07/23/2003	07/15/2018
98972L-CV-1	ZIONSVILLE IN CMNTY SCH BLDG CORP 03Z			1	1FE	2,342,109	113.7080	2,632,340	2,315,000	2,326,145		(2,822)			5.000	4.849	JJ	53,374	115,750	07/23/2003	07/15/2022
035339-M8-0	ANKENY IA G O BD ANTIC NTS 2009 C			1	1FE	10,099,500	100.6420	10,064,200	10,000,000	10,041,214		(58,286)			3.000	2.087	JD	25,000	163,333	05/12/2009	06/01/2011
12343C-AY-0	BUTLER CNTY KS PUB BLDG COMMN 05			1	2FE	1,515,990	104.0640	1,534,944	1,475,000	1,499,645		(3,721)			4.500	4.169	AO	16,594	66,375	03/09/2005	10/01/2018
12343C-AZ-7	BUTLER CNTY KS PUB BLDG COMMN 05			1	2FE	1,339,698	102.1520	1,338,191	1,310,000	1,327,878		(2,694)			4.500	4.229	AO	14,738	58,950	03/09/2005	10/01/2019
123345-FA-3	BUTLER CNTY KS USD NO 385 ANDOVER 01			1	1FE	4,130,493	103.1230	4,274,448	4,145,000	4,142,726		3,278			5.000	5.080	MS	69,083	207,250	03/27/2001	09/01/2018
34525P-CB-3	FORD CNTY KS JAIL G O SALES TAX 08A			1	1FE	782,424	101.9530	897,186	880,000	787,614		3,993			4.500	4.587	MS	13,200	52,800	04/22/2008	09/01/2024
34525P-CC-1	FORD CNTY KS JAIL G O SALES TAX 08A			1	1FE	1,075,881	101.4880	1,238,154	1,220,000	1,082,955		5,361			4.500	4.662	MS	18,300	73,200	04/22/2008	09/01/2025
352802-EZ-1	FRANKLIN CNTY KS USD 290 G O 05			1	1FE	188,964	99.0970	213,059	215,000	191,253		1,272			4.250	4.292	MS	3,046	9,138	01/27/2005	09/01/2022
352802-FA-5	FRANKLIN CNTY KS USD 290 G O 05			1	1FE	262,630	99.8190	299,457	300,000	265,168		1,660			4.375	4.308	MS	4,375	13,125	01/27/2005	09/01/2023
352802-FB-3	FRANKLIN CNTY KS USD 290 G O 05			1	1FE	1,117,079	99.2820	1,126,851	1,135,000	1,119,806		718			4.375	4.457	MS	16,552	49,656	01/27/2005	09/01/2024
368334-GN-2	GEARY CNTY KS G O HOSP DIST 2006			1	1FE	1,275,000	96.3800	1,228,845	1,275,000	1,275,000					4.500	4.499	MS	19,125	57,375	08/29/2006	09/01/2025

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	
		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	Maturity
368347-AS-9	GEARY CNTY KS USD 475 G O 2005			1	2FE	687,024	99.0640	742,980	750,000	691,278		2,864			4.500	4.581	MS	11,250	33,750	12/06/2005	09/01/2023
368347-AT-7	GEARY CNTY KS USD 475 G O 2005			1	2FE	272,712	98.4980	295,494	300,000	274,520		1,122			4.500	4.663	MS	4,500	13,500	12/06/2005	09/01/2024
478712-HW-5	JOHNSON CNTY KS USD NO 232 DE SOTO 03A			1	1FE	810,000	105.2720	852,703	810,000	810,000					5.000	4.998	MS	13,500	40,500	08/05/2003	09/01/2021
478712-JN-3	JOHNSON CNTY KS USD NO 232 DE SOTO 04			1	1FE	755,317	102.8970	828,321	805,000	757,461		2,854			4.750	4.665	MS	12,746	38,238	04/28/2004	09/01/2021
478712-JP-8	JOHNSON CNTY KS USD NO 232 DE SOTO 04			1	1FE	1,565,161	102.6830	1,745,611	1,700,000	1,574,483		6,674			4.750	4.777	MS	26,917	80,750	04/28/2004	09/01/2022
478712-LJ-9	JOHNSON CNTY KS USD NO 232 DE SOTO 05A			1	1FE	328,803	105.1200	341,640	325,000	327,413		(368)			4.500	4.350	MS	4,875	14,625	12/07/2005	09/01/2018
478712-LK-6	JOHNSON CNTY KS USD NO 232 DE SOTO 05A			1	1FE	3,829,488	104.2300	3,960,740	3,800,000	3,818,727		(2,852)			4.500	4.400	MS	57,000	171,000	12/07/2005	09/01/2019
485428-UW-4	KANSAS DEV FIN BRD REGENTS SCIENCE 03C			1	1FE	3,360,209	108.5530	3,386,854	3,120,000	3,248,595		(18,637)			5.000	4.209	AO	39,000	156,000	04/07/2003	10/01/2016
485428-UX-2	KANSAS DEV FIN BRD REGENTS SCIENCE 03C			1	1FE	3,375,575	108.1960	3,429,813	3,170,000	3,285,882		(14,730)			5.000	4.360	AO	39,625	158,500	01/24/2003	10/01/2017
485428-VA-1	KANSAS DEV FIN BRD REGENTS SCIENCE 03C			1	1FE	1,376,768	106.0330	1,404,937	1,325,000	1,355,671		(3,489)			5.000	4.747	AO	16,563	66,250	01/28/2003	10/01/2020
48542K-BS-7	KANSAS DEV FIN STATE PROJ 2001 W			1	1FE	160,138	107.6590	166,871	155,000	156,699		(916)			5.000	4.341	AO	1,938	7,750	12/27/2005	10/01/2013
48542K-BU-2	KANSAS DEV FIN STATE PROJ 2001 W			1	1FE	152,988	107.6590	161,489	150,000	150,994		(534)			5.000	4.600	AO	1,875	7,500	12/27/2005	10/01/2015
48542K-CE-7	KANSAS DEV FIN STATE PROJ 2001 W			1	2FE	1,405,078	105.5670	1,435,711	1,360,000	1,374,907		(8,035)			5.000	4.341	AO	17,000	45,500	12/27/2005	10/01/2013
48542K-CG-2	KANSAS DEV FIN STATE PROJ 2001 W			1	2FE	2,855,774	104.7320	2,932,496	2,800,000	2,818,550		(9,964)			5.000	4.600	AO	35,000	137,125	12/27/2005	10/01/2015
48542K-RJ-0	KANSAS DEV FIN STATE PROJ 2007 K			1	1FE	1,539,411	106.3070	1,621,182	1,525,000	1,536,708		(1,201)			5.000	4.881	MN	12,708	76,250	08/22/2007	11/01/2027
522218-CW-4	LEAVENWORTH CNTY KS USD NO 458 05 REF			1	1FE	1,107,159	110.3790	1,170,017	1,060,000	1,088,221		(4,361)			4.500	3.970	MS	15,900	47,700	04/14/2005	09/01/2015
522218-CX-2	LEAVENWORTH CNTY KS USD NO 458 05 REF			1	1FE	1,297,025	108.0540	1,350,675	1,250,000	1,278,186		(4,344)			4.500	4.050	MS	18,750	56,250	04/14/2005	09/01/2016
522218-CY-0	LEAVENWORTH CNTY KS USD NO 458 05 REF			1	1FE	762,792	106.5660	788,588	740,000	753,683		(2,103)			4.500	4.130	MS	11,100	33,300	04/14/2005	09/01/2017
815626-DU-7	SEDGWICK CNTY KS USD NO 259 WICHITA 01				1FE	1,405,224	103.1920	1,351,815	1,310,000	1,318,246		(11,962)			5.250	4.277	MS	22,925	68,775	06/13/2001	09/01/2010
982683-DU-5	WYANDOTTE CNTY KS USD 202 G O 2004 A REF				1FE	2,134,441	110.9960	2,125,573	1,915,000	2,059,738		(18,640)			5.250	3.680	MS	33,513	100,538	12/09/2004	09/01/2016
982687-EF-8	WYANDOTTE CNTY KS USD 204 BONNER 00A			1	1FE	1,423,269	103.4800	1,479,764	1,430,000	1,428,819		1,694			5.600	5.723	MS	26,693	80,080	05/05/2006	09/01/2020
982687-ES-0	WYANDOTTE CNTY KS USD 204 BONNER 00A			1	1FE	567,317	101.4620	578,333	570,000	567,925		180			5.600	5.831	MS	10,640	31,920	05/05/2006	09/01/2020
982687-DS-1	WYANDOTTE CNTY KS USD 204 BONNER 05A			1	1FE	1,517,879	102.9440	1,626,515	1,580,000	1,507,663		3,482			5.000	4.480	MS	26,333	79,000	11/04/2005	09/01/2023
982687-DT-9	WYANDOTTE CNTY KS USD 204 BONNER 05A			1	1FE	372,113	104.2900	417,160	400,000	370,444		1,256			5.000	4.513	MS	6,667	20,000	11/04/2005	09/01/2024
120280-MH-2	BULLITT CNTY KY SCH DIST FIN 2ND 04			1	1FE	798,248	101.1540	864,867	855,000	804,603		3,475			4.250	4.306	AO	9,084	36,338	10/20/2004	10/01/2020
473020-LU-7	JEFFERSON CNTY KY LSE CAP PROJS 07A			1	1FE	3,354,830	102.5120	3,423,901	3,340,000	3,351,409		(1,280)			4.375	4.320	JD	12,177	146,125	03/02/2007	06/01/2024
473020-LV-5	JEFFERSON CNTY KY LSE CAP PROJS 07A			1	1FE	3,309,240	101.9320	3,363,756	3,300,000	3,307,110		(797)			4.375	4.340	JD	12,031	144,375	03/02/2007	06/01/2025
473020-LW-3	JEFFERSON CNTY KY LSE CAP PROJS 07A			1	1FE	3,704,292	101.5480	3,757,276	3,700,000	3,703,304		(370)			4.375	4.360	JD	13,490	161,875	03/02/2007	06/01/2026
473020-LX-1	JEFFERSON CNTY KY LSE CAP PROJS 07A			1	1FE	2,268,343	101.1660	2,296,468	2,270,000	2,268,494		57			4.375	4.384	JD	8,276	99,313	03/02/2007	06/01/2027
472904-VZ-1	JEFFERSON CNTY KY SCH DIST FIN CORP 04 A			1	1FE	133,136	102.2690	148,290	145,000	134,022		574			4.500	4.603	JJ	3,263	6,525	01/27/2004	01/01/2023
491089-JJ-8	KENTON CNTY KY SD SCH BLDG 2005			1	1FE	896,034	102.1650	934,810	915,000	900,251		1,140			4.200	4.036	FA	16,013	38,430	02/03/2005	02/01/2020
491089-JK-5	KENTON CNTY KY SD SCH BLDG 2005			1	1FE	1,755,506	101.9330	1,952,017	1,915,000	1,774,296		9,261			4.200	4.119	FA	33,513	80,430	02/03/2005	02/01/2021
491089-JM-1	KENTON CNTY KY SD SCH BLDG 2005			1	1FE	1,510,211	101.4080	1,571,824	1,550,000	1,517,038		1,814			4.300	4.311	FA	27,771	66,650	01/31/2005	02/01/2023
491513-5D-5	KENTUCKY ST PPTY & BLDGS PROJ 68 2000				1FE	15,960,044	103.9510	15,608,243	15,015,000	15,103,243		(112,977)			5.750	4.938	AO	215,841	863,363	10/12/2000	10/01/2010
49151E-SA-2	KENTUCKY ST PPTY & BLDGS PROJ 80 2003A				1FE	3,237,881	112.4980	3,307,441	2,940,000	3,110,083		(22,999)			5.250	4.200	MN	25,725	154,350	10/09/2003	05/01/2016
518651-LV-4	LAUREL CNTY KY SCH DIST FIN CORP 06			1	1FE	2,703,310	103.2620	2,850,031	2,760,000	2,710,743		2,314			4.500	4.793	FA	51,750	124,200	07/20/2006	08/01/2024
518651-LW-2	LAUREL CNTY KY SCH DIST FIN CORP 06			1	1FE	2,969,027	102.7360	3,128,311	3,045,000	2,978,195		2,854			4.500	4.860	FA	57,094	137,025	07/20/2006	08/01/2025
546802-CL-1	LOUISVILLE KY RIVERFRONT CORP 1977			1	1	117,135	102.3170	127,896	125,000	124,672		626			5.750	11.576	JJ	3,594	7,188	07/29/1977	07/01/2010
680454-QF-5	OLDHAM CNTY KY SCH DIST - COP 07			1	1FE	7,014,841	103.4530	7,417,580	7,170,000	7,028,869		5,795			4.625	4.923	JD	27,634	329,300	06/20/2007	06/01/2026
680454-RA-5	OLDHAM CNTY KY SCH DIST 2ND - COP 07			1	1FE	2,655,599	102.1450	2,742,593	2,685,000	2,658,111		1,152			4.500	4.646	MS	40,275	120,825	09/14/2007	09/01/2025
680454-RB-3	OLDHAM CNTY KY SCH DIST 2ND - COP 07			1	1FE	2,265,339	101.7510	2,340,273	2,300,000	2,268,064		1,250			4.500	4.702	MS	34,500	103,500	09/14/2007	09/01/2026
546279-LR-9	LOUISIANA LOC GOVT BOSSIER CMNTY CLG 02			1	2FE	6,741,507	104.3900	7,202,910	6,900,000	6,783,361		6,443			5.125	5.850	JD	29,469	353,625	04/12/2002	12/01/2024
546279-LS-7	LOUISIANA LOC GOVT BOSSIER CMNTY CLG 02			1	2FE	9,250,000	100.8370	9,327,423	9,250,000	9,250,000					5.200	5.423	JD	40,083	481,000	10/23/2002	12/01/2027
546279-M8-0	LOUISIANA LOC GOVT EAST ASCENSION 07			1	1FE	810,495	97.5960	834,446	855,000	813,501		2,784			4.500	4.337	JD	3,206	38,475	09/14/2007	12/01/2020
546279-M9-8	LOUISIANA LOC GOVT EAST ASCENSION 07			1	1FE	1,682,943	96.9100	1,618,397	1,670,000	1,680,390		(1,162)			4.500	4.400	JD	6,263	75,150	09/14/2007	12/01/2021
546279-N2-2	LOUISIANA LOC GOVT EAST ASCENSION 07			1	1FE	2,459,384	100.9380	2,472,981	2,450,000	2,457,536		(841)			4.500	4.451	JD	9,188	110,250	09/14/2007	12/01/2022
546279-N5-5	LOUISIANA LOC GOVT EAST ASCENSION 07			1	1FE	3,262,511	100.0580	3,296,911	3,295,000	3,265,249		1,247			4.500	4.635	JD	12,356	148,275	09/14/2007	12/01/2025
546279-N6-3	LOUISIANA LOC GOVT EAST ASCENSION 07			1	1FE	3,199,667	99.5190	3,229,392	3,245,000	3,203,186		1,603			4.500	4.692	JD	12,169	146,025	09/14/2007	12/01/2026
546279-N7-1	LOUISIANA LOC GOVT EAST ASCENSION 07			1	1FE	2,419,940	98.7800	2,434,927	2,465,000	2,423,169		1,471			4.500	4.753	JD	9,244	110,925	09/14/2007	12/01/2027
546279-S5-0	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07			1	1FE	3,029,939	100.0000	3,030,000	3,030,000	3,029,945		3			4.500	4.500	MN	22,725	136,350	10/31/2007	11/01/2023
546279-S6-8	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07			1	1FE	1,858,379	99.5480	1,856,570	1,865,000	1,858,963		280			4.500	4.546	MN	13,988	83,925	10/31/2007	11/01/2024
546279-S7-6	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07			1	1FE	3,052,460	99.0870	3,046,925	3,075,000	3,054,284		877			4.500	4.597	MN	23,063	138,375	10/31/2007	11/01/2025
546279-S8-4	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07			1	1FE	3,242,805	98.3620	3,226,274	3,280,000	3,245,576		1,332			4.500	4.651	MN	24,600	147,600	10/31/2007	11/01/2026
546279-S9-2	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07			1	1FE	1,658,781	97.5910	1,644,408	1,685,000	1,660,584		867			4.500	4.708	MN	12,638	75,825	10/31/2007	11/01/2027
546279-T4-2	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07			1	1FE	9,940,000	96.7370	9,615,658	9,940,000	9,940,000					4.750	4.750	MN	78,692	472,150	10/31/2007	11/01/2034
546405-DE-8	LOUISIANA OFFICE FACS LSE CAPITOL 03			1	1FE	6,934,787	103.4680	7,015,130	6,780,000	6,848,129		(15,868)			5.000	4.710	MN	56,500	339,000	10/23/2003	11/01/2021

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	
		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	Maturity
546405-DG-3	LOUISIANA OFFICE FACS LSE CAPITOL 03			1	1FE	1,543,073	101.7050	1,581,513	1,555,000	1,545,623		468			4.750	4.896	MN	12,310	73,863	10/27/2003	11/01/2023
546405-DQ-1	LOUISIANA OFFICE FACS LSE CAPITOL 03			1	1FE	459,198	100.6840	453,078	450,000	454,052		(943)			5.000	4.740	MN	3,750	22,500	10/29/2003	11/01/2022
546398-WG-9	LOUISIANA PUB FAC HURRICANE RELIEF 07	D		1	1FE	19,296,684	96.8280	19,171,944	19,800,000	19,336,508		19,158			4.500	4.853	JD	74,250	654,750	10/31/2007	06/01/2027
546415-TW-0	LOUISIANA ST G O SER 2005 A REF			1	1FE	5,121,661	113.2680	5,272,625	4,655,000	4,943,212		(45,225)			5.250	3.634	FA	101,828	244,388	01/13/2005	08/01/2016
64763T-AT-6	NEW ORLEANS LA AUDUBON - AQUARIUM 01B	@		1	1FE	1,339,023	60.7380	1,488,081	2,450,000	1,428,659		76,652			0.000	6.279	NA			10/28/2008	10/01/2019
64763T-AU-3	NEW ORLEANS LA AUDUBON - AQUARIUM 01B	@		1	1FE	1,261,932	57.0440	1,406,135	2,465,000	1,347,991		73,600			0.000	6.447	NA			10/28/2008	10/01/2020
64763T-AV-1	NEW ORLEANS LA AUDUBON - AQUARIUM 01B	@		1	1FE	1,074,409	53.5740	1,197,379	2,235,000	1,148,387		63,270			0.000	6.520	NA			10/28/2008	10/01/2021
647634-7A-6	NEW ORLEANS LA CTFS INDBT 2000				1FE	355,960	104.5540	355,484	340,000	341,806		(1,882)			5.500	4.899	JD	1,558	18,700	12/01/2000	12/01/2010
647634-5C-4	NEW ORLEANS LA G O 1998 REF				2FE	1,118,946	103.2920	1,032,920	1,000,000	1,082,032		(8,545)			5.500	3.845	JD	4,583	55,000	09/09/2004	12/01/2017
647634-5D-2	NEW ORLEANS LA G O 1998 REF				2FE	2,046,351	102.9730	1,853,514	1,800,000	1,960,246		(14,478)			5.500	3.597	JD	8,250	99,000	06/04/2003	12/01/2018
64763F-DF-3	NEW ORLEANS LA G O 2002 REF			1	2FE	9,065,740	100.1040	9,259,620	9,250,000	9,123,812		8,927			5.125	5.558	MS	158,021	474,063	03/13/2002	09/01/2021
64763F-KB-4	NEW ORLEANS LA G O 2005 REF				2FE	1,200,216	103.7070	1,177,074	1,135,000	1,147,308		(12,963)			5.000	2.369	JD	4,729	56,750	05/26/2005	12/01/2010
64763F-KC-2	NEW ORLEANS LA G O 2005 REF				2FE	1,964,794	106.9370	1,978,335	1,850,000	1,888,093		(18,797)			5.000	2.803	JD	7,708	87,500	05/26/2005	12/01/2011
64763F-KD-0	NEW ORLEANS LA G O 2005 REF				2FE	3,691,123	109.2980	3,912,868	3,580,000	3,661,103		(25,642)			5.000	4.166	JD	14,917	179,000	10/28/2008	12/01/2012
64763F-KE-8	NEW ORLEANS LA G O 2005 REF				2FE	4,517,793	110.7290	4,861,003	4,390,000	4,490,737		(23,114)			5.000	4.356	JD	18,292	219,500	10/28/2008	12/01/2013
64763F-KF-5	NEW ORLEANS LA G O 2005 REF				2FE	2,329,499	103.1740	2,218,241	2,150,000	2,255,871		(19,051)			5.250	3.502	JD	9,406	112,875	08/25/2005	12/01/2014
64763F-LB-3	NEW ORLEANS LA G O LTD TAX 2005				2FE	1,595,246	109.6150	1,644,225	1,500,000	1,543,597		(12,671)			5.000	3.189	MS	25,000	75,000	06/10/2005	03/01/2013
64763F-DE-6	NEW ORLEANS LA G O PUB IMPT 2002			1	2FE	3,557,125	93.6300	3,347,273	3,575,000	3,559,733		402			5.350	5.472	JD	15,939	185,913	04/17/2002	12/01/2031
64763F-FJ-3	NEW ORLEANS LA G O PUB IMPT 2003			1	2FE	1,123,885	103.6090	1,108,616	1,070,000	1,093,610		(5,414)			5.000	4.380	JD	4,458	53,500	09/16/2003	12/01/2018
64763F-FK-0	NEW ORLEANS LA G O PUB IMPT 2003			1	2FE	624,714	103.0960	618,576	600,000	610,861		(2,484)			5.000	4.490	JD	2,500	30,000	09/16/2003	12/01/2019
64763F-FL-8	NEW ORLEANS LA G O PUB IMPT 2003			1	2FE	1,415,128	102.7030	1,407,031	1,370,000	1,389,887		(4,537)			5.000	4.590	JD	5,708	68,500	09/16/2003	12/01/2020
64763F-FM-6	NEW ORLEANS LA G O PUB IMPT 2003			1	2FE	1,306,582	102.4860	1,306,697	1,275,000	1,288,955		(3,176)			5.000	4.690	JD	5,313	63,750	09/16/2003	12/01/2021
64763F-FN-4	NEW ORLEANS LA G O PUB IMPT 2003			1	2FE	798,722	102.3060	803,102	785,000	791,078		(1,380)			5.000	4.780	JD	3,271	39,250	09/16/2003	12/01/2022
686655-BW-0	ORLEANS PARISH LA LAW ENFORCE G O 2001			1	2FE	294,060	101.0650	293,089	290,000	290,583		(475)			5.000	4.817	MS	4,833	14,500	02/15/2001	03/01/2014
686655-BX-8	ORLEANS PARISH LA LAW ENFORCE G O 2001			1	2FE	241,478	102.4790	245,950	240,000	240,213		(173)			5.000	4.917	MS	4,000	12,000	02/15/2001	03/01/2015
75914N-AH-9	REGIONAL TRANSIT AUTH LA COP WILLOW 02				2FE	357,445	101.1640	338,899	335,000	336,105		(3,239)			5.000	3.990	MN	2,792	16,750	06/27/2002	05/01/2010
787515-QW-8	ST BERNARD PARISH LA SD NO 1 G O 04				1FE	979,117	113.7290	1,023,561	900,000	940,915		(6,942)			5.250	3.846	MS	15,750	47,250	01/29/2004	03/01/2015
787515-QX-6	ST BERNARD PARISH LA SD NO 1 G O 04				1FE	1,556,220	113.1350	1,623,487	1,435,000	1,506,148		(9,872)			5.250	3.743	MS	25,113	75,338	01/26/2004	03/01/2016
787515-QY-4	ST BERNARD PARISH LA SD NO 1 G O 04				1FE	1,224,287	112.9920	1,271,160	1,125,000	1,187,949		(7,346)			5.250	3.933	MS	19,688	59,063	01/26/2004	03/01/2017
56041M-GF-5	MAINE GOVT FAC LSE RENTAL 2004 C				1FE	6,846,667	113.2140	7,200,410	6,360,000	6,617,437		(62,706)			5.000	3.830	AO	79,500	318,000	02/14/2006	10/01/2013
560425-KF-6	MAINE HLTH & HIGHER EDL FACS AUTH 02A			1	1FE	5,149,680	102.5180	5,289,929	5,160,000	5,151,425		284			5.125	5.176	JJ	132,225	261,888	10/30/2002	07/01/2032
560427-BA-3	MAINE HLTH & HIGHER EDL FACS AUTH 03B			1	1FE	1,099,543	113.5600	1,237,804	1,090,000	1,098,276		(1,267)			5.000	4.761	JJ	27,250	27,250	05/28/2009	07/01/2019
560427-BU-9	MAINE HLTH & HIGHER EDL FACS AUTH 03B			1	1FE	897,792	106.1640	944,860	890,000	896,757		(1,035)			5.000	4.761	JJ	22,250	22,250	05/28/2009	07/01/2019
560425-QF-0	MAINE HLTH & HIGHER EDL FACS AUTH 03D			1	1FE	1,302,200	106.9150	1,288,326	1,205,000	1,247,574		(11,141)			5.000	3.872	JJ	30,125	60,250	09/18/2003	07/01/2014
560425-QH-6	MAINE HLTH & HIGHER EDL FACS AUTH 03D			1	1FE	1,234,042	106.2320	1,221,668	1,150,000	1,184,159		(8,905)			5.000	4.080	JJ	28,750	57,500	09/18/2003	07/01/2015
560425-QK-9	MAINE HLTH & HIGHER EDL FACS AUTH 03D			1	1FE	622,920	105.3860	616,508	585,000	600,455		(4,020)			5.000	4.180	JJ	14,625	29,250	09/18/2003	07/01/2016
560425-QP-8	MAINE HLTH & HIGHER EDL FACS AUTH 03D			1	1FE	817,229	104.0490	811,582	780,000	795,262		(3,951)			5.000	4.390	JJ	19,500	39,000	09/18/2003	07/01/2018
560425-QQ-6	MAINE HLTH & HIGHER EDL FACS AUTH 03D			1	1FE	1,038,910	103.3880	1,033,880	1,000,000	1,015,999		(4,132)			5.000	4.500	JJ	25,000	50,000	09/18/2003	07/01/2019
560425-SZ-4	MAINE HLTH & HIGHER EDL FACS AUTH 04A			1	1FE	3,237,326	108.9400	3,355,352	3,080,000	3,159,220		(15,505)			5.250	4.609	JJ	80,850	161,700	05/13/2004	07/01/2015
560425-TB-6	MAINE HLTH & HIGHER EDL FACS AUTH 04A			1	1FE	2,987,327	107.8530	3,084,596	2,860,000	2,924,238		(12,545)			5.250	4.689	JJ	75,075	150,150	05/13/2004	07/01/2016
560425-TH-3	MAINE HLTH & HIGHER EDL FACS AUTH 04A			1	1FE	3,499,362	104.4180	3,544,991	3,395,000	3,447,869		(10,276)			5.250	4.859	JJ	89,119	178,238	05/13/2004	07/01/2020
560425-TJ-9	MAINE HLTH & HIGHER EDL FACS AUTH 04A			1	1FE	3,470,065	103.8380	3,514,916	3,385,000	3,428,166		(8,374)			5.250	4.929	JJ	88,856	177,713	05/13/2004	07/01/2021
560425-TK-6	MAINE HLTH & HIGHER EDL FACS AUTH 04A			1	1FE	3,743,943	103.6320	3,808,476	3,675,000	3,710,052		(6,785)			5.250	5.009	JJ	96,469	192,938	05/13/2004	07/01/2022
560425-TL-4	MAINE HLTH & HIGHER EDL FACS AUTH 04A			1	1FE	4,397,369	101.6850	4,570,741	4,495,000	4,415,780		3,699			5.000	5.385	JJ	112,375	224,750	05/13/2004	07/01/2025
560427-CT-1	MAINE HLTH & HIGHER EDL FACS AUTH 05A			1	1FE	593,660	116.4750	658,084	565,000	561,098		(32,562)			5.000	4.036	JJ	14,125		07/09/2009	07/01/2022
560427-CU-8	MAINE HLTH & HIGHER EDL FACS AUTH 05A			1	1FE	1,097,497	116.4750	1,217,164	1,045,000	1,093,891		(3,606)			5.000	4.045	JJ	26,125		07/09/2009	07/01/2023
560427-CW-4	MAINE HLTH & HIGHER EDL FACS AUTH 05A			1	1FE	1,065,363	116.4750	1,182,221	1,015,000	1,061,905		(3,458)			5.000	4.057	JJ	25,375		07/09/2009	07/01/2024
560427-DR-4	MAINE HLTH & HIGHER EDL FACS AUTH 05A			1	1FE	162,863	105.4620	163,466	155,000	153,888		(8,975)			5.000	4.036	JJ	3,875		07/09/2009	07/01/2022
560427-DS-2	MAINE HLTH & HIGHER EDL FACS AUTH 05A			1	1FE	288,815	105.4620	290,021	275,000	270,294		(18,521)			5.000	4.045	JJ	6,875		07/09/2009	07/01/2023
560427-DU-7	MAINE HLTH & HIGHER EDL FACS AUTH 05A			1	1FE	283,397	104.9580	283,387	270,000	263,283		(20,115)			5.000	4.057	JJ	6,750		07/09/2009	07/01/2024
560425-XU-9	MAINE HLTH & HIGHER EDL FACS AUTH 06A			1	1FE	1,391,156	104.0820	1,358,270	1,305,000	1,359,654		(8,680)			5.000	4.140	JJ	32,625	50,875	02/22/2006	07/01/2020
560427-EP-7	MAINE HLTH & HIGHER EDL FACS AUTH 06A			1	1FE	714,324	116.6410	798,991	685,000	712,203		(2,120)			5.000	4.293	JJ	17,125	17,125	05/28/2009	07/01/2022
560427-FK-7	MAINE HLTH & HIGHER EDL FACS AUTH 06A			1	1FE	1,418,220	107.5490	1,462,666	1,360,000	1,414,010		(4,210)			5.000	4.293	JJ	34,000	34,000	05/28/2009	07/01/2022
560425-K6-6	MAINE HLTH & HIGHER EDL FACS AUTH 07A			1	1FE	4,274,937	102.0830	4,353,840	4,265,000	4,272,899		(859)			4.750	4.720	JJ	101,294	202,588	06/28/2007	07/01/2023
560425-K7-4	MAINE HLTH & HIGHER EDL FACS AUTH 07A			1	1FE	4,795,000	101.5100	4,867,405	4,795,000	4,795,000					4.750	4.749	JJ	113,881	227,763	06/28/2007	07/01/2024
560425-K8-2	MAINE HLTH & HIGHER EDL FACS AUTH 07A			1	1FE	5,232,307	101.0660	5,300,912	5,245,000	5,233,476		493			4.750	4.782	JJ	124,569	249,138	06/28/2007	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 Maturity
560425-K9-0	MAINE HLTH & HIGHER EDL FACS AUTH 07A			1	1FE	5,305,085	100.6880	5,361,636	5,325,000	5,306,774		713			4.750	4.800	JJ	126,469	252,938	06/28/2007	07/01/2026
575827-P5-3	MASSACHUSETTS G O CONS LOAN 2000 C			1	1FE	4,437,177	103.9430	4,183,706	4,025,000	4,089,117		(83,005)			5.750	3.157	AO	57,859	231,438	07/27/2005	10/01/2019
57582N-DL-6	MASSACHUSETTS G O CONS LOAN 2002 C				1FE	4,793,666	115.2350	4,891,726	4,245,000	4,459,839		(50,826)			5.500	4.060	MN	38,913	233,475	07/16/2002	11/01/2013
57582N-DV-4	MASSACHUSETTS G O CONS LOAN 2002 C			1	1FE	4,776,096	110.7670	5,316,816	4,800,000	4,791,134		2,842			5.000	5.070	MN	40,000	240,000	06/21/2002	11/01/2021
071446-AU-2	BATTLE CREEK MI SCH DIST BLD & SITE 07			1	1FE	4,017,965	102.2900	4,142,745	4,050,000	4,020,548		1,067			4.750	4.860	MN	32,063	187,625	06/14/2007	05/01/2028
163357-FG-6	CHELSEA MI SCH DIST G O BLDG 04			1	1FE	931,983	109.5030	930,776	850,000	890,480		(8,389)			5.250	4.040	MN	7,438	44,625	07/23/2004	05/01/2015
163357-FH-4	CHELSEA MI SCH DIST G O BLDG 04			1	1FE	462,069	107.6280	457,419	425,000	443,351		(3,792)			5.250	4.150	MN	3,719	22,313	07/23/2004	05/01/2016
163357-FM-3	CHELSEA MI SCH DIST G O BLDG 04			1	1FE	1,300,115	103.3990	1,344,187	1,300,000	1,284,483		1,113			5.000	4.525	MN	10,833	65,000	07/23/2004	05/01/2020
170016-SV-2	CHIPPEWA VLY MI SCH G O 2003 REF			1	1FE	363,661	106.7230	362,858	340,000	348,902		(2,442)			5.000	4.150	MN	2,833	17,000	03/03/2003	05/01/2016
182252-RH-1	CLARKSTON MI CMNTY SCH G O 2004 REF			1	1FE	220,496	108.4760	227,800	210,000	215,195		(1,074)			4.750	4.120	MN	1,663	9,975	07/27/2004	05/01/2015
200578-PM-8	COMMERCE CHARTER TOWNSHIP MI G O 08			1	1FE	1,956,520	101.5910	2,031,820	2,000,000	1,958,872		1,813			4.500	4.788	AO	22,500	90,000	08/22/2008	04/01/2025
205759-EN-9	COMSTOCK PK MI PUB SCH G O 03 REF			1	1FE	698,948	108.7580	701,489	645,000	665,235		(5,542)			5.250	4.230	MN	5,644	33,863	01/27/2003	05/01/2015
242595-KJ-4	DEARBORN MI SCH DIST G O 2002 SER II			1	1FE	3,628,768	109.7290	3,922,812	3,575,000	3,590,568		(6,166)			5.000	4.800	MN	29,792	178,750	10/29/2002	05/01/2019
242595-KK-1	DEARBORN MI SCH DIST G O 2002 SER II			1	1FE	3,400,245	109.7290	3,703,354	3,375,000	3,382,333		(2,899)			5.000	4.900	MN	28,125	168,750	10/29/2002	05/01/2020
251093-ZA-1	DETROIT MI G O 2004 A-1			1	3FE	6,102,779	79.6690	4,660,637	5,850,000	4,660,637	(1,314,854)	(26,285)			5.000	4.439	AO	73,125	292,500	08/27/2004	04/01/2021
251093-04-5	DETROIT MI G O 2008 A-2				3FE	20,000,000	78.8880	15,777,600	20,000,000	15,777,600	(4,222,400)				8.000	7.997	AO	400,000	1,600,000	06/02/2008	04/01/2014
252255-JR-6	DEXTER MI CMNTY SCHS G O 2003			1	1FE	1,983,612	106.7230	1,963,703	1,840,000	1,893,953		(14,834)			5.000	4.050	MN	15,333	92,000	03/11/2003	05/01/2016
252255-JT-2	DEXTER MI CMNTY SCHS G O 2003			1	1FE	294,344	106.1240	291,841	275,000	282,287		(2,000)			5.000	4.140	MN	2,292	13,750	03/11/2003	05/01/2017
265201-ES-8	DUNDEE MI CMNTY SCH DIST G O BDS 2000			1	1FE	2,406,100	101.6320	2,540,800	2,500,000	2,500,000		25,027			5.375	6.168	MN	22,396	134,375	11/02/2000	05/01/2027
365136-ME-7	GARDEN CITY MI SCH DIST G O 06 REF			1	1FE	4,630,794	100.3610	4,671,805	4,655,000	4,633,726		944			4.500	4.576	MN	34,913	207,225	08/31/2006	05/01/2026
385536-FX-0	GRAND HAVEN MI PUB SCHS 2008				1FE	749,063	101.4200	725,153	715,000	720,239		(15,469)			5.000	2.771	MN	5,958	35,750	01/22/2008	05/01/2010
388712-BS-9	GRASS LAKE MICH CMNTY SCH DIST			1	1FE	4,605,156	100.8890	4,716,561	4,675,000	4,675,000		17,538			5.625	5.920	MN	43,828	262,969	10/10/2000	05/01/2021
388712-BT-7	GRASS LAKE MICH CMNTY SCH DIST			1	1FE	3,902,160	101.7280	4,069,120	4,000,000	4,000,000		26,179			5.625	6.143	MN	37,500	225,000	10/10/2000	05/01/2026
421560-HQ-9	HAZEL PARK MI SCH DIST G O 2002			1	1FE	579,916	105.8280	608,511	575,000	576,373		(543)			5.000	4.890	MN	4,792	28,750	05/10/2002	05/01/2016
421560-HR-7	HAZEL PARK MI SCH DIST G O 2002			1	1FE	1,829,198	104.8000	1,912,600	1,825,000	1,826,175		(464)			5.000	4.970	MN	15,208	91,250	05/10/2002	05/01/2017
421560-HS-5	HAZEL PARK MI SCH DIST G O 2002			1	1FE	1,617,883	104.4680	1,697,605	1,625,000	1,620,590		417			5.000	5.095	MN	13,542	81,250	05/10/2002	05/01/2018
421560-HT-3	HAZEL PARK MI SCH DIST G O 2002			1	1FE	912,494	104.1480	963,369	925,000	916,826		668			5.000	5.308	MN	7,708	46,250	05/10/2002	05/01/2019
421560-HU-0	HAZEL PARK MI SCH DIST G O 2002			1	1FE	1,542,067	104.2390	1,641,764	1,575,000	1,552,494		1,612			5.000	5.495	MN	13,125	78,750	05/10/2002	05/01/2020
443114-QR-7	HOWELL MI PUB SCHS G O 2004 REF			1	1FE	810,384	102.7630	811,828	790,000	800,419		(2,152)			4.500	4.154	MN	5,925	35,550	01/30/2004	05/01/2018
443114-QS-5	HOWELL MI PUB SCHS G O 2004 REF			1	1FE	422,458	101.8780	422,794	415,000	418,563		(734)			4.500	4.280	MN	3,113	18,675	01/30/2004	05/01/2019
443114-QT-3	HOWELL MI PUB SCHS G O 2004 REF			1	1FE	2,078,365	101.2410	2,080,503	2,055,000	2,066,187		(2,299)			4.500	4.360	MN	15,413	92,475	01/30/2004	05/01/2020
483270-AP-9	KALAMAZOO MI PUB SCHS 2006 REF			1	1FE	3,374,378	104.7780	3,405,285	3,250,000	3,336,711		(11,590)			5.000	4.511	MN	27,083	160,000	07/14/2006	05/01/2021
509642-FN-9	LAKE FENTON MI CMNTY SCHS G O 02			1	1FE	813,526	109.5340	914,609	835,000	824,699		4,029			5.000	5.571	MN	6,958	41,750	01/03/2007	05/01/2022
509642-FP-4	LAKE FENTON MI CMNTY SCHS G O 02			1	1FE	404,327	109.5340	454,566	415,000	409,942		1,979			5.000	5.564	MN	3,458	20,750	01/03/2007	05/01/2022
594614-UK-3	MICHIGAN ST BLDG AUTH FAC PROG 2003 I			1	1FE	8,077,440	108.5280	8,334,950	7,680,000	8,030,476		(46,964)			5.250	3.940	AO	85,120	201,600	06/09/2009	10/15/2014
594614-YX-1	MICHIGAN ST BLDG AUTH FAC PROG 2005 I				1FE	4,480,654	103.0790	4,308,702	4,180,000	4,230,448		(62,115)			5.000	2.792	AO	44,122	209,000	07/05/2005	10/15/2010
594622-AL-6	MICHIGAN ST COP 525 REDEVCO 2000			1	1FE	1,882,062	101.8650	1,925,249	1,890,000	1,889,536		1,078			5.000	5.058	JD	7,875	94,500	08/08/2000	06/01/2011
594622-AM-4	MICHIGAN ST COP 525 REDEVCO 2000			1	1FE	1,460,434	101.9270	1,508,520	1,480,000	1,478,755		2,888			5.000	5.205	JD	6,167	74,000	08/08/2000	06/01/2012
594698-DX-7	MICHIGAN ST COP HSE OF REP STR FND 08A			1	1FE	5,193,378	107.3300	5,463,097	5,090,000	5,179,382		(7,926)			5.250	5.000	AO	56,414	267,225	03/05/2008	10/15/2022
594913-AN-5	MICHIGAN ST COP HSE REPRENTATIVES 98				1	2,199,266	110.3950	2,279,657	2,065,000	2,105,410		(14,229)			5.250	4.449	FA	40,956	108,413	05/22/2002	08/15/2012
771537-ST-5	ROCHESTER MI CSD SCH BLDG G O 2004 REF			1	1FE	174,496	102.7190	174,622	170,000	172,289		(473)			4.500	4.126	MN	1,275	7,650	01/30/2004	05/01/2018
771537-SU-2	ROCHESTER MI CSD SCH BLDG G O 2004 REF			1	1FE	4,133,576	102.0400	4,142,824	4,060,000	4,097,450		(7,715)			4.500	4.233	MN	30,450	182,700	01/30/2004	05/01/2019
838736-UP-9	SOUTH LYON MI COMM SCH BLDG 06			1	1FE	5,548,407	102.4820	5,621,138	5,485,000	5,530,081		(6,062)			4.500	4.350	MN	41,138	246,825	10/10/2006	05/01/2022
838736-UQ-7	SOUTH LYON MI COMM SCH BLDG 06			1	1FE	4,674,212	102.2020	4,737,063	4,635,000	4,662,894		(3,745)			4.500	4.390	MN	34,763	208,575	10/10/2006	05/01/2023
838736-UR-5	SOUTH LYON MI COMM SCH BLDG 06			1	1FE	6,977,581	102.5940	7,114,894	6,935,000	6,965,303		(4,064)			4.500	4.420	MN	52,013	312,075	10/10/2006	05/01/2024
838736-US-3	SOUTH LYON MI COMM SCH BLDG 06			1	1FE	6,640,406	101.7560	6,726,072	6,610,000	6,631,645		(2,901)			4.500	4.440	MN	49,575	297,450	10/10/2006	05/01/2025
846625-HQ-7	SPARTA MI AREA SCHOOLS G O 04			1	1FE	1,029,629	110.0000	1,056,000	960,000	994,333		(7,105)			5.000	4.090	MN	8,000	48,000	07/21/2004	05/01/2015
846625-HV-6	SPARTA MI AREA SCHOOLS G O 04			1	1FE	824,422	103.3990	853,042	825,000	814,501		753			5.000	4.524	MN	6,875	41,250	07/21/2004	05/01/2020
935324-G3-1	WARREN MI DOWNTOWN DEV GO LTD 05			1	2FE	2,256,311	101.3840	2,311,555	2,280,000	2,259,688		904			4.500	4.660	AO	25,650	102,600	12/29/2005	10/01/2025
944488-MH-5	WAYNE CNTY MI BLDG AUTH CAP IMPT 96A			1	2FE	1,930,920	100.1970	2,003,940	2,000,000	1,976,121		5,209			5.250	31.793	JD	8,750	105,000	07/07/2000	06/01/2016
944313-DQ-5	WAYNE CNTY MI G O WTR & SEW 08			1	2FE	3,000,000	97.2490	2,917,470	3,000,000	3,000,000					5.700	5.772	FA	72,675	169,100	07/23/2008	08/01/2038
119638-JZ-8	BUFFALO MN G O WTR SWR 2008		@	1	1FE	1,400,695	48.7430	1,550,027	3,180,000	1,532,649		73,994			0.000	5.010	NA			02/13/2008	10/01/2024
119638-KA-1	BUFFALO MN G O WTR SWR 2008		@	1	1FE	1,580,845	45.7800	1,744,218	3,810,000	1,731,610		84,561			0.000	5.070	NA			02/13/2008	10/01/2025
119638-KB-9	BUFFALO MN G O WTR SWR 2008		@	1	1FE	2,739,656	43.1440	3,022,237	7,005,000	3,003,595		148,067			0.000	5.120	NA			02/13/2008	10/01/2026
119638-KC-7	BUFFALO MN G O WTR SWR 2008		@	1	1FE	2,228,094	40.6340	2,458,357	6,050,000	2,444,932		121,668			0.000	5.170	NA			02/13/2008	10/01/2027
23409R-BC-2	DAKOTA CNTY MN CMNTY DEV AGY GOV SR 01			1	1FE	735,875	106.0540	768,892	725,000	727,589		(1,205)			5.000	4.809	JJ	25,625	36,250	11/21/2001	01/01/2016

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	
		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	Maturity
23409R-BD-0	DAKOTA CNTY MN CMNTY DEV AGY GOV SR 01			1	1FE		106.3270								5.000	0.000	JJ	3,125		11/21/2001	01/01/2017
604129-AF-3	MINNESOTA ST G O 2005				1FE	7,656,950	107.6410	7,534,870	7,000,000	7,447,820		(209,130)			5.000	1.290	AO	87,500	350,000	02/25/2009	10/01/2011
604129-JR-8	MINNESOTA ST G O 2008 C				1FE	7,389,970	102.7070	7,189,490	7,000,000	7,171,105		(218,865)			5.000	0.791	FA	145,833	175,000	03/26/2009	08/01/2010
713567-DR-3	PEQUOT LAKES MN ISD NO 186 G O 2002			1	1FE	100,783	106.6670	106,667	100,000	100,195		(87)			5.000	4.898	FA	2,083	5,000	12/11/2001	02/01/2013
713567-DS-1	PEQUOT LAKES MN ISD NO 186 G O 2002			1	1FE	1,400,000	106.6670	1,493,338	1,400,000	1,400,000					5.000	4.997	FA	29,167	70,000	12/11/2001	02/01/2014
415072-GF-8	HARRISON CNTY MS SCH DIST LTD TAX 2007			1	1FE	949,059	106.7410	1,019,377	955,000	944,692		626			5.000	4.297	AO	11,938	47,750	05/31/2007	10/01/2021
468430-6A-6	JACKSON MS G O 2005 REF				1FE	378,599	112.0560	392,196	350,000	366,419		(3,089)			5.000	3.539	AO	4,375	10,250	07/13/2005	10/01/2014
605340-5M-9	JACKSON MS PUBLIC SCH DIST 08				1FE	6,068,897	112.8800	6,315,636	5,595,000	6,061,605		(7,291)			5.250	4.050	AO	73,434		11/03/2009	04/01/2018
60534Q-QD-6	MISSISSIPPI DEV BK JACKSON 2006			1	1FE	1,798,001	101.6990	1,820,412	1,790,000	1,795,654		(781)			4.500	4.440	MS	26,850	78,300	10/20/2006	03/01/2023
60534Q-QE-4	MISSISSIPPI DEV BK JACKSON 2006			1	1FE	2,214,862	101.4280	2,241,559	2,210,000	2,213,437		(474)			4.500	4.470	MS	33,150	97,200	10/20/2006	03/01/2024
60534Q-QG-9	MISSISSIPPI DEV BK JACKSON 2006			1	1FE	832,812	100.8870	842,406	835,000	833,053		80			4.500	4.539	MS	12,525	18,675	10/20/2006	03/01/2026
60534P-KT-9	MISSISSIPPI DEV BK OKTIBBEHA 2002			1	2FE	1,112,496	103.9090	1,142,999	1,100,000	1,104,882		(1,248)			5.100	4.959	JJ	28,050	56,100	12/04/2002	07/01/2020
605579-3X-7	MISSISSIPPI ST G O 2002 A REF				1FE	4,527,645	108.7410	4,577,996	4,210,000	4,283,033		(35,758)			5.375	4.420	JD	18,857	226,288	01/09/2002	12/01/2011
605579-4J-7	MISSISSIPPI ST G O 2002 A REF				1FE	5,077,974	115.6830	5,437,101	4,700,000	4,848,195		(33,792)			5.500	4.610	JD	21,542	258,500	01/09/2002	12/01/2013
605579-2X-8	MISSISSIPPI ST G O CAP IMPT 01			1	1FE	4,016,952	107.2480	4,000,350	3,730,000	3,823,121		(48,242)			5.125	3.086	MN	31,860	191,163	07/06/2005	11/01/2016
147848-AS-4	CASS CNTY MO COP SER 2001			1	1FE	2,471,045	101.2240	2,490,110	2,460,000	2,461,755		(1,331)			5.000	4.938	AO	30,750	123,000	09/17/2001	04/01/2019
16645P-DA-6	CHESTERFIELD MO COP 2004				1FE	319,386	108.9320	326,796	300,000	313,009		(1,309)			5.000	4.359	FA	5,667	15,000	07/26/2004	02/15/2018
16645P-DB-4	CHESTERFIELD MO COP 2004				1FE	1,377,038	107.4420	1,396,746	1,300,000	1,354,097		(4,718)			5.000	4.439	FA	24,556	65,000	07/26/2004	02/15/2019
16645P-DC-2	CHESTERFIELD MO COP 2004				1FE	1,400,407	107.2580	1,501,612	1,400,000	1,387,355		933			5.000	4.522	FA	26,444	70,000	07/26/2004	02/15/2020
16645P-DD-0	CHESTERFIELD MO COP 2004				1FE	1,378,695	107.4670	1,504,538	1,400,000	1,370,249		1,927			5.000	4.613	FA	26,444	70,000	07/26/2004	02/15/2021
16645P-DE-8	CHESTERFIELD MO COP 2004				1FE	970,433	107.5020	1,075,020	1,000,000	966,988		1,891			5.000	4.694	FA	18,889	50,000	07/26/2004	02/15/2022
16645P-DX-6	CHESTERFIELD MO COP 2005			1	1FE	370,173	103.7500	383,875	370,000	364,960		336			5.000	4.039	JD	1,542	18,500	01/20/2005	12/01/2020
16645P-DY-4	CHESTERFIELD MO COP 2005			1	1FE	852,047	107.2170	911,345	850,000	840,931		541			5.000	4.075	JD	3,542	42,500	01/20/2005	12/01/2021
16645P-DZ-1	CHESTERFIELD MO COP 2005			1	1FE	888,065	103.1700	938,847	910,000	878,621		1,648			5.000	4.125	JD	3,792	45,500	01/20/2005	12/01/2022
16645P-EA-5	CHESTERFIELD MO COP 2005			1	1FE	953,571	103.1700	1,021,383	990,000	944,778		2,122			5.000	4.179	JD	4,125	49,500	01/20/2005	12/01/2023
16645P-EB-3	CHESTERFIELD MO COP 2005			1	1FE	863,542	106.3430	957,087	900,000	857,391		1,811			5.000	4.211	JD	3,750	45,000	10/30/2006	12/01/2024
188177-AW-9	CLINTON MO SCH DIST COP 2007			2	1FE	1,947,580	97.5650	1,951,300	2,000,000	1,952,046		1,927			4.500	4.712	MS	30,000	63,000	07/24/2007	03/01/2028
442499-BU-2	HOWARD BEND MO LEVEE DIST 05 REF				2FE	246,301	103.6710	233,260	225,000	239,766		(1,734)			5.250	4.180	MS	3,938	11,813	12/16/2005	03/01/2017
442499-BV-0	HOWARD BEND MO LEVEE DIST 05 REF				2FE	1,113,658	102.6610	1,042,009	1,015,000	1,086,541		(7,201)			5.250	4.220	MS	17,763	53,288	12/16/2005	03/01/2018
442499-BW-8	HOWARD BEND MO LEVEE DIST 05 REF				2FE	1,065,982	101.6640	986,141	970,000	1,042,198		(6,319)			5.250	4.260	MS	16,975	50,925	12/16/2005	03/01/2019
46737E-CW-0	JACKSON CNTY MO PUB BLDG CORP IMPT 03			1	1FE	530,105	107.8330	539,165	500,000	513,207		(3,038)			5.000	4.260	JD	2,083	25,000	10/09/2003	12/01/2016
46737E-CX-8	JACKSON CNTY MO PUB BLDG CORP IMPT 03			1	1FE	1,110,564	107.2600	1,126,230	1,050,000	1,076,592		(6,111)			5.000	4.290	JD	4,375	52,500	10/08/2003	12/01/2017
46737E-CZ-3	JACKSON CNTY MO PUB BLDG CORP IMPT 03			1	1FE	889,362	106.5140	910,695	855,000	870,174		(3,469)			5.000	4.500	JD	3,563	42,750	10/08/2003	12/01/2019
46737E-DA-7	JACKSON CNTY MO PUB BLDG CORP IMPT 03			1	1FE	635,172	106.2120	653,204	615,000	623,929		(2,037)			5.000	4.590	JD	2,563	30,750	10/08/2003	12/01/2020
46737E-DB-5	JACKSON CNTY MO PUB BLDG CORP IMPT 03			1	1FE	1,307,487	106.3630	1,356,128	1,275,000	1,289,416		(3,281)			5.000	4.680	JD	5,313	63,750	10/08/2003	12/01/2021
46737E-DC-3	JACKSON CNTY MO PUB BLDG CORP IMPT 03			1	1FE	1,364,415	106.5140	1,427,288	1,340,000	1,350,860		(2,467)			5.000	4.770	JD	5,583	67,000	10/08/2003	12/01/2022
46737E-DD-1	JACKSON CNTY MO PUB BLDG CORP IMPT 03			1	1FE	1,420,483	106.2500	1,492,813	1,405,000	1,411,904		(1,565)			5.000	4.860	JD	5,854	70,250	10/08/2003	12/01/2023
467574-JR-1	JACKSON CNTY MO SD 58 G O CENTER 2001			1	1FE	544,649	105.4160	569,246	540,000	540,697		(568)			5.000	4.881	MS	9,000	27,000	02/13/2001	03/01/2016
467574-JS-9	JACKSON CNTY MO SD 58 G O CENTER 2001			1	1FE	1,028,998	105.4160	1,080,514	1,025,000	1,025,573		(466)			5.000	4.947	MS	17,083	51,250	02/13/2001	03/01/2017
467574-JU-4	JACKSON CNTY MO SD 58 G O CENTER 2001			1	1FE	248,240	105.3800	263,450	250,000	249,628		302			5.000	5.130	MS	4,167	12,500	02/13/2001	03/01/2019
467578-AN-0	JACKSON CNTY MO SPL OBLIG TRUMAN MED 01A			1	1FE	2,430,000	104.8760	2,548,487	2,430,000	2,430,000					4.850	4.849	JD	9,821	117,855	11/30/2001	12/01/2014
467578-AP-5	JACKSON CNTY MO SPL OBLIG TRUMAN MED 01A			1	1FE	1,780,000	104.5850	1,861,613	1,780,000	1,780,000					4.950	4.949	JD	7,343	88,110	11/30/2001	12/01/2015
467374-AR-5	JACKSON CNTY MO TRUMAN SPORTS LSHLD 98			1	6*	2,760,000	100.5460	2,775,070	2,760,000		(2,760,000)				4.800	4.500	JD	11,040	132,480	10/06/1998	12/01/2014
467578-BN-9	JACKSON CNTY MO TRUMAN SPORTS SPL 06				1FE	10,669,006	108.8310	10,926,632	10,040,000	10,349,747		(98,496)			5.000	3.871	JD	41,833	493,250	08/02/2006	12/01/2012
467578-BP-4	JACKSON CNTY MO TRUMAN SPORTS SPL 06				1FE	12,010,817	110.7310	12,468,311	11,260,000	11,688,860		(99,408)			5.000	3.941	JD	46,917	563,000	08/02/2006	12/01/2013
467578-CA-6	JACKSON CNTY MO TRUMAN SPORTS SPL 06			1	1FE	21,912,356	104.1990	22,803,951	21,885,000	21,908,499		(2,783)			5.000	4.981	JD	91,188	1,094,250	07/30/2008	12/01/2024
467578-CB-4	JACKSON CNTY MO TRUMAN SPORTS SPL 06			1	1FE	21,454,893	100.8230	23,048,138	22,860,000	21,519,075		42,667	1,141,989		4.500	4.659	JD	85,725	1,028,700	07/28/2006	12/01/2025
472538-GQ-4	JEFFERSON CITY MO SCH DIST 2007			1	2FE	1,175,499	105.6550	1,283,708	1,215,000	1,173,703		2,113			5.000	4.495	MS	20,250	60,750	06/12/2007	03/01/2023
472538-GR-2	JEFFERSON CITY MO SCH DIST 2007			1	2FE	697,938	105.3370	763,693	725,000	697,049		1,288			5.000	4.515	MS	12,083	36,250	06/12/2007	03/01/2024
472538-GS-0	JEFFERSON CITY MO SCH DIST 2007			1	2FE	502,802	105.4000	553,350	525,000	502,272		946			5.000	4.524	MS	8,750	26,250	06/12/2007	03/01/2025
472538-GU-5	JEFFERSON CITY MO SCH DIST 2007			1	2FE	930,645	104.5170	940,653	900,000	923,929		(2,766)			5.000	4.560	MS	15,000	45,000	06/12/2007	03/01/2027
485041-EQ-6	KANSAS CITY MO CMNTY CLG DIST 01			1	1FE	911,709	106.7320	944,578	885,000	889,818		(3,034)			5.000	4.618	JJ	22,125	44,250	06/07/2001	07/01/2012
485041-ES-2	KANSAS CITY MO CMNTY CLG DIST 01			1	1FE	1,928,946	106.7320	2,033,245	1,905,000	1,909,356		(2,735)			5.000	4.838	JJ	47,625	95,250	06/07/2001	07/01/2014
485041-ET-0	KANSAS CITY MO CMNTY CLG DIST 01			1	1FE	1,974,196	106.7320	2,097,284	1,965,000	1,966,681		(1,054)			5.000	4.938	JJ	49,125	98,250	06/07/2001	07/01/2015
485106-CK-2	KANSAS CITY MO DNTWN ARENA 08C			1	1FE	9,291,968	100.2920	9,828,616	9,800,000	9,303,617		8,283			5.125	5.847	AO	125,563	499,688	07/17/2008	04/01/2038
485052-QH-0	KANSAS CITY MO MUN ASSIST CORP 01 B-1			1	1FE	476,164	100.1250	475,594	475,000	475,000		(129)			5.000	4.956	AO	5,938	23,750	09/20/2001	04/01/2018

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	Maturity
485052-QJ-6	KANSAS CITY MO MUN ASSIST CORP 01 B-1			1	1FE	1,456,350	100.1010	1,461,475	1,460,000	1,457,685		192			5.000	5.426	AO	18,250	73,000	09/20/2001	04/01/2019
485052-QK-3	KANSAS CITY MO MUN ASSIST CORP 01 B-1			1	1FE	550,299	100.0970	555,538	555,000	551,875		228			5.000	5.706	AO	6,938	27,750	09/20/2001	04/01/2020
485052-QM-9	KANSAS CITY MO MUN ASSIST CORP 01 B-1			1	1FE	3,073,918	100.0930	3,122,902	3,120,000	3,088,108		2,053			5.000	6.280	AO	39,000	156,000	09/20/2001	04/01/2021
485052-RG-1	KANSAS CITY MO MUN ASSIST CORP 04 B-1	g			1FE	4,679,026	57.1770	5,977,855	10,455,000	6,025,584		287,076			0.000	4.815	NA			09/29/2004	04/15/2021
485052-RH-9	KANSAS CITY MO MUN ASSIST CORP 04 B-1	g			1FE	4,496,211	54.0870	5,754,857	10,640,000	5,805,427		279,261			0.000	4.910	NA			09/29/2004	04/15/2022
485093-CA-4	KANSAS CITY MO SCH DIST BLDG CORP 03A				1	2,600,678	115.0040	2,725,595	2,370,000	2,479,452		(24,360)			5.000	3.697	FA	49,375	118,500	09/29/2003	02/01/2014
48503S-CB-3	KANSAS CITY MO UP & MID REDEV 2007			1	1FE	3,627,355	103.8670	3,489,931	3,360,000	3,563,047		(23,680)			5.000	4.030	AO	42,000	168,000	02/22/2007	04/01/2020
48503S-CC-1	KANSAS CITY MO UP & MID REDEV 2007			1	1FE	3,012,591	103.4900	2,892,546	2,795,000	2,960,293		(19,261)			5.000	4.050	AO	34,938	139,750	02/22/2007	04/01/2021
60636C-ZC-6	MISSOURI DEV FIN BRD ARNOLD RD PJ 07B			1	1FE	1,079,575	99.4100	1,078,599	1,085,000	1,080,173		210			5.000	5.503	MN	9,042	54,250	11/09/2007	11/01/2027
606341-CC-7	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A			1	1FE	5,379,639	105.6430	5,651,901	5,350,000	5,371,502		(2,679)			4.500	4.430	AO	60,188	238,500	10/11/2006	10/01/2023
606341-CD-5	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A			1	1FE	4,373,734	105.4590	4,598,012	4,360,000	4,369,967		(1,240)			4.500	4.460	AO	49,050	171,675	10/11/2006	10/01/2024
606341-CE-3	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A			1	1FE	5,834,087	105.0310	6,118,056	5,825,000	5,831,597		(820)			4.500	4.480	AO	65,531	258,750	10/11/2006	10/01/2025
606341-CF-0	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A			1	1FE	4,250,000	104.5440	4,443,120	4,250,000	4,250,000					4.500	4.499	AO	47,813	148,500	10/11/2006	10/01/2026
60636F-BG-6	MISSOURI ST DEV FIN BRD OFFICE BLDG 05			1	1FE	244,608	101.2630	248,094	245,000	244,701		24			4.375	4.397	AO	2,680	10,719	11/17/2005	10/01/2019
60636F-BH-4	MISSOURI ST DEV FIN BRD OFFICE BLDG 05			1	1FE	254,184	100.7530	272,033	270,000	255,792		977			4.375	4.463	AO	2,953	11,813	11/17/2005	10/01/2020
60636F-BJ-0	MISSOURI ST DEV FIN BRD OFFICE BLDG 05			1	1FE	370,562	101.0790	373,992	370,000	370,358		(53)			4.500	4.480	AO	4,163	6,075	11/17/2005	10/01/2021
60636F-BK-7	MISSOURI ST DEV FIN BRD OFFICE BLDG 05			1	1FE	1,097,360	100.8260	1,109,086	1,100,000	1,097,831		123			4.500	4.535	AO	12,375	47,250	11/17/2005	10/01/2022
60636F-BL-5	MISSOURI ST DEV FIN BRD OFFICE BLDG 05			1	1FE	1,345,068	100.5730	1,362,764	1,355,000	1,346,695		426			4.500	4.610	AO	15,244	60,975	11/17/2005	10/01/2023
60636F-BM-3	MISSOURI ST DEV FIN BRD OFFICE BLDG 05			1	1FE	606,580	100.3210	677,167	675,000	611,063		2,768			4.500	4.659	AO	7,594	24,863	11/17/2005	10/01/2024
60636F-BN-1	MISSOURI ST DEV FIN BRD OFFICE BLDG 05			1	1FE	1,460,037	100.1200	1,486,782	1,485,000	1,463,508		910			4.500	4.760	AO	16,706	66,825	11/17/2005	10/01/2025
60636F-BP-6	MISSOURI ST DEV FIN BRD OFFICE BLDG 05			1	1FE	696,710	100.4440	703,108	700,000	697,133		111			4.625	4.698	AO	8,094	27,750	11/17/2005	10/01/2026
60636M-CY-1	MISSOURI ST REGL CONV SPORTS FAC 03A-1			1	1FE	4,189,203	109.0270	4,104,867	3,765,000	3,943,014		(44,864)			5.375	3.959	FA	76,450	202,369	12/10/2003	08/15/2015
60636M-CZ-8	MISSOURI ST REGL CONV SPORTS FAC 03A-1			1	1FE	7,055,816	106.3690	6,802,298	6,395,000	6,695,227		(75,859)			5.250	3.527	FA	126,834	335,738	02/18/2004	08/15/2017
676195-EU-0	O FALLON MO COP SER 2002			1	1FE	1,871,500	100.0890	1,901,691	1,900,000	1,880,517		1,352			5.000	5.946	FA	39,583	95,000	01/25/2002	02/01/2022
68562P-CW-9	ORCHARD FARM R-V SCH DIST MO 2007B			1	1FE	953,012	104.9860	1,097,104	1,045,000	958,569		3,811			4.500	4.693	MS	15,675	38,588	07/31/2007	03/01/2025
68562P-CZ-2	ORCHARD FARM R-V SCH DIST MO 2007B			1	1FE	88,240	114.0060	102,605	90,000	88,442		178			4.500	4.787	MS	1,350	4,050	10/03/2008	03/01/2027
764707-CS-2	RICHMOND HEIGHTS MO COP 2005 REF			1	2FE	254,721	106.6430	250,611	235,000	246,719		(1,825)			5.000	4.000	FA	4,439	11,750	03/10/2005	08/15/2016
77183N-AV-8	ROCK COMMUNITY FIRE PROTN MO COP 2008			1	1FE	191,898	98.6930	192,451	195,000	192,036		105			5.000	5.212	MS	3,250	4,794	08/19/2008	03/01/2028
851010-LV-8	SPRINGFIELD MO PUB BLDG LSE 04			1	1FE	1,980,080	105.3900	2,107,800	2,000,000	1,985,566		1,109			5.000	5.169	MS	33,333	100,000	06/10/2004	03/01/2024
851010-JF-6	SPRINGFIELD MO PUB BLDG LSE LPT 02			1	1FE	212,874	106.0040	212,008	200,000	203,729		(1,438)			5.000	4.180	JD	833	7,500	10/08/2002	06/01/2017
85100L-BP-7	SPRINGFIELD MO PUB BLDG STORMWTR 06			1	1FE	1,897,416	103.3150	1,962,985	1,900,000	1,897,760		109			4.500	4.520	MN	14,250	77,625	08/24/2006	05/01/2026
85100L-CD-3	SPRINGFIELD MO PUB BLDG STORMWTR 07			1	1FE	3,431,568	102.3930	3,440,405	3,360,000	3,417,645		(6,442)			5.000	4.720	MN	28,000	168,000	09/28/2007	05/01/2027
79164T-AE-2	ST LOUIS MO INDL DEV CONV CTR HTL 00	g			2Z	2,351,200	70.8660	3,543,300	5,000,000	3,724,172		192,901			0.000	5.390	NA			05/03/2001	07/15/2015
79164T-AF-9	ST LOUIS MO INDL DEV CONV CTR HTL 00	g			2Z	2,908,557	64.8140	4,472,166	6,900,000	4,802,345		258,929			0.000	5.620	NA			11/21/2000	07/15/2016
79164T-AG-7	ST LOUIS MO INDL DEV CONV CTR HTL 00	g			2Z	3,619,980	59.3380	5,456,129	9,195,000	6,019,193		328,967			0.000	5.700	NA			11/21/2000	07/15/2017
79164T-AH-5	ST LOUIS MO INDL DEV CONV CTR HTL 00	g			2Z	1,718,780	54.4450	2,531,693	4,650,000	2,868,036		157,804			0.000	5.740	NA			11/21/2000	07/15/2018
79165T-HL-8	ST LOUIS MO MUN FIN LSE CONV CTR 03				2FE	4,893,856	106.4460	4,683,624	4,400,000	4,626,098		(44,585)			5.250	4.000	JJ	106,517	231,000	03/27/2003	07/15/2014
79165T-JR-3	ST LOUIS MO MUN FIN LSE FOREST PARK 04			1	2	565,963	99.2800	521,220	525,000	549,213		(4,182)			5.000	3.747	FA	9,917	26,250	12/16/2004	02/15/2017
79165T-JS-1	ST LOUIS MO MUN FIN LSE FOREST PARK 04			1	2	1,180,136	97.7200	1,074,920	1,100,000	1,147,426		(8,175)			5.000	3.827	FA	20,778	55,000	12/16/2004	02/15/2018
79165T-JT-9	ST LOUIS MO MUN FIN LSE FOREST PARK 04			1	2	859,511	95.9780	772,623	805,000	837,292		(5,555)			5.000	3.891	FA	15,206	40,250	12/16/2004	02/15/2019
79165T-FY-2	ST LOUIS MO MUN FIN LSE JUST CTR 01A			1	1FE	1,426,119	102.7640	1,366,761	1,330,000	1,357,505		(12,145)			5.250	4.219	FA	26,378	69,825	09/11/2003	02/15/2016
950732-RH-2	WENTZVILLE MO SCH DIST NO R-04 2006			1	1FE	2,560,955	101.8920	2,588,057	2,540,000	2,553,599		(2,292)			4.600	4.482	MS	38,947	102,580	08/09/2006	03/01/2024
256435-FF-0	DODGE CNTY NE SCH DIST NO 001 FREMONT 00			1	1FE	2,190,000	104.9050	2,297,420	2,190,000	2,190,000					5.500	5.497	JD	5,353	120,450	10/17/2000	12/15/2016
256435-FH-6	DODGE CNTY NE SCH DIST NO 001 FREMONT 00			1	1FE	3,770,957	104.9050	4,028,352	3,840,000	3,829,141		10,752			5.500	5.805	JD	9,387	211,200	10/17/2000	12/15/2020
259309-SZ-6	DOUGLAS CNTY NE SD NO 10 ELKHORN 07			1	1FE	1,303,638	100.9000	1,306,655	1,295,000	1,298,648		(1,751)			4.500	4.351	JD	2,590	58,275	01/08/2007	12/15/2024
259309-TB-8	DOUGLAS CNTY NE SD NO 10 ELKHORN 07			1	1FE	2,954,377	100.7840	2,963,050	2,940,000	2,946,075		(2,914)			4.500	4.391	JD	5,880	132,300	01/08/2007	12/15/2026
259327-D3-5	DOUGLAS CNTY NE SD NO 17 MILLARD 06			1	1FE	1,721,660	103.7810	1,805,789	1,740,000	1,724,318		827			4.500	4.650	JD	3,480	67,050	07/25/2006	06/15/2023
259327-D5-0	DOUGLAS CNTY NE SD NO 17 MILLARD 06			1	1FE	6,317,783	103.9670	6,581,111	6,330,000	6,319,280		466			4.625	4.652	JD	13,012	269,638	07/25/2006	06/15/2025
533288-ES-1	LINCOLN CNTY NE SD NO 1 N PLATTE 05			2	1FE	1,187,032	113.1980	1,245,178	1,100,000	1,147,754		(9,051)			5.000	3.979	JD	2,444	55,000	04/05/2005	12/15/2014
533288-ET-9	LINCOLN CNTY NE SD NO 1 N PLATTE 05			1	1FE	763,193	111.4670	791,416	710,000	741,374		(5,037)			5.000	4.075	JD	1,578	35,500	04/05/2005	12/15/2015
63967A-AK-2	NEBRASKA EDL TELECOM DTV LSG CORP 00			2	1FE	3,198,709	100.3620	3,116,240	3,105,000	9,624		(32,912)			6.000	4.999	FA	77,625	140,100	02/01/2000	02/01/2010
681663-BQ-2	OMAHA NE CONV HOTEL CORP 1ST 2007			1	1FE	8,859,510	95.3280	9,437,472	9,900,000	8,877,259		17,749	1,040,490		5.000	4.999	FA	206,250	495,000	08/14/2007	02/01/2035
681669-AQ-0	OMAHA-DOUGLAS NEB PUB BLDG			1	1FE	3,551,336	102.7350	3,688,187	3,590,000	3,625,900		30,498			5.650	5.500	MN	33,806	202,835	04/25/2000	05/01/2017
681669-AR-8	OMAHA-DOUGLAS NEB PUB BLDG			1	1FE	3,285,795	102.7670	3,406,726	3,315,000	3,348,150		18,066			5.750	6.119	MN	31,769	190,613	04/25/2000	05/01/2020
698856-QZ-7	PAPILLION NE VAR PURP 2007 D			1	1FE	2,030,357	100.5420	2,071,165	2,060,000	2,032,763		1,130			4.500	4.891	JD	4,120	63,450	09/19/2007	12/15/2027
180847-FA-8	CLARK CNTY NV G O TRANSN 1998 A			1	1FE	3,760,000	100.0240	3,760,902	3,760,000	3,760,000					4.500	25.164	JD	14,100	169,200	08/02/2006	12/01/2019

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	Maturity
181059-QC-3	CLARK CNTY NV SCH DIST G O 2009 B				1FE	61,987,235	101.2000	61,473,940	60,745,000	61,295,620		(691,615)			3.000	1.031	JD	80,993	966,858	05/05/2009	06/15/2010
641458-6Z-2	NEVADA LTD TAX MUN BOND BK 38-39 92A			1	1FE	25,000	100.0160	25,004	25,000	25,000					6.800	6.637	JJ	850	1,700	02/07/1992	07/01/2012
644682-A8-9	NEW HAMPSHIRE ST G O 2009 A				1FE	4,226,467	102.2420	4,110,128	4,020,000	4,101,627		(124,840)			5.000	0.778	JJ	100,500	54,158	03/12/2009	07/01/2010
648510-AP-6	ATLANTIC CNTY NJ SWR AUTH 1977 A			1	1	477,600	105.3910	505,877	480,000	479,911		43			6.875	6.921	JJ	16,500	28,359	03/02/1977	01/01/2012
13281K-MZ-8	CAMDEN CNTY NJ IMPT AUTH LSE GTD 03A				1FE	4,359,643	112.8580	4,440,962	3,935,000	4,135,493		(38,581)			5.000	2.989	MS	65,583	196,750	06/11/2003	09/01/2014
13281K-NB-0	CAMDEN CNTY NJ IMPT AUTH LSE GTD 03A				1FE	3,796,945	112.1130	3,890,321	3,470,000	3,659,009		(24,249)			5.000	3.739	MS	57,833	173,500	10/28/2003	09/01/2016
296809-QW-9	ESSEX CNTY NJ IMPT PROJ CONS GTD 04			1	1FE	2,503,483	109.4510	2,511,900	2,295,000	2,411,094		(21,820)			5.125	3.623	AO	29,405	117,619	09/02/2004	10/01/2015
296809-QX-7	ESSEX CNTY NJ IMPT PROJ CONS GTD 04			1	1FE	7,571,168	108.9430	7,609,669	6,985,000	7,312,064		(61,320)			5.125	3.740	AO	89,495	357,981	09/02/2004	10/01/2016
29680P-BU-3	ESSEX CNTY NJ IMPT PROJ CONS GTD 06				1FE	656,297	107.7490	662,656	615,000	631,290		(7,876)			5.250	3.830	JD	1,435	32,288	08/07/2006	12/15/2011
29680P-BW-9	ESSEX CNTY NJ IMPT PROJ CONS GTD 06				1FE	702,494	113.0700	734,955	650,000	680,401		(6,968)			5.250	3.960	JD	1,517	34,125	08/07/2006	12/15/2013
29680P-BZ-2	ESSEX CNTY NJ IMPT PROJ CONS GTD 06				1FE	836,084	113.0670	864,963	765,000	816,307		(6,249)			5.250	4.130	JD	1,785	40,163	08/07/2006	12/15/2016
621800-AS-0	MOUNT LAUREL TWP NJ MUN UTIL AUTH 77			1	1	1,265,000	113.8870	1,440,671	1,265,000	1,265,000					6.350	6.191	JD	3,570	79,851	12/19/1977	06/15/2017
645771-KR-6	NEW JERSEY BLDG AUTH ST BLDG 1999				1FE	7,152,480	107.4870	6,750,184	6,280,000	6,443,666		(107,269)			5.750	3.889	JD	16,049	361,100	07/11/2002	06/15/2011
645916-L4-7	NEW JERSEY ECON SCH FACS CONSTR 04 I			1	1FE	492,231	116.1600	545,952	470,000	481,580		(2,190)			5.000	4.409	MS	7,833	23,500	08/18/2004	09/01/2021
64605K-TT-7	NEW JERSEY EDL FAC AUTH HIGHER ED 00A			1	1FE	6,862,735	103.5780	6,654,887	6,425,000	6,632,428		(230,307)			5.750	0.881	MS	123,146	184,719	03/31/2009	09/01/2016
64605L-Z2-7	NEW JERSEY EDL FAC AUTH HIGHER ED 06A			1	1FE	100,866	101.0840	101,084	100,000	100,626		(79)			4.500	4.390	MS	1,500	2,250	10/20/2006	09/01/2022
646046-KM-3	NEW JERSEY ST COP EQUIP LSE 2000 A REF				1FE	3,287,351	102.1150	3,114,508	3,050,000	3,063,868		(29,559)			5.250	4.229	JD	7,117	160,125	02/14/2001	06/15/2010
646046-KN-1	NEW JERSEY ST COP EQUIP LSE 2000 A REF			1	1FE	170,674	102.0340	163,254	160,000	160,627		(1,336)			5.250	4.368	JD	373	8,400	02/14/2001	06/15/2011
646046-MR-0	NEW JERSEY ST COP EQUIP LSE 2008 A			1	1FE	2,358,282	103.0520	2,576,300	2,500,000	2,366,210		7,264			5.000	4.772	JD	5,556	125,000	04/10/2008	06/15/2022
646046-MS-8	NEW JERSEY ST COP EQUIP LSE 2008 A			1	1FE	760,080	103.0520	772,890	750,000	758,720		(818)			5.000	4.830	JD	1,667	37,500	04/10/2008	06/15/2023
646039-FW-2	NEW JERSEY ST G O REF 2002 J				1FE	16,276,466	106.6060	16,124,158	15,125,000	15,648,078		(328,607)			5.000	2.690	JJ	348,715	756,250	01/18/2008	07/15/2011
646039-LB-1	NEW JERSEY ST G O REF 2005 N				1FE	1,079,700	106.9850	1,080,549	1,010,000	1,047,003		(23,214)			5.250	2.800	JJ	24,450	53,025	07/22/2008	07/15/2011
64603R-TM-9	NEW JERSEY ST SPORTS ST CNTRCT 08B			1	1FE	2,479,475	101.9340	2,548,350	2,500,000	2,480,892		1,092			4.500	4.593	MS	37,500	109,375	09/05/2008	09/01/2022
64603R-TP-2	NEW JERSEY ST SPORTS ST CNTRCT 08B			1	1FE	3,812,991	100.4220	3,916,458	3,900,000	3,817,940		3,815			4.500	4.775	MS	58,500	170,625	09/05/2008	09/01/2024
646133-GC-6	NEW JERSEY TRANSIT COP RAYMOND PLAZA 03				1FE	560,799	111.7130	558,565	500,000	537,936		(4,770)			5.500	3.962	AO	6,875	27,500	02/02/2004	10/01/2016
646135-QY-2	NEW JERSEY TRANSN TR FD AUTH 99A				1FE	1,275,132	115.1750	1,266,925	1,100,000	1,197,377		(12,896)			5.750	3.794	JD	2,811	63,250	10/08/2002	06/15/2016
013595-KZ-5	ALBUQUERQUE NM SD NO 12 G O 09 A				1FE	13,529,418	101.8190	13,338,289	13,100,000	13,309,219		(220,199)			3.500	0.901	FA	282,742		04/16/2009	08/01/2010
090473-DV-8	BINGHAMTON CITY NY SD ENERGY MGMT 97			1	1	107,168	100.6200	107,832	107,168	107,168					5.650	(127,555)	MJSD	269	1,514	08/25/1997	03/15/2010
527462-CD-5	LEVITTOWN NY UNION FREE SCH DIST NY ENGY			1	1	955,679	101.2150	967,290	955,679	955,679					5.750	8.877	APR	39,077	54,952	08/25/1997	04/15/2012
592596-B5-8	METRO NY TRANSN AUTH COMTR FAC REV 97D			1	1FE	2,099,981	101.7870	2,259,671	2,220,000	2,164,146		10,625			5.000	31.008	JJ	55,500	111,000	11/20/2002	07/01/2014
592596-B9-0	METRO NY TRANSN AUTH COMTR FAC REV 97D			1	1FE	3,490,643	101.5410	3,640,245	3,585,000	3,531,640		6,722			5.000	20.825	JJ	89,625	179,250	11/21/2002	07/01/2016
592596-C4-0	METRO NY TRANSN AUTH COMTR FAC REV 97D			1	1FE	1,683,768	108.5910	1,932,920	1,780,000	1,752,922		12,418			5.000	25.373	JJ	44,500	89,000	11/20/2002	07/01/2014
592596-C8-1	METRO NY TRANSN AUTH COMTR FAC REV 97D			1	1FE	2,838,277	108.5910	3,165,428	2,915,000	2,893,049		10,129			5.000	16.747	JJ	72,875	145,750	11/21/2002	07/01/2016
592596-UL-2	METRO NY TRANSN AUTH COMTR FAC REV 98A			1	1FE	2,380,340	102.0950	2,404,337	2,355,000	2,356,488		(2,865)			5.250	10.776	JJ	61,819	123,638	07/14/1999	07/01/2011
592596-UM-0	METRO NY TRANSN AUTH COMTR FAC REV 98A			1	1FE	3,336,846	107.1330	3,551,459	3,315,000	3,318,273		(2,046)			5.250	11.008	JJ	87,019	174,038	07/14/1999	07/01/2012
592598-3B-0	METRO NY TRANSN AUTH TRAN FAC REV 98C			1	1FE	21,421,663	102.0150	22,274,975	21,835,000	21,764,719		43,855			5.125	16.072	JJ	559,522	1,119,044	03/29/2000	07/01/2011
592598-7S-9	METRO NY TRANSN AUTH TRAN FAC REV 98C			1	1FE	2,638,133	110.7820	2,952,340	2,665,000	2,656,477		3,111			5.125	15.366	JJ	68,291	136,581	11/20/2002	07/01/2013
592598-8F-6	METRO NY TRANSN AUTH TRAN FAC REV 98C			1	1FE	1,024,566	108.9410	1,127,539	1,035,000	1,032,164		1,311			5.125	15.115	JJ	26,522	53,044	11/20/2002	07/01/2013
64966B-RB-1	NEW YORK N Y SER A MBIA-IBC				1FE	535,585	107.7560	538,780	500,000	508,113		(4,167)			5.250	4.319	MN	4,375	26,250	06/10/2002	11/01/2011
64966C-6P-1	NEW YORK NY G O FISCAL 1992 SER B			1	1FE	50,790	100.3870	50,194	50,000	50,000					7.000	6.866	FA	1,458	3,500	03/28/2000	02/01/2018
64966A-HW-8	NEW YORK NY G O FISCAL 1998 SER D			1	1FE	4,614	100.2740	5,014	5,000	4,749		18			5.250	33.248	FA	109	263	04/18/2000	08/01/2021
64966C-PX-3	NEW YORK NY G O FISCAL 2000 SER A			1	1FE	14,271,374	103.0720	15,331,960	14,875,000	14,963,072		168,281			6.000	7.122	MN	114,042	892,500	02/22/2006	05/15/2030
64966C-QA-2	NEW YORK NY G O FISCAL 2000 SER A			1	1FE	119,896	101.9090	127,386	125,000	120,532		120			6.000	9.299	MN	958	7,500	10/22/2003	05/15/2030
64966A-ZB-4	NEW YORK NY G O FISCAL 2001 SER G			1	1FE	5,315,750	105.4870	5,274,350	5,000,000	5,208,347		(107,403)			5.250	2.250	FA	109,375	131,250	03/27/2009	08/01/2011
64966A-2L-8	NEW YORK NY G O FISCAL 2002 SER A-1 SUB			1	1FE	1,815,447	108.5960	1,846,132	1,700,000	1,736,858		(11,960)			5.250	4.490	MN	14,875	89,250	06/10/2002	11/01/2012
64966G-PY-2	NEW YORK NY G O FISCAL 2002 SER B			1	1FE	265,458	104.7030	272,228	260,000	262,633		(1,280)			5.500	4.939	JD	1,192	14,300	09/11/2007	12/01/2012
64966G-PZ-9	NEW YORK NY G O FISCAL 2002 SER B			1	1FE	147,546	109.2760	158,450	145,000	146,229		(597)			5.500	5.029	JD	665	7,975	09/11/2007	12/01/2012
64966G-QD-7	NEW YORK NY G O FISCAL 2002 SER B			1	1FE	1,776,527	104.5720	1,819,553	1,740,000	1,757,619		(8,563)			5.500	4.939	JD	7,975	95,700	09/11/2007	12/01/2012
64966D-YF-0	NEW YORK NY G O FISCAL 2004 SER H			1	1FE	2,238,873	110.0490	2,311,029	2,100,000	2,225,856		(13,017)			5.000	3.570	FA	43,750	52,500	06/19/2009	08/01/2015
64972H-DK-5	NEW YORK NY TRANSITIONAL FIN AUTH 07 S2			1	1FE	467,766	104.6980	528,725	505,000	469,570		1,457			5.000	6.155	JJ	11,643	25,250	09/30/2008	01/15/2025
649901-PK-5	NEW YORK ST DORM CITY UNIV 1993 A			2	1FE	5,559,028	114.1460	5,421,935	4,750,000	5,297,186		(72,132)			5.750	3.704	JJ	136,563	273,125	01/05/2005	07/01/2018
64982P-SS-2	NEW YORK ST DORM MUN HLTH LSE 01-1				1FE	199,996	104.1950	203,180	195,000	195,683		(628)			5.000	4.647	JJ	4,496	9,750	12/17/2001	01/15/2011
649839-NJ-2	NEW YORK ST DORM NORTH GEN 98G REF			1	1FE	791,570	108.1380	838,070	775,000	775,232		(1,862)			5.100	6.712	FA	14,932	39,525	11/16/1998	02/15/2012
649834-3C-0	NEW YORK ST DORM ST UNIV EDL FAC 93A			2	1FE	6,710,861	111.5970	6,807,417	6,100,000	6,457,717		(67,742)			5.250	3.619	MN	40,921	320,250	08/19/2005	05/15/2015
649838-QD-4	NEW YORK ST DORM ST UNIV EDL FAC 98A			1	1FE	45,000	100.1410	45,063	45,000	45,000					4.750	4.641	MN	273	1,069	06/19/2006	05/15/2025
650017-PW-0	NEW YORK ST THRUWAY LOC HWY BRDG SVC01				1FE	176,498	105.3210	168,514	160,000	162,568		(1,968)			5.250	3.919	AO	2,100	8,400	11/15/2001	04/01/2011

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	Maturity
650017-QW-9	NEW YORK ST THRUWAY LOC HWY BRDG SVC02				1FE	5,461,950	109.3180	5,465,900	5,000,000	5,371,514		(90,436)			5.500	2.100	AO	68,750	137,500	06/03/2009	04/01/2012
653424-CF-6	NIAGARA FALLS NY CITY SD HS COP 2005			1	1FE	3,359,224	99.4800	3,228,126	3,245,000	3,327,407		(13,067)			5.000	4.470	JD	7,211	162,250	06/20/2007	06/15/2021
653424-CG-4	NIAGARA FALLS NY CITY SD HS COP 2005			1	1FE	3,791,734	98.9030	3,629,740	3,670,000	3,757,854		(13,917)			5.000	4.500	JD	8,156	183,500	06/20/2007	06/15/2022
653424-CK-5	NIAGARA FALLS NY CITY SD HS COP 2005			1	1FE	2,355,162	97.5800	2,356,557	2,415,000	2,348,961		2,714			5.000	4.509	JD	5,367	120,750	07/18/2007	06/15/2025
986082-AU-9	YONKERS NY G O 2004 E			1	2FE	3,344,750	103.9670	3,207,382	3,085,000	3,235,797		(27,325)			5.000	3.813	JD	12,854	154,250	12/08/2004	12/01/2015
986082-AV-7	YONKERS NY G O 2004 E			1	2FE	1,942,246	102.3580	1,842,444	1,800,000	1,882,733		(14,963)			5.000	3.922	JD	7,500	90,000	12/08/2004	12/01/2016
986082-EY-7	YONKERS NY G O 2007 A			1	1FE	1,914,036	105.2480	1,868,152	1,775,000	1,882,201		(12,333)			5.000	4.040	MN	14,792	88,750	04/26/2007	05/01/2019
121352-AY-4	BURKE CNTY NC COP 2006 A			1	1FE	1,202,298	103.7730	1,162,258	1,120,000	1,174,399		(7,492)			5.000	4.110	AO	14,000	56,000	01/06/2006	04/01/2018
121352-BA-5	BURKE CNTY NC COP 2006 A			1	1FE	1,352,423	102.0150	1,295,591	1,270,000	1,324,575		(7,489)			5.000	4.210	AO	15,875	63,500	01/06/2006	04/01/2020
121352-BW-7	BURKE CNTY NC COP 2006 B			1	1FE	962,422	105.0580	950,775	905,000	944,908		(5,480)			5.000	4.190	AO	11,313	45,250	08/08/2006	04/01/2017
121352-BY-3	BURKE CNTY NC COP 2006 B			1	1FE	1,399,412	102.5610	1,358,933	1,325,000	1,376,783		(7,088)			5.000	4.280	AO	16,563	66,250	08/08/2006	04/01/2019
121352-BZ-0	BURKE CNTY NC COP 2006 B			1	1FE	1,205,174	102.0150	1,249,684	1,225,000	1,196,718		2,033			5.000	4.295	AO	15,313	61,250	08/08/2006	04/01/2020
121352-CA-4	BURKE CNTY NC COP 2006 B			1	1FE	827,364	101.6900	869,450	855,000	822,673		2,036			5.000	4.335	AO	10,688	39,000	08/08/2006	04/01/2021
121352-CC-0	BURKE CNTY NC COP 2006 B			1	1FE	841,177	100.9880	812,953	805,000	830,227		(3,435)			5.000	4.420	AO	10,063	40,250	08/08/2006	04/01/2023
121891-AN-5	BURLINGTON NC COP WTR & SWR SYS 04			1	1FE	1,495,748	103.8950	1,506,478	1,450,000	1,472,129		(4,616)			5.000	4.599	AO	18,125	70,000	04/15/2004	04/01/2019
12677P-CC-3	CABARRUS CNTY NC INSTALL PYMNT COP 03			1	1FE	1,155,182	106.4440	1,160,240	1,090,000	1,116,767		(6,741)			5.250	4.499	FA	23,844	57,225	07/25/2003	02/01/2019
12677P-CF-6	CABARRUS CNTY NC INSTALL PYMNT COP 03			1	1FE	313,518	105.6840	317,052	300,000	306,408		(1,225)			5.250	4.725	FA	6,563	15,750	07/25/2003	02/01/2022
147054-AR-1	CARY NC COP PUB IMPT PROJ 2002 A			1	1FE	186,856	106.9560	187,173	175,000	179,381		(1,388)			5.000	4.080	JD	729	8,750	01/20/2004	12/01/2018
149054-AV-0	CATAWBA CNTY NC COP PUB SCH & CLG 04			1	1FE	1,593,428	108.7350	1,603,841	1,475,000	1,534,378		(11,986)			5.250	4.240	JD	6,453	77,438	07/22/2004	06/01/2017
149054-AW-8	CATAWBA CNTY NC COP PUB SCH & CLG 04			1	1FE	1,798,364	107.5870	1,802,082	1,675,000	1,736,970		(12,482)			5.250	4.320	JD	7,328	87,938	07/22/2004	06/01/2018
161037-NC-6	CHARLOTTE NC COP GOVT FAC 03 G			1	1FE	3,706,573	109.1540	3,825,848	3,505,000	3,585,448		(21,436)			5.000	4.270	JD	14,604	175,250	09/09/2003	06/01/2015
161037-ND-4	CHARLOTTE NC COP GOVT FAC 03 G			1	1FE	3,635,588	106.7220	3,745,942	3,510,000	3,560,456		(13,365)			5.000	4.540	JD	14,625	175,500	09/03/2003	06/01/2016
161037-NE-2	CHARLOTTE NC COP GOVT FAC 03 G			1	1FE	5,077,628	106.2210	5,247,317	4,940,000	4,995,447		(14,655)			5.000	4.640	JD	20,583	247,000	09/03/2003	06/01/2017
161037-PH-3	CHARLOTTE NC COP TRANSIT PROJ 04A			1	1FE	1,587,296	107.5560	1,597,207	1,485,000	1,530,284		(12,129)			5.000	3.936	JD	6,188	74,250	02/03/2004	06/01/2017
161037-PK-6	CHARLOTTE NC COP TRANSIT PROJ 04A			1	1FE	1,310,048	105.9890	1,303,665	1,230,000	1,262,953		(8,804)			5.000	4.150	JD	5,125	61,500	02/03/2004	06/01/2018
161037-PM-2	CHARLOTTE NC COP TRANSIT PROJ 04A			1	1FE	766,558	105.9560	773,479	730,000	745,125		(4,024)			5.000	4.340	JD	3,042	36,500	02/03/2004	06/01/2020
206444-CG-4	CONCORD NC COP 2005			1	1FE	1,315,433	109.1430	1,331,545	1,220,000	1,278,403		(9,477)			5.000	3.692	JD	5,083	61,000	01/27/2005	06/01/2016
206444-CH-2	CONCORD NC COP 2005			1	1FE	1,291,890	108.0570	1,302,087	1,205,000	1,258,244		(8,619)			5.000	3.782	JD	5,021	60,250	01/27/2005	06/01/2017
206444-CJ-8	CONCORD NC COP 2005			1	1FE	1,146,920	106.9870	1,150,110	1,075,000	1,119,120		(7,127)			5.000	3.860	JD	4,479	53,750	01/27/2005	06/01/2018
206444-CK-5	CONCORD NC COP 2005			1	1FE	796,310	104.9350	787,013	750,000	778,432		(4,583)			5.000	3.910	JD	3,125	37,500	01/27/2005	06/01/2019
206444-CL-3	CONCORD NC COP 2005			1	1FE	864,587	105.1840	899,323	855,000	851,906		221			5.000	3.968	JD	3,563	42,750	01/27/2005	06/01/2020
206444-CN-9	CONCORD NC COP 2005			1	1FE	504,136	107.1700	535,850	500,000	498,679		84			5.000	4.419	JD	2,083	15,000	11/17/2005	06/01/2021
224616-AW-2	CRAVEN CNTY NC COP 2007			1	1FE	5,115,355	106.2830	5,207,867	4,900,000	5,071,529		(19,144)			5.000	4.440	JD	20,417	245,000	08/03/2007	06/01/2023
23720D-CK-6	DARE CNTY NC COP 2001				1FE	845,496	105.7290	845,832	800,000	807,746		(5,174)			5.375	4.659	JD	3,583	43,000	04/19/2001	06/01/2011
23720D-CL-4	DARE CNTY NC COP 2001			1	1FE	525,310	107.1090	535,545	500,000	506,708		(2,560)			5.375	5.300	JD	2,240	26,875	04/19/2001	06/01/2012
238600-BD-1	DAVIDSON CNTY NC COP 2004			1	1FE	1,393,484	108.6510	1,401,598	1,290,000	1,340,898		(10,269)			5.250	4.260	JD	5,644	67,725	04/29/2004	06/01/2016
238600-BE-9	DAVIDSON CNTY NC COP 2004			1	1FE	1,821,270	107.2020	1,833,154	1,710,000	1,764,971		(11,036)			5.250	4.440	JD	7,481	89,775	04/29/2004	06/01/2018
346641-BL-6	FORSYTH CNTY NC COP PUB FAC EQUIP 2001				1FE	305,393	103.4830	300,101	290,000	291,458		(1,876)			5.000	4.308	AO	3,625	14,500	03/30/2001	10/01/2010
346641-BM-4	FORSYTH CNTY NC COP PUB FAC EQUIP 2001				1FE	630,402	106.9300	641,580	600,000	606,093		(3,282)			5.000	4.389	AO	7,500	30,000	03/30/2001	10/01/2011
346641-BN-2	FORSYTH CNTY NC COP PUB FAC EQUIP 2001			1	1FE	328,394	107.4700	338,531	315,000	318,865		(1,292)			5.000	4.692	AO	3,938	15,750	03/30/2001	10/01/2012
346641-BP-7	FORSYTH CNTY NC COP PUB FAC EQUIP 2001			1	1FE	2,434,434	108.6500	2,558,708	2,355,000	2,389,080		(5,650)			5.000	4.682	AO	29,438	117,750	03/30/2001	10/01/2013
346641-BQ-5	FORSYTH CNTY NC COP PUB FAC EQUIP 2001			1	1FE	2,427,378	108.6500	2,575,005	2,370,000	2,399,288		(2,993)			5.000	4.808	AO	29,625	118,500	03/30/2001	10/01/2014
346641-BS-1	FORSYTH CNTY NC COP PUB FAC EQUIP 2001			1	1FE	2,786,664	108.8650	2,977,458	2,735,000	2,765,580		(1,726)			5.125	5.002	AO	35,042	140,169	03/30/2001	10/01/2016
346641-CS-0	FORSYTH CNTY NC COP PUB FAC EQUIP 2005			1	1FE	2,197,271	111.7240	2,273,583	2,035,000	2,150,578		(14,629)			5.000	4.159	AO	25,438	101,750	08/23/2006	10/01/2016
346641-CT-8	FORSYTH CNTY NC COP PUB FAC EQUIP 2005			1	1FE	4,428,251	110.4150	4,521,494	4,095,000	4,343,025		(26,717)			5.000	4.110	AO	51,188	204,750	08/23/2006	10/01/2017
367300-BD-1	GASTON CNTY NC COP 2005 REF				1FE	1,507,646	110.4610	1,518,839	1,375,000	1,463,290		(10,911)			5.000	3.930	JD	5,729	68,750	08/18/2005	12/01/2016
396288-BN-1	GREENVILLE NC COP PUB FACS & EQUIP 04			1	1FE	1,312,306	107.2020	1,291,784	1,205,000	1,263,015		(11,772)			5.250	3.850	JD	5,272	63,263	09/22/2004	06/01/2018
405775-AT-4	HALIFAX CNTY NC COP 2006			1	2FE	556,046	95.8720	599,200	625,000	560,034		3,024			4.500	4.485	JD	2,344	25,875	01/13/2006	06/01/2024
405775-AV-9	HALIFAX CNTY NC COP 2006			1	2FE	297,615	94.2120	282,636	300,000	297,925		87			4.500	4.614	JD	1,125	13,500	01/13/2006	06/01/2026
413328-CJ-2	HARNETT CNTY NC COP PUB FACS 2000			1	1FE	1,369,153	104.3870	1,419,663	1,360,000	1,362,044		(990)			5.250	5.593	JD	5,950	71,400	07/13/2000	12/01/2012
413328-CK-9	HARNETT CNTY NC COP PUB FACS 2000			1	1FE	1,708,239	104.2760	1,783,120	1,710,000	1,709,485		92			5.250	5.720	JD	7,481	89,775	07/13/2000	12/01/2013
413328-CL-7	HARNETT CNTY NC COP PUB FACS 2000			1	1FE	1,027,800	105.7000	1,057,000	1,000,000	1,010,868		(902)			5.500	5.346	JD	4,583	55,000	08/24/2000	12/01/2014
413328-CM-5	HARNETT CNTY NC COP PUB FACS 2000			1	1FE	1,088,068	105.7000	1,141,560	1,080,000	1,088,825		2,045			5.500	5.649	JD	4,950	59,400	07/13/2000	12/01/2015
413328-DA-0	HARNETT CNTY NC COP PUB FACS 2002			1	1FE	2,041,116	110.6210	2,129,454	1,925,000	1,971,300		(10,567)			5.250	4.648	JD	8,422	101,063	05/16/2002	12/01/2013
413328-DB-8	HARNETT CNTY NC COP PUB FACS 2002			1	1FE	1,232,986	109.6590	1,288,493	1,175,000	1,198,212		(5,282)			5.250	4.794	JD	5,141	61,688	05/16/2002	12/01/2014
462670-CD-0	IREDELL CNTY NC COP SCH PROJ 2006			1	1FE	1,991,732	105.4710	2,003,949	1,900,000	1,964,116		(8,480)			5.000	4.390	JD	7,917	95,000	07/21/2006	06/01/2019

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	Maturity
462670-CE-8	IREDELL CNTY NC COP SCH PROJ 2006			1	1FE	2,047,266	105.4710	2,151,608	2,040,000	2,032,617		527			5.000	4.499	JD	8,500	102,000	04/27/2006	06/01/2020
462670-CF-5	IREDELL CNTY NC COP SCH PROJ 2006			1	1FE	2,214,008	105.1240	2,354,778	2,240,000	2,200,954		2,451			5.000	4.518	JD	9,333	112,000	04/27/2006	06/01/2021
462670-CH-1	IREDELL CNTY NC COP SCH PROJ 2006			1	1FE	1,673,272	105.1240	1,802,877	1,715,000	1,664,997		2,782			5.000	4.537	JD	7,146	85,750	04/27/2006	06/01/2022
462670-CJ-7	IREDELL CNTY NC COP SCH PROJ 2006			1	1FE	1,353,615	104.6650	1,465,310	1,400,000	1,347,889		2,592			5.000	4.555	JD	5,833	54,125	04/27/2006	06/01/2023
644802-BS-8	NEW HANOVER CNTY NC COP 2001			1	1FE	2,013,825	107.6230	2,017,931	1,875,000	1,917,768		(13,523)			5.000	4.217	JD	7,813	80,000	10/11/2001	12/01/2012
644802-BT-6	NEW HANOVER CNTY NC COP 2001			1	1FE	3,063,713	109.8530	3,103,347	2,825,000	2,900,332		(23,094)			5.250	4.291	JD	12,359	148,313	10/11/2001	12/01/2013
644802-BU-3	NEW HANOVER CNTY NC COP 2001			1	1FE	2,761,894	109.8530	2,828,715	2,575,000	2,636,992		(17,741)			5.250	4.430	JD	11,266	135,188	10/11/2001	12/01/2014
644802-BV-1	NEW HANOVER CNTY NC COP 2001			1	1FE	3,370,739	109.8530	3,487,833	3,175,000	3,243,799		(18,103)			5.250	4.560	JD	13,891	166,688	10/11/2001	12/01/2015
644802-BW-9	NEW HANOVER CNTY NC COP 2001			1	1FE	3,372,676	109.8530	3,487,833	3,175,000	3,244,449		(18,424)			5.250	4.549	JD	13,891	166,688	11/06/2001	12/01/2016
644802-BX-7	NEW HANOVER CNTY NC COP 2001			1	1FE	855,698	109.8530	906,287	825,000	838,349		(2,481)			5.250	4.859	JD	3,609	43,313	03/01/2002	12/01/2017
644802-CS-7	NEW HANOVER CNTY NC COP 2003			1	1FE	623,575	106.0410	620,340	585,000	604,109		(4,122)			5.000	4.063	MS	9,750	29,250	01/23/2004	03/01/2019
658259-DM-5	NORTH CAROLINA COP REPAIR RENOV 04B			1	1FE	1,827,298	111.2420	1,946,735	1,750,000	1,788,181		(7,663)			5.000	4.450	JD	7,292	87,500	05/06/2004	06/01/2015
65820Q-CZ-4	NORTH CAROLINA COP REPAIR RENOV 06A			1	1FE	1,338,231	102.7960	1,377,466	1,340,000	1,338,450		68			4.500	4.519	JD	5,025	45,900	08/07/2006	06/01/2025
65820Q-GV-9	NORTH CAROLINA COP REPAIR RENOV 07B			1	1FE	3,317,706	102.5320	3,434,822	3,350,000	3,320,462		1,295			4.500	4.632	JD	12,563	150,750	10/03/2007	06/01/2025
65820Q-GX-5	NORTH CAROLINA COP REPAIR RENOV 07B			1	1FE	1,369,974	101.4450	1,415,158	1,395,000	1,371,785		851			4.500	4.749	JD	5,231	62,775	10/03/2007	06/01/2027
65820R-BD-2	NORTH CAROLINA LEASE REV CORR FAC 03			1	1FE	2,617,331	108.6370	2,661,607	2,450,000	2,525,436		(18,256)			5.000	4.088	AO	30,625	122,500	07/17/2003	10/01/2017
65820R-BH-3	NORTH CAROLINA LEASE REV CORR FAC 03			1	1FE	9,220,400	107.2340	9,382,975	8,750,000	8,947,604		(47,556)			5.000	4.340	AO	109,375	437,500	07/17/2003	10/01/2019
65820R-BJ-9	NORTH CAROLINA LEASE REV CORR FAC 03			1	1FE	18,010,677	107.1240	18,441,397	17,215,000	17,550,095		(80,474)			5.000	4.430	AO	215,188	860,750	07/17/2003	10/01/2020
65820Q-AZ-6	NORTH CAROLINA LEASE REV CORR FAC 04A			1	1FE	390,738	105.3690	400,402	380,000	381,788		(387)			5.000	4.303	FA	7,917	19,000	01/29/2004	02/01/2020
65820Q-BA-0	NORTH CAROLINA LEASE REV CORR FAC 04A			1	1FE	1,421,677	105.1370	1,471,918	1,400,000	1,395,199		317			5.000	4.393	FA	29,167	70,000	01/29/2004	02/01/2021
724500-GQ-0	PITT CNTY NC COP SCH FACS 2007			1	1FE	2,969,174	104.8780	2,889,389	2,755,000	2,917,951		(18,988)			5.000	4.050	AO	34,438	137,750	03/01/2007	04/01/2023
724500-GR-8	PITT CNTY NC COP SCH FACS 2007			1	1FE	3,486,337	104.4330	3,383,629	3,240,000	3,427,467		(21,826)			5.000	4.070	AO	40,500	162,000	03/01/2007	04/01/2024
724500-GS-6	PITT CNTY NC COP SCH FACS 2007			1	1FE	2,180,870	103.8030	2,107,201	2,030,000	2,144,842		(13,359)			5.000	4.090	AO	25,375	101,500	03/01/2007	04/01/2025
752586-DB-0	RANDOLPH CNTY NC COP 2004 REF			1	1FE	2,099,071	108.2980	2,106,396	1,945,000	2,037,950		(12,409)			5.000	3.901	JD	8,104	97,250	09/02/2004	06/01/2018
752586-DC-8	RANDOLPH CNTY NC COP 2004 REF			1	1FE	1,938,930	107.8270	1,940,886	1,800,000	1,883,525		(11,140)			5.000	3.607	JD	7,500	90,000	03/17/2004	06/01/2019
752586-DH-7	RANDOLPH CNTY NC COP 2004 REF			1	1FE	1,845,457	109.6790	1,864,543	1,700,000	1,786,765		(11,607)			5.000	3.406	JD	7,083	85,000	03/09/2004	06/01/2017
752586-EW-3	RANDOLPH CNTY NC COP 2007			1	1FE	1,876,916	104.5970	1,893,206	1,810,000	1,863,172		(6,244)			5.000	4.510	FA	37,708	90,500	09/07/2007	02/01/2024
783228-BR-9	RUTHERFORD CNTY NC COP PUB IMPT 2002			1	1FE	442,044	107.3650	429,460	400,000	416,271		(4,299)			5.000	3.378	MS	6,667	20,000	09/19/2002	09/01/2013
783228-BY-4	RUTHERFORD CNTY NC COP PUB IMPT 2002			1	1FE	1,038,340	104.3390	1,043,390	1,000,000	1,015,021		(3,686)			5.000	4.684	MS	16,667	50,000	09/19/2002	09/01/2021
795373-AL-3	SALISBURY NC COP 2008			1	1FE	1,753,643	103.5660	1,859,010	1,795,000	1,756,615		2,771			5.125	5.252	MS	30,665	68,229	11/26/2008	03/01/2020
971673-DF-2	WILMINGTON NC COP 2004			1	1FE	920,449	107.7160	926,358	860,000	891,667		(5,996)			5.250	4.368	MS	15,050	45,150	07/14/2004	09/01/2019
971673-DG-0	WILMINGTON NC COP 2004			1	1FE	1,182,431	107.0940	1,220,872	1,140,000	1,162,434		(4,199)			5.250	4.773	MS	19,950	57,225	07/14/2004	09/01/2024
658905-CH-5	NORTH DAKOTA BLDG AUTH FAC IMPT 05A			1	1FE	1,911,859	102.3020	1,964,198	1,920,000	1,913,349		375			4.375	4.436	JD	7,000	71,969	09/20/2005	12/01/2022
658905-CJ-1	NORTH DAKOTA BLDG AUTH FAC IMPT 05A			1	1FE	2,848,148	102.0370	2,933,564	2,875,000	2,852,664		1,138			4.375	4.512	JD	10,482	125,781	09/20/2005	12/01/2023
658905-CK-8	NORTH DAKOTA BLDG AUTH FAC IMPT 05A			1	1FE	2,366,774	102.4240	2,422,328	2,365,000	2,366,127		(163)			4.500	4.490	JD	8,869	99,675	09/20/2005	12/01/2024
952734-JY-8	WEST FARGO ND PUB SCH DIST NO 6 2005			1	1FE	3,263,249	102.3040	3,299,304	3,225,000	3,245,129		(4,138)			4.500	4.340	MN	24,188	145,125	03/15/2005	05/01/2019
952734-JZ-5	WEST FARGO ND PUB SCH DIST NO 6 2005			1	1FE	2,271,642	101.6370	2,291,914	2,255,000	2,263,769		(1,800)			4.500	4.400	MN	16,913	101,475	03/15/2005	05/01/2020
010047-AP-3	AKRON OH COP 2005 REF				1FE	1,389,964	102.6230	1,359,755	1,325,000	1,337,511		(13,157)			5.000	2.894	JD	5,521	66,250	07/07/2005	12/01/2010
102853-ET-1	BOWLING GREEN OH SCH DIST 2007			1	1FE	512,215	106.1580	552,022	520,000	508,124		516			5.000	4.005	JD	2,167	26,000	03/08/2007	12/01/2024
123547-U4-1	BUTLER CNTY OH G O VAR PURP 2004			1	1FE	376,259	103.8120	415,248	400,000	376,678		1,052			4.750	4.649	JD	1,583	19,000	09/02/2004	12/01/2024
169196-GS-5	CHILLICOTHE OH CITY SCH DIST G O 04			1	1FE	1,229,925	116.2260	1,383,089	1,190,000	1,211,225		(3,768)			5.000	4.590	JD	4,958	59,500	06/28/2004	12/01/2018
172253-AH-9	CINCINNATI OH CITY SCH DIST COP IMPT 06			1	1FE	1,172,318	108.4590	1,171,357	1,080,000	1,147,691		(8,302)			5.000	3.960	JD	2,400	54,000	11/08/2006	12/15/2017
172253-AM-8	CINCINNATI OH CITY SCH DIST COP IMPT 06			1	1FE	1,063,472	105.5090	1,123,671	1,065,000	1,053,305		694			5.000	4.099	JD	2,367	44,196	11/08/2006	12/15/2021
186392-BL-9	CLEVELAND OH MUN SCH DIST G O 2004				1FE	907,184	113.2180	956,692	845,000	873,784		(6,654)			5.000	4.050	JD	3,521	42,250	06/28/2004	12/01/2013
186392-BM-7	CLEVELAND OH MUN SCH DIST G O 2004			1	1FE	282,453	112.8070	298,939	265,000	273,674		(1,754)			5.000	4.180	JD	1,104	13,250	06/28/2004	12/01/2014
186392-BN-5	CLEVELAND OH MUN SCH DIST G O 2004			1	1FE	269,255	110.1840	280,969	255,000	262,105		(1,432)			5.000	4.300	JD	1,063	12,750	06/28/2004	12/01/2015
186392-BP-0	CLEVELAND OH MUN SCH DIST G O 2004			1	1FE	1,593,705	108.4890	1,649,033	1,520,000	1,556,818		(7,402)			5.000	4.390	JD	6,333	76,000	06/28/2004	12/01/2016
239847-EY-8	DAYTON OH CITY SCH DIST G O 2003 D			1	1FE	2,732,994	103.6640	2,798,928	2,700,000	2,713,366		(3,517)			5.000	4.840	JD	11,250	135,000	09/03/2003	12/01/2020
353172-S7-5	FRANKLIN CNTY OH G O 2005				1FE	316,024	104.2150	307,434	295,000	299,052		(4,280)			5.000	3.386	JD	1,229	14,750	10/12/2005	12/01/2010
363838-AV-5	GALLIPOLIS CITY OH SCH DIST IMPT 06			1	1FE	518,207	102.3310	583,287	570,000	521,411		2,414			4.500	4.506	JD	2,138	25,650	03/31/2006	12/01/2023
363838-AW-3	GALLIPOLIS CITY OH SCH DIST IMPT 06			1	1FE	788,412	102.0470	892,911	875,000	793,322		3,485			4.500	4.562	JD	3,281	39,375	03/31/2006	12/01/2024
363838-AX-1	GALLIPOLIS CITY OH SCH DIST IMPT 06			1	1FE	513,114	101.8220	580,385	570,000	516,223		2,092			4.500	4.623	JD	2,138	25,650	03/31/2006	12/01/2025
363838-AY-9	GALLIPOLIS CITY OH SCH DIST IMPT 06			1	1FE	542,691	101.4840	558,162	550,000	543,557		247			4.500	4.694	JD	2,063	24,750	03/31/2006	12/01/2026
388568-ER-4	GRANVILLE OH SCH DIST G O 2001			1	1FE	4,420,915	109.1760	4,716,403	4,320,000	4,343,264		(11,264)			5.500	5.200	JD	19,800	237,600	09/21/2001	12/01/2028
391674-GP-7	GREATER CLEVELAND OH REGL TRANS 04				1FE	5,042,098	112.6100	5,202,582	4,620,000	4,835,399		(50,212)			5.000	3.479	JD	19,250	231,000	11/10/2004	12/01/2013
391674-GR-3	GREATER CLEVELAND OH REGL TRANS 04				1FE	1,796,481	113.4030	1,871,150	1,650,000	1,741,206		(13,441)			5.000	3.684	JD	6,875	82,500	11/17/2004	12/01/2015

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	Maturity
430416-ER-4	HIGHLAND OH LOC SCH DIST SCH IMPT 01			1	1FE	240,304	108.3910	249,299	230,000	232,341		(1,146)			5.000	4.439	JD	958	11,500	11/26/2001	12/01/2013
430416-ES-2	HIGHLAND OH LOC SCH DIST SCH IMPT 01			1	1FE	300,150	108.3910	314,334	290,000	292,315		(1,131)			5.000	4.559	JD	1,208	14,500	11/26/2001	12/01/2014
430416-ET-0	HIGHLAND OH LOC SCH DIST SCH IMPT 01			1	1FE	872,874	108.3910	921,324	850,000	855,237		(2,555)			5.000	4.659	JD	3,542	42,500	11/26/2001	12/01/2015
468574-ET-1	JACKSON OH SCH DIST G O CONSTR IMPT 04			1	1FE	541,971	115.4570	594,604	515,000	528,312		(2,679)			5.000	4.350	JD	2,146	25,750	05/06/2004	12/01/2016
468574-EU-8	JACKSON OH SCH DIST G O CONSTR IMPT 04			1	1FE	1,244,443	115.4570	1,373,938	1,190,000	1,216,925		(5,407)			5.000	4.430	JD	4,958	59,500	05/06/2004	12/01/2017
468574-EX-2	JACKSON OH SCH DIST G O CONSTR IMPT 04			1	1FE	169,985	115.4570	190,504	165,000	167,477		(495)			5.000	4.620	JD	688	8,250	05/06/2004	12/01/2020
492692-LD-8	KETTERING CITY OH SCH DIST G O 2003			1	1FE	1,166,834	114.4040	1,247,004	1,090,000	1,122,355		(7,458)			5.000	4.170	JD	4,542	54,500	04/21/2003	12/01/2017
492692-LF-3	KETTERING CITY OH SCH DIST G O 2003			1	1FE	1,263,552	114.4040	1,372,848	1,200,000	1,226,920		(6,175)			5.000	4.370	JD	5,000	60,000	04/21/2003	12/01/2019
522777-ET-4	LEBANON OH CITY SCH DIST 2007			1	1FE	3,317,620	106.5470	3,302,957	3,100,000	3,266,573		(18,824)			5.000	4.151	JD	12,917	155,000	02/22/2007	12/01/2025
531677-DW-9	LICKING HEIGHTS OH LOC SCH DIST 2004			1	1FE	425,657	105.5500	438,033	415,000	420,268		(1,058)			4.750	4.430	JD	1,643	19,713	05/05/2004	12/01/2017
531677-DX-7	LICKING HEIGHTS OH LOC SCH DIST 2004			1	1FE	1,213,788	104.2660	1,240,765	1,190,000	1,201,780		(2,361)			4.750	4.500	JD	4,710	56,525	05/05/2004	12/01/2018
531677-DY-5	LICKING HEIGHTS OH LOC SCH DIST 2004			1	1FE	963,623	114.3920	1,086,724	950,000	956,758		(1,352)			4.750	4.570	JD	3,760	45,125	05/05/2004	12/01/2019
531677-DZ-2	LICKING HEIGHTS OH LOC SCH DIST 2004			1	1FE	2,025,919	103.6920	2,084,209	2,010,000	2,017,912		(1,579)			4.750	4.650	JD	7,956	95,475	05/05/2004	12/01/2020
531677-EA-6	LICKING HEIGHTS OH LOC SCH DIST 2004			1	1FE	2,784,337	103.7330	2,883,777	2,780,000	2,782,160		(430)			4.750	4.730	JD	11,004	132,050	05/05/2004	12/01/2021
537292-HW-7	LITTLE MIAMI OH LOC SCH DIST G O 2007			1	1FE	293,785	101.8880	295,475	290,000	292,902		(325)			4.500	4.340	JD	1,088	13,050	02/21/2007	12/01/2026
537292-HX-5	LITTLE MIAMI OH LOC SCH DIST G O 2007			1	1FE	2,290,821	101.4430	2,297,684	2,265,000	2,284,806		(2,218)			4.500	4.360	JD	8,494	101,925	02/21/2007	12/01/2027
537292-HY-3	LITTLE MIAMI OH LOC SCH DIST G O 2007			1	1FE	454,757	101.0000	454,500	450,000	453,649		(408)			4.500	4.371	JD	1,688	20,250	02/21/2007	12/01/2028
667689-QP-1	NORTHWEST OH LOC SCH DIST G O 05 REF			1	1FE	496,173	103.0080	509,890	495,000	495,751		(109)			4.500	4.470	JD	1,856	22,275	10/19/2005	12/01/2020
667689-QQ-9	NORTHWEST OH LOC SCH DIST G O 05 REF			1	1FE	189,776	102.6890	195,109	190,000	189,819		11			4.500	4.517	JD	713	8,550	10/19/2005	12/01/2021
667689-QR-7	NORTHWEST OH LOC SCH DIST G O 05 REF			1	1FE	651,116	102.4240	670,877	655,000	651,808		178			4.500	4.586	JD	2,456	29,475	10/19/2005	12/01/2022
67755A-2W-2	OHIO ST BLDG AUTH ADMIN BLDG 01A				1FE	5,696,442	103.5830	5,562,407	5,370,000	5,533,845		(162,597)			5.250	1.151	AO	70,481	281,925	03/26/2009	10/01/2010
67755C-BD-0	OHIO ST BLDG AUTH ADMIN BLDG 02A				1FE	175,330	106.0120	169,619	160,000	162,504		(1,913)			5.500	4.199	AO	2,200	8,800	04/26/2002	04/01/2011
67755C-DR-7	OHIO ST BLDG AUTH ADULT CORRECTL 02B				1FE	1,016,806	114.2060	1,062,116	930,000	993,159		(10,678)			5.250	3.810	AO	12,206	48,825	09/20/2007	04/01/2015
67755C-JB-6	OHIO ST BLDG AUTH ADULT CORRECTL 04A			1	1FE	2,827,955	110.3490	2,918,731	2,645,000	2,733,277		(18,520)			5.250	4.380	AO	34,716	138,863	05/06/2004	04/01/2016
67755C-RT-8	OHIO ST BLDG AUTH JUV CORR BLDG 05B			1	1FE	3,620,996	111.2990	3,722,952	3,345,000	3,517,012		(26,132)			5.000	3.990	AO	41,813	167,250	09/29/2005	10/01/2016
67755C-RU-5	OHIO ST BLDG AUTH JUV CORR BLDG 05B			1	1FE	3,312,944	110.1860	3,388,220	3,075,000	3,223,461		(22,509)			5.000	4.050	AO	38,438	153,750	09/29/2005	10/01/2017
677520-JA-7	OHIO ST G O COMMON SCHOOLS 2006 A			1	1FE	3,185,000	103.2650	3,356,113	3,250,000	3,194,697		2,827			4.500	4.832	MS	43,063	128,250	05/05/2006	09/15/2023
677520-PX-0	OHIO ST G O COMMON SCHOOLS 2006 D			1	1FE	517,877	104.4420	590,097	565,000	519,337		2,451			4.500	4.233	MS	7,486	23,175	10/06/2006	09/15/2022
677520-PY-8	OHIO ST G O COMMON SCHOOLS 2006 D			1	1FE	4,243,932	103.8250	4,480,049	4,315,000	4,249,889		3,334			4.500	4.759	MS	57,174	194,175	02/26/2008	09/15/2023
680616-PG-8	OLENTANGY OH LOC SCH DIST G O 2006			1	1FE	1,275,417	110.3440	1,291,025	1,170,000	1,240,353		(9,468)			5.000	3.930	JD	4,875	56,000	01/23/2006	12/01/2018
70960U-AK-0	PENTA CAREER CTR OH COP 2004				1FE	946,667	108.2320	974,088	900,000	922,660		(4,820)			4.500	3.411	AO	10,125	40,500	03/05/2004	04/01/2014
70960U-AR-5	PENTA CAREER CTR OH COP 2004			1	1FE	1,747,994	100.6360	1,730,939	1,720,000	1,733,725		(2,886)			4.500	4.141	AO	19,350	77,400	03/05/2004	04/01/2020
70960U-AS-3	PENTA CAREER CTR OH COP 2004			1	1FE	1,654,490	100.2130	1,638,483	1,635,000	1,644,653		(2,027)			4.500	4.257	AO	18,394	73,575	03/05/2004	04/01/2021
70960U-AT-1	PENTA CAREER CTR OH COP 2004			1	1FE	2,246,938	100.0220	2,230,491	2,230,000	2,238,555		(1,794)			4.500	4.373	AO	25,088	100,350	03/05/2004	04/01/2022
70960U-AU-8	PENTA CAREER CTR OH COP 2004			1	1FE	2,342,449	99.7700	2,329,630	2,335,000	2,338,558		(745)			4.500	4.459	AO	26,269	105,075	03/05/2004	04/01/2023
70960U-AV-6	PENTA CAREER CTR OH COP 2004			1	1FE	2,330,757	99.2450	2,322,333	2,340,000	2,332,640		361			4.500	4.569	AO	26,325	105,300	03/05/2004	04/01/2024
70960U-AW-4	PENTA CAREER CTR OH COP 2004			1	1FE	2,581,528	100.4400	2,561,220	2,550,000	2,565,995		(3,338)			4.750	4.543	AO	30,281	121,125	03/05/2004	04/01/2025
70960U-AX-2	PENTA CAREER CTR OH COP 2004			1	1FE	2,597,457	100.2110	2,575,423	2,570,000	2,583,993		(2,918)			4.750	4.580	AO	30,519	122,075	03/05/2004	04/01/2026
70960U-AY-0	PENTA CAREER CTR OH COP 2004			1	1FE	2,515,833	99.9820	2,494,551	2,495,000	2,505,508		(2,190)			4.750	4.597	AO	29,628	118,513	03/05/2004	04/01/2027
70960U-AZ-7	PENTA CAREER CTR OH COP 2004			1	1FE	2,947,826	99.3850	2,911,981	2,930,000	2,938,723		(1,816)			4.750	4.598	AO	34,794	139,175	03/05/2004	04/01/2028
70960U-BB-9	PENTA CAREER CTR OH COP 2004			1	1FE	3,081,751	98.3800	3,020,266	3,070,000	3,075,357		(1,114)			4.750	4.600	AO	36,456	145,825	03/05/2004	04/01/2029
70960U-BC-7	PENTA CAREER CTR OH COP 2004			1	1FE	2,622,927	97.4540	2,548,422	2,615,000	2,618,490		(726)			4.750	4.611	AO	31,053	124,213	03/05/2004	04/01/2030
719780-KE-7	PICKERINGTON OH LOC SCH DIST 06			1	2FE	9,681,024	102.2590	9,816,864	9,600,000	9,656,264		(6,823)			4.500	4.400	JD	36,000	432,000	02/08/2006	12/01/2023
726158-FA-1	PLAIN OH LOC SCH DIST G O 2003			1	1FE	5,828,160	102.4980	6,149,880	6,000,000	5,850,080		4,375			5.000	6.244	JD	25,000	300,000	05/12/2004	12/01/2030
742327-BX-6	PRINCETON OH CITY SCH DIST 2006			1	2FE	2,874,909	103.5970	2,952,515	2,850,000	2,868,457		(2,239)			4.500	4.390	JD	10,688	128,250	12/20/2006	12/01/2024
742327-BY-4	PRINCETON OH CITY SCH DIST 2006			1	2FE	3,776,775	102.8650	3,857,438	3,750,000	3,769,844		(2,405)			4.500	4.410	JD	14,063	168,750	12/20/2006	12/01/2025
742327-BZ-1	PRINCETON OH CITY SCH DIST 2006			1	2FE	4,871,841	102.4410	4,963,266	4,845,000	4,864,899		(2,410)			4.500	4.430	JD	18,169	218,025	12/20/2006	12/01/2026
765639-AB-5	RICKENBACKER OH PORT CAP FDG OASBO 02A				1FE	15,479,360	101.7490	16,279,840	16,000,000	15,546,961		10,268			5.375	5.600	JJ	430,000	860,000	01/18/2002	01/01/2032
769318-AM-8	RIVERSOUTH AUTH OH REDEV COLUMBUS 04A			1	1FE	4,209,218	104.1190	4,388,616	4,215,000	4,204,396		(963)			5.000	5.047	JD	17,563	210,750	07/09/2004	12/01/2024
865015-HC-8	SUGARCREEK OH LOC SCH DIST 03 REF			1	1FE	859,474	109.8030	883,914	805,000	828,898		(5,508)			5.000	4.170	JD	3,354	40,250	10/22/2003	12/01/2015
889294-MC-5	TOLEDO OH CITY SCH DIST G O IMPT 03 B			1	1	2,658,702	105.0140	2,803,874	2,670,000	2,623,611		3,088			5.000	4.480	JD	11,125	133,500	07/27/2004	12/01/2020
889294-MD-3	TOLEDO OH CITY SCH DIST G O IMPT 03 B			1	1	2,591,443	104.7920	2,797,946	2,670,000	2,567,299		5,991			5.000	4.569	JD	11,125	133,500	07/27/2004	12/01/2021
897105-EM-0	TROTWOOD-MADISON OH SCH DIST G O 02			1	1FE	317,457	111.9350	335,805	300,000	305,861		(1,849)			5.000	4.280	JD	1,250	15,000	11/07/2002	12/01/2015
897105-EN-8	TROTWOOD-MADISON OH SCH DIST G O 02			1	1FE	733,747	111.9350	783,545	700,000	711,373		(3,580)			5.000	4.400	JD	2,917	35,000	11/07/2002	12/01/2016
897105-EP-3	TROTWOOD-MADISON OH SCH DIST G O 02			1	1FE	831,984	111.9350	895,480	800,000	810,813		(3,397)			5.000	4.500	JD	3,333	40,000	11/07/2002	12/01/2017
897105-EQ-1	TROTWOOD-MADISON OH SCH DIST G O 02			1	1FE	1,140,172	111.9350	1,236,882	1,105,000	1,116,928		(3,740)			5.000	4.599	JD	4,604	55,250	11/07/2002	12/01/2018

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	Maturity
897105-ER-9	TROTWOOD-MADISON OH SCH DIST G O 02			1	1FE	1,177,313	111.9350	1,287,253	1,150,000	1,159,292		(2,908)			5.000	4.700	JD	4,792	57,500	11/07/2002	12/01/2019
897105-ES-7	TROTWOOD-MADISON OH SCH DIST G O 02			1	1FE	1,178,270	111.9350	1,298,446	1,160,000	1,166,235		(1,947)			5.000	4.799	JD	4,833	58,000	11/07/2002	12/01/2020
897105-ET-5	TROTWOOD-MADISON OH SCH DIST G O 02			1	1FE	1,521,823	111.9350	1,690,219	1,510,000	1,514,047		(1,262)			5.000	4.899	JD	6,292	75,500	11/07/2002	12/01/2021
897659-MB-1	TROY OH G O VAR PURP 2004			1	1FE	508,950	104.9730	524,865	500,000	504,539		(909)			4.750	4.520	JD	1,979	23,750	08/20/2004	12/01/2022
897659-MD-7	TROY OH G O VAR PURP 2004			1	1FE	300,570	104.5160	334,451	320,000	301,029		855			4.750	4.671	JD	1,267	12,825	08/20/2004	12/01/2024
901816-GQ-5	TWINSBURG CITY OH SCH DIST G O IMPT 04			1	1FE	1,833,515	110.4380	1,866,402	1,690,000	1,763,945		(13,354)			5.000	4.010	JD	7,042	84,500	04/13/2004	12/01/2015
901816-GR-3	TWINSBURG CITY OH SCH DIST G O IMPT 04			1	1FE	1,753,799	108.6050	1,770,262	1,630,000	1,693,946		(11,514)			5.000	4.110	JD	6,792	81,500	04/13/2004	12/01/2016
901816-GS-1	TWINSBURG CITY OH SCH DIST G O IMPT 04			1	1FE	2,000,738	107.9700	2,024,438	1,875,000	1,940,110		(11,689)			5.000	4.210	JD	7,813	93,750	04/13/2004	12/01/2017
901816-GT-9	TWINSBURG CITY OH SCH DIST G O IMPT 04			1	1FE	248,693	106.0070	249,116	235,000	242,109		(1,272)			5.000	4.310	JD	979	11,750	04/13/2004	12/01/2018
915506-KD-0	UPPER ARLINGTON OH CITY SCH DIST 05			1	1FE	356,944	111.1910	366,930	330,000	346,447		(2,672)			5.000	3.648	JD	1,375	16,500	01/24/2005	12/01/2016
915506-KE-8	UPPER ARLINGTON OH CITY SCH DIST 05			1	1FE	1,317,180	110.1660	1,349,534	1,225,000	1,281,349		(9,132)			5.000	3.751	JD	5,104	61,250	01/24/2005	12/01/2017
598291-JJ-2	MIDWEST CITY OK G O UNLTD 2002				1FE	827,585	100.3100	812,511	810,000	810,217		(2,570)			5.000	4.665	FA	16,875	40,500	12/21/2001	02/01/2010
598291-JK-9	MIDWEST CITY OK G O UNLTD 2002				1FE	991,175	104.5410	1,019,275	975,000	977,336		(2,054)			5.000	4.767	FA	20,313	48,750	12/21/2001	02/01/2011
678739-RC-9	OKLAHOMA CNTY OK ISD NO 12 EDMOND 07				1FE	2,687,573	100.5250	2,689,044	2,675,000	2,675,741		(4,378)			4.000	3.827	MS	35,667	107,000	02/06/2007	03/01/2010
678739-RD-7	OKLAHOMA CNTY OK ISD NO 12 EDMOND 07				1FE	196,133	103.8420	202,492	195,000	195,351		(289)			4.000	3.838	MS	2,600	7,800	02/06/2007	03/01/2011
89952P-AH-8	TULSA CNTY OK INDL LEASE OWASSO 08				1FE	4,135,070	106.4960	4,201,267	3,945,000	4,058,574		(40,426)			4.000	2.870	MS	52,600	157,800	01/28/2008	09/01/2012
89952P-AK-1	TULSA CNTY OK INDL LEASE OWASSO 08				1FE	12,386,817	110.8400	12,463,958	11,245,000	12,016,025		(196,074)			5.000	3.010	MS	187,417	562,250	01/28/2008	09/01/2013
89952P-AM-7	TULSA CNTY OK INDL LEASE OWASSO 08				1FE	3,366,542	111.7720	3,386,692	3,030,000	3,275,511		(48,160)			5.000	3.120	MS	50,500	151,500	01/28/2008	09/01/2014
899674-BM-6	TULSA OK PUB FAC ASSEMBLY CTR LSE 85		2		1FE	3,790,000	109.8820	4,164,528	3,790,000	3,790,000					6.600	2.257	JJ	125,070	250,140	10/09/1992	07/01/2014
178882-HJ-8	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A	@			1FE	3,838,587	72.4760	5,573,404	7,690,000	5,185,081		236,145			0.000	4.265	NA			05/29/2003	06/15/2018
178882-HK-5	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A	@			1FE	5,168,590	68.8020	7,561,340	10,990,000	7,022,018		324,897			0.000	4.378	NA			05/29/2003	06/15/2019
178882-HL-3	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A	@			1FE	4,085,157	65.9950	6,064,941	9,190,000	5,564,740		260,697			0.000	4.527	NA			05/29/2003	06/15/2020
178882-HN-9	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A	@			1FE	4,647,785	59.9870	7,036,475	11,730,000	6,386,257		304,251			0.000	4.700	NA			05/29/2003	06/15/2022
178882-HP-4	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A	@			1FE	4,068,474	56.9700	6,204,033	10,890,000	5,609,810		269,846			0.000	4.774	NA			05/29/2003	06/15/2023
467736-DA-9	JACKSON CNTY OR SD NO 5 ASHLAND 07				1FE	2,645,063	113.9470	2,860,070	2,510,000	2,606,977		(15,513)			5.000	4.200	JD	5,578	125,500	06/13/2007	06/15/2015
515318-JY-0	LANE CNTY OR SD NO 19 SPRINGFIELD 07A	@		1	1FE	1,154,408	59.4260	1,343,028	2,260,000	1,260,808		62,624			0.000	5.393	NA			04/01/2008	06/15/2021
625574-ET-1	MULTNOMAH CNTY OR SD NO 07 REYNOLDS 00				1FE	112,228	102.0820	107,186	105,000	105,440		(940)			5.000	4.059	JD	233	5,250	08/28/2001	06/15/2010
68607H-V6-0	OREGON ST DEPT OF ADMIN SVCS COP 09A				1FE	7,336,309	100.7900	7,236,722	7,180,000	7,231,224		(105,085)			3.000	0.997	MN	35,900	151,378	04/21/2009	05/01/2010
68607H-Z4-1	OREGON ST DEPT OF ADMIN SVCS COP 09A			1	1FE	2,930,000	104.6180	3,065,307	2,930,000	2,930,000					5.000	5.000	MN	24,417	99,443	02/11/2009	05/01/2029
68608B-AJ-7	OREGON ST G O DEPT OF ADMIN SVCS OPP 02				1FE	1,715,415	111.3240	1,809,015	1,625,000	1,669,270		(14,042)			5.000	4.000	JD	6,771	63,125	07/17/2006	12/01/2012
895469-BS-2	TRI-CNTY MET TRANSN DIST OR LIGHT RAIL 9			1	1FE	5,745,880	101.1650	5,665,240	5,600,000	5,609,273		(17,885)			5.250	5.947	JJ	147,000	294,000	09/26/2000	07/01/2010
01728V-JQ-4	ALLEGHENY CNTY PA G O 2008 C-61			1	1FE	1,978,060	101.3380	2,016,626	1,990,000	1,978,775		472			4.500	4.571	JD	7,463	89,550	05/29/2008	12/01/2025
01728V-JS-0	ALLEGHENY CNTY PA G O 2008 C-61			1	1FE	984,680	100.4550	1,004,550	1,000,000	985,457		513			4.500	4.687	JD	3,750	45,000	05/29/2008	12/01/2027
017292-WH-2	ALLEGHENY CNTY PA IND OFF BLDG GTD 02B			1	1FE	3,115,300	111.5060	3,484,563	3,125,000	3,119,456		1,778			5.000	5.068	MN	26,042	156,250	07/02/2007	11/01/2022
017292-WN-9	ALLEGHENY CNTY PA IND OFF BLDG GTD 02B			1	1FE	623,060	102.1000	638,125	625,000	623,344		119			5.000	5.080	MN	5,208	31,250	07/02/2007	11/01/2022
123583-FL-5	BUTLER CNTY PA G O 2003			1	1FE	859,848	114.2730	942,752	825,000	839,347		(3,644)			5.250	4.709	JJ	19,972	43,313	07/23/2003	07/15/2022
123583-FN-1	BUTLER CNTY PA G O 2003			1	1FE	517,520	114.2730	571,365	500,000	507,231		(1,833)			5.250	4.799	JJ	12,104	26,250	07/23/2003	07/15/2026
123776-VJ-2	BUTLER PA AREA SCH DIST G O 2008			1	1FE	3,348,701	105.3370	3,560,391	3,380,000	3,350,815		1,653			4.500	4.634	AO	38,025	158,860	08/20/2008	10/01/2022
142508-EV-8	CARLISLE PA AREA SCH DIST 2002			1	1FE	908,863	108.8400	990,444	910,000	909,619		163			4.750	4.768	MS	14,408	43,225	05/06/2004	03/01/2020
207889-ML-7	CONNELLSVILLE PA AREA SCH DIST 08B			1	1FE	420,869	101.3980	430,942	425,000	421,064		119			4.850	5.069	MN	2,634		04/10/2008	11/15/2031
667067-AN-2	NORTHUMBERLAND CNTY PA CAP APPREC 91	@			1	2,117,595	99.3220	3,535,863	3,560,000	3,416,085		174,106			0.000	5.300	NA			11/07/2000	10/15/2010
697334-MG-2	PALMYRA PA AREA SCH DIST 2006			1	1FE	1,137,222	115.3180	1,274,264	1,105,000	1,124,643		(3,932)			5.000	4.551	JD	4,604	55,250	07/14/2006	06/01/2022
708553-KL-5	PENNSBURY PA SCH DIST G O 2004				1FE	277,733	112.9120	287,926	255,000	266,556		(2,260)			5.000	3.909	FA	5,313	12,750	07/08/2004	08/01/2014
708553-KN-1	PENNSBURY PA SCH DIST G O 2004			1	1FE	277,430	108.8160	282,922	260,000	268,915		(1,731)			5.000	4.169	FA	5,417	13,000	07/08/2004	08/01/2016
20281P-AA-0	PENNSYLVANIA COMWLTH FIN AUTH 2005 A			1	1FE	2,202,619	101.9660	2,253,449	2,210,000	2,204,103		387			4.500	4.551	JD	8,288	93,825	11/17/2005	06/01/2021
709208-EC-2	PENNSYLVANIA PUB SCH C MONTGOMERY 04			1	1FE	3,225,000	104.6100	3,373,673	3,225,000	3,225,000					5.000	5.000	MN	20,604	158,125	05/12/2004	05/15/2022
85732G-BE-9	PENNSYLVANIA PUB SCH COP DAN BOONE 07			1	1FE	1,123,813	107.7270	1,114,974	1,035,000	1,101,539		(7,779)			5.000	3.970	AO	12,938	51,750	12/20/2006	04/01/2019
85732G-BH-2	PENNSYLVANIA PUB SCH COP DAN BOONE 07			1	1FE	2,850,514	102.6040	3,129,422	3,050,000	2,860,103		10,861			4.500	4.348	AO	34,313	137,250	12/20/2006	04/01/2022
85732G-BJ-8	PENNSYLVANIA PUB SCH COP DAN BOONE 07			1	1FE	2,084,366	102.2890	2,306,617	2,255,000	2,092,359		8,315			4.500	4.368	AO	25,369	101,475	12/20/2006	04/01/2023
85732G-BK-5	PENNSYLVANIA PUB SCH COP DAN BOONE 07			1	1FE	3,160,394	101.9750	3,196,916	3,135,000	3,154,130		(2,196)			4.500	4.400	AO	35,269	141,075	12/20/2006	04/01/2024
717813-CQ-0	PHILADELPHIA PA G O 1998 REF			1	2FE	2,856,668	101.1790	2,807,717	2,775,000	2,789,352		(9,902)			5.125	5.230	MN	18,172	142,219	01/15/2002	05/15/2015
717904-HC-3	PHILADELPHIA PA MUN AUTH LSE 03 B				1FE	15,033,092	109.5110	16,191,201	14,785,000	14,980,561		(44,871)			5.250	4.871	MN	99,183	776,213	10/28/2008	11/15/2013
717904-HH-2	PHILADELPHIA PA MUN AUTH LSE 03 B			1	1FE	2,437,296	103.8790	2,425,575	2,335,000	2,382,421		(10,934)			5.250	4.670	MN	15,664	122,588	06/04/2004	11/15/2018
717904-CT-1	PHILADELPHIA PA MUN AUTH LSE SVC BLDG 90	@			1FE	1,278,292	91.1230	2,223,401	2,440,000	1,954,156		100,498			0.000	5.350	NA			12/12/2001	03/15/2014
717880-7D-4	PHILADELPHIA PA SCH DIST G O 02 A			1	1FE	2,692,771	109.8660	2,911,449	2,650,000	2,660,834		(4,798)			5.500	5.287	FA	60,729	145,750	01/10/2002	02/01/2031
717883-HQ-8	PHILADELPHIA PA SCH DIST G O 09 B				1FE	5,076,460	110.9060	5,218,127	4,705,000	5,043,218		(33,242)			5.000	3.536	JD	19,604	119,585	04/29/2009	06/01/2015

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	Maturity
717883-HR-6	PHILADELPHIA PA SCH DIST G O 09 B				1FE	5,684,762	109.9110	5,797,805	5,275,000	5,654,092		(30,671)			5.000	3.735	JD	21,979	134,073	04/29/2009	06/01/2016
725209-GH-7	PITTSBURGH PA G O SER 2002 A			1	1FE	144,715	109.0810	152,713	140,000	141,935		(835)			5.000	4.323	MS	2,333	7,000	06/26/2006	09/01/2012
725209-FB-1	PITTSBURGH PA G O SER 2006 B REF				1FE	8,269,788	108.2600	8,449,693	7,805,000	8,091,484		(54,616)			5.000	4.126	MS	130,083	390,250	07/24/2006	09/01/2014
755553-RR-7	READING PA G O 2002	B		1	1FE	1,002,476	82.3040	1,604,928	1,950,000	1,511,283		77,023			0.000	5.300	NA			01/30/2002	11/15/2014
755553-RS-5	READING PA G O 2002	B		1	1FE	1,590,048	76.7820	2,553,002	3,325,000	2,424,707		126,934			0.000	5.450	NA			01/30/2002	11/15/2015
755553-RT-3	READING PA G O 2002	B		1	1FE	1,657,368	71.7810	2,663,075	3,710,000	2,546,743		135,670			0.000	5.550	NA			01/30/2002	11/15/2016
755553-RU-0	READING PA G O 2002	B		1	1FE	1,645,215	67.0650	2,649,068	3,950,000	2,547,294		138,067			0.000	5.652	NA			01/30/2002	11/15/2017
755553-RV-8	READING PA G O 2002	B		1	1FE	1,441,868	62.8710	2,319,940	3,690,000	2,241,117		122,483			0.000	5.700	NA			01/30/2002	11/15/2018
755638-PZ-0	READING PA SCH DIST G O 2001 CAP	B		1	1FE	3,207,603	60.8500	5,293,950	8,700,000	5,198,000		287,904			0.000	5.780	NA			06/07/2001	01/15/2019
755638-QA-4	READING PA SCH DIST G O 2001 CAP	B		1	1FE	3,211,035	57.1690	5,299,566	9,270,000	5,216,476		290,367			0.000	5.810	NA			06/07/2001	01/15/2020
901039-BY-2	TUSSEY MOUNTAIN PA SCH DIST 2007			1	1FE	1,509,270	100.0150	1,500,225	1,500,000	1,504,437		(1,839)			4.500	4.359	AO	16,875	65,250	03/13/2007	04/01/2027
986408-BP-6	YORK CNTY PA SCH TECH COP 07			1	1FE	2,825,060	101.9980	2,855,944	2,800,000	2,819,628		(2,126)			4.500	4.390	FA	47,600	126,000	04/19/2007	02/15/2022
986408-BQ-4	YORK CNTY PA SCH TECH COP 07			1	1FE	1,690,886	101.4770	1,704,814	1,680,000	1,688,529		(923)			4.500	4.420	FA	28,560	75,600	04/19/2007	02/15/2023
745145-UX-8	PUERTO RICO COMWLTH PUB IMPT G O 01	D			1FE	172,290	111.5410	167,312	150,000	161,774		(1,885)			5.500	3.900	JJ	4,125	8,250	11/04/2003	07/01/2015
745145-ZE-5	PUERTO RICO COMWLTH PUB IMPT G O 01A	D			2FE	166,358	107.1540	160,731	150,000	160,823		(2,871)			5.500	3.300	JJ	4,125	8,250	01/11/2008	07/01/2013
745291-SN-5	PUERTO RICO PUB FIN CORP APPROP 01 E			1	1	15,146,897	109.2150	16,562,455	15,165,000	15,159,062		2,621			5.500	5.517	FA	347,531	834,075	07/29/2004	08/01/2029
745291-SP-0	PUERTO RICO PUB FIN CORP APPROP 01 E			1	1FE	4,829,228	109.2150	5,280,545	4,835,000	4,832,326		1,180			5.500	5.525	FA	110,802	265,925	07/29/2004	08/01/2029
224561-7L-8	CRANSTON RI G O 2004				1FE	284,553	112.3980	292,235	260,000	272,011		(2,646)			5.000	3.596	FA	4,911	13,000	01/30/2004	02/15/2014
224561-7U-8	CRANSTON RI G O 2004			1	1FE	756,403	105.7610	761,479	720,000	736,937		(3,675)			5.000	4.369	FA	13,600	36,000	01/30/2004	02/15/2020
743787-Q3-0	PROVIDENCE RI G O 2004 A REF			1	1FE	326,605	107.5400	327,997	305,000	316,834		(2,330)			5.000	4.029	JJ	7,032	15,250	09/09/2004	07/15/2018
743787-Q4-8	PROVIDENCE RI G O 2004 A REF			1	1FE	2,076,087	106.7140	2,080,923	1,950,000	2,014,617		(12,675)			5.000	4.190	JJ	44,958	97,500	09/09/2004	07/15/2019
743810-LX-9	PROVIDENCE RI PUB BLDG AUTH SCH 03A			1	2FE	583,430	101.9950	576,272	565,000	572,192		(2,226)			5.000	4.534	JD	1,256	28,250	05/27/2004	12/15/2017
743940-BB-3	PROVIDENCE RI REDEV PUB SAFETY BLDG 99A			1	1FE	15,875,066	102.2570	16,719,020	16,350,000	16,473,333		119,137			5.750	7.469	AO	235,031	940,125	05/24/2005	04/01/2029
212474-EW-6	RHODE ISLAND CONVENTION CTR - CON 03 A			1	1FE	4,192,460	106.7030	4,422,839	4,145,000	4,163,995		(5,069)			5.000	4.851	MN	26,482	207,250	08/13/2003	05/15/2020
212474-FN-5	RHODE ISLAND CONVENTION CTR - CON 05 A			1	1FE	5,344,600	103.0720	5,153,600	5,000,000	5,207,455		(33,841)			5.000	4.131	MN	31,944	250,000	08/18/2005	05/15/2021
212474-FP-0	RHODE ISLAND CONVENTION CTR - CON 05 A			1	1FE	4,825,686	102.7350	4,648,759	4,525,000	4,706,121		(29,517)			5.000	4.161	MN	28,910	220,000	08/18/2005	05/15/2022
212474-FQ-8	RHODE ISLAND CONVENTION CTR - CON 05 A			1	1FE	9,902,726	102.5910	9,540,963	9,300,000	9,663,196		(59,151)			5.000	4.181	MN	59,417	458,750	08/19/2005	05/15/2023
212474-CB-4	RHODE ISLAND CONVENTION CTR - CON 93 B			2	2FE	22,712,423	111.2320	23,214,118	20,870,000	21,788,758		(245,465)			5.250	3.869	MN	140,003	1,095,675	10/28/2008	05/15/2015
762224-DA-8	RHODE ISLAND COP TRAINING SCH 05A				1FE	705,178	102.7770	678,328	660,000	667,259		(9,403)			5.000	2.817	AO	8,250	33,000	06/30/2005	10/01/2010
762224-DH-3	RHODE ISLAND COP TRAINING SCH 05A			1	1FE	3,031,084	105.5280	2,954,784	2,800,000	2,940,974		(21,402)			5.000	4.010	AO	35,000	140,000	06/17/2005	10/01/2017
762224-DJ-9	RHODE ISLAND COP TRAINING SCH 05A			1	1FE	3,280,348	104.5200	3,182,634	3,045,000	3,188,745		(21,778)			5.000	4.070	AO	38,063	152,250	06/17/2005	10/01/2018
762224-DK-6	RHODE ISLAND COP TRAINING SCH 05A			1	1FE	2,145,900	106.8710	2,137,420	2,000,000	2,089,200		(13,491)			5.000	4.120	AO	25,000	100,000	06/17/2005	10/01/2019
762224-DL-4	RHODE ISLAND COP TRAINING SCH 05A			1	1FE	2,913,138	102.3710	2,912,455	2,845,000	2,901,811		(8,453)			5.000	4.600	AO	35,563	142,250	08/20/2008	10/01/2020
762224-DM-2	RHODE ISLAND COP TRAINING SCH 05A			1	1FE	3,770,773	101.5620	3,595,295	3,540,000	3,681,339		(21,312)			5.000	4.210	AO	44,250	177,000	06/17/2005	10/01/2021
762224-DN-0	RHODE ISLAND COP TRAINING SCH 05A			1	1FE	3,376,554	101.3110	3,378,722	3,335,000	3,369,686		(5,128)			5.000	4.790	AO	41,688	166,750	08/20/2008	10/01/2022
762224-DP-5	RHODE ISLAND COP TRAINING SCH 05A			1	1FE	2,103,494	101.5620	2,117,568	2,085,000	2,100,443		(2,278)			5.000	4.850	AO	26,063	104,250	08/20/2008	10/01/2023
76222N-GA-3	RHODE ISLAND G O CONS CAP DEV LN 04 A			1	1FE	1,763,813	103.1890	1,780,010	1,725,000	1,742,919		(3,943)			4.500	4.219	FA	32,344	77,625	02/06/2004	02/01/2019
76222N-GF-2	RHODE ISLAND G O CONS CAP DEV LN 04 A			1	1FE	4,248,340	102.9940	4,361,796	4,235,000	4,241,197		(1,355)			4.500	4.459	FA	79,406	190,575	02/06/2004	02/01/2022
762243-UB-7	RHODE ISLAND HLTH PROVIDENCE SCH 06A			1	1FE	2,339,903	106.4490	2,320,588	2,180,000	2,292,711		(15,208)			5.000	4.071	MN	13,928	109,000	09/20/2006	05/15/2018
762243-UD-3	RHODE ISLAND HLTH PROVIDENCE SCH 06A			1	1FE	3,390,614	103.7280	3,438,583	3,315,000	3,347,294		(4,237)			5.000	4.137	MN	21,179	165,750	09/20/2006	05/15/2020
762243-UE-1	RHODE ISLAND HLTH PROVIDENCE SCH 06A			1	1FE	3,516,774	103.1100	3,583,073	3,475,000	3,478,618		(472)			5.000	4.175	MN	22,201	173,750	09/20/2006	05/15/2021
762243-UF-8	RHODE ISLAND HLTH PROVIDENCE SCH 06A			1	1FE	2,803,553	102.8310	2,879,268	2,800,000	2,776,200		1,353			5.000	4.204	MN	17,889	131,250	09/20/2006	05/15/2022
762243-UG-6	RHODE ISLAND HLTH PROVIDENCE SCH 06A			1	1FE	1,696,578	103.7400	1,794,702	1,730,000	1,682,263		2,404			5.000	4.222	MN	11,053	86,500	09/20/2006	05/15/2023
762243-UH-4	RHODE ISLAND HLTH PROVIDENCE SCH 06A			1	1FE	4,031,245	102.8310	3,912,720	3,805,000	3,964,858		(21,433)			5.000	4.241	MN	24,310	190,250	09/20/2006	05/15/2024
762243-XW-8	RHODE ISLAND HLTH PROVIDENCE SCH 07A			1	1FE	4,667,810	102.3250	4,758,113	4,650,000	4,664,413		(1,619)			4.500	4.450	MN	26,738	209,250	10/19/2007	05/15/2023
762243-XX-6	RHODE ISLAND HLTH PROVIDENCE SCH 07A			1	1FE	4,757,220	102.0070	4,845,333	4,750,000	4,755,845		(656)			4.500	4.480	MN	27,313	213,750	10/19/2007	05/15/2024
762243-XY-4	RHODE ISLAND HLTH PROVIDENCE SCH 07A			1	1FE	4,824,107	99.8850	4,824,446	4,830,000	4,824,608		239			4.500	4.517	MN	27,773	217,350	10/19/2007	05/15/2025
762243-XZ-1	RHODE ISLAND HLTH PROVIDENCE SCH 07A			1	1FE	5,278,528	99.0810	5,256,247	5,305,000	5,280,597		987			4.500	4.569	MN	30,504	238,725	10/19/2007	05/15/2026
762243-YA-5	RHODE ISLAND HLTH PROVIDENCE SCH 07A			1	1FE	5,495,150	98.2210	5,446,354	5,545,000	5,498,744		1,714			4.500	4.625	MN	31,884	249,525	10/19/2007	05/15/2027
762243-A3-7	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	4,518,412	100.2430	4,681,348	4,670,000	4,527,714		4,767			4.500	4.960	MN	26,853	210,150	12/13/2007	05/15/2028
762243-ZQ-9	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	377,192	108.9540	381,339	350,000	372,144		(2,536)			5.000	4.000	MN	2,236	17,500	12/13/2007	05/15/2018
762243-ZQ-9	RHODE ISLAND HLTH PROVIDENCE SCH 07C	D		1	1FE	3,233,070	108.9540	3,268,620	3,000,000	3,189,806		(21,740)			5.000	4.000	MN	19,167	150,000	12/13/2007	05/15/2018
762243-ZR-7	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	4,051,464	107.1790	4,056,725	3,785,000	4,002,174		(24,779)			5.000	4.090	MN	24,182	189,250	12/13/2007	05/15/2019
762243-ZS-5	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	4,122,884	106.5180	4,127,573	3,875,000	4,077,173		(22,988)			5.000	4.171	MN	24,757	193,750	12/13/2007	05/15/2020
762243-ZT-3	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	1,166,680	104.9490	1,222,656	1,165,000	1,162,593		154			5.000	4.227	MN	7,443	58,250	12/13/2007	05/15/2021
762243-ZU-0	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	4,609,631	106.4530	4,657,319	4,375,000	4,566,583		(21,663)			5.000	4.300	MN	27,951	218,750	12/13/2007	05/15/2022

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	Maturity
762243-ZV-8	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	4,696,228	103.5770	4,759,363	4,595,000	4,677,771		(9,295)			4.750	4.461	MN	27,889	218,263	12/13/2007	05/15/2023
762243-ZW-6	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	4,897,446	103.2570	4,966,662	4,810,000	4,881,533		(8,016)			4.750	4.511	MN	29,194	228,475	12/13/2007	05/15/2024
762243-ZX-4	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	5,014,396	101.4830	5,013,260	4,940,000	5,001,054		(6,830)			4.750	4.551	MN	29,983	234,650	12/13/2007	05/15/2025
762243-ZY-2	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	5,343,466	101.0460	5,335,229	5,280,000	5,332,102		(5,819)			4.750	4.591	MN	32,047	250,800	12/13/2007	05/15/2026
762243-ZZ-9	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	4,895,128	98.4560	4,957,260	5,035,000	4,904,429		4,766			4.500	4.892	MN	28,951	226,575	12/13/2007	05/15/2027
762243-E8-2	RHODE ISLAND HLTH PUB SCH FING 08A			1	1FE	2,483,825	100.4800	2,512,000	2,500,000	2,485,102		794			4.500	4.583	MN	14,375	112,500	05/09/2008	05/15/2023
762243-E9-0	RHODE ISLAND HLTH PUB SCH FING 08A			1	1FE	2,469,100	99.9950	2,499,875	2,500,000	2,471,322		1,381			4.500	4.659	MN	14,375	112,500	05/09/2008	05/15/2024
762243-F2-4	RHODE ISLAND HLTH PUB SCH FING 08A			1	1FE	2,944,050	99.2280	2,976,840	3,000,000	2,947,725		2,285			4.500	4.741	MN	17,250	135,000	05/09/2008	05/15/2025
762243-F3-2	RHODE ISLAND HLTH PUB SCH FING 08A			1	1FE	2,965,680	99.7100	2,991,300	3,000,000	2,967,743		1,283			4.625	4.773	MN	17,729	138,750	05/09/2008	05/15/2026
762243-H2-2	RHODE ISLAND HLTH PUB SCH FING 08B			1	1FE	986,010	103.0720	1,030,720	1,000,000	987,046		747			4.750	5.048	MN	6,069	60,431	07/31/2008	05/15/2022
762243-H3-0	RHODE ISLAND HLTH PUB SCH FING 08B			1	1FE	992,130	103.7650	1,037,650	1,000,000	992,656		380			4.875	5.094	MN	6,229	62,021	07/31/2008	05/15/2023
762243-H4-8	RHODE ISLAND HLTH PUB SCH FING 08B			1	1FE	1,223,579	104.4550	1,279,574	1,225,000	1,223,665		62			5.000	5.132	MN	7,826	77,924	07/31/2008	05/15/2024
762243-H5-5	RHODE ISLAND HLTH PUB SCH FING 08B			1	1FE	1,111,118	103.9570	1,164,318	1,120,000	1,111,608		354			5.000	5.225	MN	7,156	71,244	07/31/2008	05/15/2025
762243-H6-3	RHODE ISLAND HLTH PUB SCH FING 08B			1	1FE	984,880	103.3910	1,033,910	1,000,000	985,641		549			5.000	5.323	MN	6,389	63,611	07/31/2008	05/15/2026
762243-H8-9	RHODE ISLAND HLTH PUB SCH FING 08B			1	1FE	1,169,678	103.1630	1,222,482	1,185,000	1,170,325		467			5.125	5.423	MN	7,760	77,264	07/31/2008	05/15/2028
762224-CE-1	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	2,737,175	108.0210	2,727,530	2,525,000	2,642,436		(22,091)			5.000	3.770	AO	31,563	126,250	08/12/2004	10/01/2015
762224-CG-6	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	1,868,744	106.1860	1,842,327	1,735,000	1,809,169		(13,917)			5.000	3.871	AO	21,688	86,750	08/12/2004	10/01/2016
762224-CJ-0	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	2,688,315	105.4710	2,647,322	2,510,000	2,609,062		(18,548)			5.000	3.961	AO	31,375	125,500	08/12/2004	10/01/2017
762224-CL-5	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	3,717,588	104.8390	3,648,397	3,480,000	3,612,472		(24,781)			5.000	4.070	AO	43,500	174,000	08/12/2004	10/01/2018
762224-CN-1	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	3,837,785	102.8390	3,712,488	3,610,000	3,737,326		(23,775)			5.000	4.164	AO	45,125	180,500	08/12/2004	10/01/2019
762224-CQ-4	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	3,778,096	102.8390	3,676,494	3,575,000	3,681,372		(19,789)			5.000	4.300	AO	44,688	178,750	08/12/2004	10/01/2020
762224-CR-2	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	3,869,925	103.0120	3,965,962	3,850,000	3,808,442		2,525			5.000	4.381	AO	48,125	192,500	08/12/2004	10/01/2021
762224-CT-8	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	3,541,034	105.3280	3,855,005	3,660,000	3,499,066		8,534			5.000	4.458	AO	45,750	183,000	08/12/2004	10/01/2022
762224-CU-5	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	2,074,326	98.2590	2,264,870	2,305,000	2,092,366		10,161			4.500	4.741	AO	25,931	103,725	08/12/2004	10/01/2023
084203-RV-2	BERKELEY CNTY SC SCH DIST G O 2002			1	1FE	1,581,133	110.2390	1,747,288	1,585,000	1,583,435		564			5.000	5.040	JJ	36,543	79,250	06/18/2002	01/15/2021
084208-AZ-0	BERKELEY CNTY SC SCH DIST SAFE 2006			1	1FE	3,943,928	100.2760	4,356,992	4,345,000	3,960,298		17,378			5.000	4.890	JD	18,104	214,750	07/07/2006	12/01/2023
084208-BA-4	BERKELEY CNTY SC SCH DIST SAFE 2006			1	1FE	5,439,376	102.7550	5,553,908	5,405,000	5,429,827		(2,948)			5.000	4.920	JD	22,521	270,250	07/07/2006	12/01/2024
084208-BB-2	BERKELEY CNTY SC SCH DIST SAFE 2006			1	1FE	6,355,044	102.3380	6,472,879	6,325,000	6,346,704		(2,575)			5.000	4.940	JD	26,354	313,750	07/07/2006	12/01/2025
160069-QK-9	CHARLESTON CNTY SC G O 07			1	1FE	6,329,623	106.2220	6,686,675	6,295,000	6,323,617		(2,996)			4.500	4.430	MN	47,213	283,275	12/05/2007	11/01/2025
160069-QL-7	CHARLESTON CNTY SC G O 07			1	1FE	6,921,089	105.6630	7,296,030	6,905,000	6,918,303		(1,390)			4.500	4.470	MN	51,788	310,725	12/05/2007	11/01/2026
16007B-KR-4	CHARLESTON CNTY SC PUB FAC COP 04				1FE	1,203,799	111.5040	1,243,270	1,115,000	1,158,340		(8,798)			5.000	4.030	JD	4,646	55,750	04/14/2004	06/01/2014
16007B-KS-2	CHARLESTON CNTY SC PUB FAC COP 04			1	1FE	820,526	110.8270	842,285	760,000	789,541		(5,997)			5.000	4.030	JD	3,167	38,000	04/14/2004	12/01/2014
16007B-KT-0	CHARLESTON CNTY SC PUB FAC COP 04			1	1FE	731,936	109.6520	751,116	685,000	707,983		(4,649)			5.000	4.160	JD	2,854	34,250	04/14/2004	06/01/2015
16007B-KU-7	CHARLESTON CNTY SC PUB FAC COP 04			1	1FE	1,047,150	108.9890	1,068,092	980,000	1,012,880		(6,651)			5.000	4.160	JD	4,083	49,000	04/14/2004	12/01/2015
16007B-KV-5	CHARLESTON CNTY SC PUB FAC COP 04			1	1FE	906,360	107.7550	921,305	855,000	880,211		(5,086)			5.000	4.260	JD	3,563	42,750	04/14/2004	06/01/2016
16007B-KW-3	CHARLESTON CNTY SC PUB FAC COP 04			1	1FE	1,155,476	107.3220	1,169,810	1,090,000	1,122,141		(6,484)			5.000	4.260	JD	4,542	54,500	04/14/2004	12/01/2016
16007B-LE-2	CHARLESTON CNTY SC PUB FAC COP 04			1	1FE	2,135,974	104.4880	2,157,677	2,065,000	2,100,108		(7,024)			5.000	4.570	JD	8,604	97,625	04/14/2004	12/01/2020
16007B-LK-8	CHARLESTON CNTY SC PUB FAC COP 05				1FE	2,243,024	112.1830	2,333,406	2,080,000	2,180,249		(16,271)			5.000	3.732	JD	8,667	104,000	08/25/2005	06/01/2015
160069-PR-5	CHARLESTON CNTY SC SALES TX DB 07			1	1FE	15,469,618	106.2220	16,342,255	15,385,000	15,454,941		(7,323)			4.500	4.430	MN	115,388	692,325	12/05/2007	11/01/2025
160069-PS-3	CHARLESTON CNTY SC SALES TX DB 07			1	1FE	14,894,624	105.6630	15,701,522	14,860,000	14,888,628		(2,992)			4.500	4.470	MN	111,450	668,700	12/05/2007	11/01/2026
189152-FL-0	CLOVER SC SCH DIST NO 2 2007A			1	1FE	2,508,298	104.5990	2,944,462	2,815,000	2,523,108		12,053			4.500	4.460	MS	42,225	126,675	09/12/2007	03/01/2025
189152-FM-8	CLOVER SC SCH DIST NO 2 2007A			1	1FE	2,551,730	104.1530	2,661,109	2,555,000	2,552,002		124			4.500	4.517	MS	38,325	114,975	09/12/2007	03/01/2026
189152-FN-6	CLOVER SC SCH DIST NO 2 2007A			1	1FE	3,065,133	103.7720	3,201,366	3,085,000	3,066,656		693			4.500	4.590	MS	46,275	138,825	09/12/2007	03/01/2027
396053-BY-5	GREENVILLE CNTY SC COP PUB FACS 2001				1FE	212,116	104.6370	209,274	200,000	201,878		(1,435)			5.000	4.218	AO	2,500	5,000	09/24/2001	04/01/2011
396053-CA-6	GREENVILLE CNTY SC COP PUB FACS 2001			1	1FE	302,528	104.6450	303,471	290,000	293,191		(1,320)			5.000	4.675	AO	3,625	14,500	09/24/2001	04/01/2013
396053-CC-2	GREENVILLE CNTY SC COP PUB FACS 2001			1	1FE	230,357	104.1130	234,254	225,000	226,376		(567)			5.000	4.994	AO	2,813	11,250	09/24/2001	04/01/2015
396053-CH-1	GREENVILLE CNTY SC COP PUB FACS 2001			1	1FE	494,050	102.9730	514,865	500,000	496,126		300			5.000	5.777	AO	6,250	20,000	09/24/2001	04/01/2020
396074-BE-5	GREENVILLE CNTY SC COP UNIV CTR 05			1	1FE	335,367	106.6710	336,014	315,000	327,189		(2,037)			5.000	4.032	AO	3,938	15,750	06/21/2005	04/01/2019
396066-EC-2	GREENVILLE CNTY SC SD BEST 06			1	1FE	8,520,683	100.4090	8,685,379	8,650,000	8,538,582		5,095			4.500	4.704	JD	32,438	387,000	03/22/2006	12/01/2024
39715R-AR-5	GREENWOOD SC FIFTY SCH FAC SD 50 07			1	1FE	4,505,007	106.1580	4,862,036	4,580,000	4,481,688		5,218			5.000	4.360	JD	19,083	229,000	01/26/2007	12/01/2022
39715R-AT-1	GREENWOOD SC FIFTY SCH FAC SD 50 07			1	1FE	7,635,536	105.1920	7,647,458	7,270,000	7,553,672		(29,358)			5.000	4.410	JD	30,292	363,500	01/26/2007	12/01/2024
529063-LR-8	LEXINGTON CNTY SC SD NO 01 2005 A			1	1FE	798,467	106.5590	825,832	775,000	792,904		(2,501)			5.000	4.560	FA	16,146	38,750	09/12/2007	02/01/2029
763665-SF-4	RICHLAND CNTY SC SD NO 01 G O 2001 A			1	1FE	3,762,068	105.6380	4,003,680	3,790,000	3,768,224		927			5.125	5.324	MS	64,746	194,238	02/13/2002	03/01/2025
763665-SG-2	RICHLAND CNTY SC SD NO 01 G O 2001 A			1	1FE	2,557,064	105.5080	2,722,106	2,580,000	2,561,758		707			5.125	5.369	MS	44,075	132,225	02/13/2002	03/01/2026
763665-TB-2	RICHLAND CNTY SC SD NO 01 G O 2003			1	1FE	7,195,802	104.9600	7,588,608	7,230,000	7,205,000		1,660			4.750	5.056	MS	114,475	343,425	09/10/2003	03/01/2021
763665-TC-0	RICHLAND CNTY SC SD NO 01 G O 2003			1	1FE	7,495,292	104.7760	7,978,692	7,615,000	7,524,741		5,326			4.750	5.291	MS	120,571	361,713	09/10/2003	03/01/2022

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	Maturity
763665-TE-6	RICHLAND CNTY SC SD NO 01 G O 2003			1	1FE	12,491,422	104.3490	13,106,234	12,560,000	12,495,673		3,111			4.750	5.101	MS	198,867	596,600	08/12/2008	03/01/2024
763665-TF-3	RICHLAND CNTY SC SD NO 01 G O 2003			1	1FE	15,294,880	104.1360	16,109,839	15,470,000	15,304,767		7,237			4.750	5.253	MS	244,942	734,825	08/12/2008	03/01/2025
763665-TG-1	RICHLAND CNTY SC SD NO 01 G O 2003			1	1FE	16,243,538	103.9540	17,121,224	16,470,000	16,255,168		8,579			4.750	5.317	MS	260,775	782,325	08/14/2008	03/01/2026
80585U-AE-8	SCAGO PUB FAC SC LANCASTER CNTY 09				1FE	5,470,109	109.2150	5,711,945	5,230,000	5,435,368		(34,741)			4.500	3.514	JD	19,613	198,086	01/15/2009	12/01/2014
80585U-AF-5	SCAGO PUB FAC SC LANCASTER CNTY 09				1FE	5,379,644	109.2450	5,647,967	5,170,000	5,354,377		(25,266)			4.500	3.722	JD	19,388	195,814	01/15/2009	12/01/2015
80585U-AG-3	SCAGO PUB FAC SC LANCASTER CNTY 09				1FE	8,122,913	113.5850	8,660,856	7,625,000	8,071,951		(50,962)			5.000	3.927	JD	31,771	320,885	01/15/2009	12/01/2016
80585T-AT-8	SCAGO SC ED FAC PICKENS SD 2006			1	1FE	12,397,959	98.2470	12,231,752	12,450,000	12,402,791		1,677			4.500	4.559	JD	46,688	540,561	12/21/2006	12/01/2028
80585T-AT-8	SCAGO SC ED FAC PICKENS SD 2006	D		1	1FE	3,186,624	98.2470	3,143,904	3,200,000	3,187,866		431			4.500	4.559	JD	12,000	138,939	12/21/2006	12/01/2028
80585C-AK-4	SCAGO SC ED FAC SPARTANBURG SD 5 2005			1	1FE	1,162,684	106.4450	1,250,729	1,175,000	1,152,239		1,455			5.000	4.425	AO	14,688	58,750	11/17/2005	04/01/2021
80585R-AM-7	SCAGO SC ED FACS CHESTERFIELD SD 06			1	1FE	3,525,809	102.3380	3,540,895	3,460,000	3,512,362		(6,263)			5.000	4.740	JD	14,417	134,500	10/11/2007	12/01/2029
837108-AL-3	SOUTH CAROLINA FAC INSTAL PUB SAFETY 03			1	1FE	1,329,774	111.1080	1,372,184	1,235,000	1,274,688		(8,951)			5.000	4.151	JJ	30,875	61,750	01/22/2003	01/01/2014
837108-AM-1	SOUTH CAROLINA FAC INSTAL PUB SAFETY 03			1	1FE	1,145,789	109.9030	1,181,457	1,075,000	1,104,753		(6,690)			5.000	4.297	JJ	26,875	53,750	01/22/2003	01/01/2015
837108-AN-9	SOUTH CAROLINA FAC INSTAL PUB SAFETY 03			1	1FE	797,952	108.8040	821,470	755,000	773,605		(4,175)			5.000	4.396	JJ	18,875	37,750	01/14/2003	01/01/2016
837108-AP-4	SOUTH CAROLINA FAC INSTAL PUB SAFETY 03			1	1FE	1,482,934	108.3500	1,533,153	1,415,000	1,444,821		(6,676)			5.000	4.514	JJ	35,375	70,750	01/14/2003	01/01/2017
837108-AQ-2	SOUTH CAROLINA FAC INSTAL PUB SAFETY 03			1	1FE	769,674	107.5380	795,781	740,000	753,175		(2,943)			5.000	4.622	JJ	18,500	37,000	01/14/2003	01/01/2018
003268-AK-5	ABERDEEN SD SCH DIST NO 6-1 G.O BDS 2000			2	1FE	559,346	104.3400	579,087	555,000	555,316		1,459			5.000	(23.238)	JJ	13,875	13,875	12/18/2000	01/01/2011
003268-AL-3	ABERDEEN SD SCH DIST NO 6-1 G.O BDS 2000			1	1FE	2,123,983	104.8310	2,238,142	2,135,000	2,132,790		2,097			5.200	5.304	JJ	55,510	111,020	12/18/2000	01/01/2016
83755L-HX-7	SOUTH DAKOTA BLDG AUTH REV 06A			1	2FE	2,296,557	105.0040	2,488,595	2,370,000	2,288,637		3,948			5.000	4.620	MS	39,500	118,500	05/18/2006	09/01/2024
83755L-HY-5	SOUTH DAKOTA BLDG AUTH REV 06A			1	2FE	1,837,471	104.7080	1,874,273	1,790,000	1,823,406		(4,183)			5.000	4.670	MS	29,833	89,500	05/18/2006	09/01/2026
83755L-KZ-8	SOUTH DAKOTA BLDG AUTH REV 06A			1	1FE	3,179,768	101.2690	3,281,116	3,240,000	3,183,433		2,462			4.500	4.862	JD	12,150	145,800	07/10/2008	06/01/2025
83755L-LA-2	SOUTH DAKOTA BLDG AUTH REV 06A			1	1FE	3,523,830	100.8470	3,645,619	3,615,000	3,528,909		3,413			4.500	4.951	JD	13,556	162,675	07/10/2008	06/01/2026
095175-HA-6	BLOUNT CNTY TN PUB CAMPBELL CNTY 04 B6A			1	6*	237,519	108.3640	243,819	225,000		(231,267)	(1,263)			5.000	4.300	JD	938	11,250	07/01/2004	06/01/2015
095175-LX-1	BLOUNT CNTY TN PUB WASHINGTON CNTY 07 B1			1	1FE	2,959,858	108.6680	2,977,503	2,740,000	2,917,677		(15,134)			5.000	4.160	JD	11,417	137,000	02/05/2007	06/01/2022
368003-AY-5	GATLINBURG TN PUB BLDG AUTH REF 01				1FE	243,535	104.2710	224,183	215,000	218,390		(3,564)			5.750	3.979	JD	1,030	12,363	11/01/2001	12/01/2010
499512-U5-8	KNOX CNTY TN G O BD ANTIC NTS 09			1	1FE	30,332,400	100.9780	30,293,400	30,000,000	30,204,097		(128,303)			2.500	1.602	JD	62,500	375,000	05/20/2009	06/01/2011
586145-PG-3	MEMPHIS TN G O GEN IMPT 2005 REF				1FE	4,322,530	103.0750	4,169,384	4,045,000	4,091,441		(60,191)			5.000	2.305	AO	50,563	202,250	03/02/2005	10/01/2010
586145-PK-4	MEMPHIS TN G O GEN IMPT 2005 REF				1FE	4,799,093	109.6290	4,862,046	4,435,000	4,593,461		(53,875)			5.000	3.218	AO	55,438	221,750	03/02/2005	10/01/2012
832016-FD-6	SMITH CNTY TN G O SCH 2005 REF				2Z	413,233	114.1800	433,884	380,000	398,057		(3,848)			5.000	3.363	AO	4,750	19,000	01/21/2005	04/01/2014
832016-FE-4	SMITH CNTY TN G O SCH 2005 REF				2Z	440,943	115.5060	467,799	405,000	426,596		(3,644)			5.000	3.533	AO	5,063	20,250	01/21/2005	04/01/2015
832016-FG-9	SMITH CNTY TN G O SCH 2005 REF			1	2Z	1,060,225	112.5840	1,097,694	975,000	1,033,456		(6,815)			5.000	3.761	AO	12,188	48,750	01/21/2005	04/01/2017
832016-FH-7	SMITH CNTY TN G O SCH 2005 REF			1	2Z	902,971	111.7470	933,087	835,000	881,676		(5,427)			5.000	3.846	AO	10,438	41,750	01/21/2005	04/01/2018
972177-BP-3	WILSON CNTY TN COP 1998 REF			1	1FE	1,542,195	101.2080	1,518,120	1,500,000	1,500,000		(8,972)			5.250	5.751	JD	219	78,750	04/09/2002	06/30/2015
011415-LS-3	ALAMO TX CMNTY COLLEGE DIST 2007A			1	1FE	1,077,931	106.4420	1,181,506	1,110,000	1,076,611		1,636			5.000	4.528	FA	20,967	55,500	07/18/2007	08/15/2023
011415-LT-1	ALAMO TX CMNTY COLLEGE DIST 2007A			1	1FE	1,406,239	106.1050	1,543,828	1,455,000	1,404,863		2,217			5.000	4.548	FA	27,483	72,750	07/18/2007	08/15/2024
011415-LU-8	ALAMO TX CMNTY COLLEGE DIST 2007A			1	1FE	1,490,554	106.2400	1,646,720	1,550,000	1,489,520		2,423			5.000	4.567	FA	29,278	77,500	07/18/2007	08/15/2025
014464-QG-9	ALEDO TX INDPT SCH DIST G O 2008 CAP	@		1	1FE	371,229	24.7320	420,444	1,700,000	402,274		22,428			0.000	5.820	NA			07/11/2008	02/15/2035
052430-AU-9	AUSTIN TX INDPT SCH DIST G O 2006			1	1FE	2,742,233	103.3870	3,168,812	3,065,000	2,759,964		12,169			4.500	4.636	FA	57,469	131,175	08/10/2006	08/01/2025
104763-FW-2	BRADY TX ISD SCH BLDG 2007			1	1FE	251,233	105.5090	258,497	245,000	249,837		(611)			5.000	4.649	FA	4,628	3,625	07/26/2007	08/15/2028
111664-CY-2	BROCK TX INDPT SCH DIST CAP APPEC 2007	@		1	1FE	540,838	37.1160	630,972	1,700,000	612,576		31,050			0.000	5.270	NA			07/13/2007	08/15/2029
111664-CZ-9	BROCK TX INDPT SCH DIST CAP APPEC 2007	@		1	1FE	604,187	35.0220	702,191	2,005,000	684,486		34,758			0.000	5.280	NA			07/13/2007	08/15/2030
117565-YR-6	BRYAN TEX			1	1FE	2,000,000	103.3660	2,067,320	2,000,000	2,000,000					5.750	5.744	FA	43,444	115,000	09/29/2000	08/15/2022
117565-M6-5	BRYAN TX G O 2005 REF			1	1FE	221,068	102.7660	246,638	240,000	222,620		948			4.500	4.665	FA	4,080	10,800	12/14/2005	08/15/2022
117565-M7-3	BRYAN TX G O 2005 REF			1	1FE	537,073	102.4120	604,231	590,000	541,208		2,381			4.500	4.749	FA	10,030	26,550	12/14/2005	08/15/2023
121385-PW-2	BURLESON TX COP 2007			1	1FE	1,880,810	101.9970	1,937,943	1,900,000	1,882,449		702			4.750	4.892	MS	30,083	85,500	06/29/2007	03/01/2027
139015-LG-4	CANYON TX ISD G O 2007			1	1FE	2,736,498	104.0700	2,861,925	2,750,000	2,737,959		544			4.500	4.567	FA	46,750	123,750	02/09/2007	02/15/2025
184540-J7-8	CLEAR CREEK TX INDPT SCH DIST 06			1	1FE	621,024	104.0990	666,234	640,000	623,510		732			4.500	4.947	FA	10,880	24,300	04/28/2006	02/15/2025
194738-Q3-7	COLLIN CNTY TX G O ROAD 06			1	1FE	311,364	105.0470	357,160	340,000	313,099		1,254			4.500	4.544	FA	5,780	6,300	03/28/2006	02/15/2024
194738-Q5-2	COLLIN CNTY TX G O ROAD 06			1	1FE	494,155	103.6000	518,000	500,000	494,881		211			4.500	4.675	FA	8,500	20,250	03/28/2006	02/15/2026
217489-YG-2	COPPELL TX INDPT SCH DIST BLDG & REF 92	@		1	1FE	335,315	92.1230	400,735	435,000	353,024		(26,097)			0.000	9.113	NA			08/15/2007	08/15/2014
217489-YH-0	COPPELL TX INDPT SCH DIST BLDG & REF 92	@		1	1FE	154,860	86.1640	185,253	215,000	188,760		13,657			0.000	9.265	NA			08/15/2007	08/15/2012
217489-YJ-6	COPPELL TX INDPT SCH DIST BLDG & REF 92	@		1	1FE	292,489	80.5130	350,232	435,000	357,472		26,532			0.000	9.315	NA			08/15/2007	08/15/2013
217489-YK-3	COPPELL TX INDPT SCH DIST BLDG & REF 92	@		1	1FE	88,086	90.8200	127,148	140,000	107,759		8,030			0.000	9.215	NA			08/15/2007	08/15/2014
217489-YM-9	COPPELL TX INDPT SCH DIST BLDG & REF 92	@		1	1FE	238,627	65.7510	286,017	435,000	292,251		21,909			0.000	9.264	NA			08/15/2007	08/15/2016
217489-YN-7	COPPELL TX INDPT SCH DIST BLDG & REF 92	@		1	1FE	223,190	61.4980	267,516	435,000	273,347		20,644			0.000	9.366	NA			08/15/2007	08/15/2017
220112-A3-0	CORPUS CHRISTI TX COMB TAX SOLID WST 06			1	1FE	1,035,563	101.4690	1,065,425	1,050,000	1,037,131		470			4.750	4.959	MS	16,625	49,875	05/17/2006	03/01/2029
232760-XF-0	CYPRESS-FAIRBANKS ISD TX G O 02 B RMKT			1	1FE	4,950,000	106.4490	5,269,226	4,950,000	4,950,000					4.800	4.799	FA	89,760	237,600	07/20/2006	02/15/2025

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	
		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	Maturity
232760-XG-8	CYPRESS-FAIRBANKS ISD TX G O 02 B RMKT			1	1FE	1,220,000	105.6120	1,288,466	1,220,000	1,220,000					4.800	4.799	FA	22,123	58,560	07/20/2006	02/15/2026
232760-WH-7	CYPRESS-FAIRBANKS ISD TX G O 06 REF			1	1FE	616,406	102.5730	641,081	625,000	617,337		266			4.500	4.708	FA	10,625	14,625	03/17/2006	02/15/2028
249001-WJ-6	DENTON TX ISD SCH BLDG 2002 REF CAP	.B		1	1FE	1,387,936	70.3360	1,853,354	2,635,000	1,666,509		86,053			0.000	5.373	NA			07/19/2006	08/15/2018
249001-WJ-5	DENTON TX ISD SCH BLDG 2002 REF CAP	.B		1	1FE	4,667,678	51.5580	6,380,303	12,375,000	5,681,959		314,783			0.000	5.781	NA			07/19/2006	08/15/2023
249001-X2-9	DENTON TX ISD SCH BLDG 2002 REF CAP	.B		1	1FE	4,686,861	48.6360	6,410,225	13,180,000	5,707,159		316,685			0.000	5.791	NA			07/19/2006	08/15/2024
249001-X3-7	DENTON TX ISD SCH BLDG 2002 REF CAP	.B		1	1FE	5,111,648	45.9060	7,000,665	15,250,000	6,226,524		346,080			0.000	5.801	NA			07/19/2006	08/15/2025
249001-X5-2	DENTON TX ISD SCH BLDG 2002 REF CAP	.B		1	1FE	1,617,642	40.7790	2,216,339	5,435,000	1,971,780		109,957			0.000	5.821	NA			07/19/2006	08/15/2027
249001-X6-0	DENTON TX ISD SCH BLDG 2002 REF CAP	.B		1	1FE	1,302,379	38.4390	1,785,492	4,645,000	1,588,026		88,701			0.000	5.831	NA			07/19/2006	08/15/2028
270083-YV-4	EANES TX INDPT SCH DIST G O 2006			1	1FE	3,811,884	102.7940	3,937,010	3,830,000	3,814,446		813			4.500	4.566	FA	71,813	172,350	08/10/2006	08/01/2023
270301-GB-4	EARLY TX INDPT SCH DIST SCH BLDG 07			1	1FE	766,781	106.0050	784,437	740,000	760,943		(2,442)			5.000	4.530	FA	13,978	18,500	06/07/2007	02/15/2029
293443-RD-1	ENNIS TX INPT SCH DIST PRERE CAP 2000	.B		1	1FE	464,244	26.9220	635,359	2,360,000	611,921		39,841			0.000	6.847	NA			11/23/2005	08/15/2030
293443-RZ-2	ENNIS TX INPT SCH DIST UNREF CAP 2000	.B		1	1FE	239,007	26.2600	319,059	1,215,000	313,080		19,925			0.000	7.082	NA			11/23/2005	08/15/2030
346805-CU-6	FORT BEND TX MUN UTIL DIST 35 2007			1	1FE	1,275,000	104.8260	1,336,532	1,275,000	1,275,000					5.000	4.999	MS	21,250	61,250	08/22/2007	09/01/2026
346766-FX-1	FORT BEND TX UNLTD TAX ROAD 2001			1	1FE	1,228,963	100.7230	1,259,038	1,250,000	1,237,569		1,197			5.000	5.883	MS	20,833	62,500	03/30/2001	03/01/2018
356865-BF-1	FREER TX INDPT SCH DIST SCH BLDG 2007			1	1FE	1,472,568	107.8040	1,546,987	1,435,000	1,465,051		(3,215)			5.000	4.669	FA	27,106	71,750	06/20/2007	08/15/2024
356865-BG-9	FREER TX INDPT SCH DIST SCH BLDG 2007			1	1FE	1,023,760	107.1210	1,071,210	1,000,000	1,019,012		(2,031)			5.000	4.699	FA	18,889	50,000	06/20/2007	08/15/2026
356865-BH-7	FREER TX INDPT SCH DIST SCH BLDG 2007			1	1FE	715,505	106.2400	743,680	700,000	712,409		(1,325)			5.000	4.719	FA	13,222	17,500	06/20/2007	08/15/2028
363334-V2-6	GALENA PARK TX ISD SCH BLDG 2007			1	1FE	7,246,721	104.9210	7,591,034	7,235,000	7,244,069		(979)			4.500	4.480	FA	122,995	325,575	02/08/2007	08/15/2025
366155-GU-7	GARLAND TX ISD G O SCH BLDG 1997			1	1FE	1,454,235	100.0900	1,821,638	1,820,000	1,647,410		20,866			4.000	50.234	FA	27,502	72,800	02/11/1997	02/15/2017
385064-PG-9	GRANBURY TX INDPT SCH DIST REF 1999			1	1FE	345,456	100.1970	385,758	385,000	351,669		1,607			5.250	50.187	FA	8,422	20,213	09/21/2005	08/01/2024
386154-Q2-7	GRAND PRAIRIE TX ISD 2000 A REF			1	1FE	2,420,711	108.5130	2,680,271	2,470,000	2,458,799		6,386			5.800	6.094	FA	54,120	143,260	11/20/2002	02/15/2023
386154-3G-1	GRAND PRAIRIE TX ISD 2007 REF			1	1FE	2,219,260	101.4520	2,257,307	2,225,000	2,219,804		215			4.500	4.535	FA	37,825	100,125	04/27/2007	02/15/2026
388622-ZS-4	GRAPEVINE TX COMB TAX CTFS OF OBLIG 00			1	1FE	1,754,161	103.3960	1,804,260	1,745,000	1,745,750		(1,154)			5.800	5.722	FA	38,235	101,210	07/17/2000	08/15/2020
414005-CS-5	HARRIS CNTY TX PERM IMPT G O 2009 B				1FE	2,016,018	114.9510	2,011,643	1,750,000	2,015,114		(903)			5.000	3.099	AO	3,403		11/18/2009	10/01/2019
442092-CV-2	HOUSTON CNTY TX G O LTD 2008			1	1FE	3,391,617	103.9530	3,627,960	3,490,000	3,394,554		2,263			5.250	5.642	FA	69,218	183,225	08/13/2008	02/15/2033
442404-BC-2	HOUSTON TX INDPT SCH DIST 98B WEST SIDE	.B			1FE	563,428	97.6020	1,078,502	1,105,000	1,013,520		50,074			0.000	5.132	NA			05/18/1998	09/15/2011
442402-8Z-9	HOUSTON TX INDPT SCH DIST 99A REF CUR			1	1FE	665,000	100.0300	665,200	665,000	665,000					4.750	4.697	FA	11,933	31,588	05/10/2007	02/15/2026
445042-4N-1	HUMBLE TX INDPT SCH DIST G O 07 A			1	1FE	657,553	101.3160	658,554	650,000	655,828		(678)			4.750	4.600	FA	11,664	30,875	04/11/2007	02/15/2033
446726-JE-2	HUNTINGTON TX ISD SCH BLDG 2007			1	1FE	3,960,754	103.9110	4,026,551	3,875,000	3,943,748		(7,339)			5.000	4.719	FA	73,194	193,750	07/24/2007	02/15/2036
463813-EG-6	IRVING TX ISD CAP APPREC 2002 A REF	.B		1	1FE	2,173,580	57.8520	3,815,339	6,595,000	3,450,464		196,577			0.000	5.953	NA			01/14/2002	02/15/2021
463813-EH-4	IRVING TX ISD CAP APPREC 2002 A REF	.B		1	1FE	2,043,954	54.4780	3,595,548	6,600,000	3,250,089		185,869			0.000	5.976	NA			01/14/2002	02/15/2022
463813-EK-7	IRVING TX ISD CAP APPREC 2002 A REF	.B		1	1FE	5,457,814	48.1400	9,640,035	20,025,000	8,707,598		500,796			0.000	6.012	NA			01/14/2002	02/15/2024
463813-EL-5	IRVING TX ISD CAP APPREC 2002 A REF	.B		1	1FE	5,134,691	45.3290	9,079,399	20,030,000	8,198,989		472,459			0.000	6.024	NA			01/14/2002	02/15/2025
463813-EN-1	IRVING TX ISD CAP APPREC 2002 A REF	.B		1	1FE	4,538,867	40.1650	8,043,041	20,025,000	7,259,499		419,868			0.000	6.047	NA			01/14/2002	02/15/2027
501098-JM-0	KRUM TX ISD G O SCH BLDG 2000 A			1	1FE	3,318,374	103.2900	3,455,051	3,345,000	3,341,486		5,403			5.625	5.793	FA	71,081	188,156	09/15/2000	08/15/2030
509552-WB-7	LAKE DALLAS TX ISD G O SCH BLDG 02 REF	.B		1	1FE	514,783	30.4270	678,522	2,230,000	603,068		33,662			0.000	5.827	NA			03/29/2007	08/15/2032
509552-WC-5	LAKE DALLAS TX ISD G O SCH BLDG 02 REF	.B		1	1FE	596,515	28.6580	786,662	2,745,000	699,002		39,080			0.000	5.837	NA			03/29/2007	08/15/2033
509552-WD-3	LAKE DALLAS TX ISD G O SCH BLDG 02 REF	.B		1	1FE	811,063	27.0440	1,069,590	3,955,000	950,419		53,139			0.000	5.837	NA			03/29/2007	08/15/2034
511408-NU-6	LAKE WORTH TX INDPT SCH DIST 2007	.B		1	1FE	1,257,360	30.3050	1,454,640	4,800,000	1,425,589		72,917			0.000	5.320	NA			07/10/2007	02/15/2033
516823-H7-9	LAREDO TX G O 2009 REF				1FE	3,425,679	106.7410	3,431,723	3,215,000	3,386,844		(38,835)			4.000	1.831	FA	48,582	42,867	04/24/2009	08/15/2012
516840-TM-7	LAREDO TX ISD SCH BLDG 2006			1	1FE	1,354,629	104.6790	1,434,102	1,370,000	1,356,955		751			4.500	4.657	FA	25,688	45,900	08/16/2006	08/01/2022
516840-TN-5	LAREDO TX ISD SCH BLDG 2006			1	1FE	1,648,859	104.2630	1,876,734	1,800,000	1,659,605		6,906			4.500	4.692	FA	33,750	74,250	08/16/2006	08/01/2023
516840-TP-0	LAREDO TX ISD SCH BLDG 2006			1	1FE	2,346,085	103.9670	2,682,349	2,580,000	2,361,610		9,691			4.500	4.735	FA	48,375	116,100	08/16/2006	08/01/2024
521840-PJ-1	LEANDER TX INDPT SCH DIST 1994 PSF	.B		1	1FE	1,103,150	52.2180	3,177,465	6,085,000	3,152,935		208,247			0.000	10.839	NA			07/01/1994	08/15/2019
521840-PK-8	LEANDER TX INDPT SCH DIST 1994 PSF	.B		1	1FE	1,077,722	48.7660	3,103,956	6,365,000	3,080,218		203,441			0.000	10.832	NA			07/01/1994	08/15/2020
521840-PL-6	LEANDER TX INDPT SCH DIST 1994 PSF	.B		1	1FE	1,006,561	45.5420	2,898,748	6,365,000	2,876,804		190,004			0.000	10.833	NA			07/01/1994	08/15/2021
521840-PM-4	LEANDER TX INDPT SCH DIST 1994 PSF	.B		1	1FE	940,047	42.5310	2,707,098	6,365,000	2,686,759		177,455			0.000	10.847	NA			07/01/1994	08/15/2022
521840-PN-2	LEANDER TX INDPT SCH DIST 1994 PSF	.B		1	1FE	877,988	39.7210	2,528,242	6,365,000	2,509,344		165,735			0.000	10.843	NA			07/01/1994	08/15/2023
521840-PP-7	LEANDER TX INDPT SCH DIST 1994 PSF	.B		1	1FE	820,003	37.0970	2,361,224	6,365,000	2,343,616		154,788			0.000	10.843	NA			07/01/1994	08/15/2024
521840-XG-8	LEANDER TX INDPT SCH DIST 2000 PSF	.B		1	1FE	2,641,735	34.4900	4,913,101	14,245,000	4,903,197		304,718			0.000	6.524	NA			04/14/2000	08/15/2026
521840-XK-9	LEANDER TX INDPT SCH DIST 2000 PSF	.B		1	1FE	3,346,281	28.2750	6,237,465	22,060,000	6,228,162		388,745			0.000	6.552	NA			04/14/2000	08/15/2029
521840-XL-7	LEANDER TX INDPT SCH DIST 2000 PSF	.B		1	1FE	3,136,662	26.5080	5,846,339	22,055,000	5,838,080		364,404			0.000	6.551	NA			04/14/2000	08/15/2030
528828-HK-5	LEWISVILLE TX ISD 2003 REF CAP	.B		1	1FE	5,369,307	54.6440	8,863,257	16,220,000	7,704,683		409,752			0.000	5.540	NA			04/24/2003	08/15/2023
528828-HL-3	LEWISVILLE TX ISD 2003 REF CAP	.B		1	1FE	1,371,482	51.6100	2,250,196	4,360,000	1,956,642		102,432			0.000	5.450	NA			05/06/2003	08/15/2024
528828-KP-0	LEWISVILLE TX ISD 2005 REF			1	1FE	788,730	101.7940	814,352	800,000	790,450		449			4.500	4.793	FA	13,600	36,000	01/20/2005	08/15/2024
537096-EL-9	LITTLE ELM TX INDPT SCH DIST REF 95			1	1FE	335,000	100.3410	336,142	335,000	335,000					6.750	6.643	FA	8,543	22,613	11/29/2001	08/15/2022

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 (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	Maturity
542264-CX-2	LONE STAR CLG SYS TX TAX NTS 09			1	1FE	2,249,012	109.5810	2,262,848	2,065,000	2,247,777		(1,235)			4.500	3.544	MS	7,228		11/20/2009	09/15/2020
542264-CZ-7	LONE STAR CLG SYS TX TAX NTS 09			1	1FE	1,370,728	108.2860	1,396,889	1,290,000	1,370,195		(533)			4.500	3.865	MS	4,515		11/20/2009	09/15/2022
549187-Y4-8	LUBBOCK TX G O 2006 REF			1	1FE	397,187	104.5070	444,155	425,000	398,747		1,345			4.750	4.710	FA	7,626	20,188	05/12/2006	02/15/2023
549187-Y5-5	LUBBOCK TX G O 2006 REF			1	1FE	557,028	104.2310	625,386	600,000	559,382		1,872			4.750	4.731	FA	10,767	28,500	05/12/2006	02/15/2024
549187-Y6-3	LUBBOCK TX G O 2006 REF			1	1FE	1,457,028	104.0650	1,644,227	1,580,000	1,463,569		4,848			4.750	4.759	FA	28,352	75,050	05/12/2006	02/15/2025
549187-Y7-1	LUBBOCK TX G O 2006 REF			1	1FE	1,250,156	103.6800	1,301,184	1,255,000	1,250,730		173			4.750	4.807	FA	22,520	54,863	05/12/2006	02/15/2026
590759-2F-2	MESQUITE TX ISD SCH BLDG 2007 REF	@		1	1FE	113,838	41.9740	132,218	315,000	128,319		6,360			0.000	5.162	NA			07/31/2007	08/15/2027
590759-2J-4	MESQUITE TX ISD SCH BLDG 2007 REF	@		1	1FE	1,630,217	35.2170	1,871,784	5,315,000	1,839,694		92,030			0.000	5.212	NA			07/31/2007	08/15/2030
590759-2K-1	MESQUITE TX ISD SCH BLDG 2007 REF	@		1	1FE	1,495,446	33.2330	1,709,838	5,145,000	1,687,990		84,596			0.000	5.222	NA			07/31/2007	08/15/2031
590759-2L-9	MESQUITE TX ISD SCH BLDG 2007 REF	@		1	1FE	1,463,698	31.3550	1,666,518	5,315,000	1,652,539		82,974			0.000	5.232	NA			07/31/2007	08/15/2032
613910-MF-2	MONTGOMERY CNTY TX MUD 46 WTR SWR 06			1	1FE	1,250,000	100.7810	1,259,763	1,250,000	1,250,000					4.750	4.749	MS	19,792	59,375	09/27/2007	03/01/2028
643153-WG-0	NEW CANEY TX ISD G O SCH BLDG REF 00	@		1	1FE	447,089	69.0720	566,390	820,000	562,641		33,046			0.000	6.145	NA			03/14/2006	02/15/2016
643153-WH-8	NEW CANEY TX ISD G O SCH BLDG REF 00	@		1	1FE	413,460	64.5090	525,748	815,000	522,218		31,142			0.000	6.244	NA			03/14/2006	02/15/2017
643153-WJ-4	NEW CANEY TX ISD G O SCH BLDG REF 00	@		1	1FE	388,552	60.3660	495,001	820,000	491,643		29,538			0.000	6.293	NA			03/14/2006	02/15/2018
643153-WK-1	NEW CANEY TX ISD G O SCH BLDG REF 00	@		1	1FE	360,350	56.4340	459,937	815,000	456,790		27,650			0.000	6.342	NA			03/14/2006	02/15/2019
643153-WL-9	NEW CANEY TX ISD G O SCH BLDG REF 00	@		1	1FE	337,278	52.8600	430,809	815,000	427,849		25,973			0.000	6.362	NA			03/14/2006	02/15/2020
643153-WN-5	NEW CANEY TX ISD G O SCH BLDG REF 00	@		1	1FE	228,997	68.8810	289,300	420,000	288,182		16,926			0.000	6.145	NA			03/14/2006	02/15/2016
643153-WP-0	NEW CANEY TX ISD G O SCH BLDG REF 00	@		1	1FE	213,071	64.3150	270,123	420,000	269,119		16,049			0.000	6.244	NA			03/14/2006	02/15/2017
643153-WQ-8	NEW CANEY TX ISD G O SCH BLDG REF 00	@		1	1FE	199,014	60.1680	252,706	420,000	251,817		15,129			0.000	6.293	NA			03/14/2006	02/15/2018
643153-WR-6	NEW CANEY TX ISD G O SCH BLDG REF 00	@		1	1FE	185,702	56.2300	236,166	420,000	235,401		14,249			0.000	6.342	NA			03/14/2006	02/15/2019
643153-WS-4	NEW CANEY TX ISD G O SCH BLDG REF 00	@		1	1FE	173,812	52.6600	221,172	420,000	220,487		13,385			0.000	6.362	NA			03/14/2006	02/15/2020
659414-MD-5	NORTH FOREST TX INDPT SCH DIST 06B			1	1FE	1,133,135	102.3200	1,217,608	1,190,000	1,131,315		3,569			4.750	4.397	FA	21,354	56,525	03/27/2006	08/15/2021
659414-ME-3	NORTH FOREST TX INDPT SCH DIST 06B			1	1FE	718,479	100.8870	776,830	770,000	718,330		2,776			4.750	4.425	FA	13,817	31,825	03/27/2006	08/15/2022
659414-MF-0	NORTH FOREST TX INDPT SCH DIST 06B			1	1FE	1,614,507	100.4900	1,758,575	1,750,000	1,615,269		6,472			4.750	4.455	FA	31,403	83,125	03/27/2006	08/15/2023
659414-MG-8	NORTH FOREST TX INDPT SCH DIST 06B			1	1FE	1,776,473	100.2080	1,944,035	1,940,000	1,778,095		7,007			4.750	4.485	FA	34,812	92,150	03/27/2006	08/15/2024
659414-MH-6	NORTH FOREST TX INDPT SCH DIST 06B			1	1FE	1,753,968	100.0390	1,930,753	1,930,000	1,756,399		6,796			4.750	4.515	FA	34,633	91,675	03/27/2006	08/15/2025
659414-MJ-2	NORTH FOREST TX INDPT SCH DIST 06B			1	1FE	1,553,593	99.4160	1,521,065	1,530,000	1,546,386		(2,077)			4.750	4.560	FA	27,455	58,425	03/27/2006	08/15/2026
697685-CM-5	PAMPA TX INDPT SCH DIST 2007 CAP			1	1FE	208,851	107.1210	208,886	195,000	205,728		(1,174)			5.000	4.150	FA	3,683	9,750	02/28/2007	08/15/2026
717095-VR-1	PFLUGERVILLE TX INDPT SCH DIST 2000			1	1FE	2,042,409	103.2140	2,131,369	2,065,000	2,062,259		4,218			5.500	5.715	FA	42,906	113,575	12/05/2000	08/15/2026
717146-LT-9	PHARR-SAN JUAN-ALAMO TX ISD G O 00			1	1FE	1,937,574	100.3580	1,982,071	1,975,000	1,974,159		9,895			5.375	5.892	FA	44,232	106,156	09/12/2000	02/01/2019
730553-MD-3	POINT ISABEL TX INDPT SCH DIST 06 B			1	1FE	1,089,834	103.6900	1,239,096	1,195,000	1,096,148		4,610			4.500	4.543	FA	22,406	53,775	08/25/2006	02/01/2024
730553-ME-1	POINT ISABEL TX INDPT SCH DIST 06 B			1	1FE	1,210,648	103.5250	1,376,883	1,330,000	1,217,504		4,764			4.500	4.583	FA	24,938	55,350	08/25/2006	02/01/2025
730553-MF-8	POINT ISABEL TX INDPT SCH DIST 06 B			1	1FE	768,033	103.1420	799,351	775,000	768,828		255			4.500	4.636	FA	14,531	17,438	08/25/2006	02/01/2026
775830-HH-8	ROMA TX INDPT SCH DIST 2006			1	1FE	1,458,078	103.8100	1,666,151	1,605,000	1,466,463		5,834			4.500	4.580	FA	27,285	72,225	08/25/2006	08/15/2025
775830-HP-0	ROMA TX INDPT SCH DIST 2006			1	1FE	4,422,249	103.0740	4,530,102	4,395,000	4,414,626		(2,476)			4.750	4.670	FA	78,866	177,888	08/25/2006	08/15/2031
779698-3K-3	ROWLETT TX CTFS OBLIG G O 2005			1	1FE	1,012,697	101.7440	1,134,446	1,115,000	1,020,168		4,857			4.500	4.644	FA	18,955	50,175	09/28/2005	02/15/2023
796269-PR-3	SAN ANTONIO TX ISD G O SCH BLDG 2001A			1	1FE	18,729,596	107.2330	18,444,076	17,200,000	18,218,091		(511,505)			5.000	1.300	FA	324,889	430,000	02/26/2009	08/15/2031
806640-QV-3	SCHERTZ-CIBOLO-UNVL CITY TX ISD 06 A	@		1	1FE	652,082	48.8370	771,625	1,580,000	759,041		36,010			0.000	4.920	NA			10/20/2006	02/01/2025
806640-QW-1	SCHERTZ-CIBOLO-UNVL CITY TX ISD 06 A	@		1	1FE	1,846,195	46.3030	2,178,556	4,705,000	2,149,679		102,185			0.000	4.930	NA			10/20/2006	02/01/2026
806640-SD-1	SCHERTZ-CIBOLO-UNVL CITY TX ISD 07	@		1	1FE	1,407,796	34.6140	1,625,127	4,695,000	1,572,859		83,357			0.000	5.520	NA			11/16/2007	02/01/2030
816826-BQ-3	SEMINOLE TX ISD SCH BLDG 2007 A			1	1FE	3,694,896	104.3680	3,757,248	3,600,000	3,675,512		(8,760)			5.000	4.650	FA	68,000	147,500	09/18/2007	02/15/2031
835214-BH-9	SOMERVELL CNTY TX COP 2008			1	1FE	2,864,718	103.0480	2,983,240	2,895,000	2,865,895		741			5.125	5.339	FA	56,050	197,825	04/14/2008	02/15/2033
835214-BJ-5	SOMERVELL CNTY TX COP 2008			1	1FE	2,590,368	101.6280	2,682,979	2,640,000	2,591,711		846			5.125	5.456	FA	51,113	180,400	04/14/2008	02/15/2038
839856-WN-7	SOUTH SAN ANTONIO TX INDPT SCH DIST	@			1FE	501,278	99.3000	1,752,645	1,765,000	1,658,557		108,812			0.000	6.902	NA			04/28/1992	12/01/2010
839856-WP-2	SOUTH SAN ANTONIO TX INDPT SCH DIST	@			1FE	467,069	97.6660	1,718,922	1,760,000	1,545,360		101,383			0.000	6.902	NA			04/28/1992	12/01/2011
850000-D4-9	SPRING TX INDPT SCH DIST 2006			1	1FE	1,220,713	102.9190	1,260,758	1,225,000	1,221,271		153			4.500	4.554	FA	20,825	30,375	01/17/2006	08/15/2026
867646-DF-5	SUNNYVALE TX SCH DIST SCH BLDG 2007			1	1FE	787,952	106.1250	833,081	785,000	787,338		(271)			4.750	4.699	FA	14,086	37,288	07/24/2007	02/15/2023
882585-AN-2	TEXAS NATL RESH COMMN FIN CORP LSE 91			1	1	6,781,975	111.4080	7,564,603	6,790,000	6,787,153		700			6.950	(6.242)	JD	39,325	471,905	02/13/1992	12/01/2012
88269P-AP-0	TEXAS SOUTHMOST CLG DIST G O 2006			1	1FE	1,119,725	106.9770	1,208,840	1,130,000	1,112,473		1,018			5.000	4.528	FA	21,344	56,500	04/26/2006	02/15/2022
89438V-E4-4	TRAVIS CNTY TX PERM IMPT 2006			1	1FE	476,404	105.3070	542,331	515,000	478,461		1,886			4.500	4.438	MS	7,725	20,925	03/22/2006	03/01/2023
89438V-E5-1	TRAVIS CNTY TX PERM IMPT 2006			1	1FE	2,844,345	104.7980	2,976,263	2,840,000	2,842,933		(405)			4.500	4.480	MS	42,600	123,300	03/22/2006	03/01/2024
89438V-E6-9	TRAVIS CNTY TX PERM IMPT 2006			1	1FE	1,802,635	103.8460	1,874,420	1,805,000	1,802,957		92			4.500	4.518	MS	27,075	74,475	03/22/2006	03/01/2025
918135-GZ-1	UVALDE TX CONS INDPT SCH DIST 2000			1	1FE	2,958,483	101.3230	3,303,130	3,260,000	3,030,865		9,828			5.000	9.742	FA	67,917	163,000	08/30/2000	08/01/2025
944097-LS-1	WAXAHACHIE TX IND SCHOOL DISTRICT	@		1	1FE	1,364,738	36.6250	2,276,244	6,215,000	2,193,104		141,469			0.000	6.780	NA			11/20/2002	08/15/2025
944097-LT-9	WAXAHACHIE TX IND SCHOOL DISTRICT	@		1	1FE	1,301,383	34.2620	2,170,498	6,335,000	2,091,289		134,901			0.000	6.780	NA			11/20/2002	08/15/2026
944097-MN-1	WAXAHACHIE TX IND SCHOOL DISTRICT	@		1	1FE	62,583	35.7860	101,990	285,000	100,567		6,487			0.000	6.781	NA			11/20/2002	08/15/2025

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	
		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	Maturity
944097-MP-6	WAXAHACHIE TX IND SCHOOL DISTRICT			1	1FE	59,574	33.4630	97,043	290,000	95,732		6,175			0.000	6.781	NA			11/20/2002	08/15/2026
947134-NY-4	WEATHERFORD TX IND SCHOOL DIST			1	1FE	586,825	34.3780	1,055,405	3,070,000	1,047,809		67,649			0.000	6.787	NA			04/23/2001	02/15/2026
947134-NZ-1	WEATHERFORD TX IND SCHOOL DIST			1	1FE	1,031,022	30.0910	1,853,606	6,160,000	1,839,972		118,694			0.000	6.781	NA			04/24/2001	02/15/2028
947134-PN-6	WEATHERFORD TX IND SCHOOL DIST			1	1FE	5,734	34.2380	10,271	30,000	10,237		660			0.000	6.802	NA			04/23/2001	02/15/2026
947134-PP-1	WEATHERFORD TX IND SCHOOL DIST			1	1FE	7,532	29.9600	13,482	45,000	13,441		867			0.000	6.783	NA			04/24/2001	02/15/2028
947134-TQ-5	WEATHERFORD TX ISD G O BLDG REF 2001 CAP			1	1FE	1,349,210	41.8030	1,688,841	4,040,000	1,597,745		88,829			0.000	5.803	NA			01/17/2007	02/15/2026
947134-TS-1	WEATHERFORD TX ISD G O BLDG REF 2001 CAP			1	1FE	1,031,558	37.1340	1,292,263	3,480,000	1,222,289		68,182			0.000	5.823	NA			01/17/2007	02/15/2028
948390-PY-9	WEBSTER TX CTFS OBLIG 2000 A			1	1FE	1,000,000	100.8840	1,008,840	1,000,000	1,000,000					6.000	5.992	MS	20,000	60,000	08/12/2005	03/01/2018
948390-QD-4	WEBSTER TX CTFS OBLIG 2000 A			1	1FE	530,000	100.5750	533,048	530,000	530,000					6.000	5.992	MS	10,600	31,800	08/12/2005	03/01/2018
950868-LZ-0	WESLACO TX COP WTR & SWR 2007			1	2FE	4,414,248	101.8470	4,522,007	4,440,000	4,416,596		1,060			5.000	5.082	FA	83,867	222,000	08/23/2007	02/15/2025
950868-MB-2	WESLACO TX COP WTR & SWR 2007			1	2FE	2,242,690	101.0630	2,289,077	2,265,000	2,244,403		773			5.000	5.141	FA	42,783	113,250	08/23/2007	02/15/2027
969887-SL-3	WILLIAMSON CNTY TX G O 06 A			1	1FE	695,403	103.0650	803,907	780,000	700,111		3,316			4.500	4.610	FA	13,260	32,850	10/20/2006	02/15/2025
969887-UH-9	WILLIAMSON CNTY TX UNLTD TAX ROAD 07			1	1FE	4,423,362	100.8980	4,449,602	4,410,000	4,419,745		(1,647)			4.750	4.700	FA	79,135	207,100	09/11/2007	02/15/2032
983064-NQ-5	WYLIE TX G O 2006			1	1FE	2,251,638	101.7970	2,300,612	2,260,000	2,252,861		354			4.500	4.553	FA	38,420	95,963	03/29/2006	02/15/2024
983064-NR-3	WYLIE TX G O 2006			1	1FE	2,615,027	101.6340	2,678,056	2,635,000	2,617,717		780			4.500	4.612	FA	44,795	118,575	03/29/2006	02/15/2025
983064-NS-1	WYLIE TX G O 2006			1	1FE	2,633,846	101.2570	2,698,499	2,665,000	2,637,718		1,122			4.500	4.675	FA	45,305	119,925	03/29/2006	02/15/2026
983064-NT-9	WYLIE TX G O 2006			1	1FE	2,853,629	100.9350	2,927,115	2,900,000	2,858,958		1,545			4.500	4.742	FA	49,300	130,500	03/29/2006	02/15/2027
983068-NN-3	WYLIE TX INDPT SCH DIST SCH BLDG 94			1	1	2,384,933	110.3470	2,664,880	2,415,000	2,409,758		2,950			7.000	7.138	FA	63,863	169,050	11/18/1994	08/15/2024
983068-QB-6	WYLIE TX INDPT SCH DIST SCH BLDG 94			1	1	1,146,435	110.3470	1,280,025	1,160,000	1,156,690		1,861			7.000	7.183	FA	30,676	81,200	04/05/2000	08/15/2024
983068-QC-4	WYLIE TX INDPT SCH DIST SCH BLDG 94			1	1FE	2,114,976	106.0040	2,268,486	2,140,000	2,123,560		1,234			7.000	7.333	FA	56,591	149,800	04/05/2000	08/15/2024
988169-AN-8	YSLETA TX ISD PUB FAC CORP REF 2001			1	1FE	1,889,448	100.2000	1,898,790	1,895,000	1,892,559		432			5.000	5.309	MN	12,107	94,750	04/12/2001	11/15/2014
988169-AP-3	YSLETA TX ISD PUB FAC CORP REF 2001			1	1FE	1,874,901	100.1720	1,903,268	1,900,000	1,887,597		1,769			5.000	6.531	MN	12,139	95,000	04/12/2001	11/15/2015
988169-AR-9	YSLETA TX ISD PUB FAC CORP REF 2001			1	1FE	2,369,576	100.1450	2,383,451	2,380,000	2,373,920		609			5.250	5.821	MN	15,966	124,950	04/12/2001	11/15/2017
127145-FV-7	CACHE CNTY UT BRD OF ED G O GTD 04B			1	1FE	2,016,066	108.3340	2,112,513	1,950,000	1,985,247		(6,248)			4.750	4.340	JD	4,117	92,625	07/16/2004	06/15/2018
890346-GR-4	TOOELE CNTY UT SCH DIST G O GTD 2004 A				1FE	1,293,390	115.2340	1,365,523	1,185,000	1,245,126		(9,775)			5.000	3.420	JD	4,938	59,250	02/13/2004	06/01/2015
917547-NB-3	UTAH ST BLDG OWNERSHIP AUTH LEASE 01A			1	1FE	3,493,246	108.1960	3,624,566	3,350,000	3,404,311		(27,380)			5.000	4.091	MN	21,403	167,500	08/01/2006	05/15/2013
917547-LP-4	UTAH ST BLDG OWNERSHIP AUTH LEASE 98C				1FE	1,294,102	110.2140	1,261,950	1,145,000	1,188,463		(17,194)			5.500	3.811	MN	8,047	62,975	02/25/2003	05/15/2012
95640E-EQ-4	WEST VALLEY CITY UT MUN BLDG E-CTR 02A			1	1FE	358,862	110.7680	382,150	345,000	349,163		(1,488)			5.000	4.498	FA	7,188	17,250	06/19/2002	08/01/2014
95640E-ER-2	WEST VALLEY CITY UT MUN BLDG E-CTR 02A			1	1FE	1,459,091	110.7680	1,567,367	1,415,000	1,428,297		(4,743)			5.000	4.608	FA	29,479	70,750	06/19/2002	08/01/2015
95640E-ES-0	WEST VALLEY CITY UT MUN BLDG E-CTR 02A			1	1FE	1,519,214	110.7680	1,644,905	1,485,000	1,495,358		(3,688)			5.000	4.708	FA	30,938	74,250	06/19/2002	08/01/2016
95640E-ET-8	WEST VALLEY CITY UT MUN BLDG E-CTR 02A			1	1FE	1,578,341	110.7680	1,722,442	1,555,000	1,562,092		(2,521)			5.000	4.808	FA	32,396	77,750	06/19/2002	08/01/2017
95640E-EU-5	WEST VALLEY CITY UT MUN BLDG E-CTR 02A			1	1FE	1,646,527	110.7680	1,811,057	1,635,000	1,638,515		(1,247)			5.000	4.908	FA	34,063	81,750	06/19/2002	08/01/2018
95640E-EV-3	WEST VALLEY CITY UT MUN BLDG E-CTR 02A			1	1FE	1,715,000	110.7680	1,899,671	1,715,000	1,715,000					5.000	4.998	FA	35,729	85,750	06/19/2002	08/01/2019
95640E-EZ-4	WEST VALLEY CITY UT MUN BLDG E-CTR 02A			1	1FE	2,038,680	111.8200	2,236,400	2,000,000	2,011,948		(4,214)			5.500	5.247	FA	45,833	110,000	06/19/2002	08/01/2027
95640E-FX-8	WEST VALLEY CITY UT MUN BLDG LSE 06A			1	1FE	544,128	99.7830	578,741	580,000	546,233		2,084			4.500	4.384	FA	10,875	26,100	09/13/2006	08/01/2021
95640E-FY-6	WEST VALLEY CITY UT MUN BLDG LSE 06A			1	1FE	2,079,708	99.3030	2,055,572	2,070,000	2,076,943		(890)			4.500	4.440	FA	38,813	93,150	09/13/2006	08/01/2022
95640E-FZ-3	WEST VALLEY CITY UT MUN BLDG LSE 06A			1	1FE	1,584,044	98.7710	1,723,554	1,745,000	1,593,053		7,415			4.500	4.457	FA	32,719	78,525	09/13/2006	08/01/2023
95640E-GA-7	WEST VALLEY CITY UT MUN BLDG LSE 06A			1	1FE	1,747,255	98.1930	1,904,944	1,940,000	1,757,444		8,033			4.500	4.479	FA	36,375	87,300	09/13/2006	08/01/2024
646361-AS-4	NEW KENT CNTY VA ECON DEV SCH GOVT 06			1	1FE	4,188,546	100.0520	4,232,200	4,230,000	4,192,632		1,304			4.500	4.635	FA	79,313	188,100	08/25/2006	02/01/2029
927734-TB-9	VIRGINIA BEACH VA G O PUB IMPT 2008				1FE	5,463,650	107.6410	5,382,050	5,000,000	5,314,470		(149,180)			5.000	1.350	AO	62,500	250,000	02/24/2009	10/01/2011
92817S-DT-2	VIRGINIA PUB SCH AUTH SCH FING 06 B			1	1FE	6,936,160	104.4470	7,222,510	6,915,000	6,930,285		(1,958)			4.500	4.460	FA	129,656	253,688	10/18/2006	08/01/2026
92817S-KH-0	VIRGINIA PUB SCH AUTH SCH FING 09 A				1FE	8,126,976	102.7240	7,889,203	7,680,000	7,868,667		(258,309)			5.000	0.711	FA	160,000	148,267	02/27/2009	08/01/2010
92817S-KJ-6	VIRGINIA PUB SCH AUTH SCH FING 09 A				1FE	6,889,900	106.8950	6,793,177	6,355,000	6,711,916		(177,985)			5.000	1.335	FA	132,396	122,687	02/27/2009	08/01/2011
079369-BB-9	BELLEVUE WA CONVENTION CTR SER 91 A			1	1	4,000,000	127.4880	5,099,520	4,000,000	4,000,000					7.100	6.883	JD	23,667	284,000	08/09/1991	12/01/2019
079369-CQ-5	BELLEVUE WA CONVENTION CTR SER 94				2FE	254,240	68.1230	953,722	1,400,000	772,056		54,804			0.000	7.500	NA			11/17/1994	02/01/2018
079369-CR-3	BELLEVUE WA CONVENTION CTR SER 94				2FE	253,065	69.9480	1,049,220	1,500,000	768,486		54,550			0.000	7.500	NA			11/17/1994	02/01/2019
079369-CS-1	BELLEVUE WA CONVENTION CTR SER 94				2FE	250,768	66.9800	1,071,680	1,600,000	761,524		54,057			0.000	7.500	NA			11/17/1994	02/01/2020
079545-QQ-5	BELLINGHAM WA G O LTD TAX IMPT 04			1	1FE	333,729	101.7100	366,156	360,000	335,186		1,384			4.500	4.395	JD	1,350	16,200	10/26/2004	12/01/2022
082847-EB-6	BENTON CNTY WA G O LTD TAX 00			1	1FE	5,053,919	104.8160	5,429,469	5,180,000	5,161,279		19,314			5.625	6.034	JD	24,281	291,375	06/26/2000	12/01/2020
082847-FR-0	BENTON CNTY WA G O LTD TAX 03 REF				1FE	228,989	108.3610	238,394	220,000	226,528		(450)			5.000	4.650	JD	917	11,000	10/28/2003	12/01/2020
181211-DJ-9	CLARK CNTY WA LA CENTER SD NO 101 02			1	1FE	120,653	106.1500	122,073	115,000	116,924		(603)			5.250	4.629	JD	503	3,019	10/30/2002	12/01/2018
181144-RQ-1	CLARK CNTY WA VANCOUVER SD NO 37 2001C				1FE	3,818,398	72.4680	4,409,678	6,085,000	4,113,370		176,733			0.000	4.440	NA			04/16/2008	12/01/2018
181208-DU-0	CLARK CNTY WASH SCH DIST NO 98 HOCKINSON			1	1FE	3,540,425	105.2420	3,683,470	3,500,000	3,504,599		(4,746)			6.150	5.998	JD	17,938	215,250	05/10/2000	12/01/2015
495260-RS-2	KING CNTY WA SD NO 414 LAKE WA 00			1	1FE	694,218	104.5900	732,130	700,000	699,156		875			5.375	5.510	JD	3,135	37,625	12/05/2000	12/01/2017
495260-RY-9	KING CNTY WA SD NO 414 LAKE WA 00			1	1FE	2,999,910	104.7030	3,141,090	3,000,000	2,999,987		14			5.500	5.499	JD	13,750	165,000	12/05/2000	12/01/2018
495260-RZ-6	KING CNTY WA SD NO 414 LAKE WA 00			1	1FE	2,485,375	104.7030	2,617,575	2,500,000	2,497,793		2,286			5.500	5.598	JD	11,458	137,500	12/05/2000	12/01/2019

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	
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 Maturity
720611-QN-5	PIERCE CNTY WA SD NO 403 BETHEL 06			1	1FE	3,029,105	102.7280	3,364,342	3,275,000	3,048,540		12,007			4.500	4.689	JD	12,281	141,750	07/26/2006	12/01/2022
720611-QP-0	PIERCE CNTY WA SD NO 403 BETHEL 06			1	1FE	6,973,833	105.8650	7,516,415	7,100,000	6,991,362		5,448			4.500	4.757	JD	26,625	263,250	07/26/2006	12/01/2023
720611-QQ-8	PIERCE CNTY WA SD NO 403 BETHEL 06			1	1FE	9,742,642	104.8690	10,434,466	9,950,000	9,769,132		8,235			4.500	4.804	JD	37,313	447,750	07/26/2006	12/01/2024
720286-BJ-1	PIERCE CNTY WA SD NO 417 FIFE REF 2001			1	1FE	3,656,778	106.3110	4,039,818	3,800,000	3,759,989		26,378			5.000	6.258	JD	15,833	190,000	02/27/2001	12/01/2020
764258-PZ-6	RICHLAND WA 07			1	2FE	323,284	95.9470	311,828	325,000	323,452		63			4.400	4.470	JD	1,192	14,300	03/07/2007	12/01/2026
812626-RB-7	SEATTLE WA G O LTD 2002 REF			1	1FE	251,816	110.4220	276,055	250,000	250,754		(277)			5.000	4.869	JJ	6,250	12,500	11/10/2005	07/01/2016
849067-ZE-6	SPOKANE WA G O LIMITED TAX 2003 B			1	1FE	683,079	110.8350	687,177	620,000	647,601		(6,387)			5.250	4.010	JD	2,713	32,550	10/29/2003	12/01/2014
939745-3E-3	WASHINGTON ST G O MOTOR VEH TAX 2001 B			1	1FE	2,788,223	102.6050	2,908,852	2,835,000	2,828,946		11,579			5.625	6.059	JJ	79,734	159,469	09/20/2000	07/01/2025
939745-2D-6	WASHINGTON ST G O VAR PURP 2001 A			1	1FE	10,683,780	102.6050	11,132,643	10,850,000	10,828,174		41,751			5.625	6.033	JJ	305,156	610,313	09/20/2000	07/01/2025
254761-CE-7	DISTRICT COLUMBIA COP 2006			1	1FE	12,067,307	97.7950	12,004,336	12,275,000	12,106,844		11,473			4.500	4.745	JJ	276,188	552,375	04/21/2006	01/01/2021
160614-CA-9	CHARLESTON WV URBAN RENWL DIAMOND 99			1	1FE	4,411,000	103.1760	4,539,744	4,400,000	4,403,052		(932)			5.250	7.837	JD	10,267	231,000	12/22/1998	12/15/2018
160614-CB-7	CHARLESTON WV URBAN RENWL DIAMOND 99			1	1FE	2,005,000	103.1480	2,062,960	2,000,000	2,001,393		(425)			5.300	7.880	JD	4,711	106,000	12/22/1998	12/15/2022
160614-DA-8	CHARLESTON WV URBAN RENWL DIAMOND 99A			1	1FE	1,170,000	102.2000	1,195,740	1,170,000	1,170,000					5.900	7.678	JD	3,068	69,030	11/19/1999	12/15/2022
572274-BM-9	MARSHALL CNTY WV SCH DIST PUB SCH 2007			1	1FE	5,197	107.1440	5,357	5,000	5,154		(17)			5.000	4.500	MN	42	250	06/15/2007	05/01/2020
572274-BN-7	MARSHALL CNTY WV SCH DIST PUB SCH 2007			1	1FE	1,424,693	106.7500	1,467,813	1,375,000	1,414,012		(4,393)			5.000	4.540	MN	11,458	68,750	06/15/2007	05/01/2021
751060-BQ-6	RALEIGH CNTY WV BLDG COMMN PUB OFF 99			1	1FE	1,951,860	102.1800	2,043,600	2,000,000	1,965,713		1,712			5.375	9.747	AO	26,875	107,500	08/05/1999	10/01/2025
95648M-BQ-1	WEST VIRGINIA ECON CORR JUV SFTY 02B				1FE	1,728,174	109.4240	1,761,726	1,610,000	1,642,748		(12,537)			5.500	4.600	JD	7,379	88,550	01/10/2002	06/01/2012
95648M-BR-9	WEST VIRGINIA ECON CORR JUV SFTY 02B			1	1FE	3,909,717	107.6010	3,932,817	3,655,000	3,746,201		(24,073)			5.500	4.758	JD	16,752	201,025	01/10/2002	06/01/2013
95648M-BS-7	WEST VIRGINIA ECON CORR JUV SFTY 02B			1	1FE	3,559,208	106.7780	3,577,063	3,350,000	3,425,113		(19,792)			5.500	4.858	JD	15,354	184,250	01/10/2002	06/01/2014
95648M-CA-5	WEST VIRGINIA ECON CORR JUV SFTY 02B			1	1FE	2,951,636	102.2220	3,076,882	3,010,000	2,965,792		2,116			5.000	5.745	JD	12,542	150,500	01/16/2002	06/01/2026
956553-PE-5	WEST VIRGINIA ST G O INFRA 1999 A	@			1FE	204,343	60.4970	281,311	465,000	273,463		13,078			0.000	4.727	NA			01/14/2004	11/01/2020
956553-RU-7	WEST VIRGINIA ST GO			1	1FE	5,123,039	103.1780	5,318,826	5,155,000	5,199,361		16,599			5.625	5.908	JD	24,164	289,969	06/23/2000	06/01/2018
956553-RX-1	WEST VIRGINIA ST GO			1	1FE	1,295,000	103.2280	1,336,803	1,295,000	1,307,950		7,843			5.750	6.139	JD	6,205	74,463	10/04/2000	06/01/2025
241391-DK-4	DE PERE WIS UNI SCH DIST REF 2001			1	1FE	398,104	107.6590	403,721	375,000	379,815		(2,599)			5.000	4.229	AO	4,688	18,750	11/08/2001	10/01/2013
256534-CV-8	DODGELAND WI G O SCH DIST REF 2000			1	1FE	1,504,305	100.7910	1,511,865	1,500,000	1,500,000		(679)			5.750	5.702	MS	28,750	86,250	07/18/2000	03/01/2020
256534-DL-9	DODGELAND WI G O SCH DIST REF 2001			1	1	676,412	101.5660	680,492	670,000	672,135		(609)			5.000	4.888	MS	11,167	33,500	08/21/2001	03/01/2016
256534-DM-7	DODGELAND WI G O SCH DIST REF 2001			1	1	1,239,273	100.8050	1,244,942	1,235,000	1,236,426		(407)			5.000	4.958	MS	20,583	61,750	08/21/2001	03/01/2017
494427-FA-0	KIMBERLY WI AREA SCH DIST 2005 REF			1	1FE	1,313,226	104.1350	1,374,582	1,320,000	1,302,743		1,282			4.750	3.795	MS	20,900	62,700	02/15/2005	03/01/2020
568516-ER-5	MARINETTE WI SCH DIST REF 2002 A			1	1FE	1,476,180	108.7910	1,604,667	1,475,000	1,475,497		(105)			5.000	4.989	MS	24,583	73,750	04/30/2002	03/01/2017
568516-ES-3	MARINETTE WI SCH DIST REF 2002 A			1	1FE	1,346,125	107.3130	1,454,091	1,355,000	1,349,552		527			5.000	5.095	MS	22,583	67,750	04/30/2002	03/01/2018
568516-ET-1	MARINETTE WI SCH DIST REF 2002 A			1	1FE	1,305,655	106.3220	1,408,767	1,325,000	1,312,458		1,048			5.000	5.225	MS	22,083	66,250	04/30/2002	03/01/2019
602245-RX-2	MILWAUKEE CNTY WI G O 05 A				1FE	10,595,785	107.1180	10,481,496	9,785,000	10,335,736		(260,049)			5.000	1.720	AO	122,313	489,250	02/24/2009	10/01/2011
697165-CB-2	PALMYRA-EAGLE AREA SCH DIST WI 2003			1	1FE	570,818	109.3740	601,557	550,000	557,624		(2,192)			5.000	4.394	MS	9,167	27,500	04/04/2003	03/01/2019
697165-CD-8	PALMYRA-EAGLE AREA SCH DIST WI 2003			1	1FE	1,151,359	109.3740	1,230,458	1,125,000	1,134,705		(2,781)			5.000	4.621	MS	18,750	56,250	04/04/2003	03/01/2021
731469-DS-8	POLK CNTY WI G O 2005 REF			1	1FE	1,065,026	106.2960	1,073,590	1,010,000	1,049,327		(4,116)			4.750	3.756	JD	3,998	47,975	02/10/2005	12/01/2018
731469-DU-3	POLK CNTY WI G O 2005 REF			1	1FE	1,773,819	104.3590	1,774,103	1,700,000	1,752,855		(5,502)			4.750	3.912	JD	6,729	80,750	02/10/2005	12/01/2020
838868-DS-3	SOUTH MILWAUKEE WI SCH DIST G O 02 REF			1	1FE	1,558,184	109.7340	1,700,877	1,550,000	1,552,250		(924)			5.000	4.929	AO	19,375	77,500	06/13/2002	04/01/2018
838868-DT-1	SOUTH MILWAUKEE WI SCH DIST G O 02 REF			1	1FE	1,626,202	109.7340	1,788,664	1,630,000	1,628,817		485			5.000	5.033	AO	20,375	81,500	06/13/2002	04/01/2019
838868-DU-8	SOUTH MILWAUKEE WI SCH DIST G O 02 REF			1	1FE	1,616,696	110.0110	1,776,678	1,615,000	1,615,469		(192)			5.125	5.109	AO	20,692	82,769	06/13/2002	04/01/2020
838868-DV-6	SOUTH MILWAUKEE WI SCH DIST G O 02 REF			1	1FE	1,797,311	110.0110	1,985,699	1,805,000	1,802,554		1,001			5.125	5.188	AO	23,127	92,506	06/13/2002	04/01/2021
838868-ER-4	SOUTH MILWAUKEE WI SCH DIST G O 02B REF			1	1FE	1,538,786	109.5460	1,670,577	1,525,000	1,528,843		(1,580)			5.000	4.879	AO	19,063	76,250	08/15/2002	04/01/2021
838868-ES-2	SOUTH MILWAUKEE WI SCH DIST G O 02B REF			1	1FE	736,088	109.5460	805,163	735,000	735,304		(125)			5.000	4.979	AO	9,188	36,750	08/15/2002	04/01/2022
838868-FJ-1	SOUTH MILWAUKEE WI SCH DIST G O 04 REF			1	1FE	1,752,218	104.8840	1,783,028	1,700,000	1,729,927		(4,112)			4.500	3.738	AO	19,125	76,500	03/11/2004	04/01/2018
838868-FK-8	SOUTH MILWAUKEE WI SCH DIST G O 04 REF			1	1FE	1,613,929	103.5680	1,631,196	1,575,000	1,597,234		(3,048)			4.500	3.858	AO	17,719	70,875	03/11/2004	04/01/2019
866854-FC-1	SUN PRAIRIE WI AREA SCH DIST 04 C REF			1	1FE	2,074,796	109.6760	2,242,874	2,045,000	2,059,432		(3,060)			5.000	4.810	MS	34,083	102,250	05/11/2004	03/01/2021
866854-FD-9	SUN PRAIRIE WI AREA SCH DIST 04 C REF			1	1FE	1,083,998	109.6760	1,179,017	1,075,000	1,079,367		(924)			5.000	4.889	MS	17,917	53,750	05/11/2004	03/01/2022
971838-CX-3	WILMOT WI UN HIGH SCH DIST G O 04B			1	1FE	92,675	106.9520	96,257	90,000	91,778		(209)			4.500	3.944	MS	1,350	4,050	10/22/2004	03/01/2018
982427-CL-8	WRIGHTSTOWN WI CMNTY SCH DIST 04 REF			1	1FE	1,517,749	110.4550	1,551,893	1,405,000	1,470,062		(11,129)			5.000	3.940	MS	23,417	70,250	08/10/2004	03/01/2016
1899999. U.S. Political Subdivisions - Issuer Obligations						4,697,404,622	XXX	4,913,090,116	5,308,587,847	4,775,672,065	(6,116,347)	11,655,706	8,225,816		XXX	XXX	XXX	56,462,790	197,664,695	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						4,697,404,622	XXX	4,913,090,116	5,308,587,847	4,775,672,065	(6,116,347)	11,655,706	8,225,816		XXX	XXX	XXX	56,462,790	197,664,695	XXX	XXX
010257-EC-3	ALABAMA DRINK WTR FIN REVOLVG FD LN 02A			1	6*	417,325	103.6060	440,326	425,000		(419,718)	359			5.250	5.703	FA	8,429	22,313	12/20/2001	08/15/2021
010608-YQ-4	ALABAMA PUB SCH & CLG CAP IMPT 03			1	1FE	4,799,159	103.0630	4,880,033	4,735,000	4,763,624		(6,572)			4.500	4.330	JD	17,756	213,075	12/17/2003	12/01/2019
010608-YR-2	ALABAMA PUB SCH & CLG CAP IMPT 03			1	1FE	7,970,134	102.9890	8,156,729	7,920,000	7,942,420		(5,136)			4.500	4.420	JD	29,700	356,400	12/17/2003	12/01/2020
010608-YU-5	ALABAMA PUB SCH & CLG CAP IMPT 03			1	1FE	4,265,026	101.5700	4,423,374	4,355,000	4,284,091		3,553			4.500	4.888	JD	16,331	195,975	12/17/2003	12/01/2023
010608-SZ-1	ALABAMA PUB SCH & CLG CAP IMPT 98			1	1FE	2,564,968	101.1410	2,831,948	2,800,000	2,662,186		13,050			4.250	20.039	MN	19,833	59,500	01/08/2001	11/01/2018

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	
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 Maturity
010610-AF-0	ALABAMA PUB SCH & CLG SPL OBLIG 01 C			1	1FE	404,508	106.6300	421,189	395,000	397,120		(1,083)			5.000	4.690	MN	3,292	19,750	01/08/2002	05/01/2013
078344-AA-6	BELLE FONTAINE IMPT DIST AL 2007A			1	5	12,300,000	78.3830	9,641,109	12,300,000	9,641,109	1,084,491				7.500	7.600	MN	153,750	922,500	12/19/2007	05/01/2037
086395-HM-5	BESSEMER AL MED BESSEMER MED CTR 96A			1	2FE	4,795,875	100.2580	4,912,642	4,900,000	4,826,516		3,451			5.875	146.154	MN	36,784	287,875	09/26/1996	05/15/2026
091086-AL-2	BIRMINGHAM AL WTR & SWR WTS 1998 A			1	1FE	3,944,340	95.3070	4,288,815	4,500,000	4,055,825		17,276			4.750	96.040	JJ	106,875	213,750	03/28/2002	01/01/2029
091096-BB-2	BIRMINGHAM AL WTRWKS BRD WTR 09 B				1FE	5,924,076	110.3080	5,989,724	5,430,000	5,864,028		(60,048)			5.000	2.749	JJ	135,750	45,250	05/20/2009	01/01/2014
091156-KV-0	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A			1	4FE	755,876	70.2570	530,440	755,000	530,440	(224,560)				4.500	4.492	JJ	16,988	33,975	12/15/2005	07/01/2018
091156-KW-8	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A			1	4FE	2,375,523	70.2150	1,667,606	2,375,000	1,667,606	(707,394)				4.500	4.492	JJ	53,438	106,875	12/15/2005	07/01/2019
091156-KX-6	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A			1	4FE	2,706,339	68.1880	1,851,304	2,715,000	1,851,304	(856,903)	495			4.500	4.931	JJ	61,088	122,175	12/15/2005	07/01/2020
091156-KY-4	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A			1	4FE	2,798,173	65.1760	1,837,963	2,820,000	1,837,963	(964,496)	1,137			4.500	5.578	JJ	63,450	126,900	12/15/2005	07/01/2021
091156-KZ-1	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A			1	4FE	871,267	64.1490	699,224	1,090,000	699,224	(186,614)	10,149			4.500	6.086	JJ	24,525	49,050	12/15/2005	07/01/2022
15777R-AA-7	CHAMBERS CNTY AL COOP DIST GVDG 07A			1	5	6,960,000	96.4090	6,710,066	6,960,000	6,710,066	680,758				7.375	7.475	MN	85,550	510,350	12/19/2007	05/01/2037
15777R-AB-5	CHAMBERS CNTY AL COOP DIST GVDG 07B				5	9,130,000	94.6660	8,643,006	9,130,000	8,643,006	(188,900)				7.375	7.374	MN	112,223	673,338	12/19/2007	05/01/2012
21685L-BB-6	COOPERATIVE DIST SPANISH FT AL HWY 08			2	2	7,416,872	110.2770	8,370,024	7,590,000	7,425,580		8,421			9.000	8.866	FA	284,625	333,143	12/16/2008	02/01/2029
44045P-AA-7	HORIZONS IMP DIST AL SPL ASSMT 08A			1	5	6,000,000	85.3400	5,120,400	6,000,000	5,120,400	909,960				7.800	7.910	MN	78,000	468,000	04/15/2008	05/01/2038
44706H-CA-3	HUNTSVILLE AL HEALTH CARE AUTH 98A RMKT			1	1FE	2,300,000	111.6110	2,567,053	2,300,000	2,322,845		8,769			4.900	3.866	JD	9,392	112,700	04/15/2002	06/01/2014
44706H-CC-9	HUNTSVILLE AL HEALTH CARE AUTH 98A RMKT			1	1FE	3,346,051	111.6750	3,724,361	3,335,000	3,371,532		11,321			5.500	5.796	JD	15,285	183,425	04/23/2002	06/01/2027
447163-BU-9	HUNTSVILLE AL SOLID WST DISP AUTH 00 REF				1FE	3,601,468	103.3940	3,753,202	3,630,000	3,627,341		3,393			5.250	5.348	AO	47,644	190,575	07/20/2000	10/01/2010
472682-LZ-4	JEFFERSON CNTY AL SWR WRTS 02 B REF			1	1FE	13,818,524	108.1030	15,058,748	13,930,000	13,888,394		14,706			5.000	5.123	FA	290,208	696,500	05/14/2003	02/01/2041
472682-KU-6	JEFFERSON CNTY AL SWR WRTS 02 D CAP IMPT			1	1FE	6,128,101	108.8940	6,691,536	6,145,000	6,138,649		2,248			5.000	5.041	FA	128,021	307,250	03/18/2003	02/01/2042
472682-MB-6	JEFFERSON CNTY AL SWR WRTS 02 D CAP IMPT			1	1FE	11,406,691	108.1030	12,545,353	11,605,000	11,531,041		26,076			5.000	5.265	FA	241,771	580,250	05/13/2003	02/01/2038
472682-MK-6	JEFFERSON CNTY AL SWR WRTS 02 D CAP IMPT			1	1FE	46,712,883	108.8940	51,751,874	47,525,000	47,222,122		106,787			5.000	5.265	FA	990,104	2,376,250	05/13/2003	02/01/2038
472682-MM-2	JEFFERSON CNTY AL SWR WRTS 03 B 8			1	1FE	5,133,200	98.7740	4,938,700	5,000,000	5,005,924		(70,202)			5.250	3.798	FA	109,375	262,500	02/25/2008	02/01/2011
472682-MC-4	JEFFERSON CNTY AL SWR WRTS 97A REF			1	5FE	1,899,390	36.5550	1,438,439	3,935,000	1,438,439	1,155,649	1,364	1,995,838		5.625	9.149	FA		221,344	05/13/2003	02/01/2022
515592-AA-1	LANETT AL COOP LANDINGS VENUE 08			1	5	17,680,000	84.3800	14,918,384	17,680,000	14,918,384	2,696,554				7.500	7.600	MN	221,000	1,326,000	01/17/2008	05/01/2037
52471H-AA-1	LEGACY SPRNGS AL IMPT DIST 1 CAP 2009			1	5	7,715,885	102.5130	8,339,433	8,135,000	7,723,915		8,031			8.500	9.341	MN	115,246	471,029	02/20/2009	05/01/2038
556589-CW-7	MADISON AL WTR & WSTWTR SWR 06A			1	1FE	1,986,578	101.2940	1,985,362	1,960,000	1,979,678		(2,393)			4.500	4.330	JD	7,350	88,200	12/15/2006	12/01/2023
556589-CX-5	MADISON AL WTR & WSTWTR SWR 06A			1	1FE	2,575,413	100.9950	2,570,323	2,545,000	2,567,523		(2,737)			4.500	4.350	JD	9,544	114,525	12/15/2006	12/01/2024
556589-CY-3	MADISON AL WTR & WSTWTR SWR 06A			1	1FE	3,167,416	100.7570	3,158,732	3,135,000	3,159,013		(2,915)			4.500	4.370	JD	11,756	141,075	12/15/2006	12/01/2025
572064-EA-7	MARSHALL CNTY AL HLTH CARE 2002 A			1	1FE	1,344,196	99.1370	1,387,918	1,400,000	1,353,259		1,440			5.750	7.288	JJ	40,250	77,625	04/12/2002	01/01/2032
627371-CK-1	MUSCLE SHOALS AL UTILS BRD WTR & SWR 78			1	1	101,773	100.9980	100,998	100,000	100,002		(15)			6.750	6.724	MS	2,250	6,750	06/06/1978	03/01/2010
627371-CL-9	MUSCLE SHOALS AL UTILS BRD WTR & SWR 78			1	1	101,773	107.4290	107,429	100,000	100,016		(13)			6.750	6.729	MS	2,250	6,750	06/06/1978	03/01/2011
75966W-AA-1	RENAISSANCE COOP DIST AL SPL 2008			1	5	8,500,000	85.5870	7,274,895	8,500,000	7,274,895	1,331,950				7.500	7.600	MN	106,250	637,500	04/28/2008	05/01/2037
810373-CF-5	SCOTTSBORO AL WTRWKS SWR GAS BRD REV			1	1	365,000	102.8330	375,340	365,000	365,000					7.250	7.024	JD	2,205	26,463	06/18/1979	06/01/2010
861578-AA-0	STONE BRIDGE LAKE MARTN IMP DIST AL 08			1	5	6,690,000	85.5860	5,725,703	6,690,000	5,725,703	1,000,891				8.000	8.048	MN	89,200	535,200	04/15/2008	05/01/2038
897721-KK-1	TROY STATE UNIV SYS AL GEN STUD FEE 07			1	1FE	961,639	105.3170	1,053,170	1,000,000	960,678		1,544			5.000	4.546	MN	8,333	50,000	07/12/2007	11/01/2025
897721-KL-9	TROY STATE UNIV SYS AL GEN STUD FEE 07			1	1FE	2,005,490	104.5450	2,033,400	1,945,000	1,992,841		(5,374)			5.000	4.601	MN	16,208	97,250	07/12/2007	11/01/2027
901182-AA-3	TWELVE OAKS IMPT DIST AL SPL ASSMT 08			1	5	4,246,064	85.7780	3,727,054	4,345,000	3,727,054	661,932	2,549			7.800	8.149	MN	56,485	337,935	07/29/2008	05/01/2038
914031-CC-1	UNIVERSITY OF AL BIRMINGHAM 01				1FE	953,808	107.2440	997,369	930,000	935,082		(2,727)			5.000	4.669	AO	11,625	44,000	12/17/2001	10/01/2011
914031-AN-9	UNIVERSITY OF AL BIRMINGHAM HOSP 00 A			1	1FE	2,420,000	104.5760	2,530,739	2,420,000	2,437,775		9,191			5.750	6.096	MS	46,383	139,150	07/21/2000	09/01/2020
914031-AP-4	UNIVERSITY OF AL BIRMINGHAM HOSP 00 A			1	1FE	13,753,320	104.6580	14,652,120	14,000,000	14,072,863		95,705			5.875	6.551	MS	274,167	822,500	06/23/2000	09/01/2031
914845-LT-7	UNIVERSITY OF SOUTH ALABAMA TUITION 04			1	1FE	4,714,600	103.1170	4,614,486	4,475,000	4,597,476		(26,058)			5.000	4.264	MS	65,882	223,750	04/02/2004	03/15/2020
914845-LW-0	UNIVERSITY OF SOUTH ALABAMA TUITION 04			1	1FE	1,489,340	102.4210	1,608,010	1,570,000	1,483,297		4,341			5.000	4.538	MS	23,114	78,500	05/17/2006	03/15/2023
91928N-BD-8	VALLEY AL COOP DIST VENUE PROJ 07			1	5	19,050,000	71.7000	13,658,850	19,050,000	13,658,850	2,531,364				5.950	5.950	MN	188,913	1,133,475	08/07/2007	05/01/2037
01169D-BM-7	ALASKA ENERGY AUTH UTIL 97 CITY SITKA			1	1FE	2,990,130	100.1800	3,005,400	3,000,000	2,994,229		452			5.375	6.795	JJ	80,625	161,250	12/02/1997	07/01/2020
011903-CL-3	ALASKA INDL DEV & EXPT LK DOROTHY 06			1	2	2,791,348	80.0510	2,241,428	2,800,000	2,791,929		171			5.000	5.104	JD	11,667	140,000	05/11/2006	12/01/2035
01179P-FM-4	ALASKA MUN BOND BANK AUTH REV 04 A			1	1FE	4,448,514	96.9580	4,750,942	4,900,000	4,460,312		10,104			5.000	7.005	JJ	122,500	245,000	10/28/2008	01/01/2035
040507-FG-5	ARIZONA HLTH FAC BLOOD SYS INC 2004			1	1FE	1,852,100	100.7180	1,938,822	1,925,000	1,865,495		2,942			4.750	5.457	AO	22,859	91,438	12/17/2004	04/01/2025
040507-DH-5	ARIZONA HLTH FAC CATHOLIC HLTH WEST 99A			1	1FE	18,840,970	104.0890	19,776,910	19,000,000	19,139,248		96,339			6.625	7.099	JJ	629,375	1,258,750	11/19/1999	07/01/2020
040625-M6-9	ARIZONA MUN FIN COP 2004 SER 18			1	1FE	378,994	107.6190	392,809	365,000	372,175		(1,380)			5.000	4.519	FA	7,604	18,250	06/24/2004	08/01/2017
040625-M7-7	ARIZONA MUN FIN COP 2004 SER 18			1	1FE	934,539	106.7360	965,961	905,000	920,171		(2,912)			5.000	4.589	FA	18,854	45,250	06/24/2004	08/01/2018
040625-M8-5	ARIZONA MUN FIN COP 2004 SER 18			1	1FE	430,987	105.7610	444,196	420,000	425,654		(1,083)			5.000	4.669	FA	8,750	21,000	06/24/2004	08/01/2019
040625-M9-3	ARIZONA MUN FIN COP 2004 SER 18			1	1FE	2,365,797	104.6490	2,427,857	2,320,000	2,343,610		(4,511)			5.000	4.749	FA	48,333	116,000	06/24/2004	08/01/2020
040625-N2-7	ARIZONA MUN FIN COP 2004 SER 18			1	1FE	3,384,656	104.8200	3,500,988	3,340,000	3,363,065		(4,397)			5.000	4.829	FA	69,583	167,000	06/24/2004	08/01/2021
040677-AH-9	ARIZONA SPORTS TOURISM MULT STAD 03A SR			1	1FE	491,298	106.8470	475,469	445,000	462,991		(4,698)			5.250	4.000	JJ	11,681	23,363	04/03/2003	07/01/2014
040677-AJ-5	ARIZONA SPORTS TOURISM MULT STAD 03A SR			1	1FE	2,503,481	105.3600	2,423,280	2,300,000	2,378,562		(20,430)			5.250	4.190	JJ	60,375	120,750	02/05/2003	07/01/2015
040677-AL-0	ARIZONA SPORTS TOURISM MULT STAD 03A SR			1	1FE	3,593,847	111.6100	3,738,935	3,350,000	3,444,664		(24,518)			5.250	4.369	JJ	87,938	175,875	02/05/2003	07/01/2017

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	
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 Maturity
12022B-CT-9	BULLHEAD CITY AZ MUN PPTY EXCISE TAX 06			1	1FE	1,459,485	102.9940	1,426,467	1,385,000	1,432,012		(7,427)			5.000	4.300	JJ	34,625	69,250	01/20/2006	07/01/2026
221825-AV-4	COTTONWOOD AZ WTR SYS 2006 SR			1	2FE	417,512	88.0820	352,328	400,000	411,835		(1,537)			5.000	4.470	JJ	10,000	20,000	01/20/2006	07/01/2030
221825-AW-2	COTTONWOOD AZ WTR SYS 2006 SR			1	2FE	1,300,500	82.7330	1,034,163	1,250,000	1,284,152		(4,430)			5.000	4.510	JJ	31,250	62,500	01/20/2006	07/01/2035
26116P-AX-8	DOWNTOWN PHOENIX AZ HOTEL CORP 05B SUB			1	1FE	5,014,941	96.4000	4,709,140	4,885,000	4,973,603		(12,534)			5.000	4.649	JJ	122,125	244,250	06/21/2006	07/01/2022
26116P-AY-6	DOWNTOWN PHOENIX AZ HOTEL CORP 05B SUB			1	1FE	5,295,528	95.7410	4,949,810	5,170,000	5,255,633		(12,101)			5.000	4.679	JJ	129,250	258,500	06/21/2006	07/01/2023
375290-BG-7	GILBERT AZ PUB FACS MUN PPTY CORP 06			1	1FE	4,871,722	111.0860	5,071,076	4,565,000	4,770,844		(27,017)			5.000	4.199	JJ	114,125	228,250	12/12/2005	07/01/2017
375306-AG-2	GILBERT AZ WTR RES WTR 2007 SUB				1FE	3,253,842	112.5730	3,461,620	3,075,000	3,221,525		(27,583)			5.000	3.891	AO	38,438	153,750	10/28/2008	10/01/2014
375306-AL-1	GILBERT AZ WTR RES WTR 2007 SUB			1	1FE	4,544,451	108.3210	4,684,883	4,325,000	4,499,353		(18,530)			5.000	4.380	AO	54,063	216,250	06/13/2007	10/01/2018
375306-AM-9	GILBERT AZ WTR RES WTR 2007 SUB			1	1FE	4,149,940	107.1410	4,258,855	3,975,000	4,114,108		(14,731)			5.000	4.460	AO	49,688	198,750	06/13/2007	10/01/2019
375306-AN-7	GILBERT AZ WTR RES WTR 2007 SUB			1	1FE	5,355,125	106.9350	5,507,153	5,150,000	5,313,197		(17,243)			5.000	4.510	AO	64,375	257,500	06/13/2007	10/01/2020
378352-LL-0	GLENDALE AZ WTR SWR 06 SUB			1	1FE	5,350,734	104.4240	5,565,799	5,330,000	5,343,690		(1,950)			4.500	4.450	JJ	119,925	229,725	02/07/2006	07/01/2024
378352-LM-8	GLENDALE AZ WTR SWR 06 SUB			1	1FE	5,769,208	104.0420	5,998,021	5,765,000	5,767,781		(396)			4.500	4.490	JJ	129,713	259,425	02/07/2006	07/01/2025
378352-LN-6	GLENDALE AZ WTR SWR 06 SUB			1	1FE	5,338,453	103.6080	5,553,389	5,360,000	5,341,172		754			4.500	4.560	JJ	120,600	241,200	02/07/2006	07/01/2026
382512-BP-5	GOODYEAR AZ PUB IMPT CORP MUN FACS 07A			1	1FE	5,506,208	96.4760	5,450,894	5,650,000	5,517,650		5,669			4.500	8.568	JJ	127,125	254,250	11/28/2007	07/01/2027
391577-KU-6	GREATER AZ DEV INFRA PINAL CNTY 06-1			1	1FE	3,315,109	101.3030	3,398,716	3,355,000	3,321,203		1,758			4.500	4.665	FA	62,906	150,975	04/21/2006	08/01/2023
391577-KV-4	GREATER AZ DEV INFRA PINAL CNTY 06-1			1	1FE	3,640,462	101.2450	3,741,003	3,695,000	3,648,123		2,211			4.500	4.708	FA	69,281	166,275	04/21/2006	08/01/2024
566854-DG-7	MARICOPA CNTY AZ PCR EL PASO ELEC 05A			1	2FE	5,700,000	85.5040	4,873,728	5,700,000	5,700,000					4.800	4.790	FA	114,000	273,600	07/28/2005	08/01/2040
590515-BL-5	MESA AZ INDL DEV DISCOVERY HLTH 99A			1	1FE	7,215,105	101.0000	7,489,150	7,415,000	7,489,150		65,521			5.750	6.605	JJ	213,181	426,363	09/05/2000	01/01/2025
590545-JH-3	MESA AZ UTIL SYS 2002			1	1FE	360,000	106.6080	383,789	360,000	360,000					5.000	4.997	JJ	9,000	18,000	10/21/2002	07/01/2021
721901-JC-1	PIMA CNTY AZ IDA TUCSON ELEC PWR 08A			1	2FE	4,199,634	101.7980	4,575,820	4,495,000	4,208,064		6,669			6.375	7.907	MS	95,519	286,556	09/17/2008	09/01/2029
72177M-EN-3	PIMA CNTY AZ INDL NOAH WEBSTER 04A			1	2FE	1,084,375	82.0790	902,869	1,100,000	1,085,725		331			6.125	6.281	JD	2,994	67,375	02/27/2004	12/15/2034
795742-AT-2	SALT RIVER PROJ AZ AGRIC IMPT COP 03			1	1FE	9,716,011	110.2570	10,270,440	9,315,000	9,500,567		(42,490)			5.000	4.440	JD	38,813	465,750	05/24/2004	12/01/2015
795742-AW-5	SALT RIVER PROJ AZ AGRIC IMPT COP 03			1	1FE	4,880,948	107.2730	4,961,376	4,625,000	4,738,818		(26,145)			5.000	4.310	JD	19,271	231,250	12/05/2003	12/01/2018
79575E-AK-4	SALT VERDE FIN CORP AZ GAS SR 2007				1FE	5,746,895	95.7540	5,266,470	5,500,000	5,725,458		(10,098)			5.250	4.860	JD	24,063	288,750	10/12/2007	12/01/2024
79575E-AL-2	SALT VERDE FIN CORP AZ GAS SR 2007				1FE	8,541,766	95.1470	7,811,569	8,210,000	8,515,405		(12,421)			5.250	4.910	JD	35,919	431,025	10/12/2007	12/01/2025
810489-DL-5	SCOTTSDALE AZ MUN PPTY EXCISE TAX 02				1FE	194,663	102.5690	189,753	185,000	185,722		(1,395)			5.500	4.697	JJ	5,088	10,175	06/28/2001	07/01/2010
868522-AC-7	SUPERSTITION MTNS AZ SWR APACHE JCT 00			1	3	23,151,730	84.7000	25,189,792	29,740,014	25,189,792	7,158,953	13,744			6.000	18.244	JJ	892,200	1,783,445	10/12/2000	07/01/2030
86888V-BG-1	SURPRISE AZ MUN PPTY CORP EXCISE TAX 03			1	1FE	1,812,531	108.6860	1,820,491	1,675,000	1,745,164		(13,975)			5.000	3.847	JJ	41,875	83,750	12/19/2003	07/01/2016
86888V-BH-9	SURPRISE AZ MUN PPTY CORP EXCISE TAX 03			1	1FE	2,362,683	107.2930	2,360,446	2,200,000	2,283,316		(16,551)			5.000	3.975	JJ	55,000	110,000	12/19/2003	07/01/2017
898700-FJ-3	TUCSON & PIMA CNTY AZ INDL DEV SGL 08A			1	1FE	4,085,000	103.3850	4,223,277	4,085,000	4,085,000					5.050	5.050	JD	17,191	198,339	01/17/2008	12/01/2027
898700-FK-0	TUCSON & PIMA CNTY AZ INDL DEV SGL 08A			1	1FE	3,285,000	104.4670	3,431,741	3,285,000	3,285,000					5.200	5.200	JD	14,235	164,450	01/17/2008	12/01/2039
914060-AY-4	UNIVERSITY OF ARIZONA COP 2003 B			1	1FE	3,305,888	103.5990	3,315,168	3,200,000	3,243,006		(11,384)			5.000	4.570	JD	13,333	160,000	10/16/2003	06/01/2019
914060-BT-4	UNIVERSITY OF ARIZONA COP 2003 B			1	1FE	2,489,363	104.0850	2,492,836	2,395,000	2,433,241		(10,141)			5.000	4.490	JD	9,979	119,750	10/16/2003	06/01/2018
914060-CL-0	UNIVERSITY OF ARIZONA COP 2004 A				1FE	2,488,712	111.4340	2,518,408	2,260,000	2,373,280		(23,015)			5.250	4.000	JD	9,888	118,650	07/07/2004	06/01/2014
04108H-BE-4	ARKANSAS DEV DRIVER LIC ST POLICE 04			1	1FE	590,409	100.0590	600,354	600,000	593,472		737			4.000	5.889	JD	2,000	24,000	08/19/2004	06/01/2017
041083-PC-4	ARKANSAS DEV FIN AUTH SGL FAM MTG 06D			1	1FE	1,295,000	96.3570	1,247,823	1,295,000	1,295,000					4.800	4.799	JJ	31,080	62,160	10/27/2006	07/01/2026
041083-QJ-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B			1	1FE	2,180,000	98.0940	2,138,449	2,180,000	2,180,000					4.625	4.624	JJ	50,413	100,825	03/29/2007	07/01/2022
041083-QK-5	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B			1	1FE	5,550,000	97.7830	5,426,957	5,550,000	5,550,000					4.700	4.699	JJ	130,425	260,850	03/29/2007	07/01/2027
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D			1	1FE	1,025,000	100.9380	1,034,615	1,025,000	1,025,000					5.000	4.999	JJ	25,625	50,250	09/27/2007	07/01/2022
041083-RN-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D			1	1FE	645,000	98.0720	632,564	645,000	645,000					5.100	5.099	JJ	16,448	32,258	09/27/2007	07/01/2027
041083-TC-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B			1	1FE	10,280,000	104.5980	10,752,674	10,280,000	10,280,000					5.500	5.480	JJ	282,700	510,641	07/18/2008	07/01/2023
041083-TD-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B			1	1FE	4,760,000	106.6630	5,077,159	4,760,000	4,760,000					5.700	5.679	JJ	135,660	113,804	07/18/2008	07/01/2028
04109L-AV-7	ARKANSAS DEV FIN GAME FISH COMMN 07			1	1FE	1,026,090	104.8180	1,048,180	1,000,000	1,017,850		(3,466)			5.000	4.559	JJ	23,056	50,000	07/12/2007	07/15/2027
04109X-AJ-8	ARKANSAS DEV FIN PUB HLTH LAB 03			2	1FE	1,736,479	111.9520	1,774,439	1,585,000	1,651,119		(17,794)			5.000	3.542	JD	6,604	79,250	12/17/2003	12/01/2013
04109H-AU-8	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	688,842	60.8630	852,082	1,400,000	814,114		37,488			0.000	4.770	NA			06/14/2006	07/01/2021
04109H-AV-6	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	683,349	57.8630	847,693	1,465,000	808,738		37,541			0.000	4.810	NA			06/14/2006	07/01/2022
04109H-AW-4	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	441,840	54.8730	548,730	1,000,000	523,640		24,502			0.000	4.850	NA			06/14/2006	07/01/2023
04109H-AX-2	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	629,535	51.8200	777,300	1,500,000	746,598		35,073			0.000	4.870	NA			06/14/2006	07/01/2024
04109H-AY-0	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	398,490	48.7770	487,770	1,000,000	472,917		22,304			0.000	4.890	NA			06/14/2006	07/01/2025
04109H-AZ-7	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	377,470	46.2680	462,680	1,000,000	448,437		21,275			0.000	4.920	NA			06/14/2006	07/01/2026
04109H-BA-1	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	321,615	43.1860	388,674	900,000	382,478		18,253			0.000	4.950	NA			06/14/2006	07/01/2027
04109H-BB-9	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	338,840	40.4980	404,980	1,000,000	403,241		19,318			0.000	4.970	NA			06/14/2006	07/01/2028
04109H-BC-7	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	386,256	38.2000	458,400	1,200,000	459,828		22,072			0.000	4.980	NA			06/14/2006	07/01/2029
04109H-BD-5	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	269,025	35.4980	312,382	880,000	320,378		15,408			0.000	4.990	NA			06/14/2006	07/01/2030
04109H-BE-3	ARKANSAS DEV FIN UNIV AR CANCER RES 06	@			1FE	290,300	33.2570	332,570	1,000,000	345,834		16,664			0.000	5.000	NA			06/14/2006	07/01/2031
041085-CM-1	ARKANSAS DEV FIN WASTEWTR REVOLVE 01A			2	1FE	3,768,155	114.6120	3,828,041	3,340,000	3,561,464		(33,506)			5.500	4.187	JD	15,308	183,700	01/14/2003	12/01/2015

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	Maturity
041186-SL-2	ARKANSAS ST UNIV STUDENT FEE 05				1FE	1,205,971	103.8090	1,188,613	1,145,000	1,193,460		(3,654)			5.000	4.480	AO	14,313	57,250	05/11/2006	04/01/2020
041186-WC-7	ARKANSAS ST UNIV STUDENT FEE 07			1	1FE	3,531,696	98.4930	3,462,029	3,515,000	3,528,260		(1,408)			4.750	4.690	MS	55,654	166,963	06/06/2007	03/01/2037
082766-JU-1	BENTON AR PUB UTILS 2006			1	2Z	2,596,920	108.3610	2,611,500	2,410,000	2,551,152		(16,668)			5.000	4.049	MS	40,167	120,500	02/21/2007	09/01/2021
082766-JV-9	BENTON AR PUB UTILS 2006			1	2Z	2,851,603	105.5250	2,812,241	2,665,000	2,804,049		(16,351)			5.000	4.150	MS	44,417	133,250	11/21/2006	09/01/2026
082766-JX-5	BENTON AR PUB UTILS 2006			1	2Z	4,840,812	101.8590	4,787,373	4,700,000	4,813,395		(13,086)			5.000	4.600	MS	78,333	235,000	11/02/2007	09/01/2036
083422-AP-0	BENTONVILLE AR SALES & USE TAX 2007			1	1FE	1,472,761	107.0130	1,487,481	1,390,000	1,457,871		(7,162)			5.000	4.260	MN	11,583	69,500	10/10/2007	11/01/2021
312673-DW-3	FAYETTEVILLE AR SALES & USE TAX 07			1	1FE	550,936	107.1070	594,444	555,000	548,633		344			5.000	4.231	MN	4,625	27,750	09/19/2007	11/01/2022
312673-DX-1	FAYETTEVILLE AR SALES & USE TAX 07			1	1FE	633,082	107.1070	690,840	645,000	630,980		677			5.000	4.282	MN	5,375	32,250	09/19/2007	11/01/2023
348761-CB-1	FORT SMITH AR SALES & USE TAX 2006				1FE	2,876,328	104.4010	2,850,147	2,730,000	2,782,369		(29,899)			5.000	3.799	MS	45,500	136,500	08/16/2006	09/01/2011
348815-FA-4	FORT SMITH AR WTR & SWR 2002A			1	1FE	2,460,413	107.9450	2,520,516	2,335,000	2,362,161		(14,599)			5.250	4.549	AO	30,647	122,588	01/31/2002	10/01/2013
348815-FB-2	FORT SMITH AR WTR & SWR 2002A			1	1FE	1,904,333	108.0910	1,972,661	1,825,000	1,842,259		(9,261)			5.250	4.679	AO	23,953	95,813	01/31/2002	10/01/2014
348815-FT-3	FORT SMITH AR WTR & SWR 2002B				1FE	719,483	106.5570	729,915	685,000	692,416		(3,997)			5.000	4.349	AO	8,563	34,250	01/31/2002	10/01/2011
348815-FU-0	FORT SMITH AR WTR & SWR 2002B			1	1FE	159,251	106.1160	159,174	150,000	151,996		(1,075)			5.250	4.449	AO	1,969	7,875	01/31/2002	10/01/2012
348815-JS-1	FORT SMITH AR WTR & SWR 2007			1	1FE	1,647,197	104.7020	1,643,821	1,570,000	1,633,308		(6,728)			5.000	4.380	AO	19,625	78,500	10/17/2007	10/01/2024
348815-JU-6	FORT SMITH AR WTR & SWR 2007			1	1FE	1,407,838	104.4340	1,404,637	1,345,000	1,396,547		(5,471)			5.000	4.410	AO	16,813	67,250	10/17/2007	10/01/2025
348815-KJ-9	FORT SMITH AR WTR & SWR 2008			1	1FE	3,805,723	109.4980	3,788,631	3,460,000	3,777,181		(28,542)			5.000	3.760	AO	43,250	173,000	01/14/2009	10/01/2020
348815-KP-5	FORT SMITH AR WTR & SWR 2008			1	1FE	2,076,627	104.6760	2,198,196	2,100,000	2,077,431		579			5.000	5.143	AO	26,250	45,000	07/02/2008	10/01/2032
394350-AL-6	GREENE CNTY AR SALES & USE TAX 2001			1	1FE	810,000	104.1190	843,364	810,000	810,000					4.850	4.849	JD	3,274	39,285	05/01/2001	06/01/2012
453424-BS-1	INDEPENDENCE CNTY AR PCR ENTERGY MS 08			1	2FE	6,900,000	97.1350	6,702,315	6,900,000	6,900,000					4.900	5.294	JD	28,175	338,100	05/16/2008	07/01/2022
537445-JK-5	LITTLE ROCK AR SWR 2007C			1	1FE	1,013,410	103.0030	1,030,030	1,000,000	1,010,953		(1,154)			4.750	4.580	AO	11,875	47,500	09/13/2007	10/01/2029
66732L-AU-3	NORTHWEST AR CONS AUTH WSTWTR 08B			1	2FE	2,181,402	86.7120	1,942,349	2,240,000	2,183,104		985			5.125	5.483	MS	38,267	99,425	03/13/2008	03/01/2038
699146-DH-6	PARAGOULD AR WTR & SWR & ELEC 2000			1	1FE	1,000,000	104.7460	1,047,460	1,000,000	1,000,000					5.600	5.598	JD	4,667	56,000	10/26/2000	12/01/2020
745392-GH-7	PULASKI CNTY AR HOSP CHILDRENS 05			1	1FE	1,960,819	101.3980	1,926,562	1,900,000	1,937,128		(6,239)			5.000	4.570	MS	31,667	95,000	11/18/2005	03/01/2025
74539X-JV-5	PULASKI CNTY AR PUB MULTI WILMINGTON 01			1	1FE	963,774	101.0240	974,882	965,000	964,333		81			5.650	6.110	FA	22,718	54,523	05/25/2001	02/01/2021
74539X-JW-3	PULASKI CNTY AR PUB MULTI WILMINGTON 01			1	1FE	2,805,000	100.4590	2,817,875	2,805,000	2,805,000					5.750	6.171	FA	67,203	161,288	05/25/2001	02/01/2034
775086-CK-5	ROGERS AR SWR IMPT SER 2007			1	1FE	747,434	103.3600	728,688	705,000	737,027		(3,801)			5.000	4.250	FA	14,688	35,250	01/19/2007	02/01/2027
79506L-AK-2	SALINE CNTY AR IMPT DIST 8 HURRICANE LK			1	5	6,774,980	62.7330	4,687,991	7,472,927	4,687,991	131,426	6,001			7.000	7.408	FA	217,960	518,807	06/19/2003	02/01/2034
812837-BL-5	SEBASTIAN CNTY AR HLTH SPARKS 01A				1FE	2,877,830	103.6790	2,809,701	2,710,000	2,728,588	109,574	(21,420)			5.500	4.648	MN	24,842	149,050	10/18/2001	11/01/2010
812837-BM-3	SEBASTIAN CNTY AR HLTH SPARKS 01A				1FE	1,550,453	107.5450	1,575,534	1,465,000	1,483,803	196,674	(9,600)			5.500	4.759	MN	13,429	80,575	10/18/2001	11/01/2011
812837-BP-6	SEBASTIAN CNTY AR HLTH SPARKS 01A			1	1FE	1,885,304	108.5210	1,958,804	1,805,000	1,829,980	361,423	(8,023)			5.500	5.124	MN	16,546	99,275	10/18/2001	11/01/2013
812837-BQ-4	SEBASTIAN CNTY AR HLTH SPARKS 01A			1	1FE	1,977,238	108.5210	2,078,177	1,915,000	1,934,456	430,960	(6,232)			5.500	5.307	MN	17,554	105,325	10/18/2001	11/01/2014
842219-DD-6	SOUTHERN AR UNIV STUDENT FEE 07			1	2Z	2,969,650	95.0040	2,812,118	2,960,000	2,967,507		(1,077)			4.750	4.700	JD	11,717	140,600	12/07/2007	12/01/2027
842219-DE-4	SOUTHERN AR UNIV STUDENT FEE 07			1	2Z	3,035,000	90.2900	2,740,302	3,035,000	3,035,000					4.750	4.750	JD	12,014	144,163	12/07/2007	12/01/2032
842219-DF-1	SOUTHERN AR UNIV STUDENT FEE 07			1	2Z	4,131,972	87.5590	3,646,832	4,165,000	4,133,179		607			4.750	4.882	JD	16,486	197,838	12/07/2007	12/01/2037
007947-A*-5	SPRINGDALE AR INDL DEV AERT INC 03 TXBL				6	695,040	0.0000		800,000		(588,840)		104,960		19.750	19.754	DEC	39,500		10/07/2003	07/01/2009
007947-A@-3	SPRINGDALE AR INDL DEV AERT INC 07 TXBL				6	5,000,000	0.0000		5,000,000		(1,731,500)		3,268,500		10.000	10.412	MAT	656,944		06/08/2007	07/01/2009
850260-DR-8	SPRINGDALE AR INDL DEV AERT INC 08			2	6	5,521,151	90.3080	9,229,478	10,220,000	5,521,151	2,175,838		4,698,849		8.000	8.000	JD		817,600	02/20/2008	12/15/2023
850269-AN-1	SPRINGDALE AR SALES & USE TAX 04			1	1FE	248,183	101.8400	249,508	245,000	245,311		(605)			4.000	3.739	JJ	4,900	9,800	06/23/2004	01/01/2011
850269-AP-6	SPRINGDALE AR SALES & USE TAX 04			1	1FE	1,011,450	101.8400	1,018,400	1,000,000	1,001,164		(2,263)			4.000	3.761	JJ	20,000	40,000	06/23/2004	07/01/2011
914084-T4-0	UNIVERSITY OF AR FORT SMITH STUD FEE 06			1	1FE	1,063,360	105.1930	1,099,267	1,045,000	1,049,288		(754)			5.000	3.966	JD	4,354	52,250	11/16/2006	12/01/2020
914084-RC-4	UNIVERSITY OF AR UALR CAP IMPT 04B			1	1FE	298,470	103.1570	324,945	315,000	298,976		959			4.500	4.396	JD	1,181	14,175	09/02/2004	12/01/2021
914084-TY-4	UNIVERSITY OF AR VAR FAC UAMS 04 A			1	1FE	1,677,365	111.1850	1,723,368	1,550,000	1,622,050		(13,290)			5.000	3.462	MN	12,917	77,500	10/29/2004	11/01/2015
914084-UA-4	UNIVERSITY OF AR VAR FAC UAMS 04 A			1	1FE	2,724,866	108.3010	2,761,676	2,550,000	2,649,116		(18,192)			5.000	3.649	MN	21,250	127,500	10/29/2004	11/01/2017
914084-UB-2	UNIVERSITY OF AR VAR FAC UAMS 04 A			1	1FE	1,346,375	107.3650	1,342,063	1,250,000	1,307,184		(10,543)			5.000	3.951	MN	10,417	58,750	01/20/2006	11/01/2018
914084-L2-2	UNIVERSITY OF AR VAR FAC UAMS 06			1	1FE	362,359	106.8070	384,505	360,000	358,158		120			5.000	4.252	MS	6,000	18,000	03/08/2006	03/01/2021
914084-L4-8	UNIVERSITY OF AR VAR FAC UAMS 06			1	1FE	886,363	106.0730	954,657	900,000	877,933		1,138			5.000	4.310	MS	15,000	42,500	03/08/2006	03/01/2023
914084-L5-5	UNIVERSITY OF AR VAR FAC UAMS 06			1	1FE	684,461	106.2420	743,694	700,000	678,555		995			5.000	4.350	MS	11,667	30,000	03/08/2006	03/01/2024
914084-KV-9	UNIVERSITY OF AR VAR FAYETTEVILLE 01A				1FE	1,076,660	107.9270	1,079,270	1,000,000	1,017,160		(8,445)			5.000	4.059	JD	4,167	50,000	11/16/2001	12/01/2011
914084-KX-5	UNIVERSITY OF AR VAR FAYETTEVILLE 01A			1	1FE	1,264,760	109.3360	1,262,831	1,155,000	1,179,802		(12,160)			5.500	4.319	JD	5,294	63,525	11/16/2001	12/01/2013
914084-KY-3	UNIVERSITY OF AR VAR FAYETTEVILLE 01A			1	1FE	1,563,437	109.3360	1,574,438	1,440,000	1,468,003		(13,709)			5.500	4.429	JD	6,600	79,200	11/16/2001	12/01/2014
914084-KZ-0	UNIVERSITY OF AR VAR FAYETTEVILLE 01A			1	1FE	1,527,451	109.3360	1,552,571	1,420,000	1,444,482		(11,965)			5.500	4.549	JD	6,508	78,100	11/16/2001	12/01/2015
914084-LB-2	UNIVERSITY OF AR VAR FAYETTEVILLE 01A			1	1FE	1,294,687	109.1760	1,304,653	1,195,000	1,233,294		(18,929)			5.500	3.750	JD	5,477	65,725	08/08/2006	12/01/2017
914084-RX-8	UNIVERSITY OF AR VAR FAYETTEVILLE 04A			1	1FE	293,663	102.4830	312,573	305,000	293,240		803			4.500	4.165	MN	2,288	13,725	09/24/2004	11/01/2020
914084-RY-6	UNIVERSITY OF AR VAR FAYETTEVILLE 04A			1	1FE	375,237	103.8300	415,320	400,000	374,115		1,117			4.750	4.494	MN	3,167	19,000	09/24/2004	11/01/2024
914084-XN-3	UNIVERSITY OF AR VAR FAYETTEVILLE 05B			1	1FE	2,203,331	105.5970	2,270,336	2,150,000	2,183,791		(5,016)			4.500	3.710	MN	16,125	96,750	02/16/2005	11/01/2018
914084-XR-4	UNIVERSITY OF AR VAR FAYETTEVILLE 05B			1	1FE	4,189,420	104.0960	4,309,574	4,140,000	4,171,206		(4,607)			4.500	3.899	MN	31,050	186,300	02/16/2005	11/01/2021

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	
		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	Maturity
914115-VA-5	UNIVERSITY OF CENTRAL AR 07			1	2FE	1,137,243	98.7540	1,115,920	1,130,000	1,135,922		(620)			4.500	4.420	MN	8,475	50,850	10/05/2007	11/01/2023
914115-VB-3	UNIVERSITY OF CENTRAL AR 07			1	2FE	1,617,568	97.6540	1,577,112	1,615,000	1,617,101		(219)			4.500	4.480	MN	12,113	68,175	10/05/2007	11/01/2025
914115-SU-5	UNIVERSITY OF CENTRAL AR STUD FEE 06 E			1	2FE	684,628	96.9420	678,594	700,000	686,813		631			4.500	4.820	MN	5,250	31,500	04/20/2006	05/01/2026
914115-UH-1	UNIVERSITY OF CENTRAL AR STUD FEE 07 B			1	2FE	1,623,668	101.3550	1,596,341	1,575,000	1,613,881		(4,036)			5.000	4.620	MN	13,125	76,250	06/19/2007	11/01/2027
914115-TL-4	UNIVERSITY OF CENTRAL AR STUD HSG 06 F			1	2FE	782,432	96.9420	775,536	800,000	784,930		721			4.500	4.820	MN	6,000	27,000	04/20/2006	05/01/2026
937537-CH-9	WASHINGTON CNTY AR HOSP WA MED 05 A			1	2FE	594,498	90.4700	542,820	600,000	594,953		113			5.000	5.162	FA	12,500	30,000	07/15/2005	02/01/2035
937537-CG-1	WASHINGTON CNTY AR HOSP WA MED 05 B			1	2FE	2,293,491	91.6900	2,108,870	2,300,000	2,294,259		191			5.000	5.048	FA	47,917	115,000	07/15/2005	02/01/2030
00827N-AM-2	AFFORDABLE HSG AGY CA VALLEY I-IV 01			1	1	4,005,000	108.6870	4,352,914	4,005,000	4,047,673		22,453			7.500	3.134	JJ	150,188	303,000	08/23/2001	07/01/2031
010869-AP-0	ALAMEDA CORRIDOR TRANSN CA SR 99A			1	1FE	3,257,499	96.6570	3,170,350	3,280,000	3,262,425		839			4.750	6.523	AO	38,950	155,800	04/17/2003	10/01/2025
010869-AQ-8	ALAMEDA CORRIDOR TRANSN CA SR 99A			1	1FE	4,257,582	99.3720	4,173,624	4,200,000	4,206,752		(8,656)			5.000	5.647	AO	52,500	210,000	04/17/2003	10/01/2029
010869-DP-7	ALAMEDA CORRIDOR TRANSN CA SUB 04A	@			1FE	8,300,891	68.4760	10,336,452	15,095,000	10,901,619		513,153			0.000	4.880	NA			04/22/2004	10/01/2016
03255M-FY-8	ANAHEIM CA PUB FING DIST SYS REF 03A			1	1FE	1,405,941	104.6700	1,423,512	1,360,000	1,378,995		(4,545)			5.000	4.589	AO	17,000	68,000	04/02/2003	10/01/2022
05028V-AU-2	AUBURN CA REDEV PROJ AREA 2008			1	1FE	1,046,496	84.4300	894,958	1,060,000	1,046,840		291			6.000	6.258	JD	5,300	70,313	10/08/2008	06/01/2033
074406-JE-0	BEAUMONT CA FING AUTH LOC AGY 2007A			1	2FE	4,338,603	89.4560	3,891,336	4,350,000	4,339,927		474			4.500	4.533	MS	65,250	195,750	01/19/2007	09/01/2026
074406-JX-8	BEAUMONT CA FING AUTH LOC AGY 2007B			1	2FE	2,490,476	93.9670	2,320,985	2,470,000	2,485,882		(1,708)			4.500	4.399	MS	37,050	111,150	03/07/2007	09/01/2025
10727U-BF-0	BRENTWOOD CA INFRA FING CAP IMPT 01			1	1FE	6,180,000	101.0670	6,245,941	6,180,000	6,180,000					5.000	4.999	MN	51,500	309,000	01/28/2003	11/01/2031
130658-JU-2	CALIFORNIA DEPT VET AFF HOME 03A3 REMK			1	1FE	16,055,000	92.3210	14,822,137	16,055,000	16,055,000					4.500	4.807	JD	60,206	719,100	02/05/2007	12/01/2023
130658-KV-8	CALIFORNIA DEPT VET AFF HOME 07B			1	1FE	7,710,000	91.8240	7,079,630	7,710,000	7,710,000					5.150	5.150	JD	33,089	397,065	12/05/2007	12/01/2027
130658-KW-6	CALIFORNIA DEPT VET AFF HOME 07B			1	1FE	24,070,000	86.7280	20,875,430	24,070,000	24,070,000					5.200	5.199	JD	104,303	1,251,640	12/05/2007	12/01/2032
130658-HR-1	CALIFORNIA DEPT VET AFF HOME 97C REMK				1FE	2,125,300	101.4820	2,151,418	2,120,000	2,120,600		(626)			4.750	4.717	JD	8,392	100,700	01/02/2001	12/01/2010
130175-U6-7	CALIFORNIA EDL FAC POMONA COLLEGE 05A	@			1FE	495,451	53.8150	669,997	1,245,000	631,636		30,964			0.000	4.751	NA			02/04/2005	07/01/2023
130175-DH-2	CALIFORNIA EDL FAC SANTA CLARA UNIV 99				1FE	1,706,944	114.6780	1,834,848	1,600,000	1,678,550		(5,574)			5.250	4.660	MS	28,000	84,000	04/30/2004	09/01/2020
13034P-FX-0	CALIFORNIA HSG FIN AGY HOME MTG 07 J			1	1FE	15,580,000	89.0680	13,876,794	15,580,000	15,580,000					5.050	5.049	FA	327,829	786,790	09/14/2007	08/01/2027
13034P-HG-5	CALIFORNIA HSG FIN AGY HOME MTG 08 B			1	1FE	2,219,438	91.0070	2,024,906	2,225,000	2,220,014		307			4.800	4.833	FA	44,500	106,800	01/16/2008	02/01/2023
13077P-BF-1	CALIFORNIA STATE UNIV FRESNO ASSOC 01			1	2FE	2,847,278	102.3650	2,968,585	2,900,000	2,861,329		2,001			5.125	6.237	FA	61,927	148,625	06/08/2001	02/01/2025
130612-AU-8	CALIFORNIA STATE UNIV L A AUX SVCS 01			1	1FE	3,390,281	106.5300	3,675,285	3,450,000	3,435,148		9,831			5.125	5.444	JD	14,734	176,813	06/08/2001	06/01/2026
130612-AV-6	CALIFORNIA STATE UNIV L A AUX SVCS 01			1	1FE	3,114,080	106.5300	3,408,960	3,200,000	3,177,645		14,762			5.125	5.644	JD	13,667	164,000	06/08/2001	06/01/2033
130774-7A-4	CALIFORNIA STATE UNIV SYSTEMWIDE 02A			1	1FE	3,765,176	103.1270	3,934,295	3,815,000	3,775,409		1,574			5.125	5.432	MN	32,586	167,716	04/24/2002	11/01/2026
130795-CJ-4	CALIFORNIA STWIDE CMNTY ENERTECH 07A			2	3FE	9,225,000	64.4980	6,449,800	10,000,000	6,449,800	(56,806)	24,106			5.500	6.198	JD	45,833	550,000	07/26/2007	12/01/2033
130795-CL-9	CALIFORNIA STWIDE CMNTY ENERTECH 07C			2	5	9,174,592	86.0560	9,711,420	11,285,000	9,711,420	162,767	455,651			10.000	10.780	JD	94,042	564,250	04/11/2007	12/01/2033
130795-CS-4	CALIFORNIA STWIDE CMNTY ENERTECH 07C			2	5	6,849,441	85.9660	7,242,636	8,425,000	7,242,636	114,402	330,270			10.000	10.778	JD	70,208	421,250	04/11/2007	12/01/2032
130795-XZ-5	CALIFORNIA STWIDE CMNTY THOS JEFF 08A			2	3FE	11,625,929	102.1670	12,244,715	11,985,000	11,640,966	2,692,894	11,336			7.000	7.308	AO	209,738	838,950	08/22/2008	10/01/2026
130795-YC-5	CALIFORNIA STWIDE CMNTY THOS JEFF 08B			2	3FE	22,870,200	95.6560	23,273,105	24,330,000	22,960,927	2,018,542	59,703			11.375	12.494	AO	691,884	2,767,538	08/22/2008	10/01/2023
130795-FZ-5	CALIFORNIA STWIDE CMNTY VALLEYCARE 07A			1	2	4,000,000	85.4170	3,416,680	4,000,000	4,000,000					5.125	5.124	JJ	94,528	205,000	05/18/2007	07/15/2031
14837K-AV-7	CASTAIC LAKE WTR AGY CA COP 99 A CAP	@			1FE	4,329,244	46.7050	4,878,337	10,445,000	4,643,703		269,015			0.000	6.058	NA			10/28/2008	08/01/2023
156809-CS-2	CERRITOS CA PUB FING TAX ALLOC 02 A			1	1FE	8,958,067	99.7630	8,609,547	8,630,000	8,856,928		(17,844)			5.000	4.785	MN	71,917	431,500	10/08/2003	11/01/2019
156809-CT-0	CERRITOS CA PUB FING TAX ALLOC 02 A			1	1FE	11,199,210	98.2720	10,480,709	10,665,000	11,028,249		(28,697)			5.000	4.671	MN	88,875	533,250	03/25/2003	11/01/2020
169480-AV-2	CHINO BASIN CA DESALTER AUTH 2008 A			1	1FE	1,512,465	96.6310	1,473,623	1,525,000	1,513,256		515			4.500	4.604	JD	5,719	68,625	05/29/2008	06/01/2025
169480-AW-0	CHINO BASIN CA DESALTER AUTH 2008 A			1	1FE	1,783,646	95.8330	1,734,577	1,810,000	1,785,172		993			4.500	4.686	JD	6,788	81,450	05/29/2008	06/01/2026
169480-AX-8	CHINO BASIN CA DESALTER AUTH 2008 A			1	1FE	1,140,232	94.9980	1,106,727	1,165,000	1,141,549		857			4.500	4.774	JD	4,369	52,425	05/29/2008	06/01/2027
169480-AY-6	CHINO BASIN CA DESALTER AUTH 2008 A			1	1FE	1,719,962	94.0150	1,664,066	1,770,000	1,722,410		1,594			4.500	4.867	JD	6,638	79,650	05/29/2008	06/01/2028
169498-DE-9	CHINO BASIN CA REGL FIN INLAND EMP 08A	0		1	1FE	5,179,050	95.0200	4,751,000	5,000,000	5,149,887		(15,616)			5.000	4.541	MN	41,667	250,000	01/16/2008	11/01/2038
17131N-BY-0	CHULA VISTA CA PUB FING AD 05A REF			1	2FE	754,733	92.2680	715,077	775,000	753,595		1,503			4.500	4.285	MS	11,625	34,875	07/14/2005	09/01/2020
17131N-CB-9	CHULA VISTA CA PUB FING AD 05A REF			1	2FE	10,848,090	86.5550	9,521,050	11,000,000	10,870,636		5,512			4.500	4.713	MS	165,000	495,000	07/14/2005	09/01/2027
18979P-AS-2	COACHELLA CA WTR AUTH 2003			1	1FE	3,737,577	102.1330	3,835,094	3,755,000	3,740,127		464			5.000	5.524	MS	62,583	187,750	10/03/2003	03/01/2033
219672-EL-2	CORONA CA COP CLEARWTR COGEN 2003			1	2FE	2,398,350	95.8770	2,310,636	2,410,000	2,370,829		2,689			5.000	4.611	MS	40,167	120,500	09/12/2003	09/01/2020
219672-ER-9	CORONA CA COP CLEARWTR COGEN 2003			1	2FE	2,942,210	95.6600	2,831,536	2,960,000	2,944,505		418			5.000	5.126	MS	49,333	148,000	10/07/2003	09/01/2031
219703-DS-1	CORONA CA REDEV AGY TAX ALLOC DWNTN 04A			1	1FE	2,285,935	92.0790	2,099,401	2,280,000	2,261,333		1,289			5.000	4.576	MS	38,000	114,000	07/30/2004	09/01/2020
219703-DT-9	CORONA CA REDEV AGY TAX ALLOC DWNTN 04A			1	1FE	1,490,837	90.9430	1,323,221	1,455,000	1,473,671		(3,503)			5.000	4.689	MS	24,250	72,750	07/28/2004	09/01/2021
219703-DU-6	CORONA CA REDEV AGY TAX ALLOC DWNTN 04A			1	1FE	2,063,274	90.0200	1,912,925	2,125,000	2,053,346		3,866			5.000	4.738	MS	35,417	106,250	07/30/2004	09/01/2022
219703-DV-4	CORONA CA REDEV AGY TAX ALLOC DWNTN 04A			1	1FE	2,674,204	89.0910	2,490,093	2,795,000	2,664,447		6,279			5.000	4.756	MS	46,583	139,750	07/20/2004	09/01/2023
219770-FK-5	CORONADO CA CMNTY DEV AGY TAX ALLOC 05			1	1FE	2,173,960	96.8640	2,038,987	2,105,000	2,148,585		(6,598)			5.000	4.580	MS	35,083	105,250	11/10/2005	09/01/2024
230337-JV-0	CULVER CITY CA REDEV AGY TAX ALLOC 02A			1	2FE	2,985,836	94.4490	2,875,972	3,045,000	3,000,117		2,201			5.125	6.194	MN	26,009	156,056	04/05/2002	11/01/2025
254482-CD-2	DINUBA CA REDEV PROJ NO 2 TAX ALLOC 01			1	2FE	5,990,971	88.2760	5,203,870	5,895,000	5,934,139		(9,548)			5.000	5.338	MS	98,250	294,750	03/10/2003	09/01/2031
254482-CS-9	DINUBA CA REDEV PROJ NO 2 TAX ALLOC 03			1	2FE	5,370,000	86.9760	4,670,611	5,370,000	5,370,000					5.000	5.368	MS	89,500	268,500	10/03/2003	09/01/2033
271014-LW-0	EAST BAY CA MUN UTIL DIST WTR SUB 01			1	1FE	8,445,723	106.3550	9,343,287	8,785,000	8,673,606		73,300			5.000	5.945	JD	36,604	439,250	06/01/2001	06/01/2026

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	
		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	Maturity
282820-AV-4	EL CENTRO CA FING WSTWTR 2006 A			1	1FE	5,398,368	104.1620	5,525,794	5,305,000	5,371,372		(8,156)			5.000	4.780	AO	66,313	265,250	06/22/2006	10/01/2026
291195-JF-3	EMERYVILLE CA PUB FING AUTH REDEV 01A			1	2FE	3,909,800	100.0170	3,930,668	3,930,000	3,916,065		895			5.200	5.679	MS	68,120	204,360	06/28/2001	09/01/2022
291195-JG-1	EMERYVILLE CA PUB FING AUTH REDEV 01A			1	2FE	6,358,588	93.8310	6,127,164	6,530,000	6,393,295		4,999			5.125	6.313	MS	111,554	334,663	06/28/2001	09/01/2031
292528-BF-2	ENCINITAS CA SPL TAX CFD NO 1 2004			1	2FE	6,938,358	83.1260	5,827,133	7,010,000	6,950,455		2,310			4.600	4.940	MS	107,487	322,460	01/16/2004	09/01/2028
296344-CM-4	ESCONDIDO CA COP WSTWTR PROJ 05A			1	2FE	1,007,207	89.7390	996,103	1,110,000	1,015,367		5,080			4.500	4.648	MS	16,650	49,950	12/08/2004	09/01/2022
296344-CN-2	ESCONDIDO CA COP WSTWTR PROJ 05A			1	2FE	578,038	88.7640	576,966	650,000	584,059		3,151			4.500	4.869	MS	9,750	29,250	12/08/2004	09/01/2023
296344-CP-7	ESCONDIDO CA COP WSTWTR PROJ 05A			1	2FE	1,062,428	88.9650	1,045,339	1,175,000	1,070,183		4,544			4.625	4.847	MS	18,115	54,344	12/08/2004	09/01/2024
296344-CQ-5	ESCONDIDO CA COP WSTWTR PROJ 05A			1	2FE	780,991	88.3590	773,141	875,000	787,187		3,432			4.625	4.925	MS	13,490	40,469	12/08/2004	09/01/2025
296344-CR-3	ESCONDIDO CA COP WSTWTR PROJ 05A			1	2FE	1,713,356	88.6530	1,529,264	1,725,000	1,715,089		381			4.750	4.869	MS	27,313	81,938	12/08/2004	09/01/2026
296344-DR-2	ESCONDIDO CA COP WTR PROJ 07A			2	1FE	13,303,414	86.9740	11,589,286	13,325,000	13,304,299		402			4.750	4.760	MS	210,979	632,938	09/13/2007	09/01/2037
345105-BR-0	FOOTHILL/EASTERN CA TOLL RD 95A SR CONV			1	1	12,827,750	102.0000	25,500,000	25,000,000	25,500,000		146,512			7.100	7.555	JJ	887,500	1,775,000	06/01/1995	01/01/2012
345105-BS-8	FOOTHILL/EASTERN CA TOLL RD 95A SR CONV			1	1	5,107,400	102.0000	10,200,000	10,000,000	10,200,000		59,803			7.150	7.617	JJ	357,500	715,000	06/01/1995	01/01/2013
345105-BT-6	FOOTHILL/EASTERN CA TOLL RD 95A SR CONV			1	1	12,768,500	102.0000	25,500,000	25,000,000	25,500,000		153,735			7.150	7.634	JJ	893,750	1,787,500	06/01/1995	01/01/2014
345105-GB-0	FOOTHILL/EASTERN CA TOLL RD 99 CAP	B		1	2FE	1,619,400	21.1020	2,110,200	10,000,000	2,688,655		150,659			0.000	7.213	NA			03/13/2001	01/15/2032
35981R-AS-8	FULLERTON CA PUB FING TAX ALLOC 05			1	1FE	5,263,776	96.4490	4,861,030	5,040,000	5,182,352		(21,658)			5.000	4.430	MS	84,000	252,000	12/08/2005	09/01/2022
35981R-AT-6	FULLERTON CA PUB FING TAX ALLOC 05			1	1FE	5,075,850	94.5010	4,606,924	4,875,000	5,002,857		(19,427)			5.000	4.470	MS	81,250	243,750	12/08/2005	09/01/2023
35981R-AU-3	FULLERTON CA PUB FING TAX ALLOC 05			1	1FE	5,657,209	93.2900	5,084,305	5,450,000	5,581,997		(20,029)			5.000	4.510	MS	90,833	272,500	12/08/2005	09/01/2024
38122N-AA-0	GOLDEN STATE CA TOBACCO CORP 03 A-2			1	1FE	4,000,000	121.1890	4,847,560	4,000,000	4,000,000					7.900	7.898	JD	26,333	316,000	07/03/2003	06/01/2042
38122N-AC-6	GOLDEN STATE CA TOBACCO CORP 03 A-4			1	1FE	6,832,000	120.8580	8,460,060	7,000,000	6,899,168		24,604			7.800	8.291	JD	45,500	546,000	08/07/2003	06/01/2042
38122N-AD-4	GOLDEN STATE CA TOBACCO CORP 03 A-5			1	1FE	39,311,625	121.1060	47,836,870	39,500,000	39,387,073		27,621			7.875	7.970	JD	259,219	3,110,625	08/07/2003	06/01/2042
427101-BW-9	HERCULES CA REDEV TAX MERGED PROJ 05			1	1FE	8,035,909	92.4490	7,095,461	7,675,000	7,900,390		(34,901)			5.000	4.285	FA	159,896	383,750	08/05/2005	08/01/2025
427101-BZ-2	HERCULES CA REDEV TAX MERGED PROJ 05 ESC			1	1FE	4,250,000	81.0010	3,442,543	4,250,000	4,250,000					4.750	4.749	FA	84,115	201,875	08/05/2005	08/01/2035
44667S-AR-1	HUNTINGTON PARK CA PUB FIN 04 A REF			1	1FE	2,740,018	101.6910	2,796,503	2,750,000	2,742,355		471			5.000	5.357	MS	45,833	137,500	05/26/2004	09/01/2022
452637-DD-0	IMPERIAL CA COP WASTEWATER REV 2001			1	1FE	1,130,775	92.6360	1,111,632	1,200,000	1,122,181		7,459			5.000	4.971	AO	12,667	60,000	02/04/2003	10/15/2020
452874-BS-8	IMPERIAL IRR DIST CA COP WTR SYS 2000			1	1FE	2,011,460	101.7150	2,034,300	2,000,000	2,002,120		(1,328)			5.125	5.595	JJ	51,250	102,500	08/01/2001	07/01/2021
456567-UX-2	INDUSTRY CA URBAN DEV AGY TAX ALLOC 03B			1	1FE	113,485	98.1650	112,890	115,000	114,064		107			4.125	8.279	MN	791	4,744	12/17/2003	05/01/2017
456567-UY-0	INDUSTRY CA URBAN DEV AGY TAX ALLOC 03B			1	1FE	1,736,874	88.8390	1,563,566	1,760,000	1,744,855		1,477			4.250	8.755	MN	12,467	74,800	12/17/2003	05/01/2018
482097-EE-8	JURUPA CA CMNTY SVC DIST NO 2 03A			1	2FE	220,791	90.6760	208,555	230,000	219,123		499			4.875	4.575	MS	3,738	11,213	07/10/2003	09/01/2025
504194-FP-1	LA QUINTA CA REDEV PROJ NO 1 TIF 01			1	1FE	2,667,222	91.3800	2,467,260	2,700,000	2,673,583		920			5.100	6.161	MS	45,900	137,700	08/10/2001	09/01/2031
509634-AR-2	LAKE ELSINORE CA CMNTY FAC DIST 90-2			1	1FE	6,898,097	99.7620	6,773,840	6,790,000	6,874,114		(8,968)			4.500	4.310	AO	76,388	305,550	03/09/2007	10/01/2024
51378P-AZ-4	LANCASTER CA FING SUB TAX RSD 5&6 03			1	2FE	2,074,267	92.9980	1,897,159	2,040,000	2,061,278		(2,492)			4.750	4.783	FA	40,375	96,900	05/15/2003	02/01/2027
51378P-BG-5	LANCASTER CA FING SUB TAX RSD 5&6 03			1	2FE	3,495,555	79.4270	2,807,744	3,535,000	3,495,062		1,089			4.750	4.794	FA	69,964	167,913	05/15/2003	02/01/2034
513799-QV-1	LANCASTER CA REDEV HSG SUB TAX 03			1	2FE	2,577,669	92.3710	2,336,986	2,530,000	2,555,075		(2,708)			4.750	4.253	FA	50,073	120,175	06/17/2003	08/01/2023
513799-QZ-2	LANCASTER CA REDEV HSG SUB TAX 03			1	2FE	3,694,611	86.6530	3,193,163	3,685,000	3,687,240		(240)			4.750	4.714	FA	72,932	175,038	05/15/2003	08/01/2027
533021-AV-3	LINCOLN CA CMNTY FAC DIST 2003-1 07A			1	2FE	9,701,109	71.5570	7,084,143	9,900,000	9,712,947		4,716			4.500	4.772	MS	148,500	445,500	05/09/2007	09/01/2034
53819T-BG-0	LIVERMORE CA REDEV TAX ALLOC 01 A			1	2FE	3,431,435	88.9300	3,112,550	3,500,000	3,449,598		2,610			5.000	5.609	FA	72,917	175,000	08/03/2001	08/01/2026
544386-BE-4	LOS ANGELES CA CMNTY FAC PLAYA VISTA 03			1	2Z	1,536,382	85.6600	1,336,296	1,560,000	1,544,119		1,295			4.250	5.057	MS	22,100	66,300	03/12/2003	09/01/2019
544386-BF-1	LOS ANGELES CA CMNTY FAC PLAYA VISTA 03			1	2Z	1,781,219	85.2890	1,590,640	1,865,000	1,794,227		4,969			4.375	5.180	MS	27,198	81,594	03/12/2003	09/01/2020
54438E-GX-0	LOS ANGELES CA CMNTY REDEV BUNKER 04A			1	1FE	11,703,512	106.0070	11,931,088	11,255,000	11,490,622		(41,914)			5.000	4.520	JD	46,896	562,750	04/22/2004	12/01/2019
54438E-GY-8	LOS ANGELES CA CMNTY REDEV BUNKER 04A			1	1FE	8,869,954	105.6390	9,084,954	8,600,000	8,742,162		(25,213)			5.000	4.620	JD	35,833	430,000	04/22/2004	12/01/2020
54438E-GZ-5	LOS ANGELES CA CMNTY REDEV BUNKER 04A			1	1FE	9,309,391	105.3640	9,588,124	9,100,000	9,210,536		(19,546)			5.000	4.720	JD	37,917	455,000	04/22/2004	12/01/2021
54438E-HA-9	LOS ANGELES CA CMNTY REDEV BUNKER 04A			1	1FE	4,066,682	105.0900	4,466,325	4,250,000	4,053,778		10,199			5.000	5.287	JD	17,708	212,500	10/28/2008	12/01/2022
544509-MN-9	LOS ANGELES CA DEPT WTR PWR ELEC 94			1	1FE	878,769	100.2860	822,345	820,000	820,000					5.375	5.307	FA	16,651	44,075	03/28/2001	02/15/2034
544552-ST-0	LOS ANGELES CA HARBOR DEPT 2002 A			1	1FE	6,988,725	106.5290	6,961,670	6,535,000	6,904,562		(84,163)			5.500	5.200	FA	149,760	179,713	05/13/2009	08/01/2013
544552-PF-3	LOS ANGELES CA HARBOR DEPT 2005 B REF			1	1FE	244,440	107.3780	241,601	225,000	238,526		(1,495)			5.000	4.099	FA	4,688	11,250	10/03/2005	08/01/2018
544663-T9-8	LOS ANGELES CNTY CA COP CHLDRN INST 92			1	1FE	2,826,230	100.0200	2,880,576	2,880,000	2,854,041		3,652			6.625	13.944	JJ	95,400	190,800	02/14/1992	07/01/2022
616903-AU-4	MORENO VALLEY CA CFD NO 3 AUTO MALL 00			1	3	1,045,000	100.5490	1,050,737	1,045,000	1,045,000	21,088				7.000	7.000	MS	24,383	73,150	03/17/2000	09/01/2010
616903-AV-2	MORENO VALLEY CA CFD NO 3 AUTO MALL 00			1	3	1,325,000	101.3700	1,343,153	1,325,000	1,325,000	224,256				7.500	8.537	MS	33,125	99,375	03/17/2000	09/01/2030
616908-AY-5	MORENO VALLEY CA REDEV TAX ALLOC 07A			1	1FE	9,197,416	82.5670	7,653,961	9,270,000	9,199,994		1,268			5.000	5.110	FA	193,125	463,500	11/08/2007	08/01/2038
624121-AL-3	MOUNTAIN HOUSE CA PUB FIN UTIL 07			1	1FE	4,668,693	92.9280	4,376,909	4,710,000	4,671,624		1,531			5.000	5.118	JD	19,625	235,500	12/07/2007	12/01/2027
624121-AM-1	MOUNTAIN HOUSE CA PUB FIN UTIL 07			1	1FE	4,951,848	82.4280	4,174,978	5,065,000	4,957,209		2,801			5.000	5.307	JD	21,104	253,250	12/07/2007	12/01/2032
624121-AN-9	MOUNTAIN HOUSE CA PUB FIN UTIL 07			1	1FE	4,665,000	90.8570	4,238,479	4,665,000	4,665,000					5.200	5.200	JD	20,215	242,580	12/07/2007	12/01/2032
655534-BB-0	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0			1	1	1,180,212	112.5670	1,350,804	1,200,000	1,201,473		6,247			6.300	6.044	MS	25,200	77,805	09/06/2002	09/01/2014
655534-BC-8	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0			1	1	1,547,974	116.2800	1,843,038	1,585,000	1,560,538		8,061			6.500	7.689	MS	34,342	103,025	09/06/2002	09/01/2017
655534-BD-6	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0			1	1	1,115,870	116.9330	1,169,330	1,000,000	1,058,775		(13,263)			6.750	5.072	MS	22,500	67,500	04/11/2005	09/01/2022
655534-BE-4	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0			1	1	22,615,000	117.5860	26,592,074	22,615,000	22,813,617		83,336			7.000	7.319	MS	527,683	1,583,050	09/06/2002	09/01/2033

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	Maturity
655534-DM-4	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0			1	2FE	1,835,589	81.0320	1,499,092	1,850,000	1,837,509		569			4.750	4.859	MS	29,292	87,875	05/19/2006	09/01/2026
655534-DN-2	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0			1	2FE	13,937,590	78.4840	10,964,215	13,970,000	13,940,304		805			4.875	4.908	MS	227,013	681,038	05/19/2006	09/01/2033
655531-HB-0	NORCO CA REDEV AGY TAX ALLOC NO 1 05			1	1FE	718,697	91.8510	642,957	700,000	711,425		(1,916)			5.000	4.640	MS	11,667	35,000	11/18/2005	03/01/2026
658620-CN-7	NORTH CITY WEST CA SCH SPL TAX 02 SUB			1	2FE	2,633,948	97.4500	2,514,210	2,580,000	2,597,194		(5,918)			5.000	4.729	MS	43,000	129,000	11/06/2002	09/01/2020
658620-CQ-0	NORTH CITY WEST CA SCH SPL TAX 02 SUB			1	2FE	553,284	94.5290	562,448	595,000	547,171		2,480			5.000	4.553	MS	9,917	29,750	03/13/2003	09/01/2022
683038-KJ-1	ONTARIO CA AD NO 108 CA COMMERCE CTR 95			1	3	9,105,000	100.3150	9,133,681	9,105,000	9,105,000	773,379				7.500	7.394	MS	225,728	682,875	11/29/1995	09/02/2020
684105-DY-2	ORANGE CA REDEV AGY TAX ALLOC 03A REF			1	1FE	1,062,003	97.0050	1,047,654	1,080,000	1,059,135		1,460			4.650	4.507	MS	16,740	50,220	09/30/2003	09/01/2020
684105-DZ-9	ORANGE CA REDEV AGY TAX ALLOC 03A REF			1	1FE	1,756,019	96.6260	1,753,762	1,815,000	1,755,786		3,644			4.700	4.608	MS	28,435	85,305	09/30/2003	09/01/2021
684105-EA-3	ORANGE CA REDEV AGY TAX ALLOC 03A REF			1	1FE	2,391,074	95.9140	2,407,441	2,510,000	2,396,404		6,187			4.750	4.710	MS	39,742	119,225	09/30/2003	09/01/2022
684105-EB-1	ORANGE CA REDEV AGY TAX ALLOC 03A REF			1	1FE	3,035,000	95.8040	2,907,651	3,035,000	3,035,000					4.800	4.798	MS	48,560	145,680	09/30/2003	09/01/2023
68723X-CG-3	OROVILLE CA PUB FIN TIF PROJ 1 02			1	1FE	3,554,914	93.2660	3,273,637	3,510,000	3,525,027		(5,084)			5.000	4.828	MS	51,675	175,500	04/16/2003	09/15/2030
691878-AA-0	OXNARD CA FING AUTH WSTWTR REDWOOD 04A			1	1FE	2,059,033	103.3410	2,108,156	2,040,000	2,049,585		(1,902)			5.000	4.880	JD	8,500	102,000	06/03/2004	06/01/2021
691878-AB-8	OXNARD CA FING AUTH WSTWTR REDWOOD 04A			1	1FE	2,143,220	103.5450	2,210,686	2,135,000	2,139,147		(821)			5.000	4.950	JD	8,896	106,750	06/03/2004	06/01/2022
691879-DU-1	OXNARD CA FING AUTH WTR 06			1	2FE	1,334,270	101.0820	1,405,040	1,390,000	1,334,060		3,141			4.750	4.540	JD	5,502	66,025	04/21/2006	06/01/2022
691879-DV-9	OXNARD CA FING AUTH WTR 06			1	2FE	760,456	100.8050	806,440	800,000	760,835		1,968			4.750	4.559	JD	3,167	38,000	04/21/2006	06/01/2023
691879-DW-7	OXNARD CA FING AUTH WTR 06			1	2FE	1,197,475	100.6390	1,278,115	1,270,000	1,198,632		3,228			4.750	4.579	JD	5,027	60,325	04/21/2006	06/01/2024
696617-MJ-5	PALM DESERT CA FING TIF PROJ AREA 1 03			1	2FE	4,984,177	85.2130	4,256,389	4,995,000	4,973,587		(3,379)			5.000	5.091	AO	62,438	249,750	12/29/2005	04/01/2030
696617-KF-5	PALM DESERT CA FING TIF PROJ AREA 2 02A			1	2FE	1,077,596	99.8710	1,058,633	1,060,000	1,069,037		(1,725)			5.000	5.182	FA	22,083	53,000	06/17/2004	08/01/2020
696617-LE-7	PALM DESERT CA FING TIF SET-ASIDE 02			1	2FE	2,306,153	92.2590	2,126,570	2,305,000	2,305,550		(100)			5.000	5.459	AO	28,813	115,250	01/28/2003	10/01/2031
696716-HU-6	PALMDALE CA CMNTY REDEV AGY MERGED 04A			1	1FE	3,124,557	95.3150	3,083,440	3,235,000	3,142,159		3,550			5.000	5.910	MS	53,917	161,750	05/19/2004	09/01/2028
696716-HV-4	PALMDALE CA CMNTY REDEV AGY MERGED 04A			1	1FE	6,719,388	90.4140	6,342,542	7,015,000	6,749,872		6,152			5.000	6.095	MS	116,917	350,750	05/19/2004	09/01/2034
699202-EQ-6	PARAMOUNT CA REDEV AGY PROJ 1 TAX 03			1	2FE	2,015,441	94.1400	2,024,010	2,150,000	1,998,221		7,999			5.000	4.638	FA	44,792	107,500	04/23/2003	08/01/2023
702280-BD-9	PASADENA CA CMNTY FAC DIST CIVIC CTR 97			1	1FE	2,780,792	100.1170	2,803,276	2,800,000	2,785,599		679			5.250	32.422	JD	12,250	147,000	05/09/2001	12/01/2025
715895-GQ-5	PETALUMA CA CMNTY DEV TAX ALLOC 05 A			1	1FE	6,405,813	99.3630	6,210,188	6,250,000	6,346,235		(15,556)			5.000	4.670	MN	52,083	312,500	11/17/2005	05/01/2030
724568-HU-7	PITTSBURG CA REDEV TAX LOS MEDANOS 03A			1	1FE	3,551,775	91.8560	3,214,960	3,500,000	3,518,414		(4,628)			4.750	4.210	FA	69,271	166,250	05/21/2003	08/01/2024
724568-FX-3	PITTSBURG CA REDEV TAX LOS MEDANOS 99	@			1FE	1,206,348	50.4460	1,518,425	3,010,000	1,733,912		88,050			0.000	5.280	NA			01/10/2003	08/01/2020
726030-GD-5	PLACER CNTY CA WTR AGY 2ND SR COP 08			1	1FE	4,757,026	102.1000	4,870,170	4,770,000	4,757,738		456			4.750	4.784	JJ	113,288	214,700	04/16/2008	07/01/2029
752123-GE-3	RANCHO CUCAMONGA CA REDEV TIF 2001			1	2FE	1,731,170	92.1530	1,612,678	1,750,000	1,733,534		510			5.125	5.502	MS	29,896	89,688	05/26/2004	09/01/2030
752131-TQ-5	RANCHO MIRAGE CA REDEV TIF SUB 03 A-1	@			1FE	809,118	36.3510	988,747	2,720,000	1,115,654		63,329			0.000	5.930	NA			06/29/2004	04/01/2025
757293-BF-1	REDDING CA REDEV AGY CANBY-HILLTOP 03 A			1	1FE	1,992,700	98.6690	1,973,380	2,000,000	1,994,421		309			5.000	5.069	MS	33,333	100,000	08/20/2003	09/01/2022
767495-EH-3	RIPON CA REDEV AGY RIPON CMNTY 07			1	2FE	1,757,773	80.1460	1,406,562	1,755,000	1,757,202		(221)			4.750	4.730	MN	13,894	83,363	05/24/2007	11/01/2036
76827Q-CE-1	RIVER ISLANDS CA PUB CFD NO 03-1 05A			1	5	5,840,000	82.4290	4,813,854	5,840,000	4,813,854	859,064				6.000	5.830	MS	116,800	350,400	10/26/2005	09/01/2035
76827Q-CF-8	RIVER ISLANDS CA PUB CFD NO 03-1 05B			1	5	15,205,000	68.4170	10,402,805	15,205,000	10,402,805	(1,691,404)				9.000	9.000	MS	456,150	1,368,450	10/26/2005	09/01/2035
769044-AX-6	RIVERSIDE CA FIN AUTH CASA BLANCA 07A			1	2FE	4,866,043	83.5430	4,076,898	4,880,000	4,867,173		431			4.500	4.537	FA	91,500	219,600	03/22/2007	08/01/2029
769044-DA-3	RIVERSIDE CA FIN AUTH SYCAMORE 07C			1	2FE	17,777,152	82.3040	14,695,379	17,855,000	17,783,437		2,396			4.500	4.557	FA	334,781	803,475	03/22/2007	08/01/2030
769045-QR-9	RIVERSIDE CA REDEV AGY HSG SET-ASIDE 04A			1	1FE	183,574	96.9730	198,795	205,000	185,311		1,178			4.500	4.530	FA	3,844	9,225	11/17/2004	08/01/2021
769045-QS-7	RIVERSIDE CA REDEV AGY HSG SET-ASIDE 04A			1	1FE	336,827	96.3330	370,882	385,000	340,717		2,337			4.500	4.676	FA	7,219	17,325	11/17/2004	08/01/2022
769045-QT-5	RIVERSIDE CA REDEV AGY HSG SET-ASIDE 04A			1	1FE	1,009,394	95.6540	990,019	1,035,000	1,014,338		1,066			4.500	4.927	FA	19,406	46,575	11/17/2004	08/01/2023
76912T-GN-7	RIVERSIDE CNTY CA PUB 1 MID CNTY 06B			1	2FE	4,449,006	84.5370	3,795,711	4,490,000	4,453,851		1,607			4.500	4.629	AO	50,513	202,050	10/18/2006	10/01/2026
77781P-BJ-5	ROSEVILLE CA CMNTY FAC DISTS SR 07A			1	6*	732,983	81.5860	611,895	750,000		(734,124)	452			4.500	4.807	MS	11,250	33,750	05/04/2007	09/01/2033
785849-PY-0	SACRAMENTO CA CITY FING TAX ALLOC 05A			1	1FE	1,322,675	90.4200	1,157,376	1,280,000	1,307,576		(3,974)			5.000	4.580	JD	5,333	64,000	11/17/2005	12/01/2024
785849-QP-8	SACRAMENTO CA CITY FING TAX ALLOC 05A	@			1FE	2,552,990	21.1700	1,808,977	8,545,000	2,888,542		139,363			0.000	9.237	NA			06/27/2007	12/01/2031
785840-BK-4	SACRAMENTO CA FLOOD CTL DIST 2 O&M			1	2	2,690,000	100.8110	2,711,816	2,690,000	2,690,000					5.900	5.890	MN	26,452	158,710	11/01/1996	11/01/2025
796846-DP-5	SAN BERNARDINO CNTY CA TRANS TAX 09A				1FE	13,694,070	107.1170	13,925,210	13,000,000	13,551,514		(142,556)			5.000	3.061	MN	108,333	301,528	05/06/2009	05/01/2012
797300-XK-1	SAN DIEGO CA REDEV CENTRE CITY SUB 01A	@			1FE	82,624	41.4530	132,650	320,000	128,497		6,845			0.000	5.550	NA			11/29/2001	09/01/2026
797300-F8-8	SAN DIEGO CA REDEV CENTRE CITY SUB 04A			1	1FE	707,517	97.8130	684,691	700,000	698,827		81			5.000	4.549	MS	11,667	35,000	07/09/2004	09/01/2020
79765A-DW-3	SAN FRANCISCO CA ARPT INTL 2ND SER 23A 9			1	1FE	18,918,900	89.5580	17,114,534	19,110,000	18,930,540		6,274			5.000	9.263	MN	159,250	955,500	02/05/2008	05/01/2030
79765A-Q2-5	SAN FRANCISCO CA ARPT INTL 2ND SER 27A 0			1	1FE	5,620,315	102.9340	5,625,343	5,465,000	5,573,764		(46,551)			5.500	3.950	MN	50,096	150,288	05/18/2009	05/01/2014
79765A-Q3-3	SAN FRANCISCO CA ARPT INTL 2ND SER 27A 0			1	1FE	5,977,608	102.6460	6,035,585	5,880,000	5,951,140		(26,468)			5.500	4.551	MN	53,900	161,700	06/17/2009	05/01/2015
798147-UG-7	SAN JOSE CA REDEV AGY TAX ALLOC 02			1	1FE	4,925,200	103.7230	5,186,150	5,000,000	5,028,902		34,658			5.000	5.684	FA	104,167	250,000	05/04/2004	08/01/2032
798147-ZE-7	SAN JOSE CA REDEV SET-ASIDE TAX 05 A			1	1FE	1,878,017	98.8330	2,016,193	2,040,000	1,873,867		7,815			5.000	4.516	FA	42,500	102,000	05/31/2006	08/01/2023
79875E-CQ-6	SAN MARCOS CA PUB FACS AREAS 1-2-3 03A			1	1FE	2,485,917	92.6580	2,270,121	2,450,000	2,465,081		(3,771)			5.000	4.809	FA	51,042	122,500	10/01/2003	08/01/2026
79875E-CR-4	SAN MARCOS CA PUB FACS AREAS 1-2-3 03A			1	1FE	5,339,838	87.1430	4,675,222	5,365,000	5,343,045		586			5.000	5.100	FA	111,771	268,250	10/10/2003	08/01/2033
79875W-JQ-9	SAN MARCOS CA PUB FACS AUTH 99-01 DIST 0			1	1FE	2,817,049	80.4700	2,220,972	2,760,000	2,805,535		(4,823)			5.000	4.740	MS	46,000	138,000	06/22/2007	09/01/2030
79875W-JR-7	SAN MARCOS CA PUB FACS AUTH 99-01 DIST 0			1	1FE	2,491,784	72.7670	1,855,559	2,550,000	2,494,673		1,212			4.750	5.065	MS	40,375	121,125	06/22/2007	09/01/2035
799054-FA-4	SAN MATEO CNTY CA TRAN DIST TAX 05A			1	1FE	6,830,000	102.8940	7,027,660	6,830,000	6,830,000					4.500	4.500	JD	25,613	296,100	10/13/2005	06/01/2022

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	Maturity
799054-FB-2	SAN MATEO CNTY CA TRAN DIST TAX 05A			1	1FE	1,240,443	102.3070	1,273,722	1,245,000	1,241,226		201			4.500	4.557	JD	4,669	45,900	10/13/2005	06/01/2023
799134-BS-9	SAN PABLO CA JT PWRS FING TAX ALLO 04				2FE	1,432,976	101.5020	1,319,526	1,300,000	1,389,468		(9,444)			5.000	3.948	JD	5,417	65,000	03/04/2004	12/01/2017
799134-BT-7	SAN PABLO CA JT PWRS FING TAX ALLO 04				2FE	568,251	99.6570	518,216	520,000	552,641		(2,970)			5.000	4.150	JD	2,167	26,000	03/04/2004	12/01/2018
799134-BX-8	SAN PABLO CA JT PWRS FING TAX ALLO 04				2FE	436,496	97.9580	391,832	400,000	425,719		(2,053)			5.000	4.200	JD	1,667	20,000	03/04/2004	12/01/2019
801825-EM-8	SANTA CRUZ CNTY CA REDEV LIVE OAK 03			1	1FE	3,115,000	102.1680	3,182,533	3,115,000	3,115,000					5.000	4.998	MS	51,917	155,750	08/13/2003	09/01/2023
80218M-EU-1	SANTA FE SPRINGS CA TIF CONS REDEV 06A	@			2FE	2,579,570	39.3640	2,755,480	7,000,000	2,870,944		169,267			0.000	6.170	NA			03/17/2008	09/01/2024
802520-AT-3	SANTA PAULA CA PUB FIN AUTH WTR 03			1	1FE	1,211,436	104.3290	1,251,948	1,200,000	1,205,231		(1,132)			5.000	4.879	FA	25,000	60,000	10/03/2003	02/01/2026
83557K-AT-5	SONOMA CNTY CA SALES TAX 07A			1	1FE	6,030,636	98.0760	6,884,935	7,020,000	6,052,910		20,124	921,481		4.500	4.630	MS	105,300	315,900	10/25/2007	09/01/2029
83557K-AU-2	SONOMA CNTY CA SALES TAX 07A			1	1FE	7,147,980	97.1120	7,030,909	7,240,000	7,153,166		2,478			4.500	4.672	MS	108,600	325,800	10/25/2007	09/01/2030
839100-HG-2	SOUTH ORANGE CNTY CA PUB FIN LADERA 05A			1	2FE	3,311,239	95.5040	3,032,252	3,175,000	3,260,884		(13,174)			5.000	4.450	FA	59,972	158,750	11/16/2005	08/15/2020
839100-HK-3	SOUTH ORANGE CNTY CA PUB FIN LADERA 05A			1	2FE	4,371,028	93.0350	3,935,381	4,230,000	4,319,092		(13,611)			5.000	4.570	FA	79,900	211,500	11/16/2005	08/15/2023
839100-HL-1	SOUTH ORANGE CNTY CA PUB FIN LADERA 05A			1	2FE	4,779,989	92.4310	4,288,798	4,640,000	4,728,498		(13,502)			5.000	4.610	FA	87,644	232,000	11/16/2005	08/15/2024
842472-DH-2	SOUTHERN CA LOGISTICS ARPT AUTH 2008A	@			3FE	1,316,226	5.3640	970,079	18,085,000	970,079	(509,088)	102,347			0.000	7.300	NA			05/01/2008	12/01/2044
842472-DJ-8	SOUTHERN CA LOGISTICS ARPT AUTH 2008A	@			3FE	1,216,397	4.9160	889,059	18,085,000	889,059	(478,347)	94,857			0.000	7.320	NA			05/01/2008	12/01/2045
842472-DK-5	SOUTHERN CA LOGISTICS ARPT AUTH 2008A	@			3FE	1,123,621	4.5040	814,548	18,085,000	814,548	(448,961)	87,876			0.000	7.340	NA			05/01/2008	12/01/2046
842472-DL-3	SOUTHERN CA LOGISTICS ARPT AUTH 2008A	@			3FE	1,037,536	4.1260	746,187	18,085,000	746,187	(420,886)	81,379			0.000	7.360	NA			05/01/2008	12/01/2047
842472-DM-1	SOUTHERN CA LOGISTICS ARPT AUTH 2008A	@			3FE	957,601	3.7790	683,432	18,085,000	683,432	(394,067)	75,328			0.000	7.380	NA			05/01/2008	12/01/2048
842472-DN-9	SOUTHERN CA LOGISTICS ARPT AUTH 2008A	@			3FE	883,633	3.4610	625,922	18,085,000	625,922	(368,657)	69,707			0.000	7.400	NA			05/01/2008	12/01/2049
842472-DP-4	SOUTHERN CA LOGISTICS ARPT AUTH 2008A	@			3FE	814,910	3.1680	572,933	18,085,000	572,933	(344,585)	64,473			0.000	7.420	NA			05/01/2008	12/01/2050
861431-CW-2	STOCKTON-EAST WTR DIST CA COP REF 02B	@		1	1FE	1,390,400	54.8040	2,192,160	4,000,000	2,186,534		125,116			0.000	5.980	NA			04/04/2002	04/01/2020
861431-CX-0	STOCKTON-EAST WTR DIST CA COP REF 02B	@		1	1FE	1,164,699	51.4540	1,839,481	3,575,000	1,835,980		105,595			0.000	6.017	NA			04/04/2002	04/01/2021
861431-CY-8	STOCKTON-EAST WTR DIST CA COP REF 02B	@		1	1FE	1,187,928	48.2920	1,878,559	3,890,000	1,876,539		108,412			0.000	6.040	NA			04/04/2002	04/01/2022
861431-CZ-5	STOCKTON-EAST WTR DIST CA COP REF 02B	@		1	1FE	1,088,966	45.2510	1,719,538	3,800,000	1,722,781		99,844			0.000	6.061	NA			04/04/2002	04/01/2023
861431-DA-9	STOCKTON-EAST WTR DIST CA COP REF 02B	@		1	1FE	806,460	42.1510	1,264,530	3,000,000	1,277,742		74,284			0.000	6.081	NA			04/04/2002	04/01/2024
861431-DB-7	STOCKTON-EAST WTR DIST CA COP REF 02B	@		1	1FE	1,109,046	39.4360	1,731,240	4,390,000	1,758,460		102,392			0.000	6.090	NA			04/04/2002	04/01/2025
861431-DC-5	STOCKTON-EAST WTR DIST CA COP REF 02B	@		1	1FE	949,480	36.7500	1,470,000	4,000,000	1,506,575		87,862			0.000	6.100	NA			04/04/2002	04/01/2026
861431-DD-3	STOCKTON-EAST WTR DIST CA COP REF 02B	@		1	1FE	891,960	34.2060	1,368,240	4,000,000	1,416,359		82,725			0.000	6.110	NA			04/04/2002	04/01/2027
861431-DF-8	STOCKTON-EAST WTR DIST CA COP REF 02B	@		1	1FE	867,271	29.3640	1,294,952	4,410,000	1,379,633		80,888			0.000	6.691	NA			04/04/2002	04/01/2029
870441-BZ-4	SWEETWATER CA AUTH WATER 2005			1	1FE	1,707,042	98.2060	1,684,233	1,715,000	1,708,576		406			4.500	4.572	AO	19,294	65,250	12/13/2005	04/01/2022
892397-HL-7	TRACY CA OPER PARTNERSHIP JT PWRS 05C			1	2Z	2,545,732	90.7420	2,536,239	2,795,000	2,567,405		11,565			4.500	4.834	MS	41,925	125,775	12/15/2005	09/01/2024
892397-HN-3	TRACY CA OPER PARTNERSHIP JT PWRS 05C			1	2Z	6,388,178	83.4920	5,410,282	6,480,000	6,398,196		2,674			4.750	4.978	MS	102,600	307,800	12/15/2005	09/01/2035
900188-BX-0	TURLOCK CA IRR DIST COP 2003 A			1	1FE	3,186,335	100.8810	3,202,972	3,175,000	3,179,293		(1,297)			5.000	4.949	JJ	79,375	156,250	11/06/2003	01/01/2028
901073-DB-9	TUSTIN CA USD CMNTY FAC 97-1 2002A SR			1	1FE	4,040,295	96.4530	3,882,233	4,025,000	4,029,886		(1,675)			5.000	4.949	MS	67,083	201,250	10/16/2002	09/01/2038
914106-UM-9	UNIVERSITY OF CA COP SAN DIEGO SAC 02A			1	1FE	5,562,675	101.0000	5,590,350	5,535,000	5,590,350		14,078			5.250	5.453	JJ	145,294	290,588	01/16/2002	01/01/2032
91412F-UK-1	UNIVERSITY OF CA GEN REV 2005 G			1	1FE	133,308	99.2650	134,008	135,000	133,432		32			4.750	5.249	MN	819	3,206	11/02/2005	05/15/2035
91412F-PJ-0	UNIVERSITY OF CA LTD PROJ 2004 A			1	1FE	1,312,703	100.8900	1,467,950	1,455,000	1,314,565		5,592			4.750	4.826	MN	8,831	69,113	09/23/2004	05/15/2025
91412F-PL-5	UNIVERSITY OF CA LTD PROJ 2004 A			1	1FE	1,100,000	100.5800	1,106,380	1,100,000	1,100,000					4.750	5.014	MN	6,676	52,250	09/23/2004	05/15/2027
91412F-EJ-2	UNIVERSITY OF CA MULTI PURP 02 O			1	1FE	4,671,208	104.2030	4,793,338	4,600,000	4,645,958		61			5.125	5.071	MS	78,583	235,750	01/21/2003	09/01/2031
91412F-FM-4	UNIVERSITY OF CA MULTI PURP 03 Q			1	1FE	4,696,494	104.5300	4,933,816	4,720,000	4,701,186		938			5.000	5.496	MS	78,667	236,000	05/25/2004	09/01/2023
915355-BG-5	UPLAND CA CMNTY DEV TAX ALLOC 03 REF			1	1FE	1,491,829	95.2260	1,376,016	1,445,000	1,471,239		(3,998)			4.750	4.616	MS	22,879	68,638	05/16/2003	09/01/2023
918828-AA-2	VAL VERDE CA SCH DIST SPL TAX 98A			1	2FE	2,900,000	100.0490	2,901,421	2,900,000	2,900,000					5.950	11.020	AO	43,138	172,550	07/24/1998	10/01/2013
955644-CX-5	WEST SACRAMENTO CA AD LIGHTHOUSE 1991			1	4	820,000	103.1260	845,633	820,000	820,000	101,778				8.500	17.937	MS	23,040	69,700	11/21/1991	09/02/2017
955644-CY-3	WEST SACRAMENTO CA AD LIGHTHOUSE 1991			1	4	655,000	103.1650	675,731	655,000	655,000	39,608				8.400	17.842	MS	18,187	49,068	11/21/1991	09/02/2012
960557-CK-0	WESTLANDS CA WTR DIST REV COP 2005 A			1	1FE	884,199	101.4560	897,886	885,000	872,036		891			5.000	3.585	MS	14,750	44,250	02/09/2005	09/01/2020
960557-CL-8	WESTLANDS CA WTR DIST REV COP 2005 A			1	1FE	1,154,078	100.6360	1,177,441	1,170,000	1,140,700		1,777			5.000	3.630	MS	19,500	58,500	02/09/2005	09/01/2021
051582-DW-1	AURORA CO SGL FAM MTG 1984 SER A-1	@		1	1	1,021,728	75.2740	3,511,532	4,665,000	2,909,802		187,069			0.000	6.756	NA			08/17/1994	09/01/2015
26822L-DH-4	COLORADO E-470 PUB HWY SR 00 B CAP	@		1	1FE	8,561,619	69.7740	16,955,082	24,300,000	16,267,516		1,085,297			0.000	7.025	NA			05/02/2000	09/01/2016
26822L-DT-8	COLORADO E-470 PUB HWY SR 00 B CAP	@		1	1FE	17,207,385	33.3890	34,290,503	102,700,000	32,902,083		2,192,032			0.000	7.015	NA			04/26/2000	09/01/2027
26822L-DU-5	COLORADO E-470 PUB HWY SR 00 B CAP	@		1	1FE	2,824,920	31.2750	5,629,500	18,000,000	5,401,378		359,827			0.000	7.014	NA			04/26/2000	09/01/2028
26822L-EA-8	COLORADO E-470 PUB HWY SR 00 B CAP	@		1	1	3,681,500	16.3700	8,185,000	50,000,000	7,798,198		596,413			0.000	8.116	NA			04/26/2000	09/01/2034
26822L-GQ-1	COLORADO E-470 PUB HWY SR 06 A			1	2FE	1,748,077	97.2680	1,590,332	1,635,000	1,724,872		(11,528)			5.000	4.050	MS	27,250	81,750	12/06/2007	09/01/2017
26822L-GR-9	COLORADO E-470 PUB HWY SR 06 A			1	2FE	5,050,268	95.6580	4,524,623	4,730,000	4,984,321		(32,598)			5.000	4.070	MS	78,833	236,500	12/04/2007	09/01/2018
196458-JG-9	COLORADO EDL CULTURAL AURARIA FDN 01			1	1FE	195,757	107.2590	209,155	195,000	195,152		(85)			5.000	4.948	MS	3,250	9,750	06/29/2001	09/01/2015
196458-H7-1	COLORADO EDL UNIV DENVER 2005 A			1	1FE	4,916,545	104.5460	5,227,300	5,000,000	4,882,862		7,535			5.000	4.455	MS	83,333	250,000	04/26/2006	03/01/2021
196458-H9-7	COLORADO EDL UNIV DENVER 2005 A			1	1FE	4,055,079	104.3920	4,384,464	4,200,000	4,032,417		9,498			5.000	4.473	MS	70,000	210,000	04/26/2006	03/01/2022
19648A-FP-5	COLORADO HLTH FAC PARKVIEW 07B			1	1FE	9,132,311	92.0850	8,352,110	9,070,000	9,121,091		(5,371)			5.000	4.910	MS	151,167	453,500	10/25/2007	09/01/2029

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	
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 Maturity
196617-FD-1	COLORADO SPRINGS CO HOSP REV 2002			1	1FE	4,333,188	102.5620	4,564,009	4,450,000	4,339,560		4,437			4.750	5.133	JD	9,394	204,250	07/09/2008	12/15/2027
196617-FE-9	COLORADO SPRINGS CO HOSP REV 2002			1	1FE	3,821,625	100.9300	3,905,991	3,870,000	3,823,378		1,221			5.000	5.212	JD	8,600	165,250	07/09/2008	12/15/2032
196630-4W-4	COLORADO SPRINGS CO UTIL SYS 03A SUB			1	1FE	274,208	104.3610	286,993	275,000	274,347		26			4.750	4.806	MN	1,669	6,531	12/17/2003	11/15/2027
249271-FN-2	DENVER CO ARPT SPL FAC RENTAL CAR 99A			1	2FE	1,917,058	100.0000	1,895,000	1,895,000	1,895,000		(2,710)			5.500	11.412	JJ	52,113	104,225	09/17/1999	01/01/2010
249181-JH-2	DENVER CO ARPT SYS REV SER 1991 D			2	1FE	2,790,775	111.1120	3,077,802	2,770,000	2,774,989		(974)			7.750	2.553	MN	27,431	214,675	01/07/1992	11/15/2013
249181-WE-4	DENVER CO ARPT SYS REV SER 1998 B			1	1FE	5,695,563	100.5540	5,761,744	5,730,000	5,701,783		1,138			5.000	183.233	MN	36,608	286,500	10/15/2003	11/15/2025
249181-YV-4	DENVER CO ARPT SYS REV SER 2000 A REF			1	1FE	15,715,119	103.9090	15,477,246	14,895,000	15,173,008		(308,021)			6.000	3.802	MN	114,195	893,700	03/11/2008	11/15/2011
249181-G5-1	DENVER CO ARPT SYS REV SER 2001 A				1FE	16,271,230	107.4930	16,199,195	15,070,000	15,680,554		(311,451)			5.500	3.251	MN	105,909	828,850	01/23/2008	11/15/2011
249181-G7-7	DENVER CO ARPT SYS REV SER 2001 A			1	1FE	264,620	105.2800	263,200	250,000	253,226		(1,611)			5.500	4.771	MN	1,757	13,750	07/30/2001	11/15/2013
249181-J5-8	DENVER CO ARPT SYS REV SER 2001 D REF				1FE	240,007	103.2310	237,431	230,000	231,126		(1,241)			5.000	4.421	MN	1,469	11,500	08/10/2001	11/15/2010
249181-6J-2	DENVER CO ARPT SYS REV SER 2002 E			1	1FE	6,118,064	104.1350	6,143,965	5,900,000	6,081,953		(36,111)			5.250	4.100	MN	39,579	154,875	05/12/2009	11/15/2014
249181-Y8-5	DENVER CO ARPT SYS REV SER 2005 A			1	1FE	4,442,540	105.1720	4,422,483	4,205,000	4,353,922		(21,852)			5.000	4.311	MN	26,865	210,250	08/04/2005	11/15/2021
249181-3K-2	DENVER CO ARPT SYS REV SER 2006 A			1	1FE	10,502,728	108.5630	10,682,599	9,840,000	10,314,759		(58,508)			5.000	4.185	MN	62,867	492,000	08/10/2006	11/15/2017
249181-3P-1	DENVER CO ARPT SYS REV SER 2006 A			1	1FE	13,565,624	105.6340	13,595,096	12,870,000	13,369,456		(61,168)			5.000	4.341	MN	82,225	643,500	08/10/2006	11/15/2021
249181-3Q-9	DENVER CO ARPT SYS REV SER 2006 A			1	1FE	14,326,824	105.2060	14,334,318	13,625,000	14,129,127		(61,666)			5.000	4.371	MN	87,049	681,250	08/10/2006	11/15/2022
249181-3A-4	DENVER CO ARPT SYS REV SER 2006 B				1FE	10,574,080	106.5790	10,695,203	10,035,000	10,308,825		(139,230)			5.000	3.481	MN	64,113	501,750	01/18/2008	11/15/2011
249181-6G-8	DENVER CO ARPT SYS REV SER 2006 B				1FE	5,148,650	108.6770	5,433,850	5,000,000	5,132,382		(16,268)			5.000	4.250	MN	31,944	125,000	06/18/2009	11/15/2013
249181-7K-8	DENVER CO ARPT SYS REV SER 2008 A1				1FE	2,176,293	108.6460	2,281,566	2,100,000	2,168,624		(7,669)			5.000	4.250	MN	13,417	52,500	05/18/2009	11/15/2014
249189-CN-9	DENVER CO CONV CTR HOTEL SR 2006			1	2FE	833,765	84.7230	720,146	850,000	836,158		694			4.500	4.762	JD	3,188	38,250	04/12/2006	12/01/2023
24919H-GB-2	DENVER CO EXCISE TAX 2005 A				1FE	360,833	111.0380	366,425	330,000	348,782		(2,912)			5.000	3.787	MS	5,500	16,500	07/27/2005	09/01/2015
51713N-BE-9	LARIMER CNTY CO SALES TAX FAIRGROUNDS 02			1	1FE	2,213,355	108.6130	2,318,888	2,135,000	2,153,737		(8,968)			5.000	4.540	JD	4,744	106,750	04/11/2002	12/15/2013
51713N-BL-3	LARIMER CNTY CO SALES TAX FAIRGROUNDS 02			1	1FE	908,261	101.7190	935,815	920,000	912,134		593			5.000	5.320	JD	2,044	46,000	04/11/2002	12/15/2019
59189V-AD-2	METROPOLITAN FOOTBALL STAD CO TAX 99A	@			2FE	1,842,482	100.0000	2,950,000	2,950,000	2,950,000		147,350			0.000	5.190	NA			10/19/2000	01/01/2010
667737-BH-2	NORTHWEST PKWY CO PUB HWY SR 01B CAP	@		1	1FE	5,389,983	27.0880	9,995,472	36,900,000	9,250,791		606,190			0.000	6.893	NA			06/15/2001	06/15/2032
667737-BJ-8	NORTHWEST PKWY CO PUB HWY SR 01B CAP	@		1	1FE	4,836,022	25.4560	8,968,149	35,230,000	8,300,211		543,973			0.000	6.894	NA			06/15/2001	06/15/2033
72818Q-AB-9	PLAZA MET DIST NO 1 CO PUB IMPT TIF 2003			1	4	15,000,000	96.8860	14,532,900	15,000,000	14,532,900	3,375,750				8.000	8.144	JD	100,000	1,200,000	07/30/2003	12/01/2025
75913T-ED-2	REGIONAL TRANSN DIST CO COP 05A				1FE	1,099,916	103.7080	1,088,934	1,050,000	1,063,110		(8,868)			4.500	3.090	JD	3,938	30,825	05/19/2005	06/01/2011
75913T-EE-0	REGIONAL TRANSN DIST CO COP 05A				1FE	2,534,404	105.6170	2,550,651	2,415,000	2,460,734		(17,783)			4.500	3.313	JD	9,056	103,050	05/19/2005	06/01/2012
75913T-EF-7	REGIONAL TRANSN DIST CO COP 05A				1FE	2,251,469	106.8540	2,292,018	2,145,000	2,193,968		(13,189)			4.500	3.638	JD	8,044	96,525	05/20/2005	06/01/2013
75913T-EG-5	REGIONAL TRANSN DIST CO COP 05A				1FE	3,651,481	107.3800	3,736,824	3,480,000	3,570,904		(18,544)			4.500	3.748	JD	13,050	156,600	05/20/2005	06/01/2014
75913T-DU-5	REGIONAL TRANSN DIST CO COP REF 04A				1FE	8,818,519	108.3130	9,119,955	8,420,000	8,590,759		(45,911)			4.500	3.860	JD	31,575	378,900	07/19/2004	06/01/2013
75913T-DV-3	REGIONAL TRANSN DIST CO COP REF 04A				1FE	6,589,422	108.9780	6,887,410	6,320,000	6,454,278		(27,304)			4.500	3.970	JD	23,700	284,400	07/19/2004	06/01/2014
914174-BG-1	UNIVERSITY OF CO HOSP AUTH HOSP 01A			1	1	6,850,620	108.4660	7,592,620	7,000,000	6,941,473		28,697			5.600	6.079	MN	50,089	392,000	11/01/2001	11/15/2031
914173-CA-5	UNIVERSITY OF CO HOSP AUTH HOSP 97A REF			1	1FE	3,058,869	100.0500	3,301,650	3,300,000	3,136,071		10,464			5.250	786.046	MN	22,138	173,250	07/20/2000	11/15/2022
207904-DH-3	CONNECTICUT ARPT BRADLEY INTL 2001 A			1	1FE	6,077,053	100.3490	5,995,853	5,975,000	6,033,405		(24,140)			5.000	4.755	AO	74,688	298,750	02/21/2008	10/01/2018
207904-DJ-9	CONNECTICUT ARPT BRADLEY INTL 2001 A			1	1FE	6,401,970	100.1390	6,328,785	6,320,000	6,366,976		(19,367)			5.050	4.958	AO	79,790	319,160	02/21/2008	10/01/2019
207904-DK-6	CONNECTICUT ARPT BRADLEY INTL 2001 A			1	1FE	7,503,260	100.1070	7,432,945	7,425,000	7,469,902		(18,471)			5.125	5.123	AO	95,133	380,531	02/21/2008	10/01/2020
207904-DL-4	CONNECTICUT ARPT BRADLEY INTL 2001 A			1	1FE	6,736,942	100.0960	6,691,418	6,685,000	6,714,828		(12,250)			5.150	5.252	AO	86,069	344,278	02/21/2008	10/01/2021
207904-DM-2	CONNECTICUT ARPT BRADLEY INTL 2001 A			1	1FE	6,925,821	99.8070	6,881,693	6,895,000	6,912,712		(7,264)			5.150	5.376	AO	88,773	355,093	02/21/2008	10/01/2022
207900-CB-5	CONNECTICUT DEV WTR AQUARION WTR 07			1	1	8,981,923	85.6990	7,815,749	9,120,000	8,986,256		2,133			5.100	5.313	MS	155,040	465,120	11/26/2007	09/01/2037
207743-KM-6	CONNECTICUT HIGHER ED FAM ED LN 03B SR			1	1FE	1,231,293	102.8190	1,249,251	1,215,000	1,221,384		(1,723)			4.500	4.331	MN	6,986	54,675	07/16/2003	11/15/2014
207743-KQ-7	CONNECTICUT HIGHER ED FAM ED LN 03B SR			1	1FE	364,865	101.8180	356,363	350,000	355,846		(1,573)			5.000	4.461	MN	2,236	17,500	07/01/2003	11/15/2017
207743-LN-3	CONNECTICUT HIGHER ED FAM ED LN 05A SR				1FE	887,934	101.8100	906,109	890,000	889,281		363			4.000	3.799	MN	4,549	35,000	03/02/2005	11/15/2011
207743-LU-7	CONNECTICUT HIGHER ED FAM ED LN 05A SR			1	1FE	1,191,850	97.8160	1,330,298	1,360,000	1,208,838		14,525			4.375	6.917	MN	7,603	58,734	10/28/2008	11/15/2017
207743-MB-8	CONNECTICUT HIGHER ED FAM ED LN 05B SR				1FE	1,106,081	100.9910	1,110,901	1,100,000	1,101,157		(1,281)			4.000	3.534	MN	5,622	44,000	03/02/2005	11/15/2010
207743-MN-2	CONNECTICUT HIGHER ED FAM ED LN 06A SR			1	1FE	1,848,795	99.9290	1,838,694	1,840,000	1,846,342		(767)			4.700	4.641	MN	11,050	83,543	08/08/2006	11/15/2017
207743-MY-8	CONNECTICUT HIGHER ED FAM ED LN 07A SR				1FE	2,837,146	99.4420	2,863,930	2,880,000	2,845,255		3,555			4.625	4.811	MN	17,020	133,200	08/14/2007	11/15/2017
207743-MZ-5	CONNECTICUT HIGHER ED FAM ED LN 07A SR			1	1FE	2,555,483	98.6730	2,580,299	2,615,000	2,565,443		4,368			4.625	4.914	MN	15,454	120,944	08/14/2007	11/15/2018
207743-NA-9	CONNECTICUT HIGHER ED FAM ED LN 07A SR			1	1FE	16,272,256	93.5530	15,445,600	16,510,000	16,300,018		12,187			4.875	5.064	MN	102,844	796,453	08/10/2007	11/15/2024
20774L-4N-2	CONNECTICUT HLTH & EDL CT ST UNIV 05 H				1FE	1,132,668	114.9770	1,190,012	1,035,000	1,097,118		(9,334)			5.000	3.614	MN	8,625	36,750	09/15/2005	11/01/2015
20774U-ST-3	CONNECTICUT HLTH & EDL QUINNIPIAC 07I			1	1FE	1,267,923	101.8740	1,232,675	1,210,000	1,257,505		(5,246)			5.000	4.380	JJ	30,250	60,500	11/30/2007	07/01/2027
20774U-WV-3	CONNECTICUT HLTH & EDL QUINNIPIAC 07K1			1	1FE	2,549,403	105.0780	2,548,142	2,425,000	2,532,365		(10,229)			5.000	4.370	JJ	60,625	121,250	04/17/2008	07/01/2021
20774U-WZ-4	CONNECTICUT HLTH & EDL QUINNIPIAC 07K1			1	1FE	1,479,548	102.3600	1,586,580	1,550,000	1,481,727		2,753			5.000	4.600	JJ	38,750	77,500	04/17/2008	07/01/2025
20774U-XC-4	CONNECTICUT HLTH & EDL QUINNIPIAC 07K1			1	1FE	2,048,000	101.4500	2,029,000	2,000,000	2,041,524		(3,893)			5.000	4.700	JJ	50,000	100,000	04/17/2008	07/01/2028
20774U-XS-9	CONNECTICUT HLTH & EDL QUINNIPIAC 07K2			1	1FE	2,347,350	105.0780	2,495,603	2,375,000	2,346,234		1,796			5.000	4.358	JJ	59,375	118,750	04/17/2008	07/01/2021
20774U-XX-8	CONNECTICUT HLTH & EDL QUINNIPIAC 07K2			1	1FE	3,292,480	101.6590	3,253,088	3,200,000	3,279,969		(7,519)			5.000	4.640	JJ	80,000	160,000	04/17/2008	07/01/2026

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	
		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	Maturity
20774U-XY-6	CONNECTICUT HLTH & EDL QUINNIPIAC 07K2			1	1FE	2,386,496	101.7290	2,365,199	2,325,000	2,378,188		(4,993)			5.000	4.670	JJ	58,125	116,250	04/17/2008	07/01/2027
20774H-4U-5	CONNECTICUT HLTH & EDL SACRED HEART 96C			1	2FE	724,784	100.4350	733,176	730,000	726,224		194			6.625	10.374	JJ	24,181	48,363	04/05/2000	07/01/2026
20774U-RX-5	CONNECTICUT HLTH & EDL WESTMINSTER 07E			1	1FE	2,174,009	102.1290	2,129,390	2,085,000	2,157,355		(7,966)			5.000	4.450	JJ	52,125	104,250	11/01/2007	07/01/2032
20774L-MM-4	CONNECTICUT HLTH & EDL WESTOVER 00A			1	1FE	2,224,508	103.6150	2,331,338	2,250,000	2,263,253		17,632			5.700	6.477	JJ	64,125	128,250	11/22/2000	07/01/2030
207748-N7-5	CONNECTICUT HSG FIN AUTH MTG 03C-1			1	1FE	6,235,000	101.4620	6,326,156	6,235,000	6,235,000					4.850	4.850	MN	38,640	291,635	04/15/2008	11/15/2023
207748-N7-5	CONNECTICUT HSG FIN AUTH MTG 03C-1	0		1	1FE	1,000,000	101.4620	1,014,620	1,000,000	1,000,000					4.850	4.850	MN	6,197	46,774	04/15/2008	11/15/2023
20775B-GK-6	CONNECTICUT HSG FIN AUTH MTG 06B			1	1FE	12,835,000	96.3280	12,363,699	12,835,000	12,835,000					5.000	5.000	MN	82,001	639,250	10/25/2007	11/15/2028
20775N-AM-2	CONNECTICUT RES REC AMER REF FUEL 98A			1	1FE	3,054,477	100.6900	2,864,631	2,845,000	2,856,981		(14,674)			5.500	4.544	MN	19,994	156,475	11/13/1998	11/15/2010
20775N-AP-5	CONNECTICUT RES REC AMER REF FUEL 98A			1	1FE	5,647,083	100.6420	5,580,599	5,545,000	5,556,057		(12,107)			5.375	69.602	MN	38,083	298,044	08/23/2000	11/15/2012
207757-U3-7	CONNECTICUT SPL TAX TRANSN 01 B				1FE	3,548,773	103.6750	3,447,194	3,325,000	3,347,623		(29,081)			5.375	4.439	AO	44,680	178,719	12/17/2001	10/01/2010
207758-JQ-7	CONNECTICUT SPL TAX TRANSN 09 A				1FE	2,817,850	113.7630	2,844,075	2,500,000	2,813,577		(4,273)			5.000	3.387	JD	17,708		10/29/2009	12/01/2018
207758-JV-6	CONNECTICUT SPL TAX TRANSN 09 A				1FE	13,509,780	114.6580	13,758,960	12,000,000	13,486,424		(23,356)			5.000	3.243	JD	85,000		11/03/2009	12/01/2017
246387-LT-9	DELAWARE ECON DEV PCR DELMARVA PWR 02B			1	2FE	6,125,000	104.2370	6,384,516	6,125,000	6,125,000					5.200	5.197	FA	132,708	318,500	05/21/2002	02/01/2019
246395-NZ-6	DELAWARE HSG AUTH SGL FAM MTG SR 07B			1	1FE	2,200,000	98.9570	2,177,054	2,200,000	2,200,000					4.800	4.799	JJ	52,800	105,600	05/17/2007	07/01/2027
246395-PA-9	DELAWARE HSG AUTH SGL FAM MTG SR 07B			1	1FE	2,795,000	91.0690	2,545,379	2,795,000	2,795,000					4.850	4.849	JJ	67,779	135,558	05/17/2007	07/01/2032
246395-QG-5	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1			1	1FE	4,994,840	101.1190	5,020,558	4,965,000	4,989,388		(2,630)			5.000	4.920	JJ	124,125	248,250	10/30/2007	07/01/2022
246395-QJ-9	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1			1	1FE	2,815,000	98.1300	2,762,360	2,815,000	2,815,000					5.150	5.149	JJ	72,486	134,673	10/12/2007	07/01/2028
246317-CJ-8	DELAWARE RIVER & BAY AUTH 2004 REF				1FE	2,473,756	110.2500	2,502,675	2,270,000	2,395,672		(18,222)			5.000	3.753	JJ	56,750	113,500	08/26/2004	01/01/2016
246317-CK-5	DELAWARE RIVER & BAY AUTH 2004 REF				1FE	1,310,924	110.4040	1,324,848	1,200,000	1,272,997		(8,874)			5.000	3.840	JJ	30,000	60,000	08/26/2004	01/01/2017
246394-G3-8	DELAWARE ST HSG AUTH MULTI FAM 92 D			2	1FE	1,390,000	102.1120	1,419,357	1,390,000	1,390,000					6.850	(15.654)	JJ	47,608	95,215	05/15/1992	07/01/2012
246412-DE-7	DELAWARE ST SOLID WST AUTH SYS 2006			1	1FE	5,292,998	104.8470	5,525,437	5,270,000	5,244,343		1,831			5.000	4.105	JD	21,958	263,500	02/13/2007	06/01/2020
246412-DF-4	DELAWARE ST SOLID WST AUTH SYS 2006			1	1FE	79,921	104.9620	78,722	75,000	78,598		(480)			5.000	4.141	JD	313	3,750	02/13/2007	06/01/2021
246412-DF-4	DELAWARE ST SOLID WST AUTH SYS 2006	0		1	1FE	5,328,050	104.9620	5,248,100	5,000,000	5,239,894		(32,029)			5.000	4.141	JD	20,833	250,000	02/13/2007	06/01/2021
246412-DG-2	DELAWARE ST SOLID WST AUTH SYS 2006			1	1FE	6,214,461	104.7900	6,119,736	5,840,000	6,113,498		(36,488)			5.000	4.160	JD	24,333	292,000	02/13/2007	06/01/2022
246412-DJ-6	DELAWARE ST SOLID WST AUTH SYS 2006			1	1FE	2,396,531	104.0480	2,330,675	2,240,000	2,352,684		(15,068)			5.000	4.100	JD	9,333	112,000	12/14/2006	06/01/2024
246428-MS-2	DELAWARE TRANSN AUTH TRANSN SYS 00 SR				1FE	2,306,304	102.4570	2,366,757	2,310,000	2,309,765		450			5.500	5.516	JJ	63,525	127,050	05/09/2000	07/01/2010
246428-MT-0	DELAWARE TRANSN AUTH TRANSN SYS 00 SR			1	1FE	3,389,592	102.5690	3,502,731	3,415,000	3,413,264		3,332			5.500	5.600	JJ	93,913	187,825	05/09/2000	07/01/2011
643277-AC-0	NEWCASTLE CNTY DE MULTI FIELDCREST			6		8,754,772	67.8980	8,419,352	12,400,000	8,419,352	4,155,649	(20,125)	3,645,228		6.625	(4.075)	JJ	410,750	814,875	07/02/1999	01/01/2031
11442P-AP-2	BROOKS OF BONITA SPRINGS II FL CDD 2006			1	2FE	1,336,280	99.5240	1,358,503	1,365,000	1,339,042		831			4.625	5.057	MN	10,522	63,131	06/07/2006	05/01/2031
11442P-AQ-0	BROOKS OF BONITA SPRINGS II FL CDD 2006			1	2FE	3,183,843	97.9860	3,125,753	3,190,000	3,184,934		327			4.625	4.765	MN	24,590	147,422	06/07/2006	05/01/2025
114894-BQ-0	BROWARD CNTY FL ARPT SYS 98 E REF			1	1FE	2,749,547	100.6930	2,804,300	2,785,000	2,778,106		3,664			5.250	8.849	AO	36,553	146,213	04/05/2000	10/01/2011
11506K-BS-9	BROWARD CNTY FL PORT FAC SER 2009A				1FE	3,185,222	108.5420	3,305,104	3,045,000	3,173,303		(11,920)			5.000	4.132	MS	73,165		06/29/2009	09/01/2014
11506K-BU-4	BROWARD CNTY FL PORT FAC SER 2009A				1FE	3,456,153	106.9270	3,587,401	3,355,000	3,450,501		(5,653)			5.000	4.609	MS	80,613		07/09/2009	09/01/2016
11506K-CH-2	BROWARD CNTY FL PORT FAC SER 2009A				1FE	2,231,100	108.2150	2,321,212	2,145,000	2,225,140		(5,960)			5.000	4.370	MS	51,540		06/29/2009	09/01/2015
115117-GQ-0	BROWARD CNTY FL WTR & SWR UTIL 05 A			1	1FE	1,967,003	104.3450	2,086,900	2,000,000	1,954,859		2,718			5.000	4.468	AO	25,000	100,000	07/14/2006	10/01/2021
131197-BW-4	CALLAWAY-BAY CNTY FL WSTWTR SYS 04			1	2FE	454,006	99.9510	424,792	425,000	440,348		(2,925)			5.000	4.140	MS	7,083	21,250	11/24/2004	09/01/2018
13937X-DG-0	CAPE CORAL FL ASSMT SW5 SURFSIDE 07			1	2FE	2,273,684	98.6570	2,298,708	2,330,000	2,280,183		3,135			4.500	4.944	MS	34,950	188,148	11/08/2007	09/01/2021
13937X-DH-8	CAPE CORAL FL ASSMT SW5 SURFSIDE 07			1	2FE	1,792,015	98.8540	2,006,736	2,030,000	1,809,397		11,604			4.500	5.026	MS	30,450	163,923	11/08/2007	09/01/2022
13937X-DJ-4	CAPE CORAL FL ASSMT SW5 SURFSIDE 07			1	2FE	2,264,836	99.3900	2,335,665	2,350,000	2,272,927		3,905			4.500	5.118	MS	35,250	189,763	11/08/2007	09/01/2023
13937X-DK-1	CAPE CORAL FL ASSMT SW5 SURFSIDE 07			1	2FE	1,711,540	97.3770	1,928,065	1,980,000	1,727,985		10,667			4.500	5.197	MS	29,700	159,885	11/08/2007	09/01/2024
13937X-DL-9	CAPE CORAL FL ASSMT SW5 SURFSIDE 07			1	2FE	2,614,578	98.7980	2,632,967	2,665,000	2,618,578		1,931			4.750	5.136	MS	42,196	227,154	11/08/2007	09/01/2025
13937X-DM-7	CAPE CORAL FL ASSMT SW5 SURFSIDE 07			1	2FE	2,819,600	98.1880	2,837,633	2,890,000	2,824,723		2,474			4.750	5.215	MS	45,758	246,332	11/08/2007	09/01/2026
13937Y-AS-5	CAPE CORAL FL WTR ASSMT SW 1&3 PINE 05			1	2FE	781,402	96.2780	770,224	800,000	785,079		978			4.200	4.226	JJ	16,800	33,600	02/02/2005	07/01/2021
221034-AF-8	CORY LAKES FL CMNTY DEV DIST REF 01A			2	3	5,815,000	84.9380	4,939,145	5,815,000	4,939,145	373,032				7.200	6.770	MN	69,780	417,240	09/25/2001	05/01/2023
221034-AD-3	CORY LAKES FL CMNTY DEV DIST REF 97			1	3	430,000	98.1340	421,976	430,000	421,976	12,530				8.375	8.356	MN	6,002	30,778	05/02/1997	05/01/2012
221034-AE-1	CORY LAKES FL CMNTY DEV DIST REF 97			1	3	2,995,000	96.8610	2,900,987	2,995,000	2,900,987	113,870				8.375	8.356	MN	41,805	231,150	05/02/1997	05/01/2014
29087L-AQ-1	EMERALD COAST FL UTILS AUTH 04			1	1FE	265,352	102.7010	261,888	255,000	260,326		(1,199)			4.750	3.877	JJ	6,056	12,113	10/27/2004	01/01/2019
29087L-AS-7	EMERALD COAST FL UTILS AUTH 04			1	1FE	400,221	102.1090	418,647	410,000	397,257		896			4.750	4.075	JJ	9,738	19,475	10/27/2004	01/01/2021
29087L-CJ-5	EMERALD COAST FL UTILS AUTH 06B			1	1FE	1,430,493	102.2620	1,395,876	1,365,000	1,413,461		(5,852)			4.750	4.160	JJ	32,419	64,838	11/30/2006	01/01/2025
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A				2Z	1,045,000	102.7470	1,073,706	1,045,000	1,045,000					5.950	5.949	JJ	31,089	62,178	06/29/2000	07/01/2020
339176-AP-4	FLEMING ISLAND PLANTATION FL CDD 07			1	2FE	1,483,537	84.1940	1,246,071	1,480,000	1,482,742		(310)			4.500	4.470	MN	11,100	66,600	04/20/2007	05/01/2022
339176-AQ-2	FLEMING ISLAND PLANTATION FL CDD 07			1	2FE	1,981,760	78.7690	1,575,380	2,000,000	1,983,611		721			4.500	4.624	MN	15,000	90,000	04/20/2007	05/01/2027
339176-AR-0	FLEMING ISLAND PLANTATION FL CDD 07			1	2FE	2,220,705	76.2370	1,715,333	2,250,000	2,222,819		824			4.500	4.680	MN	16,875	101,250	04/20/2007	05/01/2031
34073N-U7-3	FLORIDA HSG FIN CORP HMEOWNER MTG 06-6			1	1FE	3,363,219	93.1230	3,706,295	3,980,000	3,397,940		24,973			4.550	7.349	JJ	90,545	172,559	07/30/2008	07/01/2026
34073N-Z7-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-2			1	1FE	1,830,800	99.7190	1,834,830	1,840,000	1,831,010		210			4.700	4.760	JJ	43,240		09/02/2009	07/01/2022
34073N-4Q-0	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6			1	1FE	7,735,000	100.4950	7,773,288	7,735,000	7,735,000					5.000	4.999	JJ	193,375	380,375	12/06/2007	07/01/2023

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	
		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	Maturity
34073N-4R-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6			1	1FE	955,000	102.8190	981,921	955,000	955,000					5.200	5.199	JJ	24,830	24,830	12/06/2007	07/01/2028
34073M-LG-5	FLORIDA HSG FIN CORP REV MTG REV BDS 199	@		1	1FE	299,049	32.6570	542,106	1,660,000	540,373		28,789			0.000	6.736	NA			02/19/1999	07/01/2030
342815-FZ-5	FLORIDA MUN LOAN COUNCIL SER 01A				2FE	3,782,793	105.8670	3,689,465	3,485,000	3,549,048		(33,067)			5.000	3.950	MN	29,042	174,250	11/08/2001	11/01/2011
342815-GA-9	FLORIDA MUN LOAN COUNCIL SER 01A			1	2FE	270,095	106.0730	265,183	250,000	256,091		(1,990)			5.000	4.114	MN	2,083	12,500	11/08/2001	11/01/2012
342816-WB-7	FLORIDA MUN PWR AGY ALL-REQUIR PWR 08A				1FE	7,343,693	108.8990	7,465,026	6,855,000	7,284,310		(46,307)			5.000	4.065	AO	85,688	356,079	09/08/2008	10/01/2017
341507-NJ-6	FLORIDA ST BRD OF ED LOTTERY REV 2002 C			1	1FE	7,270,437	101.5950	7,258,963	7,145,000	7,205,791		(13,606)			4.750	4.672	JJ	169,694	339,388	01/06/2005	01/01/2021
341507-QH-7	FLORIDA ST BRD OF ED LOTTERY REV 2005 A				1FE	19,685,484	111.7500	20,338,500	18,200,000	19,496,167		(189,317)			5.250	3.087	JJ	477,750	477,750	06/10/2009	07/01/2013
341507-UT-6	FLORIDA ST BRD OF ED LOTTERY REV 2007 B				1FE	8,614,297	111.8990	8,996,680	8,040,000	8,555,201		(59,096)			5.000	3.450	JJ	201,000	201,000	06/03/2009	07/01/2014
343136-D7-9	FLORIDA ST DEPT TRANS TURNPIKE 08A				1FE	12,794,977	112.4450	12,981,775	11,545,000	12,449,458		(184,443)			5.000	3.120	JJ	288,625	577,250	01/16/2008	07/01/2014
343142-AX-3	FLORIDA ST ED SYS FL ST UNIV HSG 05 A			1	1FE	1,470,126	102.1110	1,429,554	1,400,000	1,446,713		(6,272)			5.000	4.445	MN	11,667	70,000	01/04/2006	05/01/2027
34160W-JC-9	FLORIDA ST ENVIR PROT FL FOREVER 03 C			1	1FE	3,622,741	101.8990	3,729,503	3,660,000	3,630,988		1,495			4.750	5.148	JJ	86,925	173,850	09/22/2003	07/01/2023
362848-BB-8	GAINESVILLE FL UTILS SYS 1980 A			1	1	2,119,475	112.7480	2,553,742	2,265,000	2,236,902		16,593			8.125	13.568	AO	46,008	184,031	03/18/1980	10/01/2014
392274-UR-5	GREATER ORLANDO FL AVIATION AUTH 2003A			1	1FE	6,604,577	105.8160	6,518,266	6,160,000	6,356,618		(47,618)			5.000	3.908	AO	77,000	308,000	07/11/2003	10/01/2016
392886-CL-9	GREEN COVE SPRINGS FL UTIL REV CTF 78			1	1	153,980	103.2000	159,960	155,000	154,962		73			6.800	10.706	JJ	5,270	10,540	08/31/1978	07/01/2010
392886-CM-7	GREEN COVE SPRINGS FL UTIL REV CTF 78			1	1	168,873	109.3950	185,972	170,000	169,878		75			6.800	11.015	JJ	5,780	11,560	08/31/1978	07/01/2011
40227L-BA-3	GULF ENVIRONMENTAL SVCS			1	1FE	1,784,242	117.9350	2,205,385	1,870,000	1,815,994		3,635			5.000	15.973	AO	23,375	93,500	06/19/1998	10/01/2027
431022-DX-7	HIGHLANDS CNTY FL HOSP ADVENTIST 01 A			1	1FE	6,973,750	109.7910	7,685,370	7,000,000	7,024,906		22,040			6.000	6.307	MN	53,667	420,000	07/25/2001	11/15/2031
431022-MJ-8	HIGHLANDS CNTY FL HOSP ADVENTIST 05 B			1	1FE	363,530	116.5640	425,459	365,000	363,732		181			5.000	5.069	MN	2,332	18,250	10/07/2008	11/15/2030
431022-ND-0	HIGHLANDS CNTY FL HOSP ADVENTIST 05 B			1	1FE	2,479,973	94.9470	2,364,180	2,490,000	2,480,341		300			5.000	5.069	MN	15,908	124,500	10/07/2008	11/15/2030
431022-PA-4	HIGHLANDS CNTY FL HOSP ADVENTIST 06 G			1	1FE	1,406,325	115.2220	1,613,108	1,400,000	1,405,520		(657)			5.125	5.056	MN	9,168	71,750	10/07/2008	11/15/2032
431022-TB-8	HIGHLANDS CNTY FL HOSP ADVENTIST 09 E			1	1FE	5,102,550	103.5370	5,176,850	5,000,000	5,101,533		(1,017)			5.000	4.738	MN	31,250		11/06/2009	11/15/2020
43102R-AS-6	HIGHLANDS CNTY FL INFRA SALES SURTAX 02			1	1FE	399,056	101.2510	405,004	400,000	399,369		49			5.000	5.579	MN	3,333	20,000	05/30/2002	11/01/2019
432308-RU-0	HILLSBOROUGH CNTY FL AVIATION TAMPA 03A				1FE	754,376	106.0260	742,182	700,000	727,168		(9,215)			5.250	3.750	AO	9,188	36,750	12/04/2006	10/01/2012
432308-RV-8	HILLSBOROUGH CNTY FL AVIATION TAMPA 03A				1FE	3,210,540	106.2140	3,526,305	3,320,000	3,233,959		20,016			5.000	5.777	AO	41,500	166,000	10/28/2008	10/01/2013
432308-RW-6	HILLSBOROUGH CNTY FL AVIATION TAMPA 03A			1	1FE	2,989,380	106.8690	3,206,070	3,000,000	2,991,222		1,574			5.500	5.582	AO	41,250	165,000	10/28/2008	10/01/2014
43233A-BY-1	HILLSBOROUGH CNTY FL IND TAMPA GEN 03B			1	1FE	2,003,800	96.8630	1,937,260	2,000,000	2,002,577		(607)			5.250	5.210	AO	26,250	105,000	12/03/2007	10/01/2028
43233A-CR-5	HILLSBOROUGH CNTY FL IND TAMPA GEN 06			1	1FE	2,210,914	89.6460	1,958,765	2,185,000	2,204,814		(2,429)			5.000	4.840	AO	27,313	109,250	05/17/2007	10/01/2036
432326-CT-1	HILLSBOROUGH CNTY FL PORT DIST 77				1	16,200,000	117.2430	18,993,366	16,200,000	16,200,000					6.200	6.199	JD	83,700	1,004,400	10/07/1977	06/01/2013
432337-CH-4	HILLSBOROUGH CNTY FL SCH SALES TAX 05				1FE	4,081,611	109.6340	4,346,988	3,965,000	4,064,256		(14,819)			5.000	4.500	AO	49,563	198,250	10/28/2008	10/01/2015
432281-DR-1	HILLSBOROUGH CNTY FL SPL ASSMT 06			1	1FE	7,714,238	97.3550	7,243,212	7,440,000	7,625,945		(25,607)			5.000	4.530	MS	124,000	372,000	05/02/2006	03/01/2020
432281-DS-9	HILLSBOROUGH CNTY FL SPL ASSMT 06			1	1FE	6,599,783	96.6740	6,162,968	6,375,000	6,527,460		(20,981)			5.000	4.550	MS	106,250	318,750	05/02/2006	03/01/2021
432281-DV-2	HILLSBOROUGH CNTY FL SPL ASSMT 06			1	1FE	3,251,101	94.1820	2,971,442	3,155,000	3,220,243		(8,959)			5.000	4.610	MS	52,583	157,750	05/02/2006	03/01/2024
436150-AU-0	HOLLYWOOD FL BEACH REDEV AREA TIF 07			1	2FE	4,956,846	98.0070	4,753,340	4,850,000	4,934,636		(9,723)			5.000	4.709	MS	80,833	242,500	08/10/2007	03/01/2024
45450N-AH-2	INDIAN TRACE DEV DIST FL SA WTR 05			1	2FE	2,254,730	104.8650	2,175,949	2,075,000	2,199,114		(14,273)			5.000	3.671	MN	17,292	103,750	02/07/2005	05/01/2017
45450N-AJ-8	INDIAN TRACE DEV DIST FL SA WTR 05			1	2FE	2,901,384	103.3990	2,776,263	2,685,000	2,834,609		(17,159)			5.000	3.767	MN	22,375	134,250	02/07/2005	05/01/2018
45450N-AK-5	INDIAN TRACE DEV DIST FL SA WTR 05			1	2FE	3,186,254	102.3310	3,034,114	2,965,000	3,118,126		(17,516)			5.000	3.840	MN	24,708	148,250	02/07/2005	05/01/2019
45450N-AL-3	INDIAN TRACE DEV DIST FL SA WTR 05			1	2FE	1,397,734	97.7090	1,343,499	1,375,000	1,377,454		(271)			5.000	3.928	MN	11,458	68,750	02/07/2005	05/01/2020
45450N-AM-1	INDIAN TRACE DEV DIST FL SA WTR 05			1	2FE	3,487,094	101.6460	3,328,907	3,275,000	3,422,047		(16,745)			5.000	4.006	MN	27,292	163,750	02/07/2005	05/01/2021
45450N-AN-9	INDIAN TRACE DEV DIST FL SA WTR 05			1	2FE	1,359,241	98.3680	1,377,152	1,400,000	1,350,370		2,772			5.000	3.980	MN	11,667	70,000	02/07/2005	05/01/2022
45450N-AQ-2	INDIAN TRACE DEV DIST FL SA WTR 05			1	2FE	999,078	95.8710	1,006,646	1,050,000	995,213		2,453			5.000	4.657	MN	8,750	52,500	05/22/2006	05/01/2024
573904-AH-2	INDIANTOWN COGENERATION MARTIN COUNTY FL			1	3FE	17,660,856	104.0150	18,280,636	17,575,000	17,575,000	2,763,669				7.875	7.631	JD	61,513	1,384,031	03/31/2008	12/15/2025
469485-GT-7	JACKSONVILLE FL BETTER SALES TAX 04			1	1FE	3,894,536	100.0400	3,916,566	3,915,000	3,897,877		801			4.500	4.737	AO	44,044	176,175	02/19/2004	10/01/2024
469485-GU-4	JACKSONVILLE FL BETTER SALES TAX 04			1	1FE	4,394,918	100.0800	4,413,528	4,410,000	4,397,650		522			4.625	4.962	AO	50,991	203,963	02/19/2004	10/01/2025
469363-DE-2	JACKSONVILLE FL ELEC 2ND INSTALL 73			2	1	1,015,690	104.7500	1,000,363	955,000	982,325		(8,907)			6.000	(11.723)	JJ	28,650	57,300	07/27/2006	07/01/2012
46613C-CL-7	JEA FL ELEC SYS SUBORDINATE 2002 D			1	1FE	6,447,907	100.0210	6,931,455	6,930,000	6,462,588		30,935			4.625	4.286	AO	80,128	320,513	01/23/2004	10/01/2022
46613C-CM-5	JEA FL ELEC SYS SUBORDINATE 2002 D			1	1FE	3,155,168	99.1660	3,173,312	3,200,000	3,159,754		775			4.875	8.241	AO	39,000	156,000	03/12/2003	10/01/2037
46613Q-AK-0	JEA FL ST JOHN RIV PWR PARK 2-17 02 REF				1FE	8,089,439	107.6020	7,994,829	7,430,000	7,636,832		(112,603)			5.250	3.064	AO	97,519	378,263	07/05/2005	10/01/2011
46613Q-AN-4	JEA FL ST JOHN RIV PWR PARK 2-17 02 REF			1	1FE	7,284,365	106.2400	7,383,680	6,950,000	7,197,398		(86,966)			5.000	2.897	AO	86,875	173,750	05/07/2009	10/01/2014
46613Q-EG-5	JEA FL ST JOHN RIV PWR PARK 3-01 07			1	1FE	13,419,809	96.8110	14,894,372	15,385,000	13,461,155		36,335	1,849,650		4.500	4.731	AO	173,081	687,600	03/20/2007	10/01/2032
481367-BB-5	JULINGTON CREEK FL PLANTATION CDD 06			1	2FE	1,524,966	88.3710	1,352,076	1,530,000	1,525,595		216			4.375	4.423	MN	11,156	66,938	12/07/2006	05/01/2026
481367-BC-3	JULINGTON CREEK FL PLANTATION CDD 06			1	2FE	2,758,143	82.7900	2,289,144	2,765,000	2,758,626		166			4.500	4.538	MN	20,738	124,425	12/07/2006	05/01/2036
497850-FM-4	KISSIMMEE FL UTIL AUTH ELEC SYS REF 01B				1FE	227,426	106.2220	223,066	210,000	213,583		(1,940)			5.000	3.979	AO	2,625	10,500	10/11/2001	10/01/2011
507507-AA-9	LAKE ASHTON FL CMNTY DEV DIST 01A			1	3	3,005,000	100.4050	3,017,170	3,005,000	3,005,000	639,434				7.400	3.401	MN	37,062	220,705	02/21/2001	05/01/2032
507507-AB-7	LAKE ASHTON FL CMNTY DEV DIST 01B				3	1,141,387	98.6530	1,134,510	1,150,000	1,134,510	59,282	1,024			6.400	6.500	MN	12,267	73,600	02/21/2001	05/01/2011
51166F-AE-9	LAKELAND FL ENERGY SYS 2001 B			1	1FE	1,162,554	104.2100	1,214,047	1,165,000	1,163,809		175			5.000	5.043	AO	14,563	58,250	05/08/2001	10/01/2015
511665-HP-9	LAKELAND FL HOSP LAKELAND RGL HLTH 06			1	1FE	13,847,540	92.8170	12,994,380	14,000,000	13,856,548		3,925			5.000	5.163	MN	89,444	700,000	08/02/2007	11/15/2032

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 Maturity
523510-EB-7	LEE CNTY FL SOLID WASTE SYS 06B				1FE	7,145,362	101.5950	6,989,736	6,880,000	6,955,550		(97,865)			5.000	3.500	AO	86,000	344,000	01/08/2008	10/01/2010
523857-AM-2	LEE FL MEM HLTH SYS HOSP 02 A REF			1	1FE	382,378	106.4360	361,882	340,000	352,892		(5,377)			5.750	3.970	AO	4,888	19,550	12/11/2003	04/01/2014
52385L-AX-7	LEE FL MEM HLTH SYS HOSP 05 A REF			1	1FE	2,588,400	97.8550	2,446,375	2,500,000	2,557,775		(9,558)			5.000	4.500	AO	31,250	125,000	08/11/2006	04/01/2024
52435P-AT-7	LEESBURG FL ELEC SYS REV 2007A			1	1FE	1,845,166	93.3070	1,772,833	1,900,000	1,848,009		1,235			4.625	5.020	AO	21,969	87,875	08/01/2007	10/01/2033
524390-MU-2	LEESBURG FL UTIL SYS REV 2007A			1	1FE	2,913,420	93.9620	2,818,860	3,000,000	2,918,382		2,155			4.625	5.019	AO	34,688	138,750	08/01/2007	10/01/2033
525556-AG-1	LELY FL CMNTY DEV DIST REF 99			2	3	1,640,000	100.7180	1,651,775	1,640,000	1,640,000	80,967				6.875	(52.168)	MN	18,792	85,766	05/19/1999	05/01/2011
525556-AE-6	LELY FL CMNTY DEV DIST REF 99A			2	3	4,260,000	101.3330	4,316,786	4,260,000	4,260,000	365,891				7.250	(14.722)	MN	51,475	274,775	03/08/1999	05/01/2013
548841-AL-9	LOXAHATCHEE RIVER FL SWR SER 78			1	1	852,825	112.5950	962,687	855,000	854,639		74			7.750	7.824	AO	16,566	66,263	10/19/1979	10/01/2013
583116-AE-8	MEADOW POINTE FL CDD CAP IMPT 1999			2	2	2,250,000	101.7350	2,289,038	2,250,000	2,250,000					7.000	(32.059)	MN	26,250	129,150	07/08/1999	05/01/2012
585395-M3-7	MELBOURNE FL WTR & SWR 04 REF			1	1FE	1,120,547	101.1030	1,233,457	1,220,000	1,125,763		5,049			4.500	4.434	AO	13,725	54,900	11/19/2004	10/01/2022
593237-EJ-5	MIAMI BEACH FL REDEV TIF CITY CTR 05B			1	2FE	2,564,832	100.8370	2,420,088	2,400,000	2,504,134		(15,227)			5.000	4.165	JD	10,000	120,000	09/23/2005	12/01/2021
59333P-GD-4	MIAMI-DADE CNTY FL MIAMI INTL ARPT 03D			1	1FE	1,057,080	105.2850	1,052,850	1,000,000	1,038,493		(9,310)			5.250	4.130	AO	13,125	52,500	12/12/2007	10/01/2014
59333P-SR-0	MIAMI-DADE CNTY FL MIAMI INTL ARPT 03E				1FE	6,863,380	104.5350	6,873,176	6,575,000	6,725,759		(81,760)			5.250	3.880	AO	86,297	345,188	03/12/2008	10/01/2011
59333P-SU-3	MIAMI-DADE CNTY FL MIAMI INTL ARPT 03E				1FE	3,257,879	106.1360	3,682,919	3,470,000	3,295,143		30,530			5.250	6.499	AO	45,544	182,175	10/06/2008	10/01/2014
59333P-SW-9	MIAMI-DADE CNTY FL MIAMI INTL ARPT 03E				1FE	3,611,520	104.1920	4,167,680	4,000,000	3,658,667		38,640			5.250	6.849	AO	52,500	210,000	10/06/2008	10/01/2016
59333P-NK-0	MIAMI-DADE CNTY FL MIAMI INTL ARPT 07B			1	1FE	2,462,276	101.0150	2,419,309	2,395,000	2,448,878		(5,657)			5.000	4.650	AO	29,938	119,750	07/17/2007	10/01/2027
59333P-QZ-4	MIAMI-DADE CNTY FL MIAMI INTL ARPT 07C				1FE	17,177,336	104.3570	17,297,173	16,575,000	16,993,018		(184,318)			5.000	3.500	AO	207,188	828,750	03/06/2009	10/01/2011
59333P-RB-6	MIAMI-DADE CNTY FL MIAMI INTL ARPT 07C				1FE	12,259,211	107.3070	12,533,458	11,680,000	12,074,246		(95,599)			5.000	4.020	AO	146,000	584,000	12/11/2007	10/01/2013
59333P-UP-1	MIAMI-DADE CNTY FL MIAMI INTL ARPT 08B			1	1FE	2,529,850	102.9170	2,572,925	2,500,000	2,526,314		(2,364)			5.000	4.850	AO	31,250	125,000	06/05/2008	10/01/2028
59334H-CR-4	MIAMI-DADE CNTY FL MULTI ISLAND PL 02-9			1	6	5,412,000	67.0310	3,907,907	5,830,000	3,907,907	634,876		418,000		6.980	5.526	AO			11/12/2002	10/01/2033
59333T-BW-9	MIAMI-DADE CNTY FL PUB JACKSON HLTH 05B			1	1FE	5,320,212	102.7080	5,135,400	5,000,000	5,199,033		(32,126)			5.000	3.992	JD	20,833	250,000	09/15/2005	06/01/2019
59333N-BA-0	MIAMI-DADE CNTY FL SPL OBLIG SUB 97A REF	@		1	1FE	253,890	45.3260	407,934	900,000	429,718		24,274			0.000	26.308	NA			12/08/2000	10/01/2022
59333N-BB-8	MIAMI-DADE CNTY FL SPL OBLIG SUB 97A REF	@		1	1FE	4,407,500	42.2540	4,225,400	10,000,000	4,699,802		249,952			0.000	13.975	NA			10/28/2008	10/01/2023
684545-WB-8	ORANGE CNTY FL TOURIST DEV TAX 07			1	1FE	21,308,138	98.9820	21,038,624	21,255,000	21,299,342		(4,642)			4.750	4.717	AO	252,403	1,009,613	01/17/2008	10/01/2029
687904-CH-3	OSCEOLA CNTY FL MULTI WOODSIDE APT 00A			1	1	8,355,000	104.1480	8,701,565	8,355,000	8,522,100		100,431			7.750	4.057	JD	53,959	645,188	06/30/2000	06/01/2032
68803R-AS-5	OSCEOLA CNTY FL SCH DIST SLS TX 07A			1	1FE	2,836,722	103.5630	3,003,327	2,900,000	2,829,427		3,211			5.000	4.367	JD	12,083	145,000	09/18/2007	06/01/2024
696560-EY-3	PALM BEACH CNTY FL SOLID WASTE 98 A	@			1FE	4,270,115	94.1890	7,704,660	8,180,000	7,194,820		328,038			0.000	4.721	NA			10/21/1998	10/01/2012
69661K-AP-5	PALM COAST FL UTIL SYS 2003			1	1FE	2,423,115	107.1070	2,409,908	2,250,000	2,323,627		(17,841)			5.000	4.050	AO	28,125	112,500	10/09/2003	10/01/2015
698148-AP-8	PANAMA CITY BEACH FL FRONT BCH RD 06			1	1FE	2,300,246	98.8750	2,254,350	2,280,000	2,294,583		(1,794)			4.500	4.390	MN	17,100	102,600	09/06/2006	11/01/2021
698148-AQ-6	PANAMA CITY BEACH FL FRONT BCH RD 06			1	1FE	2,398,404	98.3380	2,345,361	2,385,000	2,394,660		(1,187)			4.500	4.430	MN	17,888	107,325	08/25/2006	11/01/2022
698148-AR-4	PANAMA CITY BEACH FL FRONT BCH RD 06			1	1FE	2,499,935	97.7530	2,434,050	2,490,000	2,497,162		(879)			4.500	4.450	MN	18,675	112,050	08/25/2006	11/01/2023
698148-AS-2	PANAMA CITY BEACH FL FRONT BCH RD 06			1	1FE	2,611,174	97.1270	2,530,158	2,605,000	2,609,452		(546)			4.500	4.470	MN	19,538	117,225	08/25/2006	11/01/2024
698148-AT-0	PANAMA CITY BEACH FL FRONT BCH RD 06			1	1FE	2,722,040	96.5700	2,626,704	2,720,000	2,721,471		(180)			4.500	4.491	MN	20,400	122,400	08/25/2006	11/01/2025
698148-AU-7	PANAMA CITY BEACH FL FRONT BCH RD 06			1	1FE	2,711,280	95.7640	2,599,993	2,715,000	2,711,688		129			4.500	4.519	MN	20,363	122,175	08/25/2006	11/01/2026
70252L-CL-3	PASCO CNTY FL GAS TAX REF 2002				1FE	2,597,054	109.2260	2,512,198	2,300,000	2,416,221		(29,785)			5.250	3.288	FA	50,313	120,750	09/20/2002	08/01/2013
72316M-EF-2	PINELLAS CNTY FL HLTH FAC BAYCARE 03A-1			1	1FE	6,412,748	106.3690	6,366,185	5,985,000	6,171,662		(43,616)			5.000	4.120	MN	38,238	299,250	10/09/2003	11/15/2014
73535E-FK-1	PORT ST LUCIE FL SPL ASSMT EAST LAKE 03D			1	2FE	182,626	101.0520	186,946	185,000	183,594		182			4.250	4.459	JJ	3,931	7,863	12/15/2003	07/01/2018
73535E-FQ-8	PORT ST LUCIE FL SPL ASSMT EAST LAKE 03D			1	2FE	1,472,520	100.7030	1,510,545	1,500,000	1,479,435		1,308			4.625	4.983	JJ	34,688	69,375	12/15/2003	07/01/2023
73535E-ET-3	PORT ST LUCIE FL SPL ASSMT TESORO 03 B			1	2FE	4,085,000	100.6380	4,111,062	4,085,000	4,085,000					4.500	4.498	JJ	91,913	183,825	03/21/2003	01/01/2016
803313-CV-5	SARASOTA CNTY FL SOLID WASTE SYS 05			1	1FE	2,183,970	104.9700	2,288,346	2,180,000	2,167,465		859			5.000	4.476	AO	27,250	109,000	05/04/2006	10/01/2020
803313-CX-1	SARASOTA CNTY FL SOLID WASTE SYS 05			1	1FE	2,875,407	105.0740	3,078,668	2,930,000	2,858,874		4,276			5.000	4.503	AO	36,625	146,500	05/04/2006	10/01/2021
837860-EH-4	SOUTH FL WTR MGMT DIST SPL OBLIG 03				1FE	3,584,461	112.2500	3,687,413	3,285,000	3,430,614		(27,161)			5.250	4.210	AO	43,116	172,463	08/25/2003	10/01/2014
837860-EJ-0	SOUTH FL WTR MGMT DIST SPL OBLIG 03				1FE	4,356,038	111.7320	4,474,867	4,005,000	4,194,841		(28,528)			5.250	4.310	AO	52,566	210,263	08/25/2003	10/01/2015
793323-JY-3	ST PETERSBURG FL PUB UTIL 06			1	1FE	3,224,830	100.5130	3,236,519	3,220,000	3,223,593		(447)			4.500	4.480	AO	36,225	144,900	02/07/2007	10/01/2028
867689-AN-1	SUNRISE FL WTR GAS SWR REF IMPT 1976			1	1	2,635,377	107.5730	2,786,141	2,590,000	2,595,168		(1,653)			6.375	8.145	AO	41,278	154,594	02/03/1978	10/01/2012
867689-AX-9	SUNRISE FL WTR GAS SWR REF IMPT 1976A			1	1	434,035	119.1330	595,665	500,000	483,350		3,727			6.375	21.055	AO	7,969	31,875	02/15/1978	10/01/2013
875234-BQ-8	TAMPA FL SOLID WASTE SYS MCKAY BAY 99B			1	1FE	5,694,395	101.6000	6,029,960	5,935,000	5,867,785		21,993			5.250	8.194	AO	77,897	311,588	12/16/1999	10/01/2012
875290-QJ-0	TAMPA FL WTR & SWR SYS REF 2002				1FE	1,911,131	117.0970	2,060,907	1,760,000	1,829,741		(12,697)			6.000	5.050	AO	26,400	105,600	03/01/2001	10/01/2014
875290-QL-5	TAMPA FL WTR & SWR SYS REF 2002				1FE	1,077,600	118.9070	1,189,070	1,000,000	1,043,835		(5,294)			6.000	5.220	AO	15,000	60,000	03/01/2001	10/01/2016
875301-CZ-4	TAMPA-HILLSBOROUGH CNTY FL EXPWY 05			1	1FE	4,303,283	103.5240	4,140,960	4,000,000	4,201,081		(26,482)			5.000	4.013	JJ	100,000	200,000	08/19/2005	07/01/2020
88906R-BY-5	TOHOPEKALIGA FL WTR AUTH UTIL SYS 03B			1	1FE	1,743,932	103.6780	1,803,997	1,740,000	1,741,720		(408)			5.000	4.970	AO	21,750	87,000	10/17/2003	10/01/2024
889560-AE-8	TOLOMATO FL CMNTY DEV SPL ASSMT 2007			1	5	7,946,960	78.7240	6,297,920	8,000,000	6,297,920	1,244,566	794			6.650	6.744	MN	88,667	532,000	10/12/2007	05/01/2040
16674M-AA-0	TPC CHEVAL CMNTY DEV FL ASSMT REF 97			2	2	840,000	100.6850	845,754	840,000	840,000					7.000	(33.390)	MN	9,800	50,225	04/22/1997	05/01/2012
872613-AD-6	TPC CHEVAL CMNTY DEV FL ASSMT SER 91A			1	2	335,000	100.4730	336,585	335,000	335,000					8.800	8.800	MN	4,913	22,000	01/31/1991	05/01/2011
957360-AC-4	WESTCHASE CMNTY DEV FL CAP IMPT 1991			1	2	415,000	100.6850	417,843	415,000	415,000					8.750	8.729	MN	6,052	31,281	11/07/1991	05/01/2012
047053-AA-1	ATHENS-CLARKE CNTY GA HSG COLLEGE PL 95			1	3	14,540,000	96.5650	14,040,551	14,540,000	14,040,551	(499,449)				8.250	(0.834)	JD	99,963	1,199,550	12/15/1995	12/01/2025

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	
		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	Maturity
047060-DB-1	ATHENS-CLARKE CNTY GA UGAREF CTL 07			1	1FE	3,102,640	82.1080	3,284,320	4,000,000	3,403,873		160,242			0.000	4.880	JD			12/20/2007	06/15/2031
04780M-BR-9	ATLANTA GA ARPT GEN REV 2000 B			1	1FE	3,071,310	100.9800	3,029,400	3,000,000	3,030,000		(22,406)			5.625	4.798	JJ	84,375	168,750	02/08/2008	01/01/2025
04780M-BG-3	ATLANTA GA ARPT REV GENERAL REV & REF BD			1	1FE	1,994,120	101.0000	2,020,000	2,000,000	2,020,000		5,413			5.600	5.817	JJ	56,000	112,000	08/09/2000	01/01/2030
04780N-FN-2	ATLANTA GA DEV AUTH OPPTY PROJ 05			1	1FE	442,517	100.3340	496,653	495,000	445,934		2,292			4.500	4.615	JD	1,856	18,900	12/15/2005	12/01/2023
04780N-FP-7	ATLANTA GA DEV AUTH OPPTY PROJ 05			1	1FE	561,550	100.0770	635,489	635,000	566,148		2,897			4.500	4.697	JD	2,381	28,575	12/15/2005	12/01/2024
047849-BA-1	ATLANTA GA TAX ALLOC EASTSIDE 05 A			2	3	894,699	99.3710	894,339	900,000	894,339	112,189	437			5.625	5.732	JJ	25,313	47,813	07/19/2005	01/01/2016
047849-BB-9	ATLANTA GA TAX ALLOC EASTSIDE 05 B			1	3	1,237,600	91.8100	1,147,625	1,250,000	1,147,625	278,183	879			5.400	5.546	JJ	33,750	67,500	07/19/2005	01/01/2020
047849-BC-7	ATLANTA GA TAX ALLOC EASTSIDE 05 B			1	3	1,986,720	86.9990	1,739,980	2,000,000	1,739,980	523,876	444			5.600	5.708	JJ	56,000	112,000	07/19/2005	01/01/2030
047870-DA-5	ATLANTA GA WTR & WASTEWTR 2001 A			1	2FE	5,395,703	91.2070	4,929,738	5,405,000	5,396,477		140			5.000	5.050	MN	45,042	270,250	09/12/2003	11/01/2039
047870-FE-5	ATLANTA GA WTR & WASTEWTR 2004			1	1FE	8,243,188	99.5460	8,396,705	8,435,000	8,248,771		3,164			5.000	5.447	MN	70,292	411,750	03/04/2008	11/01/2037
047870-JR-2	ATLANTA GA WTR & WSTWTR 2009 A				2FE	3,030,810	101.4890	3,044,670	3,000,000	3,026,298		(4,512)			4.000	3.505	MN	20,000	42,000	06/17/2009	11/01/2012
047870-JS-0	ATLANTA GA WTR & WSTWTR 2009 A				2FE	3,587,069	104.6220	3,635,615	3,475,000	3,574,784		(12,284)			5.000	4.029	MN	28,958	60,813	06/17/2009	11/01/2013
047870-JT-8	ATLANTA GA WTR & WSTWTR 2009 A				2FE	2,044,100	104.6060	2,092,120	2,000,000	2,040,286		(3,814)			5.000	4.393	MN	16,667	35,000	06/17/2009	11/01/2014
047870-JT-8	ATLANTA GA WTR & WSTWTR 2009 A	D			2FE	3,066,150	104.6060	3,138,180	3,000,000	3,060,429		(5,721)			5.000	4.393	MN	25,000	52,500	06/17/2009	11/01/2014
047870-JU-5	ATLANTA GA WTR & WSTWTR 2009 A				2FE	9,329,503	104.1390	9,638,064	9,255,000	9,324,250		(5,253)			5.000	4.723	MN	77,125	161,963	06/17/2009	11/01/2015
047681-LC-3	ATLANTA-FULTON GA REC AUTH REV 05 A REF			1	1FE	992,060	100.3340	1,113,707	1,110,000	999,973		5,140			4.500	4.652	JD	4,163	46,575	12/14/2005	12/01/2023
047681-LD-1	ATLANTA-FULTON GA REC AUTH REV 05 A REF			1	1FE	296,179	100.0770	335,258	335,000	298,677		1,528			4.500	4.735	JD	1,256	15,075	12/14/2005	12/01/2024
121342-ME-6	BURKE CNTY GA PCR OGLETHORPE PWR 07D				1FE		103.5050								4.750	0.000	AO		(249)	04/03/2008	01/01/2040
121342-MF-3	BURKE CNTY GA PCR OGLETHORPE PWR 07E				1FE		103.5050								4.750	0.000	AO		(348)	04/03/2008	01/01/2040
146501-PX-3	CARTERSVILLE GA WTR & SWR REF 2000			2	1FE	1,380,039	102.3550	1,371,557	1,340,000	1,341,355		(5,211)			5.500	5.086	JJ	36,850	73,700	11/17/2000	07/01/2010
190760-BA-5	COBB-MARIETTA GA COLISEUM & EXHIBIT 93			2	2FE	189,166	106.6220	181,257	170,000	174,170		(1,169)			5.500	4.049	AO	2,338	9,350	11/01/2001	10/01/2012
24047C-BY-3	DEKALB CNTY GA HOSP DEKALB MED 03A				1FE	1,165,346	111.2680	1,173,877	1,055,000	1,111,113		(10,776)			5.125	3.285	MS	18,023	54,069	01/20/2004	09/01/2014
31222T-AJ-2	FAYETTE CNTY GA CMNTY HOSP 2009A			1	1FE	6,016,422	99.9880	6,084,270	6,085,000	6,016,945		523			4.375	4.555	JD	27,361		11/20/2009	06/15/2020
31222T-AK-9	FAYETTE CNTY GA CMNTY HOSP 2009A			1	1FE	4,767,013	98.0310	4,744,700	4,840,000	4,767,505		492			4.500	4.733	JD	22,385		11/20/2009	06/15/2021
359900-GK-7	FULTON CNTY GA DEV CAULEY CREEK 01A			1	1FE	1,085,269	102.8830	1,100,848	1,070,000	1,077,017		(7,055)			5.500	7.164	FA	24,521	58,850	10/28/2008	02/01/2013
359900-GL-5	FULTON CNTY GA DEV CAULEY CREEK 01A			1	1FE	1,138,658	102.5980	1,154,228	1,125,000	1,131,738		(5,917)			5.500	8.121	FA	25,781	61,875	10/28/2008	02/01/2014
359900-GM-3	FULTON CNTY GA DEV CAULEY CREEK 01A			1	1FE	1,088,759	102.2680	1,104,494	1,080,000	1,085,178		(3,063)			5.500	9.945	FA	24,750	59,400	10/28/2008	02/01/2015
359900-GN-1	FULTON CNTY GA DEV CAULEY CREEK 01A			1	1FE	1,255,371	101.8530	1,268,070	1,245,000	1,251,131		(3,627)			5.500	9.844	FA	28,531	68,475	10/28/2008	02/01/2016
372480-BB-8	GEO L SMITH II GA WORLD CONGRESS CTR 00			1	2FE	2,402,265	102.3620	2,431,098	2,375,000	2,379,837		(3,011)			5.700	6.058	JJ	67,688	135,375	04/04/2000	07/01/2013
372480-BC-6	GEO L SMITH II GA WORLD CONGRESS CTR 00			1	2FE	2,780,148	102.1890	2,820,416	2,760,000	2,763,473		(2,159)			5.750	6.194	JJ	79,350	158,700	04/03/2000	07/01/2014
372480-BD-4	GEO L SMITH II GA WORLD CONGRESS CTR 00			1	2FE	1,985,760	101.9650	2,039,300	2,000,000	1,993,389		994			5.750	6.585	JJ	57,500	115,000	03/21/2000	07/01/2015
373539-NA-9	GEORGIA HSG FIN AUTH SGL FAM MTG 06A			1	1FE	2,355,000	98.7570	2,325,727	2,355,000	2,355,000					4.950	4.950	JD	9,714	116,573	07/13/2006	12/01/2021
373539-SS-5	GEORGIA HSG FIN AUTH SGL FAM MTG 07D2			1	1FE	4,000,000	100.3610	4,014,440	4,000,000	4,000,000					5.150	5.150	JD	17,167	206,000	11/30/2007	12/01/2027
403732-DD-9	GWINNETT CNTY GA HOSP SYS 2007A			1	1FE	8,988,402	101.3080	9,072,131	8,955,000	8,988,035		(367)			5.000	4.952	JJ	60,944		11/06/2009	07/01/2023
426338-EC-9	HENRY CNTY GA WTR & SEW AUTH SER 79			1	1	400,000	103.1070	412,428	400,000	400,000					8.000	(42.411)	FA	13,333	21,200	01/09/1980	02/01/2011
591745-D5-0	METRO ATLANTA GA RAPID TRANS SLS TX 07B			1	1FE	14,357,984	102.4260	15,148,805	14,790,000	14,383,460		11,579			4.500	4.906	JJ	332,775	665,550	09/14/2007	07/01/2030
591745-VY-7	METRO ATLANTA GA RAPID TRANS SLS TX 98A				1FE	5,328,050	102.8030	5,140,150	5,000,000	5,124,204		(203,846)			6.250	1.250	JJ	156,250	156,250	02/26/2009	07/01/2010
60039G-AK-9	MILLEDGEVILLE GA DEV GA CLG & ST UNIV 04			1	1	1,975,200	117.4760	2,349,520	2,000,000	1,991,755		5,173			5.250	5.540	MS	35,000	105,000	06/25/2004	09/01/2019
373541-DV-0	MUNICIPAL ELEC AUTH GA 92B GEN PWR SR			1	1FE	6,211,497	100.0190	6,231,184	6,230,000	6,222,405		1,118			6.375	7.243	JJ	198,581	397,163	02/21/1995	01/01/2016
888888-DV-3	TOCCOA GA WTR & SWR REV SER 77			1	1	150,000	104.4970	156,746	150,000	150,000					6.400	8.908	AO	2,400	9,600	03/03/1977	10/01/2010
888888-FE-9	TOCCOA GA WTR & SWR REV SER 78			1	1	280,000	105.0840	294,235	280,000	280,000					7.200	7.194	AO	5,040	20,160	08/29/1978	10/01/2010
419800-HB-6	HAWAII DEPT BDGT & FIN HAWAIIAN ELEC 07B			1	2FE	36,501,920	88.6010	32,884,261	37,115,000	36,553,452		21,813			4.600	4.838	MN	284,548	1,707,290	09/10/2007	05/01/2026
419800-DV-6	HAWAII DEPT BDGT & FIN HAWAIIAN ELEC 99B			1	2FE	12,078,810	100.5610	12,439,396	12,370,000	12,092,936		14,125			5.750	12.376	JD	59,273	711,275	05/18/2009	12/01/2018
419800-BX-4	HAWAII ST DEPT BUDGET & FIN SPL PURP R			1	2FE	8,707,466	99.3260	8,398,013	8,455,000	8,538,356		(19,586)			5.650	5.521	AO	119,427	477,708	12/16/1997	10/01/2027
419818-EU-9	HAWAII ST HSG FIN & DEV CORP SGL 97 A			1	1FE	382,341	100.0260	410,107	410,000	388,638		847			5.750	53.966	JJ	11,788	23,575	06/08/2000	07/01/2030
438689-EV-9	HONOLULU HI CITY & CNTY WTR SYS 06A			1	1FE	6,595,055	104.5750	6,928,094	6,625,000	6,599,885		1,465			4.500	4.563	JJ	149,063	298,125	06/07/2006	07/01/2022
438689-EW-7	HONOLULU HI CITY & CNTY WTR SYS 06A			1	1FE	6,396,981	104.1650	6,718,643	6,450,000	6,404,811		2,375			4.500	4.616	JJ	145,125	276,188	06/07/2006	07/01/2023
438689-EX-5	HONOLULU HI CITY & CNTY WTR SYS 06A			1	1FE	6,850,670	103.8150	7,199,570	6,935,000	6,862,107		3,471			4.500	4.673	JJ	156,038	309,825	06/07/2006	07/01/2024
91428L-AU-0	UNIVERSITY OF HAWAII 2006 A REF			1	1FE	5,861,998	103.0190	5,959,649	5,785,000	5,840,226		(7,164)			4.500	4.330	JJ	120,039	260,325	09/29/2006	07/15/2023
91428L-AW-6	UNIVERSITY OF HAWAII 2006 A REF			1	1FE	5,995,539	102.2110	6,071,333	5,940,000	5,979,862		(5,161)			4.500	4.380	JJ	123,255	267,300	09/29/2006	07/15/2025
91428L-AX-4	UNIVERSITY OF HAWAII 2006 A REF			1	1FE	3,582,658	101.8100	3,619,346	3,555,000	3,574,857		(2,569)			4.500	4.400	JJ	73,766	153,900	09/29/2006	07/15/2026
45129T-F3-6	IDAHO HSG & FIN SGL FAM MTG 99 F2 SUB			1	1FE	270,000	100.6290	271,698	270,000	270,000					5.625	(83.280)	JJ	7,594	13,500	11/16/2000	01/01/2014
45129W-FR-6	IDAHO HSG FIN ASSOC FED HWY TRUST FD 06			1	1FE	4,892,964	108.8030	5,064,780	4,655,000	4,820,053		(21,378)			5.000	4.370	JJ	107,324	232,750	05/05/2006	07/15/2019
45129W-FT-2	IDAHO HSG FIN ASSOC FED HWY TRUST FD 06			1	1FE	10,340,797	108.6820	10,743,216	9,885,000	10,201,438		(40,891)			5.000	4.430	JJ	227,904	494,250	05/04/2006	07/15/2020
45129W-HH-6	IDAHO HSG FIN ASSOC FED HWY TRUST FD 08A			1	1FE	17,770,385	108.7270	18,826,080	17,315,000	17,708,271		(36,270)			5.250	4.920	JJ	419,167	909,038	03/12/2008	07/15/2026
006547-AX-1	ADDISON IL SGL FAM MTG 1979 SER A			1	1	345,000	103.2970	356,375	345,000	345,000					7.500	7.438	AO	6,469	24,188	05/03/1979	04/01/2011

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 Maturity
076393-AZ-0	BEDFORD PARK IL TIF 65TH & CICERO 00A			1	1	17,000,000	108.7250	18,483,250	17,000,000	17,267,966		72,957			7.750	8.072	JD	109,792	1,317,500	12/26/2000	12/01/2023
076393-BP-1	BEDFORD PARK IL TIF 65TH & CICERO 05			2	2	4,010,000	96.4830	3,868,968	4,010,000	4,010,000					4.625	(3.167)	JD	515	185,463	10/14/2005	12/30/2012
076393-BS-5	BEDFORD PARK IL TIF 65TH & CICERO 05			2	2	3,513,510	89.6630	3,147,171	3,510,000	3,512,390		(412)			4.875	4.858	JD	475	171,113	01/26/2007	12/30/2015
076393-BV-8	BEDFORD PARK IL TIF 65TH & CICERO 05			1	2	1,241,121	84.0710	1,029,870	1,225,000	1,236,594		(1,624)			5.125	4.940	JD	174	62,781	01/25/2007	12/30/2018
076393-CE-5	BEDFORD PARK IL TIF 65TH & CICERO 07A			1	2	5,320,000	93.0290	4,949,143	5,320,000	5,320,000					6.000	5.998	JD	887	319,200	11/20/2007	12/30/2018
076393-CQ-8	BEDFORD PARK IL TIF 65TH & CICERO 07B			1	2	3,295,000	91.9810	3,030,774	3,295,000	3,295,000					6.000	5.998	JD	549	197,700	11/20/2007	12/30/2018
094347-CW-9	BLOOMINGDALE IL WTRWKS & SEW REV 79			1	1	350,000	102.4060	358,421	350,000	350,000					7.750	7.733	MN	4,521	27,125	02/11/1980	05/01/2010
094347-CX-7	BLOOMINGDALE IL WTRWKS & SEW REV 79			1	1	338,003	108.6060	407,273	375,000	371,036		2,721			7.000	11.170	MN	4,375	26,250	02/11/1980	05/01/2011
09755L-AA-9	BOLINGBROOK IL SALES TAX 2005			2	5	2,173,000	59.3680	2,517,203	4,240,000	2,413,992		240,992			5.750	33.384	JJ	121,900	121,900	06/23/2009	01/01/2015
09755L-AB-7	BOLINGBROOK IL SALES TAX 2005			1	5	7,061,360	53.9520	4,316,160	8,000,000	4,156,800	2,564,078	176	3,840,574		6.250	6.525	JJ	250,000	500,000	12/14/2005	01/01/2024
09755L-AC-5	BOLINGBROOK IL SALES TAX 2005			1	5	1,967,850	53.9200	2,426,400	4,500,000	1,981,661		13,811			6.000	26.337	JJ	135,000		08/13/2009	01/01/2026
153821-FC-2	CENTRAL LAKE CNTY IL JT ACT WTR 02A			1	1FE	825,000	111.9430	923,530	825,000	825,000					5.125	5.125	MN	7,047	42,281	07/02/2007	05/01/2025
153821-FD-0	CENTRAL LAKE CNTY IL JT ACT WTR 02A			1	1FE	1,790,000	104.6780	1,873,736	1,790,000	1,790,000					5.125	5.124	MN	15,290	91,738	07/02/2007	05/01/2025
167423-AV-4	CHICAGO HEIGHTS IL SGL FAM MTG 1979 A			1	1	205,800	102.1930	214,605	210,000	210,000		563			7.600	8.244	MN	2,660	14,250	09/25/1979	05/01/2010
167562-EH-6	CHICAGO IL MIDWAY ARPT REV 1998 C				1FE	3,230,141	110.6720	3,226,089	2,915,000	3,172,150		(26,551)			5.500	4.190	JJ	80,163	160,325	09/20/2007	01/01/2018
167592-QG-2	CHICAGO IL OHARE INTL ARPT GEN 2ND 99			1	1FE	13,521,900	101.0930	13,849,741	13,700,000	13,535,960		14,060			5.500	8.614	JJ	376,750	376,750	03/25/2009	01/01/2017
167592-WD-2	CHICAGO IL OHARE INTL ARPT GEN 3RD 02 A			1	1FE	9,555,744	101.9300	10,009,526	9,820,000	9,587,377		25,867			5.750	6.705	JJ	282,325	564,650	10/02/2008	01/01/2017
167628-BZ-8	CHICAGO IL PARK DIST PKG FAC			1	1	3,977,000	100.0000	4,000,000	4,000,000	4,000,000		4,171			6.000	6.101	JJ	120,000	240,000	10/01/1999	01/01/2019
167709-FD-1	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002				1	1,642,697	99.5000	1,636,775	1,645,000	1,644,676		322			5.600	5.618	JD	4,094	92,120	09/10/2002	12/15/2010
167709-FE-9	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002				1	1,962,013	98.9150	1,943,680	1,965,000	1,964,230		362			5.750	5.769	JD	5,022	112,988	09/10/2002	12/15/2011
167709-FG-4	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002				1	3,089,646	97.6070	3,025,817	3,100,000	3,095,536		971			6.050	6.090	JD	8,336	187,550	09/10/2002	12/15/2013
167709-CY-8	CHICAGO IL TIF GOOSE ISLAND TAX EX 2000			1	2	15,055,000	100.1990	15,084,959	15,055,000	15,055,000					7.450	3.700	JJ	560,799	1,121,598	03/03/2000	07/01/2019
167520-AA-6	CHICAGO IL TIF KINGSBURY REDEV COP 03A			1	2	4,040,455	98.9990	3,959,960	4,000,000	3,944,789		17,770			6.570	5.527	FEB	230,680	151,110	05/20/2009	02/15/2013
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06				3	8,553,317	87.0640	8,408,847	9,658,237	8,408,847	1,429,768	26,597			8.000	9.295	FEB	708,271	678,049	08/17/2006	12/31/2024
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06				3	6,348,276	87.0640	6,240,634	7,167,869	6,240,634	1,061,060	19,783			8.000	9.294	FEB	525,644	503,252	08/17/2006	12/31/2024
167709-FL-3	CHICAGO IL TIF PILSEN REDEV JR LIEN 04 B			2	2	10,000,000	93.8500	9,385,000	10,000,000	10,000,000					6.750	6.749	JD	56,250	675,000	07/21/2004	06/01/2022
167727-HP-4	CHICAGO IL WSTWTR TRANSMISSION 98A CAP	B			1FE	4,382,738	58.1820	5,309,108	9,125,000	4,736,237		251,880			0.000	5.540	NA			07/23/2008	01/01/2022
244420-AF-2	DEERFIELD IL ED CHICAGO JEWISH HS 06			1	5	470,670	56.1280	561,280	1,000,000	480,420	309,950	9,750	500,080		5.850	6.162	MN		29,250	05/11/2006	05/01/2026
244420-AG-0	DEERFIELD IL ED CHICAGO JEWISH HS 06			1	5	939,840	55.9950	1,119,900	2,000,000	959,840	722,160	20,000	1,000,160		6.000	6.311	MN		60,000	05/11/2006	05/01/2041
320646-BE-1	FIRST KANKAKEE IL HSG FIN 1ST LIEN 80			1	2	265,000	100.5890	266,561	265,000	265,000					8.750	8.542	FA	9,661	23,188	02/13/1980	08/01/2010
320646-BF-8	FIRST KANKAKEE IL HSG FIN 1ST LIEN 80			1	2	295,000	100.5890	296,738	295,000	295,000					8.750	8.542	FA	10,755	25,813	02/13/1980	08/01/2011
44687K-AC-7	HUNTLEY IL SPL SVC AREA EIGHT SER 07			1	1FE	3,670,000	96.9030	3,556,340	3,670,000	3,670,000					5.100	5.099	MS	62,390	187,170	06/15/2007	03/01/2029
446875-AC-0	HUNTLEY IL SPL SVC AREA SIX REF 07			1	1FE	850,000	105.9600	900,660	850,000	850,000					5.050	5.049	MS	14,308	42,925	06/15/2007	03/01/2025
451908-H4-2	ILLINOIS DEV FIN CMNTY REHAB 90			1	6*	41,000	100.8400	41,344	41,000						8.750	8.604	MS	1,196	2,275	02/06/1990	03/01/2010
451908-5P-8	ILLINOIS DEV FIN HOSP PROVENA HLTH 98A			1	2FE	3,513,400	98.8300	3,508,465	3,550,000	3,527,239		1,580			5.500	204.378	MN	24,949	195,250	05/01/1998	05/15/2021
45188L-BF-8	ILLINOIS DEV FIN HOSP ST FRANCIS 97B			1	1FE	914,642	100.2830	912,575	910,000	910,000		(1,203)			5.750	7.518	MN	8,721	52,325	05/18/2006	11/01/2012
452001-4U-1	ILLINOIS EDL FAC AUGUSTANA CLG 03A			1	2FE	2,430,175	101.4390	2,535,975	2,500,000	2,439,876		1,758			5.700	6.430	AO	35,625	114,000	01/29/2003	10/01/2032
45200F-GA-1	ILLINOIS FIN AUTH CHILDRENS MEM 08 A			1	1FE	6,007,792	99.0590	6,676,577	6,740,000	6,016,859		11,049	774,063		5.250	5.170	FA	133,677	307,650	04/30/2008	08/15/2033
45200F-MS-5	ILLINOIS FIN AUTH NORWEGIAN AMERICAN 08			1	4	2,490,950	96.0960	2,402,400	2,500,000	2,402,400	554,513	387			7.625	7.763	MS	56,128	199,627	08/25/2008	09/15/2028
45200F-MT-3	ILLINOIS FIN AUTH NORWEGIAN AMERICAN 08			1	4	10,701,600	94.9360	10,367,011	10,920,000	10,367,011	2,594,893	3,194			7.750	8.147	MS	249,188	886,264	08/25/2008	09/15/2038
45200B-BN-7	ILLINOIS FIN AUTH OSF HLTHCARE 04			1	1FE	1,362,695	100.2250	1,383,105	1,380,000	1,366,577		791			5.250	5.471	MN	9,258	72,450	06/23/2004	11/15/2021
45200B-BP-2	ILLINOIS FIN AUTH OSF HLTHCARE 04			1	1FE	980,000	99.8080	978,118	980,000	980,000					5.250	5.250	MN	6,574	51,450	04/22/2004	11/15/2022
45200B-BQ-0	ILLINOIS FIN AUTH OSF HLTHCARE 04			1	1FE	2,981,880	99.0230	2,970,690	3,000,000	2,985,382		699			5.250	5.359	MN	20,125	157,500	04/22/2004	11/15/2023
45200F-JU-4	ILLINOIS FIN AUTH RESURRECTION 1999 B			1	1FE	14,856,980	100.3330	14,849,284	14,800,000	14,849,232		(4,645)			5.000	(0.768)	MN	94,556	735,000	05/30/2008	05/15/2024
45200F-BB-4	ILLINOIS FIN AUTH SHERMAN HLTH 07A	D		1	2FE	24,816,500	90.0740	22,518,500	25,000,000	24,824,630		3,874			5.500	5.604	FA	572,917	1,375,000	10/12/2007	08/01/2037
451889-AJ-8	ILLINOIS FIN SOLID WASTE MGMT 97				2FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					5.050	5.046	JJ	42,083	101,000	01/28/1999	01/01/2010
45200P-EZ-6	ILLINOIS HEALTH FACILITIES AUTHORITY REV			1	1FE	9,843,094	103.2360	10,225,526	9,905,000	10,004,050		46,679			6.875	6.677	MN	87,013	680,969	04/07/2000	11/15/2030
45200P-FP-7	ILLINOIS HEALTH FACS AUTH REV			1	1FE	9,989,820	101.4700	10,309,352	10,160,000	10,056,041		8,917			5.875	7.584	FA	225,496	596,900	04/24/2000	02/15/2020
45200P-GB-7	ILLINOIS HEALTH FACS AUTH RIVERSIDE			1	1FE	3,456,075	106.3100	3,720,850	3,500,000	3,522,303		13,650			6.850	7.215	MN	30,635	239,750	06/02/2000	11/15/2029
45200L-WN-2	ILLINOIS HLTH FAC AUTH SHERMAN HLTH SYS			1	2FE	3,305,691	100.1040	3,323,453	3,320,000	3,317,432		1,512			5.500	8.215	FA	76,083	182,600	03/23/2000	08/01/2011
45200P-GF-8	ILLINOIS HLTH FAC CONDELL MED CTR 00			1	1FE	9,925,500	103.1580	10,501,484	10,180,000	10,192,966		218,848			6.500	8.594	MN	84,551	661,700	06/21/2000	05/15/2030
45200P-PX-9	ILLINOIS HLTH FAC DECATUR MEM 01			1	1FE	2,725,388	100.3500	2,759,625	2,750,000	2,732,274		1,008			5.750	6.009	AO	39,531	158,125	07/20/2001	10/01/2024
45200P-UR-6	ILLINOIS HLTH FAC RIVERSIDE HLTH 02			1	1FE	21,375,000	113.5670	24,274,946	21,375,000	21,375,000					6.000	6.000	MN	163,875	1,282,500	11/21/2002	11/15/2032
45200P-ZA-8	ILLINOIS HLTH FAC SINAI HLTH 2003 FHA			1	1FE	1,710,194	102.2120	1,890,922	1,850,000	1,721,807		9,133			5.000	4.982	FA	34,944	92,500	11/26/2003	08/15/2024
45201Y-SC-2	ILLINOIS HSG DEV AUTH HMEOWNER 06 C-2			1	1FE	2,900,000	100.0480	2,901,392	2,900,000	2,900,000					4.950	4.949	FA	59,813	143,550	07/12/2006	08/01/2021
45201Y-TC-1	ILLINOIS HSG DEV AUTH HMEOWNER 07 A-2			1	1FE	3,720,000	97.9580	3,644,038	3,720,000	3,720,000					4.750	4.749	FA	73,625	176,700	04/12/2007	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	
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 Maturity
45201Y-WH-6	ILLINOIS HSG DEV AUTH HMEOWNER 07 H-2			1	1FE	6,665,000	96.9500	6,461,718	6,665,000	6,665,000					5.050	5.049	FA	140,243	336,583	01/17/2008	08/01/2028
45201Y-WJ-2	ILLINOIS HSG DEV AUTH HMEOWNER 07 H-2			1	1FE	5,000,000	95.1500	4,757,500	5,000,000	5,000,000					5.150	5.149	FA	107,292	257,500	01/17/2008	08/01/2033
45201Y-WK-9	ILLINOIS HSG DEV AUTH HMEOWNER 07 H-2			1	1FE	9,960,000	90.9050	9,054,138	9,960,000	9,960,000					5.200	5.199	FA	215,800	516,880	01/17/2008	02/01/2039
45201L-UL-7	ILLINOIS HSG DEV AUTH MULTI FAM 2007C			1	1FE	2,009,664	99.1320	2,017,336	2,035,000	2,011,920		1,138			5.200	5.374	JJ	52,910	105,820	12/07/2007	07/01/2028
45201L-UM-5	ILLINOIS HSG DEV AUTH MULTI FAM 2007C			1	1FE	2,423,321	94.6980	2,329,571	2,460,000	2,424,715		704			5.300	5.515	JJ	65,190	130,380	12/07/2007	07/01/2038
45201L-UN-3	ILLINOIS HSG DEV AUTH MULTI FAM 2007C			1	1FE	3,161,533	94.8870	3,069,594	3,235,000	3,163,156		820			5.375	5.708	JJ	86,941	173,881	12/07/2007	07/01/2044
452226-VP-5	ILLINOIS ST BUILD SALES TAX 1994 U			1	1FE	2,025,150	100.2880	2,507,200	2,500,000	2,283,755		26,041			5.000	118.316	JD	5,556	125,000	10/17/1994	06/15/2016
452226-QZ-9	ILLINOIS ST BUILD SALES TAX SER O	@			1FE	4,231,908	99.6170	15,126,841	15,185,000	14,716,331		978,806			0.000	7.002	NA			10/24/1991	06/15/2010
452226-RA-3	ILLINOIS ST BUILD SALES TAX SER O	@			1FE	3,877,685	97.4500	14,524,923	14,905,000	13,484,262		896,829			0.000	7.002	NA			10/24/1991	06/15/2011
452226-RB-1	ILLINOIS ST BUILD SALES TAX SER O	@			1FE	2,832,962	94.7290	11,050,138	11,665,000	9,851,255		655,186			0.000	7.002	NA			10/24/1991	06/15/2012
452245-CU-5	ILLINOIS ST TOLL HWY AUTH 1998 A				1FE	18,346,352	115.2990	18,909,036	16,400,000	18,169,904		(176,448)			5.500	3.150	JJ	451,000	451,000	06/10/2009	01/01/2015
479790-FV-4	JOLIET IL WTRWKS & SEW SER 1989			2	1FE	2,307,778	100.0000	2,200,000	2,200,000	2,200,000		(6,122)			7.125	(79.305)	JJ	78,375	83,719	03/06/1992	01/01/2010
484503-BM-8	KANKAKEE RIV IL MET AGY SEW FAC 2007			1	1FE	2,231,325	96.6410	2,140,598	2,215,000	2,227,070		(1,620)			4.500	4.400	MN	16,613	99,675	03/20/2007	05/01/2025
504750-CB-4	LASALLE IL WTRWKS REV SER 1978			1	1	50,000	102.1670	51,084	50,000	50,000					7.000	6.998	MN	583	3,500	11/30/1978	05/01/2010
504750-CC-2	LASALLE IL WTRWKS REV SER 1978			1	1	50,000	108.6060	54,303	50,000	50,000					7.000	6.999	MN	583	3,500	11/30/1978	05/01/2011
504750-CD-0	LASALLE IL WTRWKS REV SER 1978			1	1	55,000	114.3180	62,875	55,000	55,000					7.000	6.999	MN	642	3,850	11/30/1978	05/01/2012
504750-CE-8	LASALLE IL WTRWKS REV SER 1978			1	1	60,000	119.4310	71,659	60,000	60,000					7.000	6.999	MN	700	4,200	11/30/1978	05/01/2013
504750-CF-5	LASALLE IL WTRWKS REV SER 1978			1	1	65,000	123.5320	80,296	65,000	65,000					7.000	6.999	MN	758	4,550	11/30/1978	05/01/2014
504750-CG-3	LASALLE IL WTRWKS REV SER 1978			1	1	70,000	126.0880	88,262	70,000	70,000					7.000	6.999	MN	817	4,900	11/30/1978	05/01/2015
592247-R7-7	METRO PIER & EXPO IL MCCORMICK PL 92A CA	@			1FE	2,779,716	65.1510	6,850,628	10,515,000	4,626,487		319,973			0.000	7.297	NA			11/22/2002	06/15/2021
592247-S5-0	METRO PIER & EXPO IL MCCORMICK PL 92A CA	@			1FE	4,672,514	56.9600	10,067,680	17,675,000	7,776,810		537,853			0.000	7.297	NA			11/22/2002	06/15/2021
592247-G5-3	METRO PIER & EXPO IL MCCORMICK PL 92A CU			1	1FE	156,314	100.2640	160,422	160,000	156,990		108			6.500	27.046	JD	462	10,400	04/05/2002	06/15/2027
592247-LA-6	METRO PIER & EXPO IL MCCORMICK PL 92A CU			1	1FE	158,420	100.1400	170,238	170,000	161,902		395			6.500	61.188	JD	491	11,050	12/16/1994	06/15/2022
592247-LB-4	METRO PIER & EXPO IL MCCORMICK PL 92A CU			1	1FE	1,114,063	100.2630	1,117,932	1,115,000	1,114,263		27			6.500	7.048	JD	3,221	72,475	06/16/1994	06/15/2027
592247-LJ-7	METRO PIER & EXPO IL MCCORMICK PL 92A CU			1	1FE	5,048	100.2220	5,011	5,000	5,000					6.500	6.333	JD	14	325	08/01/1994	06/15/2022
592247-LN-8	METRO PIER & EXPO IL MCCORMICK PL 92A CU			1	1FE	65,000	100.2190	65,142	65,000	65,000					6.500	6.333	JD	188	4,225	02/06/1995	06/15/2022
592247-S9-2	METRO PIER & EXPO IL MCCORMICK PL 94B CA	@			1FE	152,295	99.6650	244,179	245,000	238,085		14,505			0.000	6.385	NA			11/22/2002	06/15/2010
592247-T8-3	METRO PIER & EXPO IL MCCORMICK PL 94B CA	@			1FE	1,320,928	99.5210	2,114,821	2,125,000	2,065,021		125,805			0.000	6.385	NA			11/22/2002	06/15/2010
592247-ZE-3	METRO PIER & EXPO IL MCCORMICK PL 94B CA	@			1	761,025	99.6650	1,485,009	1,490,000	1,447,944		88,211			0.000	6.385	NA			10/07/1999	06/15/2010
72342A-AA-1	PINGREE GRV IL SPL SVC1 CAMBRIDGE 05-1			2	4	2,772,000	84.9240	2,377,872	2,800,000	2,377,872	117,288	3,308			5.250	5.398	MS	49,000	144,375	04/14/2005	03/01/2015
72342B-AA-9	PINGREE GRV IL SPL SVC2 CAMBRIDGE 05-2			1	3	5,800,000	76.3690	4,429,402	5,800,000	4,429,402	834,388				6.000	6.253	MS	116,000	345,000	07/11/2005	03/01/2035
72342G-AA-8	PINGREE GRV IL SPL SVC7 CAMBRIDGE 06-1			1	5	6,000,000	72.9360	4,376,160	6,000,000	4,376,160	809,580				6.000	6.211	MS	120,000	360,000	05/04/2006	03/01/2036
779152-AC-1	ROUND LAKE IL LAKEWOOD SVC AREA 3 REF 07			1	1FE	1,100,000	99.1580	1,090,738	1,100,000	1,100,000					4.700	4.699	MS	17,233	51,700	03/29/2007	03/01/2033
795220-AS-1	SALINE VALLEY IL CONSRV DIST WTRWRK 07			1	2Z	2,125,000	98.6610	2,096,546	2,125,000	2,125,000					4.750	4.749	JJ	50,469	100,938	12/05/2007	01/01/2026
795220-AT-9	SALINE VALLEY IL CONSRV DIST WTRWRK 07			1	2Z	3,325,839	97.4000	3,214,200	3,300,000	3,321,529		(2,151)			5.000	4.900	JJ	82,500	165,000	12/05/2007	01/01/2032
914353-DU-8	UNIVERSITY OF IL BRD OF TRUSTEES 91	@			1FE	2,241,393	98.9330	9,171,089	9,270,000	8,475,107		586,550			0.000	7.302	NA			06/07/1991	04/01/2011
914353-DV-6	UNIVERSITY OF IL BRD OF TRUSTEES 91	@			1FE	1,861,246	96.2000	7,955,740	8,270,000	7,037,575		487,063			0.000	7.302	NA			06/07/1991	04/01/2012
058507-5Q-3	BALL ST UNIV IN STUDENT FEE 2001 K			1	1FE	1,049,600	109.9640	1,099,640	1,000,000	1,012,021		(5,571)			5.750	5.108	JJ	28,750	57,500	12/13/2001	07/01/2016
058508-CB-6	BALL ST UNIV IN STUDENT FEE 2001 K			1	1FE	524,507	110.1320	567,180	515,000	522,880		(1,626)			5.750	4.936	JJ	14,806		07/23/2009	07/01/2014
058508-CC-4	BALL ST UNIV IN STUDENT FEE 2001 K			1	1FE	493,953	106.6940	517,466	485,000	492,421		(1,532)			5.750	4.936	JJ	13,944		07/23/2009	07/01/2014
143294-CQ-7	CARMEL IN REDEV CNTY OPT INC TAX 04 REF			1	1FE	304,454	106.7690	320,307	300,000	302,084		(414)			4.250	3.733	JJ	6,375	12,750	02/25/2004	07/01/2016
143294-CS-3	CARMEL IN REDEV CNTY OPT INC TAX 04 REF			1	1FE	544,408	105.3390	568,831	540,000	541,860		(368)			4.250	3.812	JJ	11,475	22,950	03/16/2004	07/01/2017
299461-MN-0	EVANSVILLE IN SEW WKS 2003 A REF			1	1FE	289,167	105.0020	294,006	280,000	283,578		(922)			5.000	4.599	JJ	7,000	14,000	01/23/2003	07/01/2018
30648P-AA-7	FALLING WTRS IN CONSERVANCY DIST 05			1	5	9,975,000	70.9710	7,079,357	9,975,000	7,079,357	945,431				7.000	6.980	JJ	349,125	698,075	08/18/2005	01/01/2037
40721P-CD-8	HAMILTON CNTY IN REDEV OPT INCOME TAX 03			1	1FE	1,423,152	104.9830	1,511,755	1,440,000	1,427,950		871			5.000	5.220	JJ	34,200	72,000	08/01/2003	07/10/2021
454623-Y9-4	INDIANA BOND BK GOOD SAMARITAN HOSP 04A			1	1FE	197,010	107.6460	199,145	185,000	190,782		(1,274)			5.000	3.765	FA	3,854	9,250	02/11/2004	08/01/2016
454623-Z3-6	INDIANA BOND BK GOOD SAMARITAN HOSP 04A			1	1FE	353,736	104.8700	351,315	335,000	344,109		(2,002)			5.000	4.000	FA	6,979	16,750	02/11/2004	08/01/2018
454623-Z5-1	INDIANA BOND BK GOOD SAMARITAN HOSP 04A			1	1FE	923,901	103.2140	928,926	900,000	906,325		(1,371)			5.000	4.244	FA	18,750	45,000	02/11/2004	08/01/2020
454623-Z6-9	INDIANA BOND BK GOOD SAMARITAN HOSP 04A			1	1FE	1,206,815	103.3650	1,199,034	1,160,000	1,183,113		(5,055)			5.000	4.352	FA	24,167	58,000	02/11/2004	08/01/2021
454623-5F-2	INDIANA BOND BK HANCOCK MEM 04			1	1FE	1,054,788	106.8680	1,074,023	1,005,000	1,030,436		(4,876)			5.250	4.629	FA	21,984	52,763	06/08/2004	08/01/2016
454623-JB-6	INDIANA BOND BK ST REVOLVG FUND 98A			1	1FE	4,943,650	100.2540	5,012,700	5,000,000	4,960,293		2,991			4.750	10.905	FA	98,958	237,500	09/10/2003	02/01/2020
455059-AD-7	INDIANA FIN AUTH IN PWR LIGHT CO 09 C				2FE	15,000,000	104.0460	15,606,900	15,000,000	15,000,000					4.900	4.900	JJ	367,500	44,917	06/03/2009	01/01/2016
45470Y-AY-7	INDIANA FIN AUTH SISTERS ST FRANCIS 08			1	1FE	4,735,259	101.0060	4,929,093	4,880,000	4,739,593		3,374			5.375	5.769	MN	43,717	259,075	08/15/2008	11/01/2032
454797-5B-3	INDIANA HLTH FAC CLARIAN HLTH 00A			1	1FE	30,423,082	104.6490	32,802,229	31,345,000	31,614,161		306,857			5.500	6.468	FA	651,279	1,723,975	06/06/2001	02/15/2030
454790-AT-6	INDIANA HLTH FAC CMNTY HLTH 05 A			1	1FE	6,059,773	94.1850	5,632,263	5,980,000	6,038,163		(9,366)			5.000	4.791	MN	49,833	299,000	08/08/2007	05/01/2025
454797-7Y-1	INDIANA HLTH FAC DEACONESS HOSP 04 A			1	1FE	3,602,185	98.7270	3,504,809	3,550,000	3,575,481		(5,351)			5.375	5.179	MS	63,604	190,813	05/05/2004	03/01/2034

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	
		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	Maturity
454795-DW-2	INDIANA HLTH FAC SISTERS ST FRANCIS 06E			1	1FE	2,000,000	100.4610	2,009,220	2,000,000	2,000,000					5.250	5.250	MN	17,500	105,000	04/10/2008	05/15/2041
455167-SX-5	INDIANA UNIV STUDENT FEE SER I	g			1FE	1,143,775	94.3990	3,761,800	3,985,000	3,390,578		205,522			0.000	6.352	NA			07/29/1992	08/01/2012
455167-SY-3	INDIANA UNIV STUDENT FEE SER I	g			1FE	1,073,127	91.3010	3,633,780	3,980,000	3,181,083		192,817			0.000	6.352	NA			07/29/1992	08/01/2013
455261-SM-0	INDIANAPOLIS IN ECON DEV SUTTON PLACE			1	3	5,225,000	92.6480	4,840,858	5,225,000	4,840,858	589,171				8.000	7.877	MS	139,333	415,400	11/19/1996	09/01/2026
455280-X2-8	INDIANAPOLIS IN LOC PUB IMPT BD BK 00D			1	1FE	1,995,000	101.3520	2,027,040	2,000,000	2,020,000		12,819			5.500	6.051	FA	45,833	110,000	12/07/2000	02/01/2021
455280-2F-3	INDIANAPOLIS IN LOC PUB IMPT BD BK 01B				1FE	168,309	102.8670	164,587	160,000	160,636		(1,054)			5.250	4.547	FA	3,500	8,400	05/14/2001	08/01/2010
455280-3X-3	INDIANAPOLIS IN LOC PUB IMPT BD BK 01D			2	1FE	1,108,752	101.9970	1,076,068	1,055,000	1,056,866		(7,239)			5.000	4.281	JJ	26,375	52,750	08/17/2001	07/01/2010
455280-3Y-1	INDIANAPOLIS IN LOC PUB IMPT BD BK 01D			2	1FE	1,707,295	105.6440	1,721,997	1,630,000	1,642,013		(9,139)			5.000	4.386	JJ	40,750	81,500	08/17/2001	07/01/2011
455280-NP-8	INDIANAPOLIS IN LOC PUB IMPT BD BK C	g			1FE	1,196,444	100.0000	4,275,000	4,275,000	4,275,000		292,041			0.000	7.202	NA			12/16/1991	01/01/2010
455393-AH-1	INDIANAPOLIS IN THERMAL ENERGY 01A				1FE	4,895,295	102.4570	4,646,425	4,535,000	4,593,350		(75,589)			5.250	2.820	AO	59,522	238,088	07/13/2005	10/01/2010
455393-AM-0	INDIANAPOLIS IN THERMAL ENERGY 01A			1	1FE	850,817	106.1250	843,694	795,000	810,993		(5,329)			5.500	4.786	AO	10,931	43,725	01/18/2001	10/01/2014
455393-AP-3	INDIANAPOLIS IN THERMAL ENERGY 01A			1	1FE	600,592	104.5700	596,049	570,000	578,830		(2,933)			5.500	5.021	AO	7,838	31,350	01/18/2001	10/01/2016
46603A-AU-5	IVY TECH CMNTY CLG IN STUD FEE 06K			1	1FE	1,610,804	106.0660	1,665,236	1,570,000	1,598,722		(3,703)			5.000	4.670	JJ	39,250	78,500	06/22/2006	07/01/2023
569027-GF-6	MARION CNTY IN CONV REC EXC TAX 03A SR			1	1FE	3,332,760	107.9110	3,334,450	3,090,000	3,191,786		(27,307)			5.000	3.944	JD	12,875	154,500	04/24/2003	06/01/2015
569027-GG-4	MARION CNTY IN CONV REC EXC TAX 03A SR			1	1FE	2,530,219	103.6310	2,450,873	2,365,000	2,429,163		(17,146)			5.000	4.140	JD	9,854	118,250	04/24/2003	06/01/2016
569027-GL-3	MARION CNTY IN CONV REC EXC TAX 03A SR			1	1FE	675,415	101.9050	662,383	650,000	659,977		(2,644)			5.000	4.510	JD	2,708	32,500	04/24/2003	06/01/2020
569027-GM-1	MARION CNTY IN CONV REC EXC TAX 03A SR			1	1FE	2,354,305	101.8100	2,321,268	2,280,000	2,309,237		(7,736)			5.000	4.590	JD	9,500	114,000	04/24/2003	06/01/2021
569027-DN-2	MARION CNTY IN CONV REC EXC TAX 97A SR			1	2FE	1,575,414	100.0080	1,800,144	1,800,000	1,627,138		6,984			5.000	221.078	JD	7,500	90,000	08/17/1999	06/01/2027
569027-EE-1	MARION CNTY IN CONV REC EXC TAX 97A SUB			1	1FE	9,975,263	100.0900	11,960,755	11,950,000	10,606,110		84,539			5.000	266.009	JD	49,792	597,500	02/01/2000	06/01/2022
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05			1	3	12,025,000	87.5570	10,528,729	12,025,000	10,528,729	1,558,079				5.500	3.821	JJ	304,967	651,475	06/27/2005	01/15/2021
746189-EK-1	PURDUE UNIV IN STUDENT FACS SYS 03A			1	1FE	1,956,181	114.8410	2,095,848	1,825,000	1,876,725		(13,361)			5.375	4.490	JJ	49,047	98,094	01/17/2003	07/01/2016
746189-EL-9	PURDUE UNIV IN STUDENT FACS SYS 03A			1	1FE	490,733	114.8410	528,269	460,000	472,140		(3,131)			5.375	4.550	JJ	12,363	24,725	01/17/2003	07/01/2017
773835-AV-5	ROCKPORT IN PCR IND MICH PWR 02A			1	2FE	8,407,647	97.8930	8,242,591	8,420,000	8,408,579		494			4.625	4.645	JD	32,452	389,425	01/23/2008	06/01/2025
79061B-CM-5	ST JOSEPH CNTY IN HOSP MEMORIAL HLTH 00			1	1FE	7,361,850	105.8070	7,935,525	7,500,000	7,467,066		27,586			5.625	6.031	FA	159,375	421,875	12/01/2000	08/15/2033
79061B-AT-2	ST JOSEPH CNTY IN HOSP MEMORIAL HLTH 98			1	1FE	5,163,720	95.4870	6,201,881	6,495,000	5,496,624		42,420			4.625	80.294	FA	113,482	266,631	09/15/1999	08/15/2028
926742-BY-2	VIGO CNTY IN UNION HOSPITAL 2007			2	3	13,955,480	79.8730	11,182,220	14,000,000	11,182,220	3,028,680	360			5.800	5.820	MS	270,667	812,000	06/27/2007	09/01/2047
431689-AA-6	HILLS OF CEDAR CRK IA REAL ESTATE 04			2	5	3,645,000	82.8450	3,019,700	3,645,000	3,019,700	318,901				7.750	2.553	JD	23,541	282,488	07/16/2004	12/01/2019
46246N-HH-2	IOWA FIN AUTH HOSP			1	1FE	12,733,450	101.5850	13,206,050	13,000,000	13,130,000		104,069			5.875	6.552	FA	288,528	763,750	08/10/2000	02/15/2030
46246N-HJ-8	IOWA FIN AUTH HOSP IOWA HEALTH SYS 98A			1	1FE	5,524,740	101.0000	5,650,950	5,595,000	5,623,258		(82,443)			5.125	4.935	JJ	143,372	286,744	08/12/2005	07/01/2020
170123-CG-6	CHISHOLM CREEK KS WTR & WSTWTR 07			1	2	1,080,000	91.3620	986,710	1,080,000	1,080,000					4.500	4.499	MS	16,200	48,600	03/16/2007	09/01/2032
256366-AP-0	DODGE CITY KS WTRWKS & WSTWTR 2003			1	2FE	943,082	103.1560	933,562	905,000	921,815		(3,870)			4.750	4.230	JD	3,582	42,988	11/14/2003	12/01/2017
256366-AR-6	DODGE CITY KS WTRWKS & WSTWTR 2003			1	2FE	1,001,588	101.5250	989,869	975,000	986,797		(2,703)			4.750	4.410	JD	3,859	46,313	11/14/2003	12/01/2019
484790-HW-3	KANSAS CITY KS UTIL SYS REF & IMPT 92	g			1	1,635,279	99.8920	4,979,616	4,985,000	4,932,119		305,711			0.000	6.502	NA			09/21/1992	03/01/2010
48542A-CB-5	KANSAS DEV FIN ADVENTIST 2009 C				1FE	2,580,250	105.9420	2,648,550	2,500,000	2,573,693		(6,557)			4.500	3.717	MN	14,375	39,688	06/11/2009	11/15/2014
485427-8M-3	KANSAS DEV FIN DEPT COMMERCE IMPACT 01M				1FE	653,001	101.8120	626,144	615,000	617,157		(5,039)			5.000	4.139	JD	2,563	30,750	09/27/2001	06/01/2010
48542K-NM-7	KANSAS DEV FIN DEPT COMMERCE IMPACT 07F				1FE	4,264,051	110.7560	4,330,560	3,910,000	4,170,212		(35,162)			5.000	3.820	JD	16,292	195,500	03/15/2007	06/01/2016
48542K-NN-5	KANSAS DEV FIN DEPT COMMERCE IMPACT 07F				1FE	3,611,320	110.4590	3,639,624	3,295,000	3,537,312		(27,739)			5.000	3.850	JD	13,729	164,750	03/15/2007	06/01/2017
485427-KH-0	KANSAS DEV FIN HLTH SISTERS CHARITY 98C			1	1FE	1,466,441	100.1450	1,437,081	1,435,000	1,435,000		(1,557)			5.250	20.954	JD	6,278	75,338	06/03/1998	12/01/2012
48543B-JT-6	KANSAS DEV FIN HLTH STORMONT VAIL 07L			1	1FE	4,601,916	99.9210	4,546,406	4,550,000	4,592,214		(4,285)			5.125	4.981	MN	29,796	224,219	08/15/2007	11/15/2036
505392-BU-3	LABETTE CNTY KS LABETTE HEALTH 07A			1	3	1,131,790	89.8320	988,152	1,100,000	988,152	308,489	(2,634)			5.750	5.375	MS	21,083	63,250	06/22/2007	09/01/2037
690278-AY-2	OVERLAND PARK KS CONVENTION 2007A			1	2FE	12,020,512	100.3190	11,677,132	11,640,000	11,938,775		(39,439)			5.125	4.654	JJ	298,275	596,550	11/07/2007	01/01/2022
690278-BF-2	OVERLAND PARK KS CONVENTION 2007B			1	2FE	18,242,469	100.3190	17,721,351	17,665,000	18,119,089		(59,550)			5.125	4.656	JJ	452,666	905,331	11/07/2007	01/01/2022
890680-DF-5	TOPEKA KS COMB UTIL IMPT 2006 A			1	1FE	1,017,365	100.1000	1,016,015	1,015,000	1,016,695		(219)			4.250	4.367	FA	17,974	37,825	09/27/2006	08/01/2021
890680-DG-3	TOPEKA KS COMB UTIL IMPT 2006 A			1	1FE	1,980,355	99.6790	1,978,628	1,985,000	1,981,065		232			4.250	4.447	FA	35,151	84,363	09/27/2006	08/01/2022
890680-DH-1	TOPEKA KS COMB UTIL IMPT 2006 A			1	1FE	2,947,228	100.2880	2,938,438	2,930,000	2,942,358		(1,593)			4.375	4.433	FA	53,411	128,188	09/27/2006	08/01/2023
890630-EG-7	TOPEKA KS PUB BLDG 10TH & JACKSN 07A			1	2FE	2,362,219	110.6570	2,401,257	2,170,000	2,336,082		(12,562)			5.000	4.112	JD	9,042	108,500	10/25/2007	06/01/2020
890630-EK-8	TOPEKA KS PUB BLDG 10TH & JACKSN 07A			1	2FE	1,883,630	111.1660	1,945,405	1,750,000	1,865,582		(8,680)			5.000	4.251	JD	7,292	87,500	10/25/2007	06/01/2023
890630-EL-6	TOPEKA KS PUB BLDG 10TH & JACKSN 07A			1	2FE	3,187,790	109.4370	3,250,279	2,970,000	3,158,425		(14,126)			5.000	4.286	JD	12,375	148,500	10/25/2007	06/01/2024
890630-EM-4	TOPEKA KS PUB BLDG 10TH & JACKSN 07A			1	2FE	3,205,578	109.1340	3,268,563	2,995,000	3,177,234		(13,637)			5.000	4.320	JD	12,479	149,750	10/25/2007	06/01/2025
890630-EN-2	TOPEKA KS PUB BLDG 10TH & JACKSN 07A			1	2FE	3,676,849	108.6680	3,743,613	3,445,000	3,645,693		(14,992)			5.000	4.355	JD	14,354	172,250	10/25/2007	06/01/2026
890630-EP-7	TOPEKA KS PUB BLDG 10TH & JACKSN 07A			1	2FE	1,442,127	110.2460	1,493,833	1,355,000	1,430,438		(5,625)			5.000	4.390	JD	5,646	67,750	10/25/2007	06/01/2027
890644-AK-3	TOPEKA KS SALES TAX 2006			1	1FE	1,175,000	102.0520	1,199,111	1,175,000	1,175,000					4.250	4.249	JD	2,219	39,313	05/24/2006	12/15/2016
914367-BL-0	UNIVERSITY OF KS HOSP AUTH KU HLTH 02			1	1FE	2,895,867	111.9650	2,967,073	2,650,000	2,773,523		(43,257)			5.625	3.769	MS	49,688	149,063	01/23/2007	09/01/2027
933623-BR-0	WAMEGO KS PCR KS GAS & ELEC 04			1	2FE	1,100,000	102.1570	1,123,727	1,100,000	1,100,000					5.300	5.299	JD	4,858	58,300	05/26/2004	06/01/2031
967338-MG-6	WICHITA KS WTR & SWR UTIL 2005 B				1FE	1,350,165	103.2960	1,301,530	1,260,000	1,274,138		(18,318)			5.000	3.251	AO	15,750	63,000	08/03/2005	10/01/2010
98267L-CV-5	WYANDOTTE CNTY-KC KS REDEV AREA B-01			1	1FE	273,407	104.2520	281,480	270,000	270,588		(614)			5.000	4.753	JD	1,125	13,500	12/10/2004	12/01/2013

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	
		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	Maturity
98267L-CW-3	WYANDOTTE CNTY-KC KS REDEV AREA B-01			1	1FE	352,487	104.2520	364,882	350,000	350,430		(448)			5.000	4.860	JD	1,458	17,500	12/10/2004	12/01/2014
98267L-CX-1	WYANDOTTE CNTY-KC KS REDEV AREA B-01			1	1FE	345,686	104.2520	359,669	345,000	345,119		(124)			5.000	4.959	JD	1,438	17,250	12/10/2004	12/01/2015
98267L-CY-9	WYANDOTTE CNTY-KC KS REDEV AREA B-01			1	1FE	189,312	104.2520	198,079	190,000	189,880		125			5.000	5.070	JD	792	9,500	12/10/2004	12/01/2016
98267L-DA-0	WYANDOTTE CNTY-KC KS REDEV AREA B-01			1	1FE	329,164	104.3650	344,405	330,000	329,853		153			5.125	5.174	JD	1,409	16,913	12/10/2004	12/01/2018
98267L-DB-8	WYANDOTTE CNTY-KC KS REDEV AREA B-01			1	1FE	317,505	104.3650	333,968	320,000	319,561		456			5.125	5.279	JD	1,367	16,400	12/10/2004	12/01/2019
98267L-DL-6	WYANDOTTE CNTY-KC KS REDEV AREA B-01			1	2FE	1,321,467	101.9180	1,330,030	1,305,000	1,309,048		(2,700)			5.000	4.770	JD	5,438	65,250	12/10/2004	12/01/2013
98267L-DM-4	WYANDOTTE CNTY-KC KS REDEV AREA B-01			1	2FE	1,787,612	101.5320	1,802,193	1,775,000	1,777,181		(2,274)			5.000	4.860	JD	7,396	88,750	12/10/2004	12/01/2014
98267L-DN-2	WYANDOTTE CNTY-KC KS REDEV AREA B-01			1	2FE	1,868,708	101.0690	1,884,937	1,865,000	1,865,643		(670)			5.000	4.959	JD	7,771	93,250	12/10/2004	12/01/2015
98267L-DP-7	WYANDOTTE CNTY-KC KS REDEV AREA B-01			1	2FE	802,085	100.7330	810,901	805,000	803,109		223			5.000	5.137	JD	3,354	40,250	12/10/2004	12/01/2016
98267L-DR-3	WYANDOTTE CNTY-KC KS REDEV AREA B-01			1	2FE	1,695,694	100.3890	1,706,613	1,700,000	1,696,914		267			5.125	5.227	JD	7,260	87,125	12/10/2004	12/01/2018
98267L-DS-1	WYANDOTTE CNTY-KC KS REDEV AREA B-01			1	2FE	1,617,291	100.1960	1,633,195	1,630,000	1,620,548		713			5.125	5.451	JD	6,961	83,538	12/10/2004	12/01/2019
491026-RT-9	KENTON CNTY KY ARPT CINCIN/NKY INTL 02A				1FE	7,429,822	103.2710	7,141,190	6,915,000	6,994,503		(64,939)			5.625	4.598	MS	129,656	388,969	03/07/2002	03/01/2011
491026-RU-6	KENTON CNTY KY ARPT CINCIN/NKY INTL 02A				1FE	8,528,681	105.3430	8,374,769	7,950,000	8,099,666		(64,196)			5.625	4.698	MS	149,063	447,188	03/07/2002	03/01/2012
491026-RV-4	KENTON CNTY KY ARPT CINCIN/NKY INTL 02A			1	1FE	2,772,264	105.0650	2,742,197	2,610,000	2,652,154		(18,045)			5.625	4.828	MS	48,938	146,813	03/07/2002	03/01/2013
49126V-CQ-8	KENTUCKY ECON DEV NORTON HLTH 00A			1	1	4,010,574	105.4140	4,358,869	4,135,000	4,140,691		44,678			6.500	7.625	AO	67,194	268,775	10/20/2006	10/01/2020
49130P-8W-7	KENTUCKY HSG CORP SER 2007 N			1	1FE	2,717,550	95.4530	2,620,185	2,745,000	2,719,011		718			5.000	5.140	JJ	68,625	137,250	10/26/2007	07/01/2032
49140M-JM-2	KENTUCKY RURAL WTR FIN FLEX TERM 04 B			1	2FE	1,621,618	101.8840	1,833,912	1,800,000	1,641,891		9,702			4.250	4.944	FA	31,875	76,500	03/25/2004	02/01/2022
491552-RV-9	KENTUCKY TPK AUTH ECON DEV RD 06B			1	1FE	10,587,902	103.6410	11,037,767	10,650,000	10,593,129		2,979			4.500	4.588	JJ	239,625	479,250	06/05/2008	07/01/2023
491552-FE-0	KENTUCKY TPK AUTH ECON DEV RD 92	g			1FE	8,153,310	100.0000	8,250,000	8,250,000	8,250,000		96,690			0.000	1.500	NA			03/12/2009	01/01/2010
546589-QV-7	LOUISVILLE JEFFERSON CNTY KY SWR 09A				1FE	25,432,000	101.2230	25,305,750	25,000,000	25,273,600		(158,400)			3.000	(0.448)	AUG	275,000		08/13/2009	08/19/2010
695317-CW-5	PADUCAH KY ELEC PLANT BRD 09A			1	1FE	4,110,889	109.1050	4,467,850	4,095,000	4,109,751		(1,138)			5.000	5.058	AO	51,188	137,638	01/16/2009	10/01/2025
695317-CX-3	PADUCAH KY ELEC PLANT BRD 09A			1	1FE	6,461,780	108.4570	7,049,705	6,500,000	6,463,052		1,272			5.000	5.185	AO	81,250	218,472	01/16/2009	10/01/2026
695317-CY-1	PADUCAH KY ELEC PLANT BRD 09A			1	1FE	6,752,775	107.8930	7,374,487	6,835,000	6,755,280		2,505			5.000	5.265	AO	85,438	229,732	01/16/2009	10/01/2027
914391-ZE-0	UNIVERSITY OF LOUISVILLE KY 2008A			1	1FE	3,487,818	105.2180	3,640,543	3,460,000	3,484,568		(2,284)			4.500	4.428	MS	51,900	171,703	07/16/2008	09/01/2021
914391-ZF-7	UNIVERSITY OF LOUISVILLE KY 2008A			1	1FE	2,583,189	104.6910	2,695,793	2,575,000	2,582,234		(671)			4.500	4.488	MS	38,625	127,784	07/16/2008	09/01/2022
015086-KU-4	ALEXANDRIA LA UTILS 2004			1	1	222,215	105.9460	217,189	205,000	214,586		(1,582)			5.000	3.954	MN	1,708	10,250	12/10/2003	05/01/2015
015086-KV-2	ALEXANDRIA LA UTILS 2004			1	1	1,279,073	104.7780	1,231,142	1,175,000	1,235,086		(8,163)			5.000	4.105	MN	9,792	58,750	12/10/2003	05/01/2016
015086-KY-6	ALEXANDRIA LA UTILS 2004			1	1	243,625	100.8390	231,930	230,000	237,931		(1,066)			5.000	4.499	MN	1,917	11,500	12/10/2003	05/01/2019
100210-LV-3	BOSSIER CITY LA PUB IMPT SALES TAX 02			1	1FE	257,958	104.0500	260,125	250,000	253,803		(674)			5.000	4.725	JD	1,042	12,500	10/30/2002	12/01/2019
100273-AS-0	BOSSIER PARISH LA SALES TAX 2002			1	1FE	319,134	104.0900	312,270	300,000	309,690		(1,930)			5.000	4.199	JJ	7,500	15,000	08/23/2004	07/01/2019
241627-AS-7	DE SOTO PARISH LA PCR CLECO UTIL 99 REF			1	2FE	2,439,265	101.8880	2,511,539	2,465,000	2,443,725		559			5.875	9.473	MS	48,273	144,819	08/20/1999	09/01/2029
295852-GP-6	ERNEST N MORIAL LA EXHIB HALL 96C			1	1FE	1,679,802	90.6460	1,531,917	1,690,000	1,681,942		427			5.600	8.335	JJ	43,640	94,640	04/20/2004	07/15/2025
295852-FD-4	ERNEST N MORIAL LA EXHIB HALL SR SUB 04			1	2FE	5,776,042	94.5920	5,159,994	5,455,000	5,652,319		(21,612)			5.000	3.451	JJ	125,768	272,750	02/19/2004	07/15/2017
295852-FL-6	ERNEST N MORIAL LA EXHIB HALL SR SUB 04			1	2FE	2,212,779	86.0340	1,905,653	2,215,000	2,211,810		(186)			5.000	5.180	JJ	51,068	110,750	06/02/2004	07/15/2024
50646P-AJ-8	LAFAYETTE LA COMMUNICATIONS SYS 07				1FE	2,266,521	109.4300	2,423,875	2,215,000	2,260,089		(5,491)			5.000	4.649	MN	18,458	110,750	10/28/2008	11/01/2016
50646P-AM-1	LAFAYETTE LA COMMUNICATIONS SYS 07			1	1FE	2,221,998	107.1170	2,377,997	2,220,000	2,221,785		(182)			5.000	4.987	MN	18,500	111,000	10/28/2008	11/01/2018
506498-WN-0	LAFAYETTE LA UTIL REV 2004			1	1FE	1,863,319	110.3530	1,876,001	1,700,000	1,785,620		(15,721)			5.250	4.090	MN	14,875	89,250	07/21/2004	11/01/2015
506498-WP-5	LAFAYETTE LA UTIL REV 2004			1	1FE	4,217,808	108.4790	4,268,649	3,935,000	4,084,246		(27,180)			5.250	4.370	MN	34,431	206,588	06/30/2004	11/01/2016
506498-WR-1	LAFAYETTE LA UTIL REV 2004			1	1FE	6,556,354	105.9640	6,564,470	6,195,000	6,386,414		(34,697)			5.250	4.531	MN	54,206	325,238	06/30/2004	11/01/2018
546456-BE-3	LOUISIANA CITIZENS PPTY INS ASSMT 06B			1	2FE	10,235,414	99.5380	9,754,724	9,800,000	9,754,724		(39,272)	342,879		5.000	4.450	JD	40,833	490,000	04/05/2006	06/01/2022
546276-AN-6	LOUISIANA LOC GOV MULTI OLDE SALEM 02A			1	3	5,610,000	88.5060	4,965,187	5,610,000	4,965,187	736,088				7.250	6.536	JD	33,894	405,638	06/11/2002	06/01/2037
546279-LV-0	LOUISIANA LOC GOVT ENVIR LCDA 01D REMKT			1	1FE	1,970,460	114.4600	2,289,200	2,000,000	1,996,208		13,387			5.200	5.909	JD	8,667	104,000	06/26/2002	06/01/2031
546279-WA-4	LOUISIANA LOC GOVT LIVINGSTON PARISH 06			1	1FE	3,444,933	105.1780	3,497,169	3,325,000	3,406,314		(11,194)			5.000	4.540	MS	55,417	166,250	04/28/2006	03/01/2020
546279-Z6-0	LOUISIANA LOC GOVT SHREVEPORT UTIL 07			1	2FE	4,140,422	96.5530	3,905,569	4,045,000	4,124,332		(8,102)			5.000	4.700	JD	16,854	202,250	12/12/2007	12/01/2027
54640A-5Z-9	LOUISIANA PUB FAC BATON ROUGE WTR 01			1	1FE	6,638,085	104.2570	7,037,348	6,750,000	6,658,549		3,085			5.625	6.681	FA	158,203	379,688	12/14/2001	02/01/2027
546398-XE-3	LOUISIANA PUB FAC BLACK & GOLD FAC 07A			1	2FE	3,983,000	88.4170	3,536,680	4,000,000	3,984,060		525			5.000	5.059	JJ	100,000	200,000	11/29/2007	07/01/2032
546395-VB-7	LOUISIANA PUB FAC FRANCISCAN 98 A				1FE	2,158,331	108.3540	2,161,662	1,995,000	2,055,656		(15,647)			5.500	4.549	JJ	54,863	109,725	05/31/2002	07/01/2013
546395-YV-0	LOUISIANA PUB FAC LAKE CHARLES HOSP 00			1	1FE	26,495,600	108.7390	30,947,119	28,460,000	28,105,963		850,795			8.625	10.563	JD	204,556	2,454,675	11/02/2005	12/01/2030
546395-D7-6	LOUISIANA PUB FAC LAKE CHARLES HOSP 07			2	4	10,670,000	95.5210	10,192,091	10,670,000	10,192,091	1,698,877				6.250	5.905	JD	55,573	666,875	10/25/2007	12/01/2019
546395-D8-4	LOUISIANA PUB FAC LAKE CHARLES HOSP 07			1	4	24,354,000	85.6000	21,057,600	24,600,000	21,057,600	4,913,648	8,074			6.375	6.548	JD	130,688	1,568,250	10/25/2007	12/01/2034
546398-NJ-3	LOUISIANA PUB FAC LOYOLA UNIV 2006				1FE	16,692,123	111.7390	17,336,306	15,515,000	16,351,264		(104,647)			5.250	4.320	AO	203,634	814,538	07/14/2006	10/01/2016
546398-CE-6	LOUISIANA PUB FAC OCHSNER CLINIC 02A			1	1FE	294,754	113.6650	301,212	265,000	276,000		(2,987)			5.375	3.970	MN	1,820	14,244	03/13/2003	05/15/2015
546398-CL-0	LOUISIANA PUB FAC OCHSNER CLINIC 02A			1	1FE	9,136,603	112.4350	10,214,720	9,085,000	9,105,018		(5,333)			5.000	5.147	MN	58,043	454,250	08/21/2002	05/15/2021
546398-DH-8	LOUISIANA PUB FAC OCHSNER CLINIC 02B			1	1FE	17,748,824	115.3090	21,216,856	18,400,000	17,871,861		20,324			5.500	6.729	MN	129,311	1,012,000	08/21/2002	05/15/2027
546398-UZ-9	LOUISIANA PUB FAC OCHSNER CLINIC 07A			1	2FE	19,473,008	89.8300	18,190,575	20,250,000	19,506,408		15,023			5.250	5.816	MN	135,844	938,438	08/17/2007	05/15/2038
54640A-5R-7	LOUISIANA PUB FAC PUB SAFETY EMERGENCY 0			1	1FE	1,059,080	107.4980	1,074,980	1,000,000	1,011,322		(6,754)			5.250	4.498	FA	21,875	52,500	09/06/2001	08/01/2014

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	
		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	Maturity
54640A-5S-5	LOUISIANA PUB FAC PUB SAFETY EMERGENCY 0			1	1FE	462,418	107.3670	472,415	440,000	444,312		(2,569)			5.250	4.598	FA	9,625	23,100	09/06/2001	08/01/2015
54640A-5T-3	LOUISIANA PUB FAC PUB SAFETY EMERGENCY 0			1	1FE	1,043,700	107.4980	1,074,980	1,000,000	1,008,434		(5,019)			5.250	4.688	FA	21,875	52,500	09/06/2001	08/01/2016
54640A-6R-6	LOUISIANA PUB FAC TULANE UNIV 02A			1	1FE	3,635,206	110.3900	4,095,469	3,710,000	3,675,488		12,540			5.125	5.526	JJ	95,069	190,138	04/30/2002	07/01/2027
546398-ED-6	LOUISIANA PUB FAC TULANE UNIV 02D			1	1FE	1,162,194	109.9660	1,209,626	1,100,000	1,116,801		(7,375)			5.375	4.609	FA	22,336	59,125	11/26/2002	02/15/2018
546398-EE-4	LOUISIANA PUB FAC TULANE UNIV 02D			1	1FE	2,456,176	109.9660	2,578,703	2,345,000	2,375,146		(13,208)			5.375	4.729	FA	47,617	126,044	11/26/2002	02/15/2019
546398-EF-1	LOUISIANA PUB FAC TULANE UNIV 02D			1	1FE	2,601,986	109.9660	2,743,652	2,495,000	2,524,064		(12,722)			5.375	4.788	FA	50,662	134,106	11/26/2002	02/15/2020
546398-WM-6	LOUISIANA PUB FAC TULANE UNIV 07B			13	1FE	2,113,717	100.9270	2,422,248	2,400,000	2,141,677		22,240			4.550	4.532	JD	4,853	106,925	12/18/2007	12/15/2022
546540-EJ-0	LOUISIANA ST UNIV AUXILIARY 2006			1	1FE	2,405,537	104.2600	2,377,128	2,280,000	2,368,294		(11,540)			5.000	4.310	JJ	57,000	114,000	08/02/2006	07/01/2019
546540-EK-7	LOUISIANA ST UNIV AUXILIARY 2006			1	1FE	1,987,826	104.2600	1,970,514	1,890,000	1,958,845		(8,984)			5.000	4.350	JJ	47,250	92,000	08/02/2006	07/01/2020
546279-L3-2	LOUISIANA TECH UNIV STUD HSG 07			1	2FE	12,307,974	78.8280	10,267,347	13,025,000	12,336,912		13,164			4.500	5.268	AO	146,531	586,125	09/20/2007	10/01/2037
64763Q-AQ-8	NEW ORLEANS LA FIN AUTH XAVIER UNIV 02			1	1FE	4,077,901	110.0820	4,513,362	4,100,000	4,088,119		4,486			5.300	5.429	JD	18,108	217,300	05/23/2002	06/01/2026
64763Q-AR-6	NEW ORLEANS LA FIN AUTH XAVIER UNIV 02			1	1FE	1,439,212	110.0820	1,596,189	1,450,000	1,443,744		2,359			5.300	5.492	JD	6,404	76,850	05/28/2002	06/01/2032
647719-JL-8	NEW ORLEANS LA SEWERAGE SVC 2002				2FE	2,804,948	104.7690	2,713,517	2,590,000	2,669,190		(21,211)			5.000	3.919	JD	10,792	129,500	01/08/2003	06/01/2013
647719-JM-6	NEW ORLEANS LA SEWERAGE SVC 2002			1	2FE	2,197,475	103.3730	2,113,978	2,045,000	2,102,423		(15,355)			5.000	4.110	JD	8,521	102,250	01/08/2003	06/01/2014
647719-JQ-7	NEW ORLEANS LA SEWERAGE SVC 2002			1	2FE	3,424,663	99.4430	3,241,842	3,260,000	3,325,828		(17,507)			5.000	4.357	JD	13,583	163,000	12/19/2002	06/01/2017
647719-JR-5	NEW ORLEANS LA SEWERAGE SVC 2002			1	2FE	3,545,724	97.8570	3,327,138	3,400,000	3,458,919		(15,638)			5.000	4.447	JD	14,167	170,000	12/19/2002	06/01/2018
647719-JT-1	NEW ORLEANS LA SEWERAGE SVC 2002			1	2FE	4,069,930	95.0360	3,763,426	3,960,000	4,005,311		(11,978)			5.000	4.633	JD	16,500	198,000	12/19/2002	06/01/2020
647719-JU-8	NEW ORLEANS LA SEWERAGE SVC 2002			1	2FE	4,018,147	94.2190	3,707,518	3,935,000	3,969,549		(9,116)			5.000	4.718	JD	16,396	196,750	12/19/2002	06/01/2021
647753-JT-0	NEW ORLEANS LA WTR 2002			1	3FE	686,557	98.7420	627,012	635,000	627,012	(27,153)	(4,419)			5.000	3.701	JD	2,646	31,750	11/08/2002	12/01/2013
647753-JU-7	NEW ORLEANS LA WTR 2002			1	3FE	836,662	97.4110	759,806	780,000	759,806	(44,298)	(4,316)			5.000	3.862	JD	3,250	39,000	11/08/2002	12/01/2014
647753-JV-5	NEW ORLEANS LA WTR 2002			1	3FE	946,427	95.7550	857,007	895,000	857,007	(55,230)	(5,437)			5.000	4.290	JD	3,729	44,750	11/04/2002	12/01/2015
647753-JW-3	NEW ORLEANS LA WTR 2002			1	3FE	1,377,410	93.8180	1,233,707	1,315,000	1,233,707	(102,292)	(6,608)			5.000	4.410	JD	5,479	65,750	11/04/2002	12/01/2016
647753-JX-1	NEW ORLEANS LA WTR 2002			1	3FE	878,141	92.5260	781,845	845,000	781,845	(72,765)	(3,513)			5.000	4.510	JD	3,521	42,250	11/04/2002	12/01/2017
647753-JY-9	NEW ORLEANS LA WTR 2002			1	3FE	1,773,423	91.1740	1,568,193	1,720,000	1,568,193	(158,779)	(5,670)			5.000	4.610	JD	7,167	86,000	11/04/2002	12/01/2018
647753-JZ-6	NEW ORLEANS LA WTR 2002			1	3FE	3,181,103	89.7730	2,778,474	3,095,000	2,778,474	(300,790)	(9,143)			5.000	4.650	JD	12,896	154,750	10/31/2002	12/01/2019
647753-KA-9	NEW ORLEANS LA WTR 2002			1	3FE	3,162,075	88.3350	2,866,471	3,245,000	2,866,471	(267,155)	7,315			5.000	4.680	JD	13,521	162,250	10/31/2002	12/01/2020
647753-KB-7	NEW ORLEANS LA WTR 2002			1	3FE	2,813,590	87.0930	2,534,406	2,910,000	2,534,406	(263,026)	6,219			5.000	4.837	JD	12,125	145,500	10/31/2002	12/01/2021
647753-KC-5	NEW ORLEANS LA WTR 2002			1	3FE	2,537,156	85.8500	2,309,365	2,690,000	2,309,365	(231,119)	7,713			5.000	4.926	JD	11,208	134,500	10/31/2002	12/01/2022
787503-HD-6	ST BERNARD PARISH LA SALES TAX 04			1	1FE	2,965,729	106.1680	3,116,031	2,935,000	2,953,503		(2,516)			5.000	5.008	MS	48,917	146,750	06/23/2004	03/01/2022
787503-HE-4	ST BERNARD PARISH LA SALES TAX 04			1	1FE	2,129,180	105.9690	2,246,543	2,120,000	2,125,536		(751)			5.000	5.100	MS	35,333	106,000	06/23/2004	03/01/2023
787503-HF-1	ST BERNARD PARISH LA SALES TAX 04			1	1FE	513,707	105.7700	544,716	515,000	513,949		50			5.000	5.212	MS	8,583	25,750	06/23/2004	03/01/2024
56052E-YY-8	MAINE HSG AUTH MTG PUR 2007 SER A			1	1FE	4,255,000	98.0660	4,172,708	4,255,000	4,255,000					4.700	4.700	MN	25,554	199,985	04/20/2007	11/15/2022
56052E-ZC-5	MAINE HSG AUTH MTG PUR 2007 SER C			1	1FE	4,878,350	101.0330	5,051,650	5,000,000	4,890,862		7,171			5.050	5.415	MN	32,264	252,500	03/11/2008	11/15/2022
56052E-A3-2	MAINE HSG AUTH MTG PUR 2008 SER A-2			1	1FE	8,255,000	99.4650	8,210,836	8,255,000	8,255,000					4.850	4.850	MN	51,158	400,368	01/11/2008	11/15/2022
56052E-A4-0	MAINE HSG AUTH MTG PUR 2008 SER A-2			1	1FE	10,985,000	98.1860	10,785,732	10,985,000	10,985,000					5.050	5.050	MN	70,884	554,743	01/11/2008	11/15/2027
56052E-A5-7	MAINE HSG AUTH MTG PUR 2008 SER A-2			1	1FE	2,655,000	95.4410	2,533,959	2,655,000	2,655,000					5.200	5.200	MN	17,641	137,280	01/11/2008	11/15/2032
560462-HX-4	MAINE MUN BD BK SWR & WTR SRF PROJ 03C			1	1FE	225,000	104.6680	235,503	225,000	225,000					4.900	4.900	MN	1,838	613	10/31/2003	11/01/2024
560459-RD-3	MAINE MUN BOND BANK 2005 A REF			1	1FE	1,318,814	106.8490	1,389,037	1,300,000	1,311,911		(1,760)			4.500	3.725	MN	9,750	58,500	02/16/2005	11/01/2019
560459-UG-2	MAINE MUN BOND BANK 2005 E			1	1FE	1,309,208	110.8720	1,396,987	1,260,000	1,282,849		(3,340)			5.000	4.120	MN	10,500	56,750	09/29/2005	11/01/2020
560459-QF-9	MAINE MUN BOND BANK DEPT OF TRANS 04A			1	1FE	2,581,306	111.8820	2,668,386	2,385,000	2,496,384		(21,374)			5.000	3.532	MS	39,750	119,250	01/12/2005	09/01/2015
736564-AK-1	PORTLAND ME GEN ARPT 2003 A			1	1FE	1,840,567	101.5960	1,854,127	1,825,000	1,831,455		(1,652)			5.000	4.887	JJ	45,625	88,750	10/01/2003	07/01/2032
75913W-DZ-7	REGIONAL WASTE SYS ME SOLID WASTE 05T				2FE	3,419,800	102.0040	3,269,228	3,205,000	3,229,141		(47,056)			5.000	2.765	JJ	80,125	160,250	06/22/2005	07/01/2010
914399-JB-7	UNIVERSITY OF MAINE SYS REV 2007			1	2FE	917,882	103.5200	973,088	940,000	919,863		818			4.500	4.830	MS	14,100	42,300	06/08/2007	03/01/2026
914399-JC-5	UNIVERSITY OF MAINE SYS REV 2007			1	2FE	993,929	100.9670	1,029,863	1,020,000	996,085		890			4.500	4.860	MS	15,300	45,900	06/08/2007	03/01/2027
914399-JE-1	UNIVERSITY OF MAINE SYS REV 2007			1	2FE	1,421,467	100.6570	1,449,461	1,440,000	1,422,783		543			4.625	4.807	MS	22,200	66,600	06/08/2007	03/01/2029
914399-JF-8	UNIVERSITY OF MAINE SYS REV 2007			1	2FE	379,391	100.2320	385,893	385,000	379,761		153			4.625	4.832	MS	5,935	17,806	06/08/2007	03/01/2030
914399-JH-4	UNIVERSITY OF MAINE SYS REV 2007			1	2FE	1,762,587	100.5320	1,769,363	1,760,000	1,762,024		(232)			4.750	4.730	MS	27,867	83,600	06/08/2007	03/01/2032
62625X-AB-8	BALTIMORE MD MUNIMAE TE BOND SUB B				2FE	8,000,000	82.0010	6,560,080	8,000,000	8,000,000					7.750	7.825	JAJO	105,056	630,000	05/31/2000	06/30/2050
059230-AU-6	BALTIMORE MD RSD FIN COLDSPRING 78			1	1	155,000	101.7910	157,776	155,000	155,000					6.400	6.389	MN	1,653	8,960	05/03/1978	05/01/2010
57419P-GX-1	MARYLAND CMNTY DEV ADM HSG RSD 2007A			1	1FE	8,855,000	91.7450	8,124,020	8,855,000	8,855,000					4.625	4.624	MS	136,515	409,544	03/14/2007	09/01/2027
57419P-GY-9	MARYLAND CMNTY DEV ADM HSG RSD 2007A			1	1FE	4,719,750	92.2920	4,614,600	5,000,000	4,733,548		7,272			4.650	5.525	MS	77,500	232,500	01/16/2008	09/01/2032
57420N-AF-8	MARYLAND ECON DEV LUTHERAN WORLD 00			1	1	2,857,491	103.5100	2,975,913	2,875,000	2,932,500		13,261			7.250	1.612	AO	52,109	206,806	04/20/2000	04/01/2029
574216-XB-8	MARYLAND HLTH ED HELIX HLTH 97			2	1	2,575,359	113.5590	2,759,484	2,430,000	2,548,058		(6,082)			5.000	4.082	JJ	60,750	121,500	03/12/2004	07/01/2027
574217-LJ-2	MARYLAND HLTH ED JOHNS HOPKINS HOSP 03			1	1FE	387,332	114.0400	444,756	390,000	388,381		369			5.000	5.119	MN	2,492	19,500	09/18/2003	11/15/2026
574217-LL-7	MARYLAND HLTH ED JOHNS HOPKINS HOSP 03			1	1FE	10,188,800	114.5100	11,737,275	10,250,000	10,211,309		8,799			5.125	5.234	MN	67,123	525,313	09/23/2003	11/15/2034
574217-K9-5	MARYLAND HLTH ED MERCY MED CTR 07A			1	2FE	19,456,200	88.2000	17,640,000	20,000,000	19,476,911		9,935			5.000	5.390	JJ	500,000	1,000,000	10/24/2007	07/01/2037

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	Maturity
574217-ZH-1	MARYLAND HLTH ED WESTN MD HLTH 06 A			1	2FE	3,484,047	98.0460	3,392,392	3,460,000	3,477,309		(2,254)			4.500	4.410	JJ	77,850	155,700	10/26/2006	01/01/2021
574217-ZK-4	MARYLAND HLTH ED WESTN MD HLTH 06 A			1	2FE	3,124,337	95.9850	2,985,134	3,110,000	3,120,324		(1,343)			4.500	4.440	JJ	69,975	139,950	10/26/2006	01/01/2022
574298-BB-0	MARYLAND TRANS ARPT PKG BALTIMORE 02B				1FE	3,347,952	100.6710	3,231,539	3,210,000	3,213,416		(20,114)			5.250	4.592	MS	56,175	168,525	04/09/2002	03/01/2010
574298-BD-6	MARYLAND TRANS ARPT PKG BALTIMORE 02B				1FE	3,540,729	104.6740	3,585,085	3,425,000	3,458,865		(14,530)			5.250	4.762	MS	59,938	179,813	07/26/2007	03/01/2012
613349-S5-9	MONTGOMERY CNTY MD HSG OPPNTY SGL 07D			1	1FE	1,795,000	100.7050	1,807,655	1,795,000	1,795,000					4.900	4.899	JJ	43,978	87,955	10/18/2007	07/01/2022
613349-S6-7	MONTGOMERY CNTY MD HSG OPPNTY SGL 07D			1	1FE	350,000	99.3080	347,578	350,000	350,000					5.000	4.999	JJ	8,750	8,750	10/18/2007	07/01/2027
741714-LX-5	PRINCE GEORGES CNTY MD HSG AUTH SINGLE F			1	1FE	20,000	100.3040	20,061	20,000	20,000					6.200	6.193	FA	517	1,240	06/16/2000	02/01/2032
57585K-C9-7	MASSACHUSETTS HLTH ED BAYSTATE 02F			1	1FE	1,557,519	101.6400	1,595,748	1,570,000	1,559,977		390			5.700	5.904	JJ	44,745	89,490	05/31/2002	07/01/2027
57585K-D2-1	MASSACHUSETTS HLTH ED BAYSTATE 02F			1	1FE	1,891,284	101.4990	1,933,556	1,905,000	1,893,070		284			5.750	5.947	JJ	54,769	109,538	05/31/2002	07/01/2033
57585K-TW-8	MASSACHUSETTS HLTH ED CAREGROUP 98A			1	1	173,738	112.7740	231,187	205,000	181,976		1,322			5.000	117.453	JJ	5,125	10,250	11/13/2001	07/01/2025
57585K-TZ-1	MASSACHUSETTS HLTH ED CAREGROUP 98A			1	1FE	1,029,716	95.7360	1,163,192	1,215,000	1,072,597		6,511			5.000	120.875	JJ	30,375	60,750	11/13/2001	07/01/2025
57586C-ZR-9	MASSACHUSETTS HLTH ED PARTNERS 01C			1	1FE	5,671,872	108.7090	6,305,122	5,800,000	5,780,643		47,521			5.750	6.628	JJ	166,750	333,500	07/12/2007	07/01/2032
57586P-EX-0	MASSACHUSETTS HSG FIN SGL 2006 SER 124				1FE	865,000	101.3100	876,332	865,000	865,000					4.600	4.600	JD	3,316	39,790	07/28/2006	12/01/2014
57586P-EY-8	MASSACHUSETTS HSG FIN SGL 2006 SER 124				1FE	1,285,000	101.0200	1,298,107	1,285,000	1,285,000					4.625	4.625	JD	4,953	59,431	07/28/2006	06/01/2015
57586P-EZ-5	MASSACHUSETTS HSG FIN SGL 2006 SER 124				1FE	2,250,000	101.1030	2,274,818	2,250,000	2,250,000					4.625	4.625	JD	8,672	104,063	07/28/2006	12/01/2015
57586P-HG-4	MASSACHUSETTS HSG FIN SGL 2007 SER 128			1	1FE	2,525,000	100.5220	2,538,181	2,525,000	2,525,000					4.750	4.750	JD	9,995	119,938	04/13/2007	12/01/2023
575911-BZ-4	MASSACHUSETTS INDL MEADOW GREEN REF A			1	1FE	2,212,350	101.1800	2,124,780	2,100,000	2,106,204		(11,610)			7.350	14.577	JJ	77,175	153,248	08/16/1995	01/01/2028
57583P-DK-2	MASSACHUSETTS ST FED HWY GANS 2000 A			1	1FE	10,043,896	103.8620	9,482,601	9,130,000	9,305,735		(177,537)			5.750	3.357	JD	23,332	524,975	08/05/2005	12/15/2013
576018-AF-2	MASSACHUSETTS TPK AUTH MET HWY 97A SR			1	2FE	8,783,775	100.1530	9,113,923	9,100,000	8,807,071		19,946			5.125	32.176	JJ	233,188	466,375	10/28/2008	01/01/2023
576018-CX-1	MASSACHUSETTS TPK AUTH MET HWY 99A SUB			1	1FE	26,034,948	98.9420	28,173,735	28,475,000	26,266,124		32,873			5.000	73.464	JJ	711,875	1,423,750	06/01/2001	01/01/2039
251237-WU-3	DETROIT MI SWR DISP SYS 2001A REF SR			1	1FE	2,494,614	106.5610	2,717,306	2,550,000	2,532,061		11,157			5.125	5.617	JJ	65,344	130,688	09/27/2001	07/01/2031
251237-J3-8	DETROIT MI SWR DISP SYS 2005 C 2ND LIEN				1FE	3,741,741	101.7460	3,683,205	3,620,000	3,722,816		(16,184)			5.000	4.412	JJ	90,500	181,000	10/28/2008	07/01/2015
251237-J4-6	DETROIT MI SWR DISP SYS 2005 C 2ND LIEN			1	1FE	4,570,977	99.9220	4,466,513	4,470,000	4,555,366		(13,353)			5.000	4.602	JJ	111,750	223,500	10/28/2008	07/01/2016
251237-J5-3	DETROIT MI SWR DISP SYS 2005 C 2ND LIEN			1	1FE	4,025,999	98.3430	3,909,134	3,975,000	4,018,153		(6,713)			5.000	4.772	JJ	99,375	198,750	10/28/2008	07/01/2017
251255-G2-5	DETROIT MI WTR SUP SYS 2ND LIEN 03B			1	1FE	2,362,426	114.4140	2,517,108	2,200,000	2,262,889		(16,292)			5.250	4.359	JJ	57,750	115,500	01/28/2003	07/01/2016
251255-3S-2	DETROIT MI WTR SUP SYS 2ND LIEN 04A			1	1FE	7,844,900	97.0670	7,770,213	8,005,000	7,865,108		6,320			4.500	4.789	JJ	180,113	360,225	08/03/2006	07/01/2025
386545-FG-7	GRAND VALLEY ST UNIV MI GEN REV 00			1	1FE	5,106,297	104.4310	4,913,479	4,705,000	4,779,698		(78,896)			5.250	3.349	JD	20,584	247,013	08/12/2005	12/01/2020
467148-CD-2	JACKSON CNTY MI W A FOOTE MEM HOSP 97A			1	2Z	11,583,899	96.1980	11,534,140	11,990,000	11,625,413		41,514			5.250	6.030	JD	52,456	629,475	05/20/2009	06/01/2017
59455T-TA-0	MICHIGAN MUN BD AUTH CLEAN WTR 07			1	1FE	9,097,383	104.4560	10,492,605	10,045,000	9,142,995		35,336			4.625	4.659	AO	116,145	464,581	10/12/2007	10/01/2025
59455T-TB-8	MICHIGAN MUN BD AUTH CLEAN WTR 07			1	1FE	10,238,964	104.2530	10,748,484	10,310,000	10,244,355		2,536			4.625	4.717	AO	119,209	476,838	10/12/2007	10/01/2026
59455T-TC-6	MICHIGAN MUN BD AUTH CLEAN WTR 07			1	1FE	10,607,561	103.7810	11,130,512	10,725,000	10,615,780		3,867			4.625	4.772	AO	124,008	496,031	10/12/2007	10/01/2027
59455T-TD-4	MICHIGAN MUN BD AUTH CLEAN WTR 07			1	1FE	14,171,272	103.3110	14,866,453	14,390,000	14,185,415		6,655			4.625	4.830	AO	166,384	665,538	10/12/2007	10/01/2028
59455R-MW-3	MICHIGAN MUN BD AUTH DRINK WTR 00			1	1FE	1,957,540	104.8330	2,096,660	2,000,000	2,011,487		10,803			5.500	6.026	AO	27,500	110,000	10/02/2000	10/01/2022
59455T-RX-2	MICHIGAN MUN BD AUTH LOC GOVT LN 07B			1	2Z	1,327,255	89.2410	1,151,209	1,290,000	1,319,603		(3,277)			5.000	4.631	JD	5,375	64,500	07/12/2007	12/01/2026
59455T-RY-0	MICHIGAN MUN BD AUTH LOC GOVT LN 07B			1	2Z	1,207,066	88.2850	1,037,349	1,175,000	1,200,485		(2,819)			5.000	4.651	JD	4,896	58,750	07/12/2007	12/01/2027
59455T-TY-8	MICHIGAN MUN BD AUTH LOC GOVT LN 07C			1	2Z	3,269,224	92.6710	2,886,702	3,115,000	3,240,810		(14,284)			5.000	4.350	MN	25,958	155,750	12/07/2007	05/01/2023
59455T-TZ-5	MICHIGAN MUN BD AUTH LOC GOVT LN 07C			1	2Z	5,649,080	85.4920	5,651,021	6,610,000	5,670,858		24,882	995,292		4.750	4.681	MN	52,329	313,975	12/07/2007	05/01/2027
59465E-Z7-1	MICHIGAN ST HOSP FIN CRITTENTON MED 02A			1	1FE	5,120,187	99.1190	5,178,968	5,225,000	5,152,590		5,171			5.500	6.283	MS	95,792	287,375	06/20/2002	03/01/2022
59465E-Z8-9	MICHIGAN ST HOSP FIN CRITTENTON MED 02A			1	1FE	3,244,038	97.3650	3,232,518	3,320,000	3,259,237		2,434			5.625	6.551	MS	62,250	186,750	06/20/2002	03/01/2027
59465E-Q6-3	MICHIGAN ST HOSP FIN SISTERS MERCY 93P			2	1FE	2,779,508	111.0450	3,014,872	2,715,000	2,732,015		(1,745)			5.375	5.063	FA	55,130	145,931	12/18/2000	08/15/2014
59465E-2X-0	MICHIGAN ST HOSP FIN TRINITY GRP 02 C			1	1FE	7,081,010	101.1040	7,319,930	7,240,000	7,105,135		3,992			5.375	5.915	JD	32,429	375,713	11/01/2002	12/01/2030
59465E-TG-8	MICHIGAN ST HOSP GENESYS ASCENSION 98A			1	1	3,335,825	100.2440	3,348,150	3,340,000	3,339,378		242			5.300	7.899	AO	44,255	177,020	11/08/1999	10/01/2011
594653-3P-0	MICHIGAN ST HSG DEV AUTH NON AMT NON ACE				1FE	6,795,000	100.8840	6,855,068	6,795,000	6,795,000					4.000	4.000	JD	22,650	119,290	06/17/2009	06/01/2013
594653-3R-6	MICHIGAN ST HSG DEV AUTH NON AMT NON ACE				1FE	6,540,000	100.8740	6,597,160	6,540,000	6,540,000					4.350	4.350	JD	23,708	124,860	06/17/2009	06/01/2014
594653-3S-4	MICHIGAN ST HSG DEV AUTH NON AMT NON ACE				1FE	6,565,000	100.9610	6,628,090	6,565,000	6,565,000					4.450	4.450	JD	24,345	128,218	06/17/2009	12/01/2014
59465M-RZ-0	MICHIGAN ST HSG DEV AUTH RENTAL 08D			1	1FE	10,885,000	100.4070	10,929,302	10,885,000	10,885,000					5.400	5.399	AO	146,948	587,790	12/13/2007	10/01/2033
59465M-UV-5	MICHIGAN ST HSG DEV AUTH RENTAL 09A				1FE	11,950,000	100.2520	11,980,114	11,950,000	11,950,000					2.750	2.750	AO	82,156	100,413	06/03/2009	10/01/2011
786744-AQ-5	SAGINAW MI HOSP FIN ST LUKES HOSP 78			1	1	128,700	105.8190	137,565	130,000	129,870		76			7.500	7.865	MN	1,625	9,750	11/22/1978	11/01/2010
897405-AN-6	TROY MI DOWNTOWN DEV SER 2001			1	1FE	386,123	104.9890	383,210	365,000	369,552		(2,323)			5.500	4.780	MN	3,346	20,075	07/09/2001	11/01/2013
944314-KS-1	WAYNE CNTY MI DETROIT MET ARPT 02D				1FE	4,740,804	106.0830	4,688,869	4,420,000	4,525,336		(33,173)			5.250	4.370	JD	19,338	232,050	07/23/2002	12/01/2012
944514-GK-8	WAYNE CNTY MI DETROIT MET ARPT 07			1	1FE	8,297,977	94.7970	7,834,972	8,265,000	8,292,111		(2,801)			4.500	4.450	JD	30,994	371,925	10/25/2007	12/01/2023
944514-GL-6	WAYNE CNTY MI DETROIT MET ARPT 07			1	1FE	8,656,661	93.8740	8,120,101	8,650,000	8,655,478		(565)			4.500	4.490	JD	32,438	389,250	10/25/2007	12/01/2024
944514-GM-4	WAYNE CNTY MI DETROIT MET ARPT 07			1	1FE	9,027,556	92.8490	8,402,835	9,050,000	9,029,376		869			4.500	4.532	JD	33,938	407,250	10/25/2007	12/01/2025
944514-FE-3	WAYNE CNTY MI DETROIT MET ARPT 07 JR			1	1FE	6,084,411	90.8170	5,403,612	5,950,000	6,062,629		(11,497)			5.000	4.710	JD	24,792	297,500	01/18/2008	12/01/2023
944514-FF-0	WAYNE CNTY MI DETROIT MET ARPT 07 JR			1	1FE	6,361,563	89.8540	5,615,875	6,250,000	6,343,530		(9,521)			5.000	4.770	JD	26,042	312,500	01/18/2008	12/01/2024
944314-HG-1	WAYNE CNTY MI DETROIT MET ARPT 98A			1	1FE	7,636,214	100.2610	7,970,750	7,950,000	7,787,010		18,723			5.375	65.042	JD	35,609	427,313	07/26/2000	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	
		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	Maturity
519258-AF-4	LAURENTIAN ENERGY AUTH MN COGEN 05 A				2FE	1,451,450	98.8730	1,399,053	1,415,000	1,431,408		(5,147)			5.000	4.570	JD	5,896	70,750	10/21/2005	12/01/2012
519258-AG-2	LAURENTIAN ENERGY AUTH MN COGEN 05 A				2FE	1,752,696	97.6710	1,675,058	1,715,000	1,734,995		(4,553)			5.000	4.670	JD	7,146	85,750	10/21/2005	12/01/2013
519258-AH-0	LAURENTIAN ENERGY AUTH MN COGEN 05 A				2FE	2,202,888	97.1610	2,103,536	2,165,000	2,187,475		(3,970)			5.000	4.760	JD	9,021	108,250	10/21/2005	12/01/2014
519258-AJ-6	LAURENTIAN ENERGY AUTH MN COGEN 05 A				2FE	1,332,634	94.2640	1,239,572	1,315,000	1,326,347		(1,621)			5.000	4.830	JD	5,479	65,750	10/21/2005	12/01/2015
519258-AK-3	LAURENTIAN ENERGY AUTH MN COGEN 05 A			1	2FE	2,400,539	92.2640	2,195,883	2,380,000	2,393,230		(1,886)			5.000	4.890	JD	9,917	119,000	10/21/2005	12/01/2016
60374V-BX-0	MINNEAPOLIS MN HLTH CARE ALLINA 02A			1	1FE	11,874,145	113.7760	13,761,207	12,095,000	11,971,522		38,216			5.750	6.143	MN	88,865	695,463	11/21/2002	11/15/2032
792909-BD-4	MINNEAPOLIS MN HLTH CARE ALLINA 07H			1	1FE	8,651,524	104.8930	8,464,865	8,070,000	8,542,993		(49,935)			5.000	4.121	MN	51,558	403,500	10/04/2007	11/15/2018
792909-BG-7	MINNEAPOLIS MN HLTH CARE ALLINA 07H			1	1FE	15,725,333	101.9460	15,169,565	14,880,000	15,568,749		(72,120)			5.000	4.301	MN	95,067	744,000	10/04/2007	11/15/2021
792909-BH-5	MINNEAPOLIS MN HLTH CARE ALLINA 07H			1	1FE	5,056,608	101.6180	4,877,664	4,800,000	5,009,155		(21,861)			5.000	4.341	MN	30,667	240,000	10/04/2007	11/15/2022
603827-FM-3	MINNEAPOLIS ST PAUL MN METRO ARPT 01B			1	1FE	2,552,379	104.0540	2,481,688	2,385,000	2,406,401		(20,406)			5.750	4.817	JJ	68,569	137,138	06/28/2001	01/01/2012
603827-QD-1	MINNEAPOLIS ST PAUL MN METRO ARPT 08A				1FE	4,188,840	105.3320	4,213,280	4,000,000	4,099,302		(46,986)			5.000	3.700	JJ	100,000	200,000	01/10/2008	01/01/2012
603827-QE-9	MINNEAPOLIS ST PAUL MN METRO ARPT 08A				1FE	5,260,850	106.9420	5,347,100	5,000,000	5,164,247		(50,724)			5.000	3.830	JJ	125,000	250,000	01/10/2008	01/01/2013
603827-QF-6	MINNEAPOLIS ST PAUL MN METRO ARPT 08A				1FE	5,939,435	107.8120	6,053,644	5,615,000	5,841,600		(51,387)			5.000	3.900	JJ	140,375	280,750	01/10/2008	01/01/2014
603827-QG-4	MINNEAPOLIS ST PAUL MN METRO ARPT 08A				1FE	6,382,680	108.0910	6,485,460	6,000,000	6,285,980		(50,800)			5.000	3.940	JJ	150,000	300,000	01/10/2008	01/01/2015
60416H-KJ-2	MINNESOTA ED FAC ST OLAF CLG 6-0 2007			1	1FE	1,093,533	98.7900	1,081,751	1,095,000	1,093,682		56			4.500	4.519	AO	12,319	49,275	03/16/2007	10/01/2027
60415N-V7-4	MINNESOTA HSG FIN AGY SGL FAM 07Q			1	1FE	2,965,000	99.9020	2,962,094	2,965,000	2,965,000					5.000	4.999	JJ	74,125	148,000	11/30/2007	07/01/2023
60415M-WF-7	MINNESOTA ST HSG FIN AGY SGL FAM 97C			1	1FE	1,370,000	100.0000	1,370,000	1,370,000	1,370,000					6.250	6.112	JJ	42,813	82,031	04/21/1997	01/01/2029
78916V-AT-7	ST CLOUD MN HLTH CARE HOSP 2000 A			1	1FE	3,369,319	101.6690	3,466,913	3,410,000	3,379,159		1,365			5.750	7.095	MN	32,679	196,075	10/03/2000	05/01/2026
78916V-AU-4	ST CLOUD MN HLTH CARE HOSP 2000 A			1	1FE	5,570,325	101.6370	5,793,309	5,700,000	5,592,109		3,006			5.875	7.958	MN	55,813	208,563	04/27/2000	05/01/2030
914469-AQ-4	UNIVERSITY OF MN UNIV HOSP & CLINICS 82			2	1	10,449,568	119.3000	10,140,500	8,500,000	9,712,652		(161,265)			6.750	3.667	JD	47,813	573,750	02/11/2004	12/01/2016
958697-AW-4	WESTERN MN MUN PWR AGY PWR SUP 77A			1	1	1,507,425	114.8580	1,740,099	1,515,000	1,514,579		1,076			6.375	6.989	JJ	48,291	90,525	05/27/1977	01/01/2016
468714-BK-5	JACKSON ST UNIV MS EDL CAMPUS FACS 04A			1	1FE	1,348,884	115.3030	1,539,295	1,335,000	1,341,807		(1,441)			5.000	4.862	MS	22,250	66,750	06/17/2004	03/01/2021
468714-BL-3	JACKSON ST UNIV MS EDL CAMPUS FACS 04A			1	1FE	1,393,324	115.3030	1,596,947	1,385,000	1,389,081		(863)			5.000	4.919	MS	23,083	69,250	06/17/2004	03/01/2022
468714-BM-1	JACKSON ST UNIV MS EDL CAMPUS FACS 04A			1	1FE	1,455,917	115.3030	1,677,659	1,455,000	1,455,451		(95)			5.000	4.990	MS	24,250	72,750	06/17/2004	03/01/2023
468714-BN-9	JACKSON ST UNIV MS EDL CAMPUS FACS 04A			1	1FE	1,414,355	115.3030	1,643,068	1,425,000	1,418,216		1,427			5.000	5.127	MS	23,750	71,250	06/17/2004	03/01/2024
54566P-AA-5	LOST RABBIT MS PUB IMPT SPL ASSMT 2008			1	5	18,605,000	86.0870	16,016,486	18,605,000	16,016,486	2,842,286				7.875	7.918	MN	244,191	1,465,144	07/08/2008	05/01/2038
605340-RH-6	MISSISSIPPI DEV BK BILOXI 06A			1	1FE	2,066,631	99.3260	2,051,082	2,065,000	2,066,189		(146)			4.500	4.440	NOV	15,488	92,925	10/27/2006	11/01/2021
605340-RJ-2	MISSISSIPPI DEV BK BILOXI 06A			1	1FE	2,030,421	98.8130	2,010,845	2,035,000	2,031,091		221			4.500	4.480	NOV	15,263	91,575	10/27/2006	11/01/2022
605340-RK-9	MISSISSIPPI DEV BK BILOXI 06A			1	1FE	2,147,386	98.2520	2,122,243	2,160,000	2,149,076		559			4.500	4.530	NOV	16,200	97,200	10/27/2006	11/01/2023
605340-RL-7	MISSISSIPPI DEV BK BILOXI 06A			1	1FE	2,337,179	97.6470	2,304,469	2,360,000	2,339,988		930			4.500	4.584	NOV	17,700	106,200	10/27/2006	11/01/2024
605343-TS-1	MISSISSIPPI DEV BK CAP PROJ EQUIP 99A				6*	1,433,097	104.4230	1,555,903	1,490,000		(1,435,719)	2,246			5.875	6.260	JJ	43,769	87,538	10/28/2008	07/01/2024
605340-B5-9	MISSISSIPPI DEV BK DESOTO CNTY HWY 07			1	1FE	5,556,285	100.1380	5,587,700	5,580,000	5,557,734		678			4.750	4.806	JJ	132,525	265,050	10/11/2007	01/01/2031
605340-B6-7	MISSISSIPPI DEV BK DESOTO CNTY HWY 07			1	1FE	5,496,006	98.4180	5,467,120	5,555,000	5,498,713		1,266			4.750	4.892	JJ	131,931	263,863	10/11/2007	01/01/2035
60534P-6H-1	MISSISSIPPI DEV BK HARRISON CNTY HWY 05			1	1FE	5,457,610	109.2790	5,622,405	5,145,000	5,347,396		(29,040)			5.000	4.250	JJ	128,625	257,250	12/13/2005	01/01/2017
605343-X4-9	MISSISSIPPI DEV BK INDIANOLA WTR SWR 01A			1	1FE	1,069,871	104.8540	1,095,724	1,045,000	1,048,868		(2,898)			5.000	4.693	JJ	26,125	52,250	04/04/2001	07/01/2013
605343-X9-8	MISSISSIPPI DEV BK INDIANOLA WTR SWR 01B			1	1FE	1,018,681	106.8050	1,062,710	995,000	1,000,469		(2,510)			5.000	5.223	JJ	24,875	49,750	04/04/2001	07/01/2013
60534P-7J-6	MISSISSIPPI DEV BK LAUREL CITY HWY 05			1	1FE	2,392,709	105.2760	2,505,569	2,380,000	2,390,136		(1,420)			5.000	4.916	JJ	59,500	119,000	02/20/2008	01/01/2024
60534P-7K-3	MISSISSIPPI DEV BK LAUREL CITY HWY 05			1	1FE	1,000,250	104.8960	1,048,960	1,000,000	1,000,200		(28)			5.000	4.995	JJ	25,000	50,000	02/20/2008	01/01/2025
60534P-7L-1	MISSISSIPPI DEV BK LAUREL CITY HWY 05			1	1FE	2,267,095	104.4640	2,381,779	2,280,000	2,267,964		480			5.000	5.092	JJ	57,000	114,000	02/20/2008	01/01/2026
60534Q-NR-8	MISSISSIPPI DEV BK MADISON CNTY HWY 06			1	1FE	5,155,650	107.1970	5,386,649	5,025,000	5,130,911		(13,680)			5.000	4.620	JJ	125,625	251,250	02/22/2008	01/01/2020
60534Q-NT-4	MISSISSIPPI DEV BK MADISON CNTY HWY 06			1	1FE	3,605,602	100.3770	3,588,478	3,575,000	3,596,855		(2,848)			4.500	4.390	JJ	80,438	160,875	09/22/2006	01/01/2021
60534Q-NV-9	MISSISSIPPI DEV BK MADISON CNTY HWY 06			1	1FE	2,912,949	100.0970	2,897,808	2,895,000	2,907,824		(1,669)			4.500	4.420	JJ	65,138	130,275	09/22/2006	01/01/2022
60534Q-NX-5	MISSISSIPPI DEV BK MADISON CNTY HWY 06			1	1FE	8,633,110	102.7160	8,833,576	8,600,000	8,623,666		(3,077)			4.500	4.450	JJ	193,500	387,000	09/22/2006	01/01/2023
60534Q-PA-3	MISSISSIPPI DEV BK MADISON CNTY HWY 06			1	1FE	5,404,262	104.7900	5,690,097	5,430,000	5,405,993		957			5.000	5.073	JJ	135,750	271,500	02/21/2008	01/01/2026
60534Q-ZR-5	MISSISSIPPI DEV BK MARSHALL CNTY HWY 07			1	1FE	10,156,650	100.9920	10,301,184	10,200,000	10,159,301		1,239			4.750	4.806	JJ	242,250	484,500	10/11/2007	01/01/2031
60534Q-GF-2	MISSISSIPPI DEV BK MUNI ENERGY AGY 06A			1	2FE	2,414,834	98.6510	2,303,501	2,335,000	2,389,562		(7,506)			5.000	4.560	MS	38,917	116,750	05/23/2006	03/01/2022
60534Q-GG-0	MISSISSIPPI DEV BK MUNI ENERGY AGY 06A			1	2FE	2,390,469	97.9190	2,266,825	2,315,000	2,366,595		(7,093)			5.000	4.580	MS	38,583	115,750	05/23/2006	03/01/2023
605352-DG-5	MISSISSIPPI GULF COAST REGL WSTWTR 99				2FE	843,423	106.1770	854,725	805,000	811,931		(4,376)			5.000	4.399	JJ	20,125	40,250	07/31/2001	07/01/2011
605360-QD-1	MISSISSIPPI HOSP EQUIP FACS BAPTIST 07A			1	1FE	14,091,518	91.3680	12,969,688	14,195,000	14,101,698		4,403			5.000	5.098	FA	268,128	709,750	08/02/2007	08/15/2026
605360-LH-7	MISSISSIPPI HOSP EQUIP FACS FORREST 00			1	1FE	7,008,750	106.0610	7,424,270	7,000,000	7,049,698		19,161			5.625	5.865	JJ	196,875	393,750	12/07/2000	01/01/2020
088632-AB-0	BI-STATE DEV MO IL METRO METROLINK 07			1	1FE	1,982,660	99.4420	1,988,840	2,000,000	1,983,366		356			5.000	6.000	AO	25,000	100,000	12/06/2007	10/01/2033
139404-DK-0	CAPE GIRARDEAU CNTY MO SE MO HOSP 02			1	1FE	3,328,581	111.0210	3,724,755	3,355,000	3,341,533		5,042			5.750	5.929	JD	16,076	192,913	04/20/2007	06/01/2032
139404-DR-5	CAPE GIRARDEAU CNTY MO SE MO HOSP 02			1	2FE	639,921	95.3970	615,311	645,000	640,227		119			5.750	5.989	JD	3,091	37,088	04/20/2007	06/01/2032
231266-AQ-0	CURATORS OF UNIV OF MO SYS FAC 03 A			1	1FE	872,451	114.1030	918,529	805,000	833,326		(6,711)			5.000	3.656	MN	6,708	40,250	10/19/2004	11/01/2017
480644-AT-0	JOPLIN MO INDL DEV CATHOLIC HLTH 97A			1	1FE	1,798,855	100.1160	1,927,233	1,925,000	1,879,598		10,061			5.125	70.965	JD	8,221	98,656	08/27/1999	12/01/2015
484890-JC-3	KANSAS CITY MO ARPT GEN IMPT 04 E				1FE	3,358,480	104.8500	3,313,260	3,160,000	3,211,522		(29,254)			5.250	4.224	MS	55,300	165,900	06/23/2004	09/01/2011

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	Maturity
484898-AB-7	KANSAS CITY MO CTRY CLUB PLAZA TRANSN 02			2	2	470,000	99.9840	469,925	470,000	470,000					6.200	6.200	JD	2,428	29,140	04/24/2002	12/01/2010
484898-AC-5	KANSAS CITY MO CTRY CLUB PLAZA TRANSN 02			1	2	2,865,000	98.7040	2,827,870	2,865,000	2,865,000					6.740	6.951	JD	16,092	193,101	04/24/2002	12/01/2015
484898-AD-3	KANSAS CITY MO CTRY CLUB PLAZA TRANSN 02			1	2	6,415,000	98.8920	6,343,922	6,415,000	6,415,000					7.220	7.469	JD	38,597	463,163	04/24/2002	12/01/2021
48503S-CZ-0	KANSAS CITY MO DWNTWN REDEV DIST 05A			1	1FE	7,547,371	101.0570	7,735,913	7,655,000	7,556,721		3,769			4.500	4.683	JD	28,706	344,475	05/23/2007	12/01/2026
48503S-DA-4	KANSAS CITY MO DWNTWN REDEV DIST 05A			1	1FE	7,564,201	100.5910	8,318,876	8,270,000	7,588,395		17,922	575,133		4.500	4.707	JD	31,013	372,150	05/23/2007	12/01/2027
484908-AC-2	KANSAS CITY MO IDR FED EX AFCO CARGO 97			1	2	7,630,000	87.8410	6,702,268	7,630,000	7,630,000					7.220	(0.287)	MN	91,814	550,886	04/28/1997	11/01/2022
48507R-AN-7	KANSAS CITY MO PFC REV 01			1	1FE	5,308,198	102.2990	5,411,617	5,290,000	5,296,159		(1,707)			5.000	5.326	AO	66,125	264,500	07/31/2001	04/01/2015
48507R-AP-2	KANSAS CITY MO PFC REV 01			1	1FE	5,676,174	101.9580	5,811,606	5,700,000	5,687,694		1,638			5.000	5.508	AO	71,250	285,000	07/31/2001	04/01/2016
48507R-AR-8	KANSAS CITY MO PFC REV 01			1	1FE	2,384,139	100.7640	2,443,527	2,425,000	2,400,484		2,332			5.000	5.904	AO	30,313	121,250	07/27/2001	04/01/2018
485107-CG-9	KANSAS CITY MO TIF BLUE PKWY TWN 04			1	2FE	4,703,987	100.6330	4,679,435	4,650,000	4,677,756		(5,396)			5.000	4.850	JJ	116,250	232,500	07/30/2004	07/01/2024
485107-CH-7	KANSAS CITY MO TIF BLUE PKWY TWN 04			1	2FE	893,880	103.6950	933,255	900,000	894,811		192			5.000	5.123	JJ	22,500	42,500	07/30/2004	07/01/2027
534893-AN-2	LINCOLN UNIVERSITY MO AUX SYS 2000			1	1FE	500,000	102.1280	510,640	500,000	500,000					5.500	5.497	JD	2,292	27,500	07/18/2000	06/01/2015
60636C-NL-9	MISSOURI DEV FIN INDEPENDENCE WTR 04			1	1FE	1,339,686	105.5040	1,424,304	1,350,000	1,341,853		439			5.000	5.126	MN	11,250	67,500	06/18/2004	11/01/2024
60636C-NQ-8	MISSOURI DEV FIN INDEPENDENCE WTR 04			1	1FE	978,122	107.0810	1,011,915	945,000	962,409		(3,152)			5.000	4.570	MN	7,875	47,250	06/18/2004	11/01/2017
60636C-DF-3	MISSOURI DEV FIN KC MIDTOWN REDEV 00A				1FE	1,057,430	101.3530	1,013,530	1,000,000	1,001,826		(7,117)			6.000	5.246	AO	15,000	60,000	04/14/2000	04/01/2010
60636C-DG-1	MISSOURI DEV FIN KC MIDTOWN REDEV 00A			1	1FE	2,106,940	101.3660	2,027,320	2,000,000	2,003,435		(13,388)			6.000	5.290	AO	30,000	120,000	04/14/2000	04/01/2011
60636C-DH-9	MISSOURI DEV FIN KC MIDTOWN REDEV 00A			1	1FE	2,263,746	101.3660	2,194,574	2,165,000	2,168,159		(12,305)			6.000	5.396	AO	32,475	129,900	04/14/2000	04/01/2012
60636C-DL-0	MISSOURI DEV FIN KC MIDTOWN REDEV 00A			1	1FE	3,767,999	101.2950	3,864,404	3,815,000	3,815,000		15,183			5.750	6.080	AO	54,841	219,363	04/14/2000	04/01/2022
606915-UT-1	MISSOURI ENVIR WTR PCR ST REVOLV FD 01B			2	1FE	613,639	111.5460	596,771	535,000	557,335		(9,315)			5.500	2.937	JJ	14,713	29,425	09/19/2002	07/01/2012
60636P-YE-4	MISSOURI ENVIR WTR PCR ST REVOLV FD 07A				1FE	404,309	107.0910	417,655	390,000	401,134		(1,234)			4.750	4.300	JJ	9,263	18,525	04/19/2007	01/01/2025
60635R-H6-7	MISSOURI HLTH & ED LAKE REGL HLTH 03			1	2FE	1,995,000	94.8550	1,897,100	2,000,000	1,995,595		113			5.700	5.749	FA	43,067	114,000	11/21/2003	02/15/2034
60635R-4F-1	MISSOURI HLTH & ED LESTER COX MED 92H	.@			1FE	1,786,741	75.5930	2,577,721	3,410,000	1,942,979		122,099			0.000	6.597	NA			09/16/2008	09/01/2018
60635R-4G-9	MISSOURI HLTH & ED LESTER COX MED 92H	.@			1FE	1,120,895	71.6070	1,636,220	2,285,000	1,219,055		76,713			0.000	6.606	NA			09/16/2008	09/01/2019
60635R-4N-4	MISSOURI HLTH & ED LESTER COX MED 92H	.@			1FE	2,928,997	64.3510	3,597,221	5,590,000	3,185,117		200,157			0.000	6.597	NA			09/16/2008	09/01/2018
60635R-4P-9	MISSOURI HLTH & ED LESTER COX MED 92H	.@			1FE	1,822,374	60.1840	2,235,836	3,715,000	1,981,965		124,722			0.000	6.606	NA			09/16/2008	09/01/2019
60635H-VH-9	MISSOURI HLTH & ED SSM HLTH 2001A			1	1FE	21,830,673	107.2860	24,407,565	22,750,000	22,682,454		193,669			5.250	6.157	JD	99,531	1,194,375	05/02/2001	06/01/2028
60635R-3L-9	MISSOURI HLTH & ED ST LUKES HOSP 03A			1	1FE	25,659,539	104.1180	26,581,325	25,530,000	25,645,265		(9,888)			5.500	5.434	MN	179,419	1,385,725	08/25/2008	11/15/2032
606901-ZB-5	MISSOURI HLTH & ED WEBSTER UNIV 2001			1	1FE	185,000	101.4180	187,623	185,000	185,000					5.000	4.998	AO	2,313	9,250	02/27/2001	04/01/2016
60636X-05-5	MISSOURI HSG DEV COMMN HMEOWNSHIP 07E1			1	1FE	2,465,000	98.7860	2,435,075	2,465,000	2,465,000					5.000	4.999	MS	41,083	119,500	10/04/2007	09/01/2023
60635N-JL-1	MISSOURI HSG DEV COMMN HMEOWNSHIP 99C1			1	1FE	205,000	100.1580	205,324	205,000	205,000					6.200	6.185	MS	4,237	12,245	10/15/1999	03/01/2030
606092-BG-8	MISSOURI JT MUN ELEC IATAN PROJ 2 06A			1	1FE	2,980,544	104.3560	2,921,968	2,800,000	2,923,663		(17,800)			5.000	4.160	JJ	70,000	140,000	08/17/2006	01/01/2019
606092-BH-6	MISSOURI JT MUN ELEC IATAN PROJ 2 06A			1	1FE	3,953,305	103.9270	3,871,281	3,725,000	3,881,469		(22,490)			5.000	4.200	JJ	93,125	186,250	08/17/2006	01/01/2020
606092-BK-9	MISSOURI JT MUN ELEC IATAN PROJ 2 06A			1	1FE	5,165,433	103.2860	5,061,014	4,900,000	5,082,154		(26,099)			5.000	4.290	JJ	122,500	242,500	08/17/2006	01/01/2022
606092-BM-5	MISSOURI JT MUN ELEC IATAN PROJ 2 06A			1	1FE	4,909,825	102.5450	4,793,979	4,675,000	4,836,268		(23,065)			5.000	4.340	JJ	116,875	233,750	08/17/2006	01/01/2024
606092-BN-3	MISSOURI JT MUN ELEC IATAN PROJ 2 06A			1	1FE	6,755,816	102.1770	7,351,635	7,195,000	6,686,065		6,724	794,977		5.000	4.350	JJ	179,875	359,750	08/17/2006	01/01/2025
606092-AK-0	MISSOURI JT MUN ELEC UTIL PLUM PT 06			1	1FE	912,748	100.5130	1,005,130	1,000,000	912,069		5,471			5.000	4.460	JJ	25,000	50,000	05/11/2006	01/01/2021
606092-AN-4	MISSOURI JT MUN ELEC UTIL PLUM PT 06			1	1FE	8,297,212	99.5020	8,034,787	8,075,000	8,227,715		(21,660)			5.000	4.635	JJ	201,875	403,750	08/21/2007	01/01/2024
606092-AT-1	MISSOURI JT MUN ELEC UTIL PLUM PT 06			1	1FE	10,045,392	92.8800	9,102,240	9,800,000	9,987,506		(26,543)			5.000	4.630	JJ	245,000	490,000	09/28/2007	01/01/2034
60635N-LL-8	MISSOURI ST HSG DEV COMMN MTG REV			1	1FE	360,000	102.9690	370,688	360,000	360,000					6.200	6.191	MS	7,440	21,390	06/09/2000	09/01/2025
60635N-LM-6	MISSOURI ST HSG DEV COMMN MTG REV			1	1FE	280,000	100.5680	281,590	280,000	280,000					6.250	6.241	MS	5,833	16,563	06/09/2000	03/01/2031
606377-AL-3	MISSOURI ST UNIV AUX ENT SYS 2007 A			1	1FE	2,374,679	101.6900	2,252,434	2,215,000	2,337,457		(14,233)			5.000	4.110	AO	27,688	110,750	04/04/2007	04/01/2020
606377-AM-1	MISSOURI ST UNIV AUX ENT SYS 2007 A			1	1FE	2,488,680	101.3220	2,355,737	2,325,000	2,450,554		(14,581)			5.000	4.130	AO	29,063	116,250	04/04/2007	04/01/2021
609040-CR-9	MONARCH-CHESTERFIELD LEVEE DIST MO 06A			1	1FE	4,471,336	100.3420	4,349,826	4,335,000	4,429,377		(12,969)			5.000	4.590	MS	72,250	216,750	07/26/2006	03/01/2026
72770L-AM-2	PLATTE CNTY MO IND TRANSN ZONA ROSA 03			1	1FE	3,708,598	112.3000	4,306,705	3,835,000	3,761,702		16,537			4.500	5.043	JD	14,381	172,575	12/19/2003	12/01/2024
72770L-BA-7	PLATTE CNTY MO IND TRANSN ZONA ROSA 07			1	1FE	7,156,614	106.1720	7,373,645	6,945,000	7,117,974		(17,730)			5.000	4.620	JD	28,938	347,250	09/20/2007	12/01/2025
755146-AK-3	RAYTOWN MO REDEV PROJ AREA 1 TIF 07			1	1FE	3,352,104	97.3640	3,232,485	3,320,000	3,345,366		(2,764)			5.125	5.000	JD	14,179	170,150	06/13/2007	12/01/2031
755146-AQ-0	RAYTOWN MO REDEV PROJ AREA 1 TIF 07			1	1FE	1,446,589	100.4530	1,431,455	1,425,000	1,442,045		(1,863)			5.125	4.930	JD	6,086	73,031	06/13/2007	12/01/2025
826775-DG-0	SIKESTON MO ELEC SYS REV REF 1992			2	2FE	939,863	102.0040	938,437	920,000	920,000		(1,754)			6.200	(27.344)	JD	4,753	28,520	08/04/1992	06/01/2010
841438-BZ-6	SOUTHEAST MO ST UNIV SYS FACS REF 01			1	2FE	382,478	103.0660	396,804	385,000	383,593		158			4.800	4.983	AO	4,620	18,480	08/16/2001	04/01/2017
841438-CA-0	SOUTHEAST MO ST UNIV SYS FACS REF 01			1	2FE	1,552,028	102.4550	1,598,298	1,560,000	1,555,242		458			4.875	5.025	AO	19,013	76,050	08/16/2001	04/01/2018
851016-BA-2	SPRINGFIELD MO PUB UTIL COP LSE 2006A			1	1FE	4,666,225	106.1800	4,597,594	4,330,000	4,548,969		(32,170)			5.000	4.030	JD	18,042	216,500	02/17/2006	12/01/2017
851016-BC-8	SPRINGFIELD MO PUB UTIL COP LSE 2006A			1	1FE	5,646,760	103.9280	5,461,416	5,255,000	5,509,483		(37,335)			5.000	4.070	JD	21,896	262,750	01/27/2006	12/01/2019
79130G-EQ-0	ST LOUIS CNTY MO IND HLTH MARY 01 GNMA			1	1FE	3,679,954	101.5450	3,762,242	3,705,000	3,680,368		354			5.500	7.463	MS	57,170	202,538	10/28/2008	03/20/2041
79164V-AB-3	ST LOUIS IDA LOUGHBOROUGH TIF 07			1	4	4,108,500	89.4280	3,711,262	4,150,000	3,711,262	1,000,134	1,219			5.750	5.891	MN	39,771	238,625	11/15/2007	11/01/2027
791638-UK-3	ST LOUIS MO ARPT LAMBERT INTL 03A REF			1	1FE	4,416,813	106.6090	4,232,377	3,970,000	4,145,258		(45,885)			5.250	3.888	JJ	104,213	208,425	07/10/2003	07/01/2015
791638-UZ-0	ST LOUIS MO ARPT LAMBERT INTL 05 REF				2FE	18,055,076	106.6970	17,076,855	16,005,000	17,541,316		(128,755)			5.500	4.018	JJ	440,138	880,275	06/15/2005	07/01/2019

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	Maturity
791638-VB-2	ST LOUIS MO ARPT LAMBERT INTL 05 REF			1	2FE	5,020,166	101.0020	4,812,745	4,765,000	4,921,942		(24,778)			5.000	4.320	JJ	119,125	238,250	09/28/2005	07/01/2021
791638-XP-9	ST LOUIS MO ARPT LAMBERT INTL 07A REF			1	1FE	26,157,692	101.6220	24,729,714	24,335,000	25,720,249		(154,780)			5.000	4.110	JJ	608,375	1,216,750	01/11/2007	07/01/2022
791638-WZ-8	ST LOUIS MO ARPT LAMBERT INTL 07B REF			1	1FE	3,705,000	95.4940	3,538,053	3,705,000	3,705,000					5.000	4.999	JJ	92,625	185,250	11/15/2007	07/01/2024
791638-UY-3	ST LOUIS MO ARPT LAMBERT-INTL 05_REF				2FE	18,966,550	106.9160	18,020,692	16,855,000	18,381,501		(146,509)			5.500	3.957	JJ	463,513	927,025	06/15/2005	07/01/2018
791676-AF-6	ST LOUIS MO PKG 2006 A			1	2FE	2,194,703	101.9280	2,099,717	2,060,000	2,162,228		(12,431)			5.000	4.170	JD	4,578	103,000	04/12/2007	12/15/2020
791676-AJ-8	ST LOUIS MO PKG 2006 A			1	2FE	2,705,677	96.7500	2,563,875	2,650,000	2,691,113		(4,985)			4.500	4.240	JD	5,300	119,250	12/07/2006	12/15/2023
791676-AK-5	ST LOUIS MO PKG 2006 A			1	2FE	2,415,931	96.0790	2,277,072	2,370,000	2,403,925		(4,110)			4.500	4.260	JD	4,740	106,650	12/07/2006	12/15/2024
791676-AL-3	ST LOUIS MO PKG 2006 A			1	2FE	2,646,124	95.4820	2,482,532	2,600,000	2,634,077		(4,125)			4.500	4.280	JD	5,200	117,000	12/07/2006	12/15/2025
791676-AN-9	ST LOUIS MO PKG 2006 A			1	2FE	1,498,762	94.6420	1,395,970	1,475,000	1,492,561		(2,124)			4.500	4.300	JD	2,950	66,375	12/07/2006	12/15/2026
791676-AQ-2	ST LOUIS MO PKG 2006 A			1	2FE	14,737,392	103.6130	15,676,647	15,130,000	14,678,768		(2,405)	887,964		5.000	4.560	JD	33,622	756,500	09/17/2007	12/15/2031
346668-CZ-7	FORSYTH MT PCR NORTHWESTERN 06			1	1FE	37,081,882	95.1570	35,731,454	37,550,000	37,121,949		21,582			4.650	4.840	FA	727,531	1,746,075	01/25/2008	08/01/2023
61212R-FF-8	MONTANA BRD HSG SGL FAM MTG 2000 A			1	1FE	420,000	101.3530	425,683	420,000	420,000					6.450	6.445	JD	2,258	25,478	02/18/2000	06/01/2029
61212R-XM-3	MONTANA BRD HSG SGL FAM MTG 2006 C-2			1	1FE	5,740,000	96.5270	5,540,650	5,740,000	5,740,000					4.850	4.850	JD	23,199	269,781	08/16/2006	12/01/2026
61212R-G9-1	MONTANA BRD HSG SGL FAM MTG 2007 D			1	1FE	725,000	100.7950	730,764	725,000	725,000					5.000	5.000	JD	3,021	32,625	10/17/2007	12/01/2022
61212R-H2-5	MONTANA BRD HSG SGL FAM MTG 2007 D			1	1FE	1,170,000	98.2680	1,149,736	1,170,000	1,170,000					5.100	5.100	JD	4,973	31,110	10/17/2007	12/01/2027
239421-AR-1	DAWSON CNTY NE PUB PWR ELEC 07			1	1FE	2,391,575	101.8580	2,459,871	2,415,000	2,393,421		891			4.625	4.882	JD	9,308	111,694	10/18/2007	12/01/2027
239421-AS-9	DAWSON CNTY NE PUB PWR ELEC 07			1	1FE	1,648,100	100.5340	1,673,891	1,665,000	1,649,000		434			4.750	5.023	JD	6,591	73,150	10/18/2007	12/01/2032
259226-AP-3	DOUGLAS CNTY NE EDL CREIGHTON UNIV 05A			1	1FE	785,376	102.8880	792,238	770,000	779,561		(1,463)			4.500	3.842	MS	11,550	34,650	02/02/2005	09/01/2019
259230-HT-0	DOUGLAS CNTY NE HOSP NE MED CTR 03				1FE	930,321	110.6770	996,093	900,000	918,327		(2,217)			5.000	4.650	MN	5,750	45,000	11/19/2003	11/15/2016
385640-CP-0	GRAND ISLAND NE ELEC SYS SER 1977			1	1	885,000	107.5950	952,216	885,000	885,000					6.100	6.028	MS	17,995	53,985	09/15/1977	09/01/2012
534272-UZ-0	LINCOLN NE ELEC SYS 2001			1	1FE	17,496,891	107.6700	17,178,749	15,955,000	16,990,518		(506,373)			5.250	1.300	MS	279,213	418,819	02/26/2009	09/01/2017
534357-JB-5	LINCOLN NE WATER 2003				1FE	2,257,965	102.8420	2,226,529	2,165,000	2,180,268		(23,827)			5.000	3.838	FA	40,894	108,250	07/31/2006	08/15/2010
557352-CQ-2	MADISON CNTY NE HOSP NO 1 FAITH REGL 01			1	1FE	994,080	108.9520	1,089,520	1,000,000	997,355		1,216			5.500	5.639	JJ	27,500	55,000	12/07/2001	07/01/2021
557352-CU-3	MADISON CNTY NE HOSP NO 1 FAITH REGL 01			1	1FE	1,051,950	108.9520	1,133,101	1,040,000	1,042,920		(1,349)			5.500	5.348	JJ	28,600	57,200	12/07/2001	07/01/2016
625914-DU-7	MUNICIPAL ENERGY AGY OF NE PWR 02A REF				1FE	483,557	107.4180	494,123	460,000	466,136		(2,543)			5.000	4.369	AO	5,750	23,000	01/25/2002	04/01/2012
625914-DX-1	MUNICIPAL ENERGY AGY OF NE PWR 02A REF			1	1FE	851,617	104.8430	875,439	835,000	839,387		(1,807)			5.000	4.749	AO	10,438	41,750	01/25/2002	04/01/2015
625914-FD-3	MUNICIPAL ENERGY AGY OF NE PWR 03A SUB			1	1FE	3,849,726	102.2080	3,878,794	3,795,000	3,826,033		(8,772)			5.000	4.728	AO	47,438	187,250	03/09/2007	04/01/2025
639674-EL-0	NEBRASKA INVT FIN AUTH REV DRINKING WTR			1	1FE	1,422,864	100.2780	1,433,975	1,430,000	1,426,871		505			5.700	7.465	JJ	40,755	81,510	06/21/2000	07/01/2015
63967M-DE-7	NEBRASKA INVT FIN AUTH WATERBROOK APT			1	1FE	6,420,000	100.0300	6,421,926	6,420,000	6,420,000					6.250	6.207	AO	100,313	401,250	04/10/1997	04/01/2029
63968A-DB-8	NEBRASKA PUB PWR DIST GEN REV 03A			1	1FE	2,244,132	105.2850	2,316,270	2,200,000	2,218,180		(4,670)			5.000	4.740	JJ	55,000	110,000	09/12/2003	01/01/2021
63968A-DE-2	NEBRASKA PUB PWR DIST GEN REV 03A			1	1FE	237,823	101.9930	244,783	240,000	238,289		84			4.750	4.932	JJ	5,700	11,400	09/15/2003	01/01/2024
63968A-DF-9	NEBRASKA PUB PWR DIST GEN REV 03A			1	1FE	485,000	104.3810	506,248	485,000	485,000					5.000	4.999	JJ	12,125	24,250	09/12/2003	01/01/2025
639707-AK-4	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01			1	1FE	324,531	107.3130	343,402	320,000	321,290		(474)			5.000	4.825	JJ	11,000	16,000	12/13/2001	01/01/2013
639707-AL-2	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01			1	1FE	869,723	106.8640	924,374	865,000	866,134		(527)			5.000	4.928	JJ	21,625	43,250	12/13/2001	01/01/2014
639707-AN-8	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01			1	1FE	1,299,957	106.0360	1,362,563	1,285,000	1,288,614		(1,675)			5.250	5.098	JJ	33,731	67,463	12/13/2001	01/01/2016
639707-AP-3	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01			1	1FE	795,528	104.0320	832,256	800,000	797,273		267			5.250	5.380	JJ	21,000	42,000	12/13/2001	01/01/2019
681793-V3-6	OMAHA NE PUB PWR DIST ELEC SYS 06 B			1	1FE	1,463,421	101.2590	2,009,991	1,985,000	1,471,696		6,916			4.750	9.930	FA	39,286	94,288	10/15/2008	02/01/2036
681793-2G-9	OMAHA NE PUB PWR DIST ELEC SYS 07 AA			1	1FE	8,903,752	102.5940	9,028,272	8,800,000	8,871,254		(12,287)			4.500	4.320	FA	165,000	396,000	03/15/2007	02/01/2026
681793-2H-7	OMAHA NE PUB PWR DIST ELEC SYS 07 AA			1	1FE	7,851,424	102.2710	7,941,343	7,765,000	7,824,362		(10,233)			4.500	4.330	FA	145,594	349,425	03/15/2007	02/01/2027
68189P-BM-5	OMAHA NE SPL TAX REDEV HERITAGE 04			1	1FE	1,358,408	112.3220	1,404,025	1,250,000	1,310,327		(11,257)			5.000	3.754	AO	13,194	62,500	08/25/2004	10/15/2015
68189P-BN-3	OMAHA NE SPL TAX REDEV HERITAGE 04			1	1FE	669,440	110.9740	688,039	620,000	647,567		(5,131)			5.000	3.855	AO	6,544	31,000	08/25/2004	10/15/2016
68189P-BP-8	OMAHA NE SPL TAX REDEV HERITAGE 04			1	1FE	1,169,414	110.2630	1,201,867	1,090,000	1,134,341		(8,233)			5.000	3.941	AO	11,506	54,500	08/25/2004	10/15/2017
68189P-BR-4	OMAHA NE SPL TAX REDEV HERITAGE 04			1	1FE	1,132,809	107.8280	1,148,368	1,065,000	1,100,648		(6,588)			5.000	4.220	AO	11,242	53,250	08/25/2004	10/15/2019
682004-AM-8	OMAHA PUB PWR DIST NE NEB CITY 2 05 A			1	1FE	752,045	102.4050	752,677	735,000	746,101		(1,556)			4.750	4.458	FA	14,547	34,913	11/22/2005	02/01/2022
682004-AP-1	OMAHA PUB PWR DIST NE NEB CITY 2 05 A			1	1FE	2,307,555	101.8820	2,317,816	2,275,000	2,296,243		(2,967)			4.750	4.569	FA	45,026	108,063	11/22/2005	02/01/2024
682004-AQ-9	OMAHA PUB PWR DIST NE NEB CITY 2 05 A			1	1FE	936,226	104.5470	1,071,607	1,025,000	938,308		3,587			4.750	4.609	FA	20,286	48,688	11/17/2005	02/01/2025
744434-AU-5	PUBLIC PWR GEN NE WHELAN ENERGY 2 07A			1	1FE	32,146,791	98.2970	31,921,951	32,475,000	32,155,429		4,612			5.000	5.151	JJ	811,875	1,623,750	01/28/2008	01/01/2041
843460-BW-5	SOUTHERN NE PUB PWR DIST ELEC SYS 06			1	1FE	3,293,042	105.1850	3,492,142	3,320,000	3,298,696		1,742			4.625	4.738	MS	45,212	153,550	06/29/2006	09/15/2021
843460-BX-3	SOUTHERN NE PUB PWR DIST ELEC SYS 06			1	1FE	4,343,592	103.6140	4,559,016	4,400,000	4,350,989		2,283			4.750	4.941	MS	61,539	209,000	06/29/2006	09/15/2026
914638-FK-2	UNIVERSITY OF NE DEFERRED MAINT 06			1	1FE	1,064,300	111.0830	1,110,830	1,000,000	1,045,301		(5,906)			5.000	4.200	JJ	23,056	50,000	08/03/2006	07/15/2017
914638-FL-0	UNIVERSITY OF NE DEFERRED MAINT 06			1	1FE	1,516,000	110.3380	1,577,833	1,430,000	1,490,634		(7,890)			5.000	4.250	JJ	32,969	71,500	08/03/2006	07/15/2018
914638-FM-8	UNIVERSITY OF NE DEFERRED MAINT 06			1	1FE	2,060,799	109.3530	2,132,384	1,950,000	2,028,164		(10,155)			5.000	4.290	JJ	44,958	97,500	08/03/2006	07/15/2019
914638-FN-6	UNIVERSITY OF NE DEFERRED MAINT 06			1	1FE	5,594,138	108.8640	5,780,678	5,310,000	5,510,564		(26,017)			5.000	4.330	JJ	122,425	265,500	08/03/2006	07/15/2020
914641-YU-3	UNIVERSITY OF NE LINCOLN MEM STAD 04A			1	1FE	2,173,327	106.2890	2,295,842	2,160,000	2,166,620		(1,340)			5.000	4.920	MN	18,000	108,000	05/21/2004	11/01/2019
914641-YV-1	UNIVERSITY OF NE LINCOLN MEM STAD 04A			1	1FE	4,078,901	105.4260	4,438,435	4,210,000	4,106,282		5,512			5.000	5.560	MN	35,083	158,000	05/21/2004	11/01/2024
914641-XK-6	UNIVERSITY OF NE OMAHA STUD HSG 03			1	1FE	994,643	104.6950	1,036,481	990,000	992,074		(475)			5.000	4.940	MN	6,325	14,125	11/06/2003	05/15/2028

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	Maturity
914641-XL-4	UNIVERSITY OF NE OMAHA STUD HSG 03			1	1FE	4,106,396	103.5230	4,244,443	4,100,000	4,102,860		(654)			5.000	4.980	MN	26,194	205,000	11/06/2003	05/15/2033
914641-C7-8	UNIVERSITY OF NE-KEARNEY STUD FEES 06			1	1FE	3,504,752	104.9730	3,621,569	3,450,000	3,485,839		(5,088)			4.750	4.549	JJ	81,938	163,875	12/15/2005	07/01/2025
914641-ZT-5	UNIVERSITY OF NE-LINCOLN PKG PROJ 05			1	1FE	2,556,544	103.1400	2,640,384	2,560,000	2,557,024		76			4.500	4.314	JD	9,600	115,200	06/08/2005	06/01/2025
914641-UC-7	UNIVERSITY OF NE-LINCOLN STUD FEES 02			1	1FE	2,589,507	106.9160	2,635,479	2,465,000	2,502,538		(13,920)			5.000	4.349	JJ	86,625	123,250	10/18/2002	07/01/2016
914641-WN-1	UNIVERSITY OF NE-LINCOLN STUD FEES 03B			1	1FE	1,945,511	107.7850	2,015,580	1,870,000	1,903,789		(7,595)			4.750	4.245	JJ	44,413	88,825	10/30/2003	07/01/2017
914641-WP-6	UNIVERSITY OF NE-LINCOLN STUD FEES 03B			1	1FE	149,662	106.3710	154,238	145,000	147,092		(469)			4.750	4.346	JJ	3,444	6,888	10/30/2003	07/01/2018
914641-WT-8	UNIVERSITY OF NE-LINCOLN STUD FEES 03B			1	1FE	8,470,435	102.1890	8,686,065	8,500,000	8,473,006		477			5.000	5.073	JJ	212,500	425,000	11/04/2003	07/01/2038
914641-J8-9	UNIVERSITY OF NE-LINCOLN STUD FEES 08A			1	1FE	1,280,526	103.2970	1,342,861	1,300,000	1,281,651		726			4.500	4.701	JJ	29,250	62,725	05/22/2008	07/01/2028
145810-CA-3	CARSON CITY NV HOSP CARSON-TAHOE 02			1	1FE	3,103,529	113.7970	3,595,985	3,160,000	3,132,994		19,590			5.650	6.350	MS	59,513	178,540	06/02/2008	09/01/2022
145810-CL-9	CARSON CITY NV HOSP CARSON-TAHOE 02			1	2FE	3,771,377	96.9190	3,721,690	3,840,000	3,778,456		4,554			5.650	6.405	MS	72,320	216,960	06/02/2008	09/01/2022
18085P-CL-6	CLARK CNTY NV ARPT SYS REV SUB LIEN 01B			1	1FE	3,357,437	106.9040	3,581,284	3,350,000	3,351,387		(867)			5.200	5.168	JJ	87,100	174,200	08/21/2001	07/01/2031
181003-GD-0	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS			1	2FE	1,292,850	95.9230	1,242,203	1,295,000	1,293,474		184			4.500	4.521	JD	4,856	57,938	05/05/2006	12/01/2016
181003-GE-8	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS			1	2FE	1,808,698	94.5140	1,720,155	1,820,000	1,811,614		862			4.500	4.581	JD	6,825	81,450	05/05/2006	12/01/2017
181003-GF-5	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS			1	2FE	2,575,000	90.5520	2,331,714	2,575,000	2,575,000					4.625	4.625	JD	9,924	118,516	05/05/2006	12/01/2018
181003-GG-3	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS			1	2FE	2,685,621	89.0820	2,400,760	2,695,000	2,687,574		577			4.625	4.672	JD	10,387	123,834	05/05/2006	12/01/2019
181006-CT-2	CLARK CNTY NV MCCARRAN INTL PFC 98A			1	1FE	4,400,581	100.2270	4,485,158	4,475,000	4,419,055		3,748			4.750	7.737	JJ	106,281	212,563	07/06/2004	07/01/2022
425208-SC-0	HENDERSON NV LOC IMPT DIST T-14 SR 07A			1	1FE	2,338,774	104.7260	2,351,099	2,245,000	2,319,968		(8,034)			5.000	4.480	MS	37,417	112,250	07/25/2007	03/01/2019
425208-SD-8	HENDERSON NV LOC IMPT DIST T-14 SR 07A			1	1FE	2,345,243	104.0620	2,445,457	2,350,000	2,337,965		886			5.000	4.502	MS	39,167	117,500	07/25/2007	03/01/2020
425208-SE-6	HENDERSON NV LOC IMPT DIST T-14 SR 07A			1	1FE	2,422,911	103.6660	2,555,367	2,465,000	2,418,631		2,994			5.000	4.530	MS	41,083	123,250	07/25/2007	03/01/2021
425208-SG-1	HENDERSON NV LOC IMPT DIST T-14 SR 07A			1	1FE	1,278,147	93.2430	1,268,105	1,360,000	1,279,235		4,045			5.000	4.567	MS	22,667	68,000	07/25/2007	03/01/2023
641271-RH-6	NEVADA HSG DIV SGL FAM MTG SR SER 96E			1	1FE	40,000	100.0440	40,018	40,000	40,000					6.125	6.084	AO	613	1,684	11/22/1996	10/01/2016
641279-CP-7	NEVADA HSG DIV SGL FAM PROG 07B			1	1FE	2,930,000	97.6720	2,861,790	2,930,000	2,930,000					5.100	5.099	AO	37,358	146,243	09/27/2007	04/01/2028
66041H-EN-0	NORTH LAS VEGAS NV SR SPL IMPT 60 06A			1	2FE	1,039,112	90.3940	949,137	1,050,000	1,042,273		933			4.375	4.507	JD	3,828	45,609	04/28/2006	12/01/2016
66041H-EP-5	NORTH LAS VEGAS NV SR SPL IMPT 60 06A			1	2FE	1,210,886	88.0410	1,082,904	1,230,000	1,215,821		1,458			4.375	4.578	JD	4,484	53,484	04/28/2006	12/01/2017
66041H-EQ-3	NORTH LAS VEGAS NV SR SPL IMPT 60 06A			1	2FE	846,937	86.7580	741,781	855,000	848,802		551			4.500	4.626	JD	3,206	38,138	04/28/2006	12/01/2018
66041H-EU-4	NORTH LAS VEGAS NV SR SPL IMPT 60 06A			1	2FE	6,636,147	81.5060	5,831,754	7,155,000	6,684,578		29,068			4.625	4.816	JD	27,577	329,069	04/28/2006	12/01/2022
759831-BU-3	RENO NV CAP IMPT REV 2002			1	1FE	2,152,412	110.5110	2,370,461	2,145,000	2,148,088		(1,168)			5.375	5.310	JD	9,608	115,294	11/30/2005	06/01/2032
759831-CH-1	RENO NV CAP IMPT REV 2002			1	2FE	1,294,458	94.7020	1,221,656	1,290,000	1,291,857		(703)			5.375	5.310	JD	5,778	69,338	11/30/2005	06/01/2032
846562-AA-4	SPARKS NV TOURISM IMPT DIST 1 SR 08A			1	3FE	2,168,573	88.9260	2,000,835	2,250,000	2,000,835	329,663	7,882			6.500	7.100	JD	6,500	146,250	06/20/2008	06/15/2020
846562-AB-2	SPARKS NV TOURISM IMPT DIST 1 SR 08A			1	3FE	16,318,260	83.3550	14,170,350	17,000,000	14,170,350	2,920,603	21,927			6.750	7.322	JD	51,000	1,147,500	08/18/2008	06/15/2028
914658-T9-0	UNIVERSITY & CMNTY CLG SYS OF NV 01A			1	1FE	4,728,437	109.1460	5,277,209	4,835,000	4,791,708		19,879			5.250	5.727	JJ	126,919	253,838	12/18/2001	07/01/2031
914658-V6-3	UNIVERSITY & CMNTY CLG SYS OF NV 02A			1	1FE	9,640,000	101.7400	9,807,736	9,640,000	9,640,000					5.400	5.397	JJ	260,280	520,560	03/07/2002	07/01/2031
64468C-AV-6	NEW HAMPSHIRE BUS PCR PUB SVC NH 01C			1	1FE	34,400,000	103.6140	35,643,216	34,400,000	34,400,000					5.450	5.714	MN	312,467	1,874,800	12/13/2001	05/01/2021
64468V-AF-9	NEW HAMPSHIRE BUS WASTE MGMT 03 REOFF				2FE	4,883,500	100.8240	5,041,200	5,000,000	4,953,886		70,386			4.000	5.896	JD	16,667	200,000	04/09/2009	08/01/2024
644614-VC-0	NEW HAMPSHIRE HLTH COVENANT HLTH 07B			1	1FE	3,440,237	92.3930	3,187,559	3,450,000	3,440,766		251			5.000	5.036	JJ	86,250	172,500	10/25/2007	07/01/2031
644614-EV-7	NEW HAMPSHIRE HLTH DARTMOUTH 02			1	1FE	8,277,854	102.4460	8,205,925	8,010,000	8,092,360		(29,139)			5.500	5.068	FA	183,563	440,550	07/19/2002	08/01/2027
644614-EW-5	NEW HAMPSHIRE HLTH DARTMOUTH 02			1	1FE	37,904,192	101.0720	38,179,948	37,775,000	37,702,123		(33,771)			5.250	5.276	FA	826,328	1,956,938	01/08/2003	08/01/2031
644614-MU-0	NEW HAMPSHIRE HLTH ED UNIV SYS 01			1	1FE	2,150,577	107.7850	2,376,659	2,205,000	2,204,276		14,134			5.125	5.792	JJ	56,503	113,006	10/14/2005	07/01/2033
644614-NU-9	NEW HAMPSHIRE HLTH ED UNIV SYS 01			1	1FE	960,688	101.4770	999,548	985,000	963,386		696			5.125	6.426	JJ	25,241	44,459	10/14/2005	07/01/2033
644614-DY-2	NEW HAMPSHIRE HLTH EXETER HOSP 01A			1	1FE	1,593,920	102.5690	1,641,104	1,600,000	1,595,625		261			6.000	6.430	AO	24,000	84,000	12/05/2001	10/01/2024
644614-SV-2	NEW HAMPSHIRE HLTH SOUTH MED CTR 07A			1	1FE	7,721,228	91.9010	7,228,014	7,865,000	7,729,053		3,462			5.000	5.252	AO	98,313	393,250	08/03/2007	10/01/2032
644614-SW-0	NEW HAMPSHIRE HLTH SOUTH MED CTR 07A			1	1FE	13,871,896	89.9730	12,812,155	14,240,000	13,886,440		6,437			5.000	5.361	AO	178,000	712,000	08/03/2007	10/01/2037
64469D-AV-3	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06			1	1FE	249,744	100.1540	275,424	275,000	252,192		1,785			4.800	4.808	JJ	6,600	13,200	08/03/2006	07/01/2021
64469D-BX-8	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06G			1	1FE	3,565,000	98.2980	3,504,324	3,565,000	3,565,000					4.850	4.849	JJ	86,451	172,903	08/17/2006	07/01/2028
64469D-GG-0	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 07H			1	1FE	1,715,000	100.2160	1,718,704	1,715,000	1,715,000					5.000	4.999	JJ	42,875	85,750	07/20/2007	07/01/2025
64469D-GV-7	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 08A			1	1FE	2,725,000	98.7780	2,691,701	2,725,000	2,725,000					4.950	4.949	JJ	67,444	134,888	01/08/2008	07/01/2024
64469D-GW-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 08A			1	1FE	3,465,000	96.9660	3,359,872	3,465,000	3,465,000					5.150	5.149	JJ	89,224	178,448	01/08/2008	01/01/2030
64468T-JF-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 96D			1	1FE	220,000	100.1660	220,365	220,000	220,000					6.200	6.043	JJ	6,820	13,640	11/01/1996	07/01/2016
64468T-JG-3	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 96D			1	1FE	590,000	100.0050	590,030	590,000	590,000					6.300	6.138	JJ	18,585	37,170	11/01/1996	07/01/2026
644657-DA-3	NEW HAMPSHIRE MUN BD BK PINKERTON 01A			1	6*	754,237	101.9770	769,926	755,000		(754,641)	56			5.000	5.393	JD	3,146	37,750	05/23/2001	06/01/2015
64465M-VJ-1	NEW HAMPSHIRE MUN BOND BK 2002 B			1	1FE	240,554	110.9290	266,230	240,000	240,172		(60)			5.000	4.968	FA	4,533	12,000	06/20/2002	08/15/2021
645778-BD-2	NEW JERSEY ECON DEV PSEG POWER 2001				2FE	20,506,800	104.6790	20,935,800	20,000,000	20,410,115		(96,685)			5.000	4.000	MS	333,333	500,000	06/12/2009	03/01/2012
645903-AK-1	NEW JERSEY ECON SOLID WST BRIDGEWTR 05A			2	5	12,405,000	89.5550	11,109,298	12,405,000	11,109,298	1,237,275				8.000	7.998	JJ	496,200	992,400	06/29/2005	07/01/2025
645903-AL-9	NEW JERSEY ECON SOLID WST BRIDGEWTR 05B			1	5	5,470,000	93.5350	5,116,365	5,470,000	5,116,365	458,058				10.000	9.960	JJ	273,500	547,000	06/29/2005	07/01/2017
646065-RQ-7	NEW JERSEY EDL CLGE OF NEW JERSEY 08D			1	1FE	2,413,094	105.7340	2,458,316	2,325,000	2,401,247		(7,208)			5.000	4.530	JJ	58,125	116,250	04/23/2008	07/01/2027
64579F-RV-7	NEW JERSEY HLTH ATLANTIC CITY MED 02			1	1FE	2,657,964	111.9230	3,010,729	2,690,000	2,672,563		6,281			5.750	6.030	JJ	77,338	154,675	06/19/2007	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	
		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	Maturity
64579F-RZ-8	NEW JERSEY HLTH ATLANTIC CITY MED 02			1	1FE	2,974,153	102.6010	3,088,290	3,010,000	2,978,379		1,745			5.750	6.094	JJ	89,413	173,075	06/19/2007	07/01/2025
64579F-UN-1	NEW JERSEY HLTH CARE WARREN HOSP 08A			1	4	33,840,000	96.8460	32,772,686	33,840,000	32,772,686	8,690,450				7.250	7.293	JJ	1,226,700	2,453,400	03/20/2008	07/01/2038
64579F-UP-6	NEW JERSEY HLTH CARE WARREN HOSP 08B			1	4	11,245,000	84.4930	9,501,238	11,245,000	9,501,238	(525,254)				10.000	14.326	JJ	562,250	1,124,500	03/20/2008	07/01/2018
64579F-QN-6	NEW JERSEY HLTH TRINITAS HOSP 07B			3	2FE	4,750,000	93.2610	4,429,898	4,750,000	4,750,000					6.500	6.499	JJ	154,375	308,750	05/11/2007	07/01/2014
646107-R9-5	NEW JERSEY HSG MTG FIN MULTI 2002 C				1FE	1,935,000	102.6410	1,986,103	1,935,000	1,935,000					4.550	4.549	MN	14,674	88,043	01/22/2002	05/01/2011
646107-S2-9	NEW JERSEY HSG MTG FIN MULTI 2002 C				1FE	2,475,000	103.6210	2,564,620	2,475,000	2,475,000					4.550	4.549	MN	18,769	112,613	01/22/2002	11/01/2011
646107-S3-7	NEW JERSEY HSG MTG FIN MULTI 2002 C			1	1FE	2,600,000	103.5100	2,691,260	2,600,000	2,600,000					4.650	4.651	MN	20,150	120,900	01/22/2002	05/01/2012
646107-S4-5	NEW JERSEY HSG MTG FIN MULTI 2002 C			1	1FE	1,825,000	103.5100	1,889,058	1,825,000	1,825,000					4.650	4.651	MN	14,144	84,863	01/22/2002	11/01/2012
646107-S5-2	NEW JERSEY HSG MTG FIN MULTI 2002 C			1	1FE	1,670,000	103.1740	1,723,006	1,670,000	1,670,000					4.750	4.751	MN	13,221	79,325	01/22/2002	05/01/2013
646107-S6-0	NEW JERSEY HSG MTG FIN MULTI 2002 C			1	1FE	2,845,000	103.1740	2,935,300	2,845,000	2,845,000					4.750	4.751	MN	22,523	135,138	01/22/2002	11/01/2013
646107-S7-8	NEW JERSEY HSG MTG FIN MULTI 2002 C			1	1FE	235,000	102.7930	241,564	235,000	235,000					4.850	4.851	MN	1,900	11,398	01/22/2002	05/01/2014
646107-Y3-0	NEW JERSEY HSG MTG FIN MULTI 2002 F				1FE	1,795,000	102.7910	1,845,098	1,795,000	1,795,000					4.850	4.849	MN	14,510	87,058	01/22/2002	05/01/2011
646107-Y4-8	NEW JERSEY HSG MTG FIN MULTI 2002 F				1FE	2,235,000	103.8250	2,320,489	2,235,000	2,235,000					4.850	4.849	MN	18,066	108,398	01/22/2002	11/01/2011
646107-Y5-5	NEW JERSEY HSG MTG FIN MULTI 2002 F			1	1FE	1,920,000	103.7320	1,991,654	1,920,000	1,920,000					4.950	4.951	MN	15,840	95,040	01/22/2002	05/01/2012
646107-Y6-3	NEW JERSEY HSG MTG FIN MULTI 2002 F			1	1FE	2,495,000	103.7320	2,588,113	2,495,000	2,495,000					4.950	4.951	MN	20,584	123,503	01/22/2002	11/01/2012
646107-Y8-9	NEW JERSEY HSG MTG FIN MULTI 2002 F			1	1FE	570,000	103.3760	589,243	570,000	570,000					5.050	5.051	MN	4,798	28,785	01/22/2002	11/01/2013
646133-DB-1	NEW JERSEY TRANSIT COP FED GRANT 00B				1FE	9,936,237	103.4610	9,378,740	9,065,000	9,150,302		(116,970)			5.500	4.128	MS	146,803	498,575	04/25/2002	09/15/2010
646133-DD-7	NEW JERSEY TRANSIT COP FED GRANT 00B				1FE	43,860,128	106.1520	42,726,180	40,250,000	41,399,991		(641,544)			5.500	2.934	MS	651,826	2,213,750	03/08/2005	09/15/2011
646133-FE-3	NEW JERSEY TRANSIT COP FED GRANT 02B SUB			1	1FE	11,958,374	108.7600	11,746,080	10,800,000	11,171,182		(126,596)			5.750	4.381	MS	182,850	621,000	11/13/2002	09/15/2014
646139-CC-7	NEW JERSEY TURNPIKE AUTH FIRST SER 77			1	1	1,130,000	105.9070	1,196,749	1,130,000	1,130,000					6.000	5.873	JJ	33,900	66,000	07/25/1977	01/01/2014
660040-CP-9	NORTH HUDSON NJ SWR AUTH 2006 A				2FE	3,906,144	103.9050	3,740,580	3,600,000	3,802,872		(31,720)			5.250	4.109	FA	78,750	189,000	07/25/2006	08/01/2015
660160-HQ-8	NORTH JERSEY NJ DIST WTR S. WANAQUE 03A				2FE	1,791,044	107.5680	1,764,115	1,640,000	1,698,452		(15,300)			5.000	3.900	JJ	41,000	82,000	03/28/2003	07/01/2013
660160-HR-6	NORTH JERSEY NJ DIST WTR S. WANAQUE 03A			1	2FE	614,280	107.6010	597,186	555,000	578,334		(6,101)			5.250	3.951	JJ	14,569	29,138	03/28/2003	07/01/2014
750718-DA-3	RAHWAY VALLEY NJ SEW AUTH 2005A	G			1FE	3,017,138	33.2790	3,244,703	9,750,000	3,328,497		177,015			0.000	5.540	NA			03/13/2008	09/01/2029
888808-BK-7	TOBACCO STLMNT FING CORP NJ 2003			1	1FE	10,921,298	118.4120	14,683,088	12,400,000	11,519,798		210,237			6.750	9.220	JD	69,750	837,000	05/21/2003	06/01/2039
54423T-BE-1	LOS ALAMOS CNTY NM GROSS RCPTS TAX 08			1	1FE	1,103,055	110.2630	1,218,406	1,105,000	1,103,127		60			5.875	5.979	JD	5,410	72,132	10/03/2008	06/01/2027
647370-BQ-7	NEW MEXICO PRESBYTERIAN HLTH 01 A			1	1FE	5,406,499	108.8070	5,342,424	4,910,000	5,264,654		(141,845)			5.750	3.645	FA	117,635	141,163	03/27/2009	08/01/2014
647370-BT-1	NEW MEXICO PRESBYTERIAN HLTH 01 A			1	1FE	6,662,880	108.7300	6,523,800	6,000,000	6,471,087		(191,793)			5.700	1.300	FA	142,500	171,000	03/26/2009	02/01/2021
647353-AX-9	NEW MEXICO ST HWY COMMN TAX 02A SR SUB			1	1FE	2,121,901	106.8280	2,109,853	1,975,000	2,001,947		(17,529)			5.500	4.519	JD	4,828	108,625	01/15/2002	06/15/2013
012440-LD-3	ALBANY NY IND DEV ST PETER'S HOSP 08A			1	2FE	2,421,141	101.1250	2,325,875	2,300,000	2,401,820		(10,298)			5.750	5.061	MN	16,899	126,500	01/09/2008	11/15/2022
012440-LS-0	ALBANY NY IND DEV ST PETER'S HOSP 08E			1	2FE	767,025	97.5510	731,633	750,000	764,326		(1,440)			5.500	5.201	MN	5,271	41,250	01/23/2008	11/15/2027
542690-N3-2	LONG ISLAND PWR AUTH NY ELEC SYS 08A			1	1FE	169,278	108.4080	189,714	175,000	169,420		119			5.500	5.949	MN	1,604	4,813	10/08/2008	05/01/2033
542690-AX-0	LONG ISLAND PWR AUTH NY ELEC SYS 98A				1FE	11,519,177	108.1430	11,198,208	10,355,000	10,616,846		(128,783)			5.500	4.113	JD	47,460	569,525	05/09/2002	12/01/2011
59259R-FH-2	METRO NY TRANSN AUTH REVENUE 02E REF				1FE	783,770	111.2680	762,186	685,000	719,574		(11,226)			5.500	3.477	MN	4,814	37,675	10/15/2002	11/15/2012
64970M-2T-9	NEW YORK NY HSG DEV CORP MULTI FAM 09C-2			1	1FE	15,000,000	100.3560	15,053,400	15,000,000	15,000,000					3.500	3.500	MN	87,500	183,750	06/19/2009	05/01/2013
64971S-DJ-5	NEW YORK NY INDL TERMINAL ONE 05				1FE	6,322,008	104.0450	6,284,318	6,040,000	6,217,671		(54,739)			5.000	3.950	JJ	151,000	302,000	01/16/2008	01/01/2013
64970K-QX-8	NEW YORK NY MUN WTR FIN CROSSOVER 01E			1	1FE	4,900,000	102.4320	5,019,168	4,900,000	4,900,000					5.125	5.487	JD	11,161	251,125	08/20/2001	06/15/2031
64970K-RZ-2	NEW YORK NY MUN WTR FIN FISCAL 01C			1	1FE	3,275,773	102.1460	3,319,745	3,250,000	3,258,457		(3,161)			5.125	5.333	JD	7,403	166,563	10/10/2003	06/15/2033
64970K-SH-1	NEW YORK NY MUN WTR FIN FISCAL 02A			1	1FE	3,745,970	106.8450	4,033,399	3,775,000	3,765,026		6,417			5.250	5.439	JD	8,808	198,188	06/13/2001	06/15/2033
64970K-SU-2	NEW YORK NY MUN WTR FIN FISCAL 02G			1	1FE	14,901,713	101.3900	15,284,543	15,075,000	14,925,718		3,504			5.125	5.549	JD	34,338	765,547	10/31/2001	06/15/2032
64970K-VB-0	NEW YORK NY MUN WTR FIN FISCAL 03A			1	1FE	242,369	102.2700	250,562	245,000	242,729		57			5.250	5.545	JD	572	1,050	06/21/2002	06/15/2034
64972F-NR-3	NEW YORK NY MUN WTR FIN FISCAL 08AA			1	1FE	23,381,269	101.3110	23,453,497	23,150,000	23,336,791		(20,558)			4.750	4.620	JD	48,872	1,099,625	10/04/2007	06/15/2033
64971M-HH-8	NEW YORK NY TRANS FIN AUTH 02 B			1	1FE	119,432	109.0540	136,318	125,000	123,277		1,486			5.000	6.332	MN	1,042	6,250	03/21/2007	05/01/2031
64971M-HK-1	NEW YORK NY TRANS FIN AUTH 02 B			1	1FE	1,586,057	102.5020	1,701,533	1,660,000	1,590,611		1,717			5.000	6.934	MN	13,833	83,000	03/21/2007	05/01/2031
649716-3F-2	NEW YORK NY TRANS FIN AUTH 03 A				1FE	1,045,926	111.1140	1,061,139	955,000	983,847		(9,417)			5.250	4.109	MN	8,356	50,138	06/19/2002	11/01/2012
649716-JQ-1	NEW YORK NY TRANS FIN AUTH 99 B			1	1FE	10,000	101.1460	10,115	10,000	10,000					4.750	6.882	MN	79	475	05/04/2004	11/01/2019
64971K-GM-2	NEW YORK NY TRANS FIN AUTH 99 B			1	1FE	4,983	101.1060	5,055	5,000	4,989		1			4.750	7.392	MN	40	238	10/17/2002	11/01/2018
64983T-Y7-2	NEW YORK ST DORM LEAKE & WATTS 04			1	2FE	493,821	107.9010	485,555	450,000	472,764		(4,530)			5.250	4.009	JJ	11,813	23,625	12/03/2004	07/01/2015
64983R-EK-9	NEW YORK ST DORM MENTAL HLTH 05D			1	1FE	3,009,798	110.8030	3,102,484	2,800,000	2,925,583		(21,672)			5.000	3.439	FA	52,889	140,000	02/04/2005	08/15/2015
64983W-7R-1	NEW YORK ST DORM NYSARC INC 2000A			1	1FE	2,101,437	103.2320	2,198,842	2,130,000	2,112,078		1,329			5.500	7.265	JJ	58,575	117,150	08/25/2000	07/01/2025
649905-SS-6	NEW YORK ST DORM NYSARC INC 2002A			2	1FE	71,360	109.3860	76,570	70,000	71,324		(37)			5.000	4.007	JJ	1,750		12/10/2009	07/01/2012
649905-EH-5	NEW YORK ST DORM SCH DISTS FING 09C				1FE	477,234	111.6660	485,747	435,000	473,228		(4,006)			5.000	3.194	AO	11,721		05/29/2009	10/01/2014
649850-AW-4	NEW YORK ST ENVIR NYCMWFA 90 A			1	1FE	49,334	100.0850	50,043	50,000	49,896		34			7.500	10.312	JD	167	2,625	05/17/1990	06/15/2012
649850-3Y-8	NEW YORK ST ENVIR NYCMWFA 91 A			1	1FE	476,848	100.3010	481,445	480,000	480,000		394			7.250	8.010	JD	1,547	17,400	01/25/1991	06/15/2010
64986M-R3-1	NEW YORK ST HSG FIN AFFORD HSG 2007B				1FE	4,935,000	100.1870	4,944,228	4,935,000	4,935,000					4.050	4.049	MN	33,311	199,868	12/14/2007	11/01/2010
649876-KZ-1	NEW YORK ST LOC GOVT ASSIST CORP 93E			2	1FE	8,693,520	112.3020	12,353,220	11,000,000	9,589,288		93,171			5.000	6.756	AO	137,500	550,000	10/13/1994	04/01/2021

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 Maturity
649876-UP-2	NEW YORK ST LOC GOVT ASSIST CORP 93E			2	1FE	11,065,200	113.1560	11,315,600	10,000,000	10,942,350		(122,850)			6.000	3.566	AO	150,000	300,000	06/09/2009	04/01/2014
64988P-WV-4	NEW YORK ST MTG AGY HMEOWNER 2003-109			1	1FE	8,225,222	100.0950	8,443,013	8,435,000	8,248,960		12,279			4.800	5.357	AO	101,220	404,880	12/20/2007	10/01/2023
649883-ER-2	NEW YORK ST MTG AGY HMEOWNER 2007-145			1	1FE	340,000	95.9220	326,135	340,000	340,000					5.125	5.124	AO	4,356	17,425	09/14/2007	10/01/2037
649883-FW-0	NEW YORK ST MTG AGY HMEOWNER 2007-148			1	1FE	1,025,000	100.5040	1,030,166	1,025,000	1,025,000					4.900	4.899	AO	12,556	50,225	01/07/2008	10/01/2022
649883-FX-8	NEW YORK ST MTG AGY HMEOWNER 2007-148			1	1FE	12,945,000	98.8470	12,795,744	12,945,000	12,945,000					5.150	5.149	AO	166,667	666,668	11/30/2007	10/01/2027
650009-TP-8	NEW YORK ST THRUWAY GEN REV 07H			1	1FE	3,859,291	105.2410	3,841,297	3,650,000	3,821,218		(17,589)			5.000	4.300	JJ	91,250	182,500	10/03/2007	01/01/2025
650013-T3-9	NEW YORK ST THRUWAY HWY BRDG 2ND 05B				1FE	11,499,800	115.7700	11,577,000	10,000,000	11,487,208		(12,592)			5.500	3.739	AO	137,500		11/18/2009	04/01/2020
650035-GY-8	NEW YORK ST URBAN DEV PERS INC 08A-1				1FE	2,500,727	104.4260	2,464,454	2,360,000	2,407,471		(48,338)			5.000	2.850	JD	5,244	118,000	01/10/2008	12/15/2010
650035-HA-9	NEW YORK ST URBAN DEV PERS INC 08A-1				1FE	225,947	108.1560	227,128	210,000	218,200		(4,017)			5.000	2.930	JD	467	10,500	01/10/2008	12/15/2011
653544-CH-7	NIAGARA NY FRONTIER TRANSN ARPT 99B			1	2FE	1,162,392	100.7440	1,183,742	1,175,000	1,168,856		801			5.500	9.614	AO	16,156	64,625	09/01/1999	04/01/2016
653544-CJ-3	NIAGARA NY FRONTIER TRANSN ARPT 99B			1	2FE	3,293,153	100.7080	3,368,683	3,345,000	3,317,387		3,009			5.500	10.490	AO	45,994	183,975	09/01/1999	04/01/2017
73358T-FC-0	PORT AUTH NY & NJ CONS 136TH SER 2004			1	1FE	5,982,000	102.9600	6,177,600	6,000,000	5,983,608		1,261			5.000	5.223	MN	50,000	300,000	09/16/2008	11/01/2019
73358T-KN-0	PORT AUTH NY & NJ CONS 138TH SER 2004			1	1FE	13,597,409	105.0950	13,751,681	13,085,000	13,504,324		(51,421)			5.000	4.451	JD	54,521	654,250	02/22/2008	12/01/2017
73358T-QA-2	PORT AUTH NY & NJ CONS 141ST SER 2005			1	1FE	3,985,000	100.7280	4,029,120	4,000,000	3,986,059		630			5.000	5.063	MS	66,667	200,000	04/10/2008	09/01/2024
73358T-QD-6	PORT AUTH NY & NJ CONS 141ST SER 2005			1	1FE	2,904,191	100.3840	2,951,290	2,940,000	2,905,870		1,169			5.000	5.212	MS	49,000	147,000	07/15/2008	09/01/2027
864768-CZ-7	SUFFOLK CNTY NY SOUTHAMPTON HOSP 99A			1	4	677,243	99.1600	694,120	700,000	685,658	97,158	1,207			7.250	(7.632)	JJ	25,375	50,750	04/21/2003	01/01/2020
864768-DA-1	SUFFOLK CNTY NY SOUTHAMPTON HOSP 99A			1	4	8,147,850	95.8570	8,147,845	8,500,000	8,147,845	1,792,081	9,579			7.250	11.595	JJ	308,125	616,250	04/21/2003	01/01/2030
864768-DM-5	SUFFOLK CNTY NY SOUTHAMPTON HOSP 99B			1	4	5,137,813	98.5980	5,053,148	5,125,000	5,053,148	1,063,830	(2,135)			7.625	3.280	JJ	195,391	386,778	10/14/2005	01/01/2030
986083-AU-7	YONKERS NY INDL DEV ST JOSEPH HOSP 98A			1	5	3,844,205	44.3490	2,217,450	5,000,000	2,217,450	(1,803,056)	112,140			6.150	42.185	MJSD	25,625	270,600	06/01/2009	03/01/2015
986083-AX-1	YONKERS NY INDL DEV ST JOSEPH HOSP 98B			1	5	1,621,916	44.3490	842,631	1,900,000	842,631	(821,887)	24,495			6.150	40.216	MJSD	9,738	113,775	12/15/2004	03/01/2015
986083-BA-0	YONKERS NY INDL DEV ST JOSEPH HOSP 98C			1	5	1,271,000	44.3490	1,374,819	3,100,000	1,374,819	(90,772)	194,591			6.150	40.900	MJSD	15,888	95,325	06/02/2009	03/01/2015
986083-BB-8	YONKERS NY INDL DEV ST JOSEPH HOSP 98C			1	5	1,460,660	42.7900	1,112,540	2,600,000	1,107,726	(367,255)	35,491			6.200	141.206	MJSD	13,433	111,600	06/01/2009	03/01/2020
46267P-AL-9	IREDELL CNTY NC PUB FACS			1	1FE	1,344,020	102.7230	1,386,761	1,350,000	1,348,598		531			5.250	5.973	JD	5,906	70,875	06/28/2000	06/01/2012
658259-EZ-5	NORTH CAROLINA COP WINSTON-SALEM 04			1	6*	1,039,453	92.4060	1,025,707	1,110,000		(1,043,304)	4,187			4.500	4.421	JD	4,163	49,950	09/10/2004	06/01/2021
658259-FD-3	NORTH CAROLINA COP WINSTON-SALEM 04			1	6*	280,099	90.6270	276,412	305,000		(281,346)	955			4.750	4.738	JD	1,207	14,488	09/10/2004	06/01/2025
658196-PJ-3	NORTH CAROLINA EASTN MUN PWR AGY 93A			1	1	10,794,179	122.1340	13,123,298	10,745,000	10,738,847		605			6.400	6.708	JJ	343,840	687,680	02/10/1993	01/01/2021
658196-PK-0	NORTH CAROLINA EASTN MUN PWR AGY 93B			2	2FE	3,105,603	115.1080	3,424,463	2,975,000	3,067,841		(3,481)			6.000	5.699	JJ	89,250	178,500	12/22/1993	01/01/2026
658196-PP-9	NORTH CAROLINA EASTN MUN PWR AGY 93B			2	2FE	4,206,861	115.0820	5,167,182	4,490,000	4,304,572		9,951			6.000	6.500	JJ	134,700	269,400	04/26/1995	01/01/2022
658196-PR-5	NORTH CAROLINA EASTN MUN PWR AGY 93B				2FE	6,089,280	117.7170	7,063,020	6,000,000	6,058,161		(2,856)			6.250	6.140	JJ	187,500	375,000	02/10/1993	01/01/2023
658196-TC-4	NORTH CAROLINA EASTN MUN PWR AGY 93C			2	2FE	1,671,464	106.4620	1,698,069	1,595,000	1,608,833		(6,429)			7.000	6.517	JJ	55,825	111,650	04/18/1994	01/01/2013
658207-HG-3	NORTH CAROLINA HSG FIN HMEOWNER 05 22-CE			1	1FE	5,575,000	98.2960	5,480,002	5,575,000	5,575,000					5.100	5.100	JJ	142,163	284,325	09/21/2007	07/01/2027
658207-FX-8	NORTH CAROLINA HSG FIN HMEOWNER 07 30-A			1	1FE	3,000,000	99.9020	2,997,060	3,000,000	3,000,000					5.000	4.999	JJ	75,000	150,000	09/21/2007	07/01/2023
658207-HS-7	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A			1	1FE	4,900,000	99.9020	4,895,198	4,900,000	4,900,000					5.000	4.999	JJ	122,500	245,000	12/05/2007	07/01/2023
658207-HT-5	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A			1	1FE	3,440,000	97.8730	3,366,831	3,440,000	3,440,000					5.125	5.124	JJ	88,150	176,300	12/05/2007	01/01/2028
658207-HV-0	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A			1	1FE	8,280,000	96.4230	7,983,824	8,280,000	8,280,000					5.250	5.249	JJ	217,350	434,569	12/05/2007	07/01/2038
65819H-AA-4	NORTH CAROLINA LIBERTY TIRE SOLID WST 04			1	3	12,170,000	93.0550	11,324,794	12,170,000	11,324,794	1,836,575				6.750	8.149	JJ	410,738	821,475	04/02/2004	07/01/2029
65820H-YJ-6	NORTH CAROLINA MED PITT CNTY MEM 98A			1	1FE	78,954	101.8460	81,477	80,000	79,416		130			5.250	39.156	JD	350	4,200	03/06/2006	12/01/2013
65820H-YL-1	NORTH CAROLINA MED PITT CNTY MEM 98A			1	1FE	124,194	101.8950	127,369	125,000	124,616		119			5.250	31.453	JD	547	6,563	03/06/2006	12/01/2012
658203-ZL-1	NORTH CAROLINA MUN PWR AGY 1 2003A			1	1FE	2,519,890	107.8350	2,528,731	2,345,000	2,406,366		(18,772)			5.250	4.309	JJ	61,556	123,113	02/13/2003	01/01/2016
307479-AZ-8	FARGO ND HLTH SYS MERITCARE 00 A			1	1FE	1,829,395	102.5650	1,825,657	1,780,000	1,788,412		(5,571)			5.750	5.807	JD	8,529	58,219	11/29/2000	06/01/2014
307490-ED-0	FARGO ND SALES TAX 2005				1FE	3,642,486	101.9790	3,487,682	3,420,000	3,445,421		(49,542)			5.000	2.621	JJ	85,500	171,000	07/19/2005	07/01/2010
38546W-BQ-2	GRAND FORKS ND HLTH ALTRU SYS GRP 05			1	1FE	5,000,000	100.8030	5,040,150	5,000,000	5,000,000					5.000	5.000	JD	20,833	250,000	04/18/2008	12/01/2026
385492-FP-3	GRAND FORKS ND SALES TAX ALERUS 05A			1	1FE	5,526,748	100.3080	5,732,602	5,715,000	5,540,867		6,013			4.500	5.036	JD	11,430	254,250	07/24/2007	12/15/2029
587850-DA-3	MERCER CNTY ND PLN CTL ANTELOPE VY BASIN			2	1FE	18,652,634	107.9180	19,889,287	18,430,000	18,471,194		(16,051)			7.200	7.066	JD	3,686	1,270,440	01/20/1993	06/30/2013
658908-HJ-0	NORTH DAKOTA BRD ED UNIV OF ND HSG 04			1	1FE	1,704,819	101.9410	1,743,191	1,710,000	1,705,481		131			5.000	5.057	AO	21,375	83,000	04/27/2004	04/01/2032
658908-MG-0	NORTH DAKOTA BRD ED UNIV OF ND HSG 06			1	1FE	2,490,004	99.0580	2,511,120	2,535,000	2,494,441		1,233			4.500	4.768	AO	28,519	114,075	02/16/2006	04/01/2031
658886-CS-3	NORTH DAKOTA STATE HOUSING FINANCE AGENC			1	1FE	320,000	101.5600	324,992	320,000	320,000					6.150	6.144	JJ	9,840	19,526	07/20/2000	07/01/2031
680855-CZ-4	OLIVER CNTY ND PCR SQUARE BUTTE 98A			1	1FE	9,413,200	100.3420	10,034,200	10,000,000	9,437,886		21,143			5.300	68.155	JJ	265,000	530,000	10/28/2008	01/01/2027
009730-MB-5	AKRON BATH COPLEY OH JT TWP HOSP 06				2FE	1,054,440	104.0620	1,040,620	1,000,000	1,032,495		(7,330)			5.000	4.110	JJ	25,000	50,000	11/09/2006	01/01/2014
009730-MC-3	AKRON BATH COPLEY OH JT TWP HOSP 06				2FE	1,058,070	104.7090	1,047,090	1,000,000	1,037,999		(6,707)			5.000	4.150	JJ	25,000	50,000	11/09/2006	01/01/2015
010056-BT-5	AKRON OH INCOME TAX CMNTY LEARNING 04B			1	1FE	5,404,472	108.9660	5,388,369	4,945,000	5,160,539		(50,144)			5.000	3.519	JD	20,604	247,250	01/07/2004	12/01/2014
02765U-DH-4	AMERICAN MUN PWR-OHIO INC 09C				1FE	10,960,664	106.0220	10,930,868	10,310,000	10,957,541		(3,123)			5.000	4.072	FA	31,503		11/19/2009	02/15/2020
102885-ET-3	BOWLING GREEN ST UNIV OH GEN RECEIPTS 03			1	1FE	302,479	109.3150	295,151	270,000	282,426		(3,345)			5.250	3.784	JD	1,181	14,175	04/30/2003	06/01/2014
102885-EU-0	BOWLING GREEN ST UNIV OH GEN RECEIPTS 03			1	1FE	205,750	107.9880	199,778	185,000	192,974		(2,143)			5.250	3.890	JD	809	9,713	04/30/2003	06/01/2015
118217-AV-0	BUCKEYE TOBACCO STLEMNT OH 2007A			14	2FE	62,144,350	67.5590	57,425,150	85,000,000	71,033,534		4,939,249			0.000	6.347	JD			10/24/2007	06/01/2037
118217-AW-8	BUCKEYE TOBACCO STLEMNT OH 2007B	.@		14	2FE	25,293,324	3.8510	16,332,091	424,100,000	29,524,808		2,029,444			0.000	7.250	NA			10/24/2007	06/01/2047

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	Maturity
123559-BF-2	BUTLER CNTY OH SALES TAX GOVT SVCS 05B				1FE	376,514	104.3480	365,218	350,000	355,110		(5,174)			5.000	2.758	JD	778	17,500	05/19/2005	12/15/2010
169214-CF-8	CHILLICOTHE OH WTR SYS 2003 REF				2FE	1,327,302	109.9340	1,335,698	1,215,000	1,270,930		(10,116)			5.000	3.960	JD	5,063	60,750	10/24/2003	12/01/2014
172311-ER-9	CINCINNATI OH WTR SYS 2007A			1	1FE	359,550	106.0820	419,024	395,000	360,957		1,609			4.500	4.338	JD	1,481	17,775	12/20/2006	12/01/2023
186398-FZ-1	CLEVELAND OH PUB PWR SYS 2006 A-1 REF			1	1FE	5,453,750	104.0540	5,202,700	5,000,000	5,331,756		(41,370)			5.000	3.890	MN	31,944	250,000	12/04/2006	11/15/2021
186398-HG-1	CLEVELAND OH PUB PWR SYS 2008 B			1	2FE	3,797,213	98.3430	3,687,863	3,750,000	3,790,774		(3,867)			5.000	4.841	MN	23,958	187,500	04/11/2008	11/15/2038
733578-AA-6	COLUMBIANA CNTY OH SLD WST A&L 03A			1	6	150,050	77.3900	6,612,976	8,545,000	150,050					8.000	11.959	JJ			04/24/2003	07/01/2028
199521-BF-1	COLUMBUS OH MUN ARPT AUTH IMPT 98 B				1FE	1,308,141	106.5390	1,305,103	1,225,000	1,245,180		(9,453)			5.250	4.379	JJ	32,156	64,313	04/30/2002	01/01/2012
199521-BL-8	COLUMBUS OH MUN ARPT AUTH IMPT 98 B				1FE	1,891,944	108.8890	1,938,224	1,780,000	1,817,039		(11,287)			5.250	4.499	JJ	46,725	93,450	04/30/2002	01/01/2013
199562-BJ-7	COLUMBUS OH TIF POLARIS PROJ 04A			1	1FE	1,006,309	101.2580	977,140	965,000	987,427		(4,536)			4.750	3.987	JD	3,820	45,838	10/20/2004	12/01/2019
199562-BK-4	COLUMBUS OH TIF POLARIS PROJ 04A			1	1FE	1,220,969	100.8590	1,235,523	1,225,000	1,208,131		1,144			4.750	4.077	JD	4,849	58,188	10/20/2004	12/01/2020
199562-BL-2	COLUMBUS OH TIF POLARIS PROJ 04A			1	1FE	1,292,757	100.6610	1,328,725	1,320,000	1,282,107		2,267			4.750	4.191	JD	5,225	62,700	10/20/2004	12/01/2021
199562-BN-8	COLUMBUS OH TIF POLARIS PROJ 04A			1	1FE	949,590	100.0280	1,000,280	1,000,000	945,100		2,610			4.750	4.427	JD	3,958	47,500	10/20/2004	12/01/2023
232265-S7-4	CUYAHOGA CNTY OH HOSP METROHEALTH 97A				1FE	3,712,444	103.4910	3,736,025	3,610,000	3,622,796		(10,816)			5.500	5.167	FA	75,008	198,550	03/14/2000	02/15/2011
273793-CM-9	EAST MUSKINGUM OH WTR AUTH SER 1977			1	1	165,000	108.7660	179,464	165,000	165,000					6.375	16.789	JJ	5,259	10,519	09/12/1977	07/01/2011
273793-CN-7	EAST MUSKINGUM OH WTR AUTH SER 1977			1	1	85,000	113.8020	96,732	85,000	85,000					6.375	6.232	JJ	2,709	5,419	09/12/1977	07/01/2012
273793-CP-2	EAST MUSKINGUM OH WTR AUTH SER 1977			1	1	95,000	118.2560	112,343	95,000	95,000					6.375	6.232	JJ	3,028	6,056	09/12/1977	07/01/2013
273793-CQ-0	EAST MUSKINGUM OH WTR AUTH SER 1977			1	1	100,000	121.7050	121,705	100,000	100,000					6.375	27.345	JJ	3,188	6,375	09/12/1977	07/01/2014
353174-CL-7	FRANKLIN CNTY OH CONV AUTH ANTIC 02				1FE	1,442,708	110.3850	1,435,005	1,300,000	1,349,142		(15,702)			5.000	3.215	JD	5,417	65,000	09/20/2002	12/01/2012
353174-DK-8	FRANKLIN CNTY OH CONV AUTH ANTIC 05			1	1FE	5,984,148	106.8840	6,375,631	5,965,000	5,977,054		(1,744)			4.500	4.460	JD	22,369	268,425	08/11/2005	12/01/2022
353174-DL-6	FRANKLIN CNTY OH CONV AUTH ANTIC 05			1	1FE	5,007,339	109.1590	5,245,090	4,805,000	4,958,580		(22,288)			5.000	4.380	JD	20,021	240,250	09/27/2007	12/01/2023
353174-ES-0	FRANKLIN CNTY OH CONV AUTH ANTIC 07			1	1FE	409,700	110.8570	448,971	405,000	407,605		(264)			5.000	4.261	JD	1,688	20,250	10/05/2007	12/01/2021
39317Q-AR-9	GREEN OH CLC INCOME TAX 2004			1	2FE	363,209	103.7130	368,181	355,000	359,451		(900)			4.500	4.020	JD	1,331	13,725	10/28/2004	12/01/2019
39317Q-AT-5	GREEN OH CLC INCOME TAX 2004			1	2FE	759,540	102.8490	822,792	800,000	759,462		2,563			4.500	4.227	JD	3,000	36,000	10/28/2004	12/01/2021
39317Q-AV-0	GREEN OH CLC INCOME TAX 2004			1	2FE	1,972,526	102.4400	2,012,946	1,965,000	1,968,871		(777)			4.500	4.450	JD	7,369	88,425	10/28/2004	12/01/2023
39317Q-AW-8	GREEN OH CLC INCOME TAX 2004			1	2FE	954,123	102.2370	1,073,489	1,050,000	959,796		3,875			4.500	4.556	JD	3,938	47,250	10/28/2004	12/01/2024
39317Q-BA-5	GREEN OH CLC INCOME TAX 2004			1	2FE	654,593	102.8720	720,104	700,000	653,788		1,801			4.750	4.470	JD	2,771	33,250	10/28/2004	12/01/2025
39317Q-BB-3	GREEN OH CLC INCOME TAX 2004			1	2FE	455,157	102.6280	461,826	450,000	452,662		(532)			4.750	4.600	JD	1,781	21,375	10/28/2004	12/01/2026
394659-CP-9	GREENE CNTY OH WTR SYS GOVT ENT 04			1	1FE	1,447,835	109.2920	1,475,442	1,350,000	1,401,735		(9,310)			5.000	4.130	JD	5,625	67,500	07/20/2004	12/01/2016
394659-CQ-7	GREENE CNTY OH WTR SYS GOVT ENT 04			1	1FE	1,192,442	108.5300	1,215,536	1,120,000	1,158,389		(6,890)			5.000	4.220	JD	4,667	56,000	07/20/2004	12/01/2017
407287-GE-5	HAMILTON CNTY OH SALES TAX SUB 00 B			1	1FE	3,913,115	104.3840	4,081,414	3,910,000	3,910,790		(821)			5.250	5.225	JD	17,106	205,275	01/03/2007	12/01/2032
407287-HA-2	HAMILTON CNTY OH SALES TAX SUB 00 B			1	1FE	990,789	100.3790	993,752	990,000	990,200		(208)			5.250	5.225	JD	4,331	51,975	01/03/2007	12/01/2032
407796-BF-7	HAMILTON OH GAS SYS 2003 REF			1	1FE	288,138	106.8130	288,395	270,000	277,274		(2,037)			4.750	3.734	AO	2,708	12,825	05/02/2003	10/15/2015
463281-AS-4	IRONTON HSG DEV CORP OH FIRST LIEN			1	1	295,000	100.1080	295,319	295,000	295,000					7.400	7.251	FA	9,096	21,830	10/07/1977	02/01/2010
463281-AT-2	IRONTON HSG DEV CORP OH FIRST LIEN			1	1	320,000	100.0800	320,256	320,000	320,000					7.400	7.251	FA	9,867	23,680	10/07/1977	02/01/2011
463281-AU-9	IRONTON HSG DEV CORP OH FIRST LIEN			1	1	340,000	100.0480	340,163	340,000	340,000					7.400	7.251	FA	10,483	25,160	10/07/1977	02/01/2012
463281-AV-7	IRONTON HSG DEV CORP OH FIRST LIEN			1	1	370,000	100.0340	370,126	370,000	370,000					7.400	7.251	FA	11,408	27,380	10/07/1977	02/01/2013
543583-EH-7	LORAIN CNTY OH HOSP CATHOLIC HLTH 97B			1	1FE	5,213,242	100.0550	5,292,910	5,290,000	5,236,492		2,627			5.500	12.267	MS	96,983	290,950	10/17/1997	09/01/2027
560143-BG-3	MAHONING VY OH SAN DIST WTR REF 1999			1	1FE	1,681,793	101.1770	1,720,009	1,700,000	1,691,322		1,094			5.750	7.329	MN	12,490	97,750	12/10/1999	11/15/2016
560143-BD-0	MAHONING VY OHIO SAN DIST WTRREV REF REV			1	1FE	1,798,266	101.2830	1,838,286	1,815,000	1,810,204		1,503			5.400	6.744	MN	12,524	98,010	12/10/1999	11/15/2012
560143-BE-8	MAHONING VY OHIO SAN DIST WTRREV REF REV			1	1FE	1,901,491	101.2880	1,944,730	1,920,000	1,913,712		1,418			5.500	6.899	MN	13,493	105,600	12/10/1999	11/15/2013
560143-BF-5	MAHONING VY OHIO SAN DIST WTRREV REF REV			1	1FE	2,004,710	101.1990	2,049,280	2,025,000	2,016,431		1,487			5.600	7.098	MN	14,490	113,400	12/10/1999	11/15/2014
575300-AF-5	MASON OH HLTH CARE HEALTHY CHRISTIAN			1	1FE	2,450,638	100.5440	2,453,274	2,440,000	2,440,000		(1,595)			6.300	80.952	MN	17,507	153,720	04/21/1997	05/20/2032
575312-BR-3	MASON OH SWR SYS IMPT 04 REF			1	2FE	1,194,328	99.2970	1,146,880	1,155,000	1,174,284		(3,883)			4.750	4.330	JD	4,572	54,863	04/07/2004	12/01/2018
575312-BS-1	MASON OH SWR SYS IMPT 04 REF			1	2FE	1,395,088	97.5550	1,326,748	1,360,000	1,377,248		(3,464)			4.750	4.430	JD	5,383	64,600	04/07/2004	12/01/2019
594015-BR-9	MIAMISBURG OH WTRWKS SYS 1ST MTG 79			1	1	730,000	116.2530	848,647	730,000	730,000					7.000	6.514	MN	6,529	53,900	05/22/1979	11/15/2016
613520-KF-1	MONTGOMERY CNTY OHIO HOSP REV REV BDS 19			1	1FE	3,917,320	102.5300	4,101,200	4,000,000	4,040,000		34,193			6.750	7.397	AO	67,500	270,000	12/10/1999	04/01/2018
613520-KG-9	MONTGOMERY CNTY OHIO HOSP REV REV BDS 19			1	1FE	4,859,200	102.5300	5,126,500	5,000,000	5,050,000		56,304			6.750	7.628	AO	84,375	337,500	12/10/1999	04/01/2022
641846-AL-4	NEW ALBANY OH CMNTY AUTH FAC 01B REF			1	1FE	1,224,852	104.7210	1,199,055	1,145,000	1,166,182		(8,743)			5.000	4.623	AO	15,744	62,975	03/11/2002	10/01/2013
677525-PZ-4	OHIO AIR QUALITY BUCKEYE PWR 03				1FE	5,131,819	111.7270	5,474,623	4,900,000	5,087,314		(38,010)			5.000	4.046	JD	20,417	245,000	10/28/2008	06/01/2014
677525-SD-0	OHIO AIR QUALITY COLUMBUS SOUTHERN 07				2FE	8,000,000	103.5650	8,285,200	8,000,000	8,000,000					4.850	4.850	FA	161,667	388,000	04/09/2008	08/01/2040
677525-RE-9	OHIO AIR QUALITY DAYTON PWR & LIGHT 06			1	1FE	9,170,153	97.0660	9,561,001	9,850,000	9,190,678		11,128			4.800	5.902	MS	157,600	472,800	02/06/2008	09/01/2036
677525-MK-0	OHIO AIR QUALITY DEV AUTH JMG PROJ 1997			1	6*	926,007	87.9850	805,063	915,000		(915,000)	(343)			5.625	5.438	AO	12,867	51,469	11/25/1997	10/01/2022
67756B-KZ-2	OHIO HIGHER EDL FAC CASE WESTERN 04A			1	1FE	3,329,887	102.4770	3,386,865	3,305,000	3,316,303		(2,590)			4.500	4.276	JD	12,394	148,725	03/03/2004	12/01/2022
67756B-LA-6	OHIO HIGHER EDL FAC CASE WESTERN 04A			1	1FE	1,127,523	102.2220	1,328,886	1,300,000	1,138,570		7,370			4.500	4.705	JD	4,875	53,182	11/16/2005	12/01/2023
677377-GJ-6	OHIO HSG FIN AGY SGL FAM MTG 1985 B			2	1FE	21,820,717	134.7520	26,249,690	19,480,000	20,516,884		(126,660)			9.875	8.714	JJ	887,016	1,923,650	01/20/1995	01/15/2017
677560-FS-1	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A				1FE	1,640,000	101.1580	1,658,991	1,640,000	1,640,000					4.000	3.997	MS	21,867	65,600	03/07/2008	09/01/2010

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 Maturity
677560-FU-6	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A				1FE	1,947,297	102.4160	2,002,233	1,955,000	1,951,061		2,236			4.125	4.250	MS	26,881	80,644	03/07/2008	09/01/2011
677560-FV-4	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A				1FE	1,501,937	101.0000	1,525,100	1,510,000	1,505,326		2,014			4.250	4.400	MS	21,392	64,175	03/07/2008	03/01/2012
677560-FW-2	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A				1FE	999,010	101.2220	1,017,281	1,005,000	1,001,215		1,310			4.250	4.400	MS	14,238	42,713	03/07/2008	09/01/2012
677560-FX-0	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A				1FE	1,251,237	100.7590	1,274,601	1,265,000	1,255,725		2,669			4.250	4.500	MS	17,921	53,763	03/07/2008	03/01/2013
677560-FY-8	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A				1FE	1,437,729	100.8710	1,467,673	1,455,000	1,442,779		3,002			4.250	4.500	MS	20,613	61,838	03/07/2008	09/01/2013
677560-GG-6	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A			2	1FE	4,600,313	100.5650	4,651,131	4,625,000	4,605,033		2,812			5.000	5.084	MS	77,083	229,375	03/11/2008	09/01/2017
677409-BQ-6	OHIO MUN ELEC GEN AGY JV5 BELLEVILLE 04			1	1FE	1,507,905	102.4550	1,536,825	1,500,000	1,503,819		(817)			5.000	4.929	FA	28,333	75,000	06/01/2004	02/15/2022
677409-BR-4	OHIO MUN ELEC GEN AGY JV5 BELLEVILLE 04			1	1FE	800,000	102.2660	818,128	800,000	800,000					5.000	4.998	FA	15,111	40,000	06/01/2004	02/15/2023
677704-TP-3	OHIO UNIVERSITY SUB GEN RECEIPTS 2003			1	1FE	2,737,821	107.4260	2,846,789	2,650,000	2,688,462		(8,774)			5.000	4.590	JD	11,042	132,500	08/13/2003	12/01/2017
677704-TQ-1	OHIO UNIVERSITY SUB GEN RECEIPTS 2003			1	1FE	717,437	106.5520	745,864	700,000	707,658		(1,743)			5.000	4.690	JD	2,917	35,000	08/13/2003	12/01/2018
677704-UJ-5	OHIO UNIVERSITY SUB GEN RECEIPTS 2004			1	1FE	3,595,320	105.6500	3,565,688	3,375,000	3,482,728		(21,769)			5.000	4.200	JD	14,063	168,750	04/20/2004	12/01/2017
677659-EB-6	OHIO WTR DEV FRESH WTR 2001 B REF				1FE	166,298	112.9340	169,401	150,000	155,006		(1,579)			5.500	4.270	JD	688	8,250	08/29/2001	12/01/2012
735664-DQ-4	PORTAGE CNTY OH HOSP ROBINSON MEM 99			1	1FE	1,339,805	101.0980	1,385,043	1,370,000	1,361,005		2,752			5.500	7.399	MN	9,628	75,350	10/08/1999	11/15/2014
735664-DR-2	PORTAGE CNTY OH HOSP ROBINSON MEM 99			1	1FE	2,456,150	100.5330	2,513,325	2,500,000	2,474,839		2,427			5.750	7.895	MN	18,368	143,750	10/08/1999	11/15/2019
845217-BP-2	SOUTHWEST REGL WTR DIST OH WTR 03 REF			1	2FE	1,125,911	103.6860	1,099,072	1,060,000	1,088,761		(6,618)			5.000	4.240	JD	4,417	53,000	09/16/2003	12/01/2017
850223-BY-3	SPRINGBORO OH SWR SYS MTG 2004			1	2FE	1,423,257	101.2580	1,382,172	1,365,000	1,396,721		(6,416)			4.750	3.925	JD	5,403	64,838	10/22/2004	06/01/2019
889269-AT-3	TOLEDO-LUCAS CNTY OH PORT CROCKER 03			1	1FE	12,810,070	92.4620	12,020,060	13,000,000	12,865,554		10,428			5.250	5.855	JD	56,875	682,500	12/04/2003	12/01/2023
889269-BF-2	TOLEDO-LUCAS CNTY OH PORT CROCKER 03			1	1FE	24,250,608	81.9880	20,415,012	24,900,000	24,323,820		13,815			5.375	6.272	JD	111,531	1,338,375	12/04/2003	12/01/2035
914023-EL-6	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B			1	1FE	377,806	100.6160	412,526	410,000	378,709		2,033			4.500	4.214	JJ	9,225	18,450	10/27/2004	01/01/2021
914023-EM-4	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B			1	1FE	178,089	100.4340	195,846	195,000	178,668		943			4.500	4.342	JJ	4,388	8,775	10/27/2004	01/01/2022
914023-EN-2	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B			1	1FE	963,234	100.2530	1,072,707	1,070,000	968,710		5,209			4.500	4.427	JJ	24,075	48,150	10/27/2004	01/01/2023
914023-EP-7	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B			1	1FE	891,652	100.0720	1,005,724	1,005,000	898,643		4,898			4.500	4.552	JJ	22,613	45,225	10/27/2004	01/01/2024
914119-EK-4	UNIVERSITY OF CINCINNATI OH RCPT 03 C			1	1FE	2,650,353	103.1160	2,660,393	2,580,000	2,573,626		456			5.000	4.210	JD	10,750	129,000	03/14/2003	06/01/2020
914119-FX-5	UNIVERSITY OF CINCINNATI OH RCPT 04 D				1FE	2,316,597	110.5790	2,327,688	2,105,000	2,209,408		(21,346)			5.000	2.890	JD	8,771	105,250	03/11/2004	06/01/2014
914119-FY-3	UNIVERSITY OF CINCINNATI OH RCPT 04 D			1	1FE	2,513,222	108.6620	2,520,958	2,320,000	2,414,550		(19,218)			5.000	3.031	JD	9,667	116,000	03/11/2004	06/01/2015
914119-GB-2	UNIVERSITY OF CINCINNATI OH RCPT 04 D			1	1FE	2,744,133	105.5670	2,750,020	2,605,000	2,673,373		(13,764)			5.000	4.340	JD	10,854	130,250	04/27/2004	06/01/2018
914119-GD-8	UNIVERSITY OF CINCINNATI OH RCPT 04 D			1	1FE	2,959,317	102.7530	3,072,315	2,990,000	2,922,610		4,819			4.750	3.764	JD	11,835	142,025	03/11/2004	06/01/2020
914119-GE-6	UNIVERSITY OF CINCINNATI OH RCPT 04 D			1	1FE	3,092,452	102.5090	3,326,417	3,245,000	3,086,410		9,876			4.750	4.368	JD	12,845	154,138	05/06/2004	06/01/2021
914119-GF-3	UNIVERSITY OF CINCINNATI OH RCPT 04 D			1	1FE	1,033,704	102.2670	1,073,804	1,050,000	1,037,372		725			4.750	5.017	JD	4,156	49,875	05/06/2004	06/01/2022
914119-JM-5	UNIVERSITY OF CINCINNATI OH RCPT 06 A			1	1FE	572,224	107.8800	566,370	525,000	556,565		(4,248)			5.000	3.930	JD	2,188	26,250	01/20/2006	06/01/2018
914119-JP-8	UNIVERSITY OF CINCINNATI OH RCPT 06 A			1	1FE	1,048,516	106.9940	1,091,339	1,020,000	1,029,404		(1,223)			5.000	4.012	JD	4,250	32,250	01/20/2006	06/01/2020
005407-AA-9	ADAIR CNTY OK INDL DEV AERT INC 07			2	6	1,628,793	90.3080	2,722,786	3,015,000	1,628,793	641,894		1,386,207		8.000	8.000	JD		241,200	12/17/2007	12/15/2023
005407-AA-9	ADAIR CNTY OK INDL DEV AERT INC 07	0		2	6	5,402,300	90.3080	9,030,800	10,000,000	5,402,300	2,129,000		4,597,700		8.000	8.000	JD		800,000	12/17/2007	12/15/2023
03878T-AB-5	ARBUCKLE MEM HOSP OK SALES TAX 2007			2	3	1,660,000	98.5620	1,636,129	1,660,000	1,636,129	271,227				7.000	6.998	JJ	58,100	116,200	01/15/2008	01/01/2018
03878T-AC-3	ARBUCKLE MEM HOSP OK SALES TAX 2007			1	3	12,950,000	92.2910	11,951,685	12,950,000	11,951,685	3,081,582				7.250	7.405	JJ	469,438	938,875	01/15/2008	01/01/2038
154727-BW-0	CENTRAL OK TRANSN & PKG AUTH SER 1980			1	1	220,000	104.0560	228,923	220,000	220,000					9.000	8.717	JJ	9,900	9,900	07/02/1980	07/01/2010
384199-AB-1	GRADY CNTY OK INDL AUTH CORRECTIONAL 99			1	2FE	1,976,800	102.0830	2,041,660	2,000,000	1,989,925		1,487			5.900	8.556	MN	19,667	118,000	11/17/1999	11/01/2019
386442-RX-7	GRAND RIVER DAM AUTH OK 2002 A REF				1FE	310,417	108.7490	320,810	295,000	299,352		(1,673)			5.000	4.349	JD	1,229	14,750	05/03/2002	06/01/2012
628207-DX-7	MUSTANG OK IMPT AUTH UTIL 06 REF				1FE	495,916	112.6710	529,554	470,000	487,071		(2,568)			5.000	4.280	AO	5,875	23,500	05/02/2006	10/01/2015
628207-DY-5	MUSTANG OK IMPT AUTH UTIL 06 REF			1	1FE	946,071	110.6730	996,057	900,000	930,371		(4,561)			5.000	4.330	AO	11,250	45,000	05/02/2006	10/01/2016
628207-EA-6	MUSTANG OK IMPT AUTH UTIL 06 REF			1	1FE	924,055	108.4580	959,853	885,000	910,782		(3,860)			5.000	4.420	AO	11,063	41,750	05/02/2006	10/01/2018
628207-EB-4	MUSTANG OK IMPT AUTH UTIL 06 REF			1	1FE	1,515,790	106.8000	1,553,940	1,455,000	1,495,150		(6,005)			5.000	4.450	AO	18,188	72,750	05/02/2006	10/01/2019
628207-EC-2	MUSTANG OK IMPT AUTH UTIL 06 REF			1	1FE	961,491	107.0670	990,370	925,000	949,113		(3,603)			5.000	4.480	AO	11,563	43,750	05/02/2006	10/01/2020
678535-W2-7	OKLAHOMA CITY OK ARPT TRUST JR LIEN 27 O			1	1FE	5,230,080	101.8000	5,059,460	4,970,000	4,986,919		(32,597)			5.750	5.048	JJ	142,888	285,775	12/20/2000	07/01/2012
678535-2M-6	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 O			1	1FE	5,042,913	106.6800	5,019,294	4,705,000	4,963,412		(28,836)			5.000	4.140	JJ	117,625	235,250	02/01/2007	07/01/2019
678535-2N-4	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 O			1	1FE	2,031,499	106.0150	2,014,285	1,900,000	2,000,598		(11,211)			5.000	4.170	JJ	47,500	95,000	02/01/2007	07/01/2020
678535-2P-9	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 O			1	1FE	2,060,236	105.4870	2,035,899	1,930,000	2,029,657		(11,096)			5.000	4.190	JJ	48,250	96,500	02/01/2007	07/01/2021
678595-AH-2	OKLAHOMA CITY OK PUB PPTY HOTEL 05				1FE	2,009,344	111.1400	2,083,875	1,875,000	1,948,775		(13,813)			5.000	4.079	AO	23,438	93,750	03/31/2005	10/01/2014
678595-AJ-8	OKLAHOMA CITY OK PUB PPTY HOTEL 05				1FE	2,107,526	110.8690	2,184,119	1,970,000	2,052,793		(12,501)			5.000	4.170	AO	24,625	98,500	03/31/2005	10/01/2015
678595-AK-5	OKLAHOMA CITY OK PUB PPTY HOTEL 05			1	1FE	1,721,785	108.7990	1,762,544	1,620,000	1,681,377		(9,242)			5.000	4.250	AO	20,250	69,750	03/31/2005	10/01/2016
678595-AL-3	OKLAHOMA CITY OK PUB PPTY HOTEL 05			1	1FE	2,085,403	107.9290	2,131,598	1,975,000	2,041,682		(10,014)			5.000	4.330	AO	24,688	98,750	03/31/2005	10/01/2017
678595-AM-1	OKLAHOMA CITY OK PUB PPTY HOTEL 05			1	1FE	1,502,558	106.8940	1,528,584	1,430,000	1,476,944		(5,849)			5.000	4.431	AO	17,875	71,500	03/31/2005	10/01/2018
67884N-BY-4	OKLAHOMA DEPT OF TRANSN GANS 05A				1FE	789,387	112.9520	818,902	725,000	761,623		(7,045)			5.000	3.535	MS	12,083	36,250	07/14/2005	09/01/2014
67909P-AX-3	OKLAHOMA DEV FIN INTEGRIS HOSP FIX 00A			1	1FE	3,465,920	105.8810	3,705,835	3,500,000	3,507,799		27,939			5.700	6.520	JD	16,625	199,500	04/24/2008	06/01/2030
678864-U3-1	OKLAHOMA HOUSING SINGLE FAMILY			1	1FE	105,000	100.6820	105,716	105,000	105,000					6.350	7.559	MS	2,223	5,874	03/02/2000	09/01/2027
678864-V5-5	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2			1	1FE	110,000	101.1660	111,283	110,000	110,000					6.125	6.860	MS	2,246	6,278	06/16/2000	09/01/2020

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 (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	Maturity
678864-V6-3	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2			1	1FE	195,000	101.0300	197,009	195,000	195,000					6.200	6.935	MS	4,030	11,315	06/16/2000	09/01/2028
678864-V8-9	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2	$		1	1FE	201,398	23.5270	381,137	1,620,000	272,036		22,012			0.000	147.389	NA			06/16/2000	09/01/2031
67886M-AX-7	OKLAHOMA HSG FIN AGY SGL FAM MTG 06C			1	1FE	722,773	99.6420	727,387	730,000	723,711		478			4.900	5.063	MS	11,923	34,668	12/19/2007	09/01/2021
704389-AD-7	PAYNE CNTY OKLA ECONOMIC DEV AUTH STUDEN			1	1	2,450,000	107.4690	2,686,725	2,500,000	2,489,938		6,574			6.250	11.159	JD	13,021	156,250	11/19/1999	06/01/2019
704389-AE-5	PAYNE CNTY OKLA ECONOMIC DEV AUTH STUDEN			1	1	2,443,750	107.6430	2,691,075	2,500,000	2,487,317		8,267			6.375	11.632	JD	13,281	159,375	11/19/1999	06/01/2030
72460L-AN-5	PITTSBURG CNTY OK ECON SALES TAX 05			1	1FE	2,220,130	102.4370	2,130,690	2,080,000	2,170,727		(13,269)			5.000	4.160	JD	8,667	104,000	01/12/2006	12/01/2020
899518-BM-5	TULSA CNTY OK INDL AUTH CAP IMPT 05C				1FE	1,547,063	113.3200	1,643,140	1,450,000	1,509,497		(9,702)			5.000	4.140	MN	9,264	72,500	11/10/2005	05/15/2015
686087-BK-2	OREGON HSG CMNTY SVCS SGL FAM MTG 06E			1	1FE	3,261,083	98.9670	3,216,428	3,250,000	3,258,894		(1,134)			5.000	4.949	JJ	81,250	162,500	01/07/2008	01/01/2025
686087-FB-8	OREGON HSG CMNTY SVCS SGL FAM MTG 07G			1	1FE	2,540,000	97.6870	2,481,250	2,540,000	2,540,000					4.950	4.949	JJ	62,865	125,730	10/19/2007	07/01/2026
68608R-MX-8	OREGON HSG CMNTY SVCS SGL FAM MTG 97A			1	1FE	565,000	100.4430	567,503	565,000	565,000					6.200	13.107	JJ	17,515	25,575	05/01/1997	07/01/2027
68607V-FC-4	OREGON ST DEPT ADMIN SVCS LOTTERY 01 A			1	1FE	2,258,477	105.8070	2,412,400	2,280,000	2,276,144		2,918			5.000	5.139	AO	28,500	114,000	04/20/2001	04/01/2015
68607V-GL-3	OREGON ST DEPT ADMIN SVCS LOTTERY 02 A			1	1FE	3,106,134	110.8430	3,286,495	2,965,000	2,999,746		(14,269)			5.500	4.210	AO	40,769	163,075	04/04/2002	04/01/2015
735328-AM-8	PORT ST HELENS OR PCR PORTLAND GEN 85A				1FE	10,441,908	101.0170	10,455,260	10,350,000	10,350,000					4.800	4.801	JJ	248,400	496,800	06/25/1998	04/01/2010
89546R-FE-9	TRI-CNTY MET TRANSN DIST OR CAP GRANT 05				1FE	4,743,483	102.6250	4,556,550	4,440,000	4,490,976		(66,069)			5.000	2.103	AO	55,500	222,000	06/09/2005	10/01/2010
89546R-FG-4	TRI-CNTY MET TRANSN DIST OR CAP GRANT 05				1FE	5,742,735	105.9030	5,655,220	5,340,000	5,470,799		(71,257)			5.000	2.557	AO	66,750	247,000	06/09/2005	10/01/2011
895415-AF-4	TRI-CNTY MET TRANSN DIST OR LTD TAX 05				1FE	1,076,690	103.0330	1,040,633	1,010,000	1,020,180		(14,862)			5.000	2.431	MS	16,833	50,500	03/16/2005	09/01/2010
938240-BD-9	WASHINGTON CNTY OR CLEAN WTR SVCS SR 04				1FE	2,961,475	110.4540	3,037,485	2,750,000	2,828,076		(26,409)			5.000	3.900	AO	34,375	137,500	06/24/2004	10/01/2012
938240-BG-2	WASHINGTON CNTY OR CLEAN WTR SVCS SR 04				1FE	1,229,078	115.8230	1,308,800	1,130,000	1,186,467		(8,500)			5.250	4.260	AO	14,831	59,325	06/24/2004	10/01/2015
01728A-WV-4	ALLEGHENY CNTY PA HLTH WEST PENN 00B			1	1FE	23,899,250	109.5400	27,385,000	25,000,000	25,067,890		448,954			9.250	11.163	MN	295,486	2,312,500	07/24/2000	11/15/2030
01728A-MJ-2	ALLEGHENY CNTY PA HOSP PITTS MERCY 96			1	1	8,864,747	101.5930	9,194,167	9,050,000	8,921,803		6,292			5.625	11.369	FA	192,313	509,063	05/16/1997	08/15/2026
017357-RV-8	ALLEGHENY CNTY PA SANITARY AUTH SWR 00			1	1FE	12,189,545	104.9960	11,707,054	11,150,000	11,439,589		(187,751)			5.500	3.058	JD	51,104	613,250	09/15/2005	12/01/2024
017357-VU-5	ALLEGHENY CNTY PA SANITARY AUTH SWR 00			1	1FE	4,512,223	104.9960	4,336,335	4,130,000	4,237,265		(69,544)			5.500	3.037	JD	18,929	227,150	09/15/2005	12/01/2030
017357-SJ-4	ALLEGHENY CNTY PA SANITARY AUTH SWR 01			1	2FE	2,506,345	104.7090	2,502,545	2,390,000	2,427,497		(11,797)			5.000	4.554	JD	9,958	119,500	04/15/2002	12/01/2012
017357-UK-8	ALLEGHENY CNTY PA SANITARY AUTH SWR 05A				2FE	3,037,845	106.1320	2,992,922	2,820,000	2,889,296		(34,298)			5.000	3.660	JD	11,750	141,000	04/08/2005	12/01/2011
017357-UM-4	ALLEGHENY CNTY PA SANITARY AUTH SWR 05A				2FE	3,050,683	108.5650	3,072,390	2,830,000	2,922,888		(29,578)			5.000	3.800	JD	11,792	141,500	04/08/2005	12/01/2012
017357-UP-7	ALLEGHENY CNTY PA SANITARY AUTH SWR 05A				2FE	2,069,165	110.2180	2,116,186	1,920,000	1,994,584		(17,297)			5.000	3.920	JD	8,000	96,000	04/08/2005	12/01/2013
017357-UR-3	ALLEGHENY CNTY PA SANITARY AUTH SWR 05A				2FE	3,591,695	110.8810	3,697,881	3,335,000	3,479,441		(26,079)			5.000	4.020	JD	13,896	166,750	04/08/2005	12/01/2014
017357-UU-6	ALLEGHENY CNTY PA SANITARY AUTH SWR 05A			1	2FE	5,187,131	106.7630	5,183,344	4,855,000	5,059,130		(29,823)			5.000	4.190	JD	20,229	242,750	04/08/2005	12/01/2016
087401-HJ-7	BETHLEHEM PA AUTH WTR GTD 04			1	1FE	1,033,991	98.5920	956,342	970,000	1,003,836		(6,138)			5.000	4.201	MN	6,197	48,500	07/13/2004	11/15/2017
087401-HN-8	BETHLEHEM PA AUTH WTR GTD 04			1	1FE	630,238	102.7100	652,209	635,000	631,339		226			4.600	4.719	MN	3,732	29,210	08/04/2004	11/15/2021
246343-DR-5	DELAWARE RIV JT TOLL BRDG CMMN PA 03			1	1FE	1,321,652	114.1180	1,455,005	1,275,000	1,293,267		(4,686)			5.250	4.799	JJ	33,469	66,938	01/16/2003	07/01/2020
41473M-GU-1	HARRISBURG PA AUTH WTR 2004 REF			1	1FE	4,669,701	107.5750	4,749,436	4,415,000	4,544,793		(25,396)			5.000	4.279	JJ	101,790	220,750	08/05/2004	07/15/2018
41473M-GV-9	HARRISBURG PA AUTH WTR 2004 REF			1	1FE	5,285,798	105.6720	5,310,018	5,025,000	5,158,120		(25,996)			5.000	4.349	JJ	115,854	251,250	08/05/2004	07/15/2019
41473M-GW-7	HARRISBURG PA AUTH WTR 2004 REF			1	1FE	5,384,501	105.6720	5,447,392	5,155,000	5,272,394		(22,868)			5.000	4.439	JJ	118,851	257,750	08/05/2004	07/15/2020
41473M-GZ-0	HARRISBURG PA AUTH WTR 2004 REF			1	1FE	342,886	105.4150	353,140	335,000	339,058		(785)			5.000	4.699	JJ	7,724	16,750	08/06/2004	07/15/2023
514045-WV-1	LANCASTER CNTY PA AUTH GEN HOSP 2003			1	1	9,835,000	114.4660	11,446,600	10,000,000	9,909,002		21,452			5.500	5.774	MS	161,944	550,000	10/09/2003	03/15/2026
522455-AS-3	LEBANON CNTY PA HLTH GOOD SAMARITAN 02			1	2FE	9,778,700	92.2990	9,229,900	10,000,000	9,229,900		6,406	585,147		5.900	6.676	MN	75,389	560,500	12/19/2002	11/15/2028
524805-Y6-9	LEHIGH CNTY PA GEN PURP ST LUKES 03			1	1	8,428,717	115.0430	9,979,980	8,675,000	8,534,950		33,777			5.375	5.874	FA	176,151	466,281	06/13/2003	08/15/2033
611537-AT-8	MONROEVILLE PA MUNI AUTH SEWER 08B			1	1FE	1,711,079	107.0100	1,701,459	1,590,000	1,691,350		(10,663)			5.000	4.050	JD	6,625	79,500	01/29/2008	12/01/2023
611537-AU-5	MONROEVILLE PA MUNI AUTH SEWER 08B			1	1FE	1,786,015	106.6600	1,781,222	1,670,000	1,767,175		(10,187)			5.000	4.130	JD	6,958	83,500	01/29/2008	12/01/2024
611537-AV-3	MONROEVILLE PA MUNI AUTH SEWER 08B			1	1FE	1,510,397	106.3800	1,510,596	1,420,000	1,495,761		(7,916)			5.000	4.201	JD	5,917	71,000	01/29/2008	12/01/2025
611538-AR-0	MONROEVILLE PA MUNI AUTH WATER 08A				1FE	1,054,149	112.3540	1,067,363	950,000	1,022,238		(17,164)			5.000	2.930	JD	3,958	47,500	01/29/2008	12/01/2013
611538-AS-8	MONROEVILLE PA MUNI AUTH WATER 08A				1FE	1,420,990	113.2400	1,438,148	1,270,000	1,382,237		(20,856)			5.000	3.050	JD	5,292	63,500	01/29/2008	12/01/2014
611538-AT-6	MONROEVILLE PA MUNI AUTH WATER 08A				1FE	1,502,583	112.7200	1,504,812	1,335,000	1,465,805		(19,803)			5.000	3.170	JD	5,563	66,750	01/29/2008	12/01/2015
611538-AU-3	MONROEVILLE PA MUNI AUTH WATER 08A				1FE	1,587,200	112.1020	1,575,033	1,405,000	1,552,486		(18,702)			5.000	3.290	JD	5,854	70,250	01/29/2008	12/01/2016
611538-AV-1	MONROEVILLE PA MUNI AUTH WATER 08A				1FE	429,955	111.7340	424,589	380,000	421,595		(4,506)			5.000	3.410	JD	1,583	19,000	01/29/2008	12/01/2017
613609-TG-1	MONTGOMERY CNTY PA INDL RES MONTENAY 02				1FE	1,093,792	102.7130	1,047,673	1,020,000	1,032,579		(14,641)			5.000	3.405	MN	8,500	51,000	07/26/2005	11/01/2010
640847-CT-4	NESHAMINY PA WTR RES AUTH SER A 1971			1	1	86,744	102.8180	92,536	90,000	89,684		230			5.750	(104.963)	MS	1,725	4,025	01/31/1977	03/01/2011
708690-AW-2	PENNSYLVANIA ECON DEV COLVER PROJ 05F				2FE	10,742,465	98.5300	10,247,120	10,400,000	10,515,759		(57,106)			4.500	3.675	JD	39,000	468,000	07/15/2005	12/01/2011
708690-BB-7	PENNSYLVANIA ECON DEV COLVER PROJ 05F			1	2FE	9,934,100	84.9280	8,492,800	10,000,000	9,946,933		5,529			4.625	4.725	JD	38,542	462,500	08/03/2007	12/01/2018
70917R-NU-5	PENNSYLVANIA ED FAC EDINBORO UNIV 08			1	2FE	2,500,000	94.9830	2,374,575	2,500,000	2,500,000					5.750	5.749	JJ	71,875	143,750	02/06/2008	07/01/2028
70917R-NV-3	PENNSYLVANIA ED FAC EDINBORO UNIV 08			1	2FE	3,487,435	94.1540	3,295,390	3,500,000	3,487,843		222			5.875	5.923	JJ	102,813	205,625	02/06/2008	07/01/2038
70917R-NW-1	PENNSYLVANIA ED FAC EDINBORO UNIV 08			1	2FE	2,409,000	95.3420	2,288,208	2,400,000	2,407,746		(683)			6.000	5.950	JJ	72,000	144,000	02/06/2008	07/01/2042
708796-ET-0	PENNSYLVANIA HSG FIN AGY SGL 2007-097			1	1FE	3,800,000	96.9740	3,685,012	3,800,000	3,800,000					4.500	4.499	AO	42,750	171,000	03/09/2007	10/01/2022
708796-EU-7	PENNSYLVANIA HSG FIN AGY SGL 2007-097			1	1FE	5,385,000	93.5950	5,040,091	5,385,000	5,385,000					4.600	4.599	AO	61,928	247,710	03/09/2007	10/01/2027
708796-EV-5	PENNSYLVANIA HSG FIN AGY SGL 2007-097			1	1FE	8,965,000	90.9200	8,150,978	8,965,000	8,965,000					4.650	4.649	AO	104,218	416,873	03/09/2007	10/01/2031

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	Maturity
708796-PP-6	PENNSYLVANIA HSG FIN AGY SGL 2008-103A			1	1FE	2,000,000	106.2150	2,124,300	2,000,000	2,000,000					5.700	5.699	AO	28,500	114,000	08/15/2008	04/01/2022
85732M-AT-4	PENNSYLVANIA PUB SCH LEHIGH CARBON 07			1	1FE	3,148,965	106.2260	3,213,337	3,025,000	3,122,258		(10,981)			5.000	4.480	MN	25,208	148,750	06/08/2007	11/01/2026
717817-GB-0	PHILADELPHIA PA ARPT SYS REF 1998A			1	1FE	2,003,660	100.8460	2,016,920	2,000,000	2,000,220		(465)			5.375	26.201	JD	4,778	107,500	12/05/2000	06/15/2014
71781E-AN-5	PHILADELPHIA PA AUTH FOR INDL DEV ARPT R			1	1FE	8,619,595	100.6690	8,828,671	8,770,000	8,744,947		15,614			5.250	15.738	JJ	230,213	460,425	11/05/1999	07/01/2011
717825-HK-2	PHILADELPHIA PA HOSP JEFFERSON 97A			1	1FE	5,366,223	100.3040	5,466,568	5,450,000	5,411,669		5,367			5.125	165.690	MN	35,690	279,313	08/06/1998	05/15/2018
717903-RS-9	PHILADELPHIA PA HOSP TEMPLE UNIV 93A			1	2FE	7,044,000	100.0440	8,003,520	8,000,000	7,107,351		44,211			6.625	8.633	MN	67,722	463,750	09/29/2008	11/15/2023
71781E-AM-7	PHILADELPHIA PA INDL DEV ARPT SYS 98A			1	1FE	1,015,240	100.6690	1,006,690	1,000,000	1,000,971		(1,870)			5.250	10.106	JJ	26,250	52,500	09/06/2000	07/01/2010
71781E-AP-0	PHILADELPHIA PA INDL DEV ARPT SYS 98A			1	1FE	2,981,356	100.6690	3,085,505	3,065,000	3,043,735		7,724			5.250	19.325	JJ	80,456	160,913	09/16/1999	07/01/2012
71781E-AQ-8	PHILADELPHIA PA INDL DEV ARPT SYS 98A			1	1FE	3,658,838	100.6770	3,775,388	3,750,000	3,719,882		7,583			5.375	20.116	JJ	100,781	201,563	09/16/1999	07/01/2013
71781Q-BF-4	PHILADELPHIA PA INDL LSE EXEMPT 2001 B			1	1FE	1,655,244	109.3650	1,656,880	1,515,000	1,557,041		(14,485)			5.500	4.389	AO	20,831	83,325	02/27/2002	10/01/2012
717893-MZ-1	PHILADELPHIA PA WTR & WASTEWTR 01B REF				1FE	3,310,409	110.1830	3,333,036	3,025,000	3,113,450		(28,721)			5.500	4.390	MN	27,729	166,375	01/22/2002	11/01/2012
717893-SQ-5	PHILADELPHIA PA WTR & WASTEWTR 07B			1	1FE	301,197	99.9940	349,979	350,000	303,503		2,123			4.500	4.277	MN	2,625	15,750	03/15/2007	11/01/2023
717893-LE-9	PHILADELPHIA PA WTR & WASTEWTR 98			2	1FE	31,750,500	108.9690	32,690,700	30,000,000	31,584,285		(166,215)			5.250	3.948	JD	70,000	787,500	06/17/2009	12/15/2014
724787-AJ-5	PITTSBURGH ALLEGHENY CNTY PA AUD AUTH			1	6*	385,121	101.1130	394,341	390,000		(388,569)	416			5.250	7.313	FA	8,531	20,475	06/15/1999	02/01/2013
72478P-AN-6	PITTSBURGH ALLEGHENY CNTY PA AUD REGL 99			1	6*	1,056,700	100.0800	1,251,000	1,250,000		(1,113,134)	7,343			5.000	24.835	FA	26,042	62,500	12/29/1999	02/01/2024
805777-JK-6	SAYRE PA HLTH CARE FAC GUTHRIE 02 A			1	1FE	3,819,268	110.4680	4,286,158	3,880,000	3,873,966		21,323			5.875	6.460	JD	18,996	227,950	04/17/2007	12/01/2031
810844-BL-3	SCRANTON PA SWR AUTH SWR REV 07			1	1FE	3,259,166	100.9480	3,285,857	3,255,000	3,258,150		(452)			4.750	4.731	JD	12,884	152,238	08/01/2007	12/01/2032
85230M-AR-5	ST MARY PA HOSP CATHOLIC HLTH EAST 04A			1	1FE	2,850,410	98.9370	2,869,173	2,900,000	2,863,663		2,744			5.000	5.267	MN	18,528	145,000	07/30/2004	11/15/2021
745262-CU-4	PUERTO RICO ELEC PWR AUTH 2005 QQ	0			2FE	514,777	107.0610	481,775	450,000	496,156		(4,465)			5.500	3.895	JJ	12,375	24,750	04/20/2005	07/01/2018
745181-XH-5	PUERTO RICO HWY & TRANS HWY REV 03 AA	0			2FE	284,968	103.4930	258,733	250,000	272,276		(2,136)			5.500	4.240	JJ	6,875	13,750	04/11/2003	07/01/2018
74381P-BY-3	PROVIDENCE RI REDEV AGY COP PORT 06 A	@			2FE	658,849	35.6920	619,256	1,735,000	798,688		41,149			0.000	5.360	NA			04/27/2006	09/01/2024
74381P-CA-4	PROVIDENCE RI REDEV AGY COP PORT 06 A	@			2FE	231,249	30.3430	207,850	685,000	280,928		14,629			0.000	5.420	NA			04/27/2006	09/01/2026
74381P-CB-2	PROVIDENCE RI REDEV AGY COP PORT 06 A	@			2FE	583,567	27.5050	504,717	1,835,000	709,689		37,154			0.000	5.450	NA			04/27/2006	09/01/2027
74381P-CC-0	PROVIDENCE RI REDEV AGY COP PORT 06 A	@			2FE	549,436	25.1580	461,649	1,835,000	668,890		35,202			0.000	5.480	NA			04/27/2006	09/01/2028
74381P-CD-8	PROVIDENCE RI REDEV AGY COP PORT 06 A	@			2FE	405,215	23.0610	330,925	1,435,000	493,663		26,071			0.000	5.500	NA			04/27/2006	09/01/2029
74381P-CE-6	PROVIDENCE RI REDEV AGY COP PORT 06 A	@			2FE	489,633	20.8370	382,359	1,835,000	596,720		31,569			0.000	5.510	NA			04/27/2006	09/01/2030
76218T-FG-4	RHODE ISLAND CLEAN WTR REVOLV FD 04A			1	1FE	1,709,518	105.6750	1,859,880	1,760,000	1,701,190		3,206			4.750	4.271	AO	20,900	83,600	12/09/2004	10/01/2022
76218T-FH-2	RHODE ISLAND CLEAN WTR REVOLV FD 04A			1	1FE	1,047,669	105.3620	1,148,446	1,090,000	1,041,092		2,385			4.750	4.396	AO	12,944	51,775	12/09/2004	10/01/2023
76218T-GG-3	RHODE ISLAND CLEAN WTR REVOLV FD 05A			1	1FE	1,847,699	106.5260	2,055,952	1,930,000	1,851,090		4,847			4.500	4.412	AO	21,713	84,600	11/23/2005	10/01/2021
76218T-GH-1	RHODE ISLAND CLEAN WTR REVOLV FD 05A			1	1FE	1,950,991	106.1490	2,064,598	1,945,000	1,948,825		(572)			4.500	4.460	AO	21,881	87,525	11/23/2005	10/01/2022
76218T-GJ-7	RHODE ISLAND CLEAN WTR REVOLV FD 05A			1	1FE	1,250,000	105.7730	1,322,163	1,250,000	1,250,000					4.500	4.499	AO	14,063	50,625	11/23/2005	10/01/2023
76223P-EE-1	RHODE ISLAND ECON DEV ARPT 2005 C				1FE	1,422,324	108.7170	1,424,193	1,310,000	1,378,318		(10,923)			5.000	3.714	JJ	32,750	65,500	06/15/2005	07/01/2015
76223P-EG-6	RHODE ISLAND ECON DEV ARPT 2005 C			1	1FE	1,410,245	106.6400	1,391,652	1,305,000	1,369,106		(10,230)			5.000	3.804	JJ	32,625	65,250	06/15/2005	07/01/2016
76223P-EH-4	RHODE ISLAND ECON DEV ARPT 2005 C			1	1FE	2,292,782	105.8230	2,254,030	2,130,000	2,229,282		(15,817)			5.000	3.884	JJ	53,250	106,500	06/15/2005	07/01/2017
76223P-EJ-0	RHODE ISLAND ECON DEV ARPT 2005 C			1	1FE	2,407,293	104.7860	2,347,206	2,240,000	2,339,904		(15,895)			5.000	3.995	JJ	56,000	112,000	06/15/2005	07/01/2018
76223P-EK-7	RHODE ISLAND ECON DEV ARPT 2005 C			1	1FE	2,517,260	102.0370	2,397,870	2,350,000	2,450,106		(15,906)			5.000	4.076	JJ	58,750	117,500	06/15/2005	07/01/2019
762236-BP-1	RHODE ISLAND ECON GABS DEPT TRANS 03A				1FE	5,199,228	111.0730	5,398,148	4,860,000	5,041,430		(47,956)			5.250	4.080	JD	11,340	255,150	07/12/2006	06/15/2013
762236-BQ-9	RHODE ISLAND ECON GABS DEPT TRANS 03A			1	1FE	3,857,375	108.6070	3,855,549	3,550,000	3,681,866		(35,040)			5.000	3.503	JD	7,889	177,500	11/21/2003	06/15/2014
762236-BR-7	RHODE ISLAND ECON GABS DEPT TRANS 03A			1	1FE	3,128,027	107.1350	3,106,915	2,900,000	2,992,694		(24,545)			5.000	4.000	JD	6,444	145,000	11/14/2003	06/15/2015
762243-CX-9	RHODE ISLAND HLTH ED BROWN UNIV 03A			1	1FE	3,069,220	101.0960	3,164,305	3,130,000	3,072,903		1,061			4.750	4.583	MS	49,558	148,675	02/02/2005	09/01/2037
762243-PH-0	RHODE ISLAND HLTH ED UNIV OF RI 05D			1	1FE	2,939,853	99.2630	2,918,332	2,940,000	2,940,000					4.500	4.499	MS	38,955	132,300	10/14/2005	09/15/2023
762243-QS-5	RHODE ISLAND HLTH ED UNIV OF RI 05F			1	1FE	965,925	100.1180	1,071,263	1,070,000	972,780		4,658			4.500	4.586	MS	14,178	48,150	10/14/2005	09/15/2025
762243-RJ-4	RHODE ISLAND HLTH ED UNIV OF RI 05G			1	1FE	1,795,450	101.0710	1,799,064	1,780,000	1,789,726		(1,470)			4.500	4.390	MS	23,585	80,100	10/14/2005	09/15/2021
762243-RN-5	RHODE ISLAND HLTH ED UNIV OF RI 05G			1	1FE	1,607,127	100.1180	1,782,100	1,780,000	1,616,706		6,490			4.500	4.590	MS	23,585	80,100	10/14/2005	09/15/2025
76221R-EJ-8	RHODE ISLAND HSG MTG HMEOWNSHP 08-59B			1	1FE	4,000,000	103.6280	4,145,120	4,000,000	4,000,000					5.450	5.449	AO	54,500	218,000	03/12/2008	10/01/2022
76221R-EK-5	RHODE ISLAND HSG MTG HMEOWNSHP 08-59B			1	1FE	4,935,000	102.4390	5,055,365	4,935,000	4,935,000					5.700	5.699	AO	70,324	281,295	03/12/2008	04/01/2028
76221R-DH-3	RHODE ISLAND HSG MTG RENTAL 07B-1A			1	1FE	4,435,000	97.9630	4,344,659	4,435,000	4,435,000					5.400	5.399	AO	59,873	239,490	12/14/2007	10/01/2037
76228P-AA-8	RHODE ISLAND INDL SOLID WST MGMT 04A				2FE	3,500,000	98.9540	3,463,390	3,500,000	3,500,000					4.625	4.624	AO	40,469	194,688	03/24/2006	04/01/2016
396584-BH-6	GREENVILLE SC TAX INCREMENT BUS DIST 03			1	2FE	2,268,553	104.2660	2,351,198	2,255,000	2,260,336		(1,480)			5.000	4.919	AO	28,188	112,750	08/20/2003	04/01/2021
397090-ER-8	GREENWOOD CNTY SC HOSP SELF RGL 04A			1	1FE	1,908,562	106.4330	1,873,221	1,760,000	1,824,392		(15,644)			5.000	3.940	AO	22,000	88,000	01/15/2004	10/01/2016
584633-AG-6	MEDICAL UNIV HOSP AUTH SC HOSP FAC 02A			1	1FE	4,928,000	114.4310	5,721,550	5,000,000	4,971,897		9,501			6.500	6.733	FA	122,778	325,000	06/26/2002	08/15/2032
720175-PN-2	PIEDMONT SC MUN PWR AGY ELEC 96 B REF			1	1FE	3,015,000	100.1640	3,004,920	3,000,000	3,000,000					5.250	5.094	JJ	78,750	157,500	07/17/1997	01/01/2012
83712D-FV-3	SOUTH CAROLINA HOUSING FIN & DEV AUTH			1	1FE	2,255,238	101.1570	2,291,206	2,265,000	2,263,636		1,129			6.000	6.080	JJ	67,950	129,000	05/22/2000	07/01/2012
83712D-MV-5	SOUTH CAROLINA HSG FIN DEV MTG 06A-2			1	1FE	5,003,258	99.2200	4,936,195	4,975,000	4,993,855		(2,928)			4.900	4.820	JJ	121,888	243,775	08/03/2006	07/01/2021
83712D-RR-9	SOUTH CAROLINA HSG FIN DEV MTG 08B-2			1	1FE	5,785,000	101.8590	5,892,543	5,785,000	5,785,000					6.000	5.948	JJ	173,550	292,143	08/01/2008	07/01/2027
837031-QD-8	SOUTH CAROLINA JOBS BON SECOURS 02A			1	1FE	4,138,475	112.6670	4,788,348	4,250,000	4,179,423		21,793			5.625	6.266	MN	30,547	239,063	01/25/2008	11/15/2030

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	Maturity
83703E-FY-6	SOUTH CAROLINA JOBS GEORGETOWN MEM 99			1	2Z	3,000,000	100.4260	3,012,780	3,000,000	3,000,000					5.875	6.884	MN	29,375	176,250	08/26/1999	11/01/2029
83703E-JG-1	SOUTH CAROLINA JOBS PALMETTO HLTH 03 C			1	1	6,061,302	117.2230	7,226,798	6,165,000	6,109,513		13,302			6.375	6.658	FA	163,758	393,019	01/06/2006	08/01/2034
83703E-JL-0	SOUTH CAROLINA JOBS PALMETTO HLTH 03 C			1	1	820,955	117.2230	978,812	835,000	826,771		1,971			6.375	6.686	FA	22,180	53,231	01/06/2006	08/01/2034
83703R-AA-4	SOUTH CAROLINA JOBS SC ELEC & GAS 02A			1	1FE	4,725,000	103.2990	4,880,878	4,725,000	4,725,000					5.200	5.199	MN	40,950	245,700	11/05/2002	11/01/2027
837152-JC-2	SOUTH CAROLINA TRANSN INFRA BK 04A			1	1FE	6,612,938	102.3050	6,747,015	6,595,000	6,604,498		(1,740)			4.875	4.840	AO	80,377	321,506	08/12/2004	10/01/2026
847184-RJ-9	SPARTANBURG SC JR LIEN WTRWKS 1998			1	1FE	3,378,274	116.5220	3,961,748	3,400,000	3,387,986		2,354			5.250	5.340	JD	14,875	178,500	04/02/2002	06/01/2023
914857-AU-1	UNIVERSITY OF SC ED FACS 2005 A REF			1	1FE	909,719	101.9130	942,695	925,000	912,205		625			4.250	4.494	JD	3,276	37,188	09/09/2005	06/01/2024
914857-AV-9	UNIVERSITY OF SC ED FACS 2005 A REF			1	1FE	1,840,992	102.7420	1,880,179	1,830,000	1,837,114		(1,031)			4.500	4.363	JD	6,863	77,850	09/09/2005	06/01/2025
914857-AW-7	UNIVERSITY OF SC ED FACS 2005 A REF			1	1FE	1,826,487	102.4240	1,864,117	1,820,000	1,824,200		(608)			4.500	4.407	JD	6,825	81,900	09/09/2005	06/01/2026
914857-AX-5	UNIVERSITY OF SC ED FACS 2005 A REF			1	1FE	275,309	102.1080	280,797	275,000	275,200		(29)			4.500	4.451	JD	1,031	12,375	09/09/2005	06/01/2027
914857-AY-3	UNIVERSITY OF SC ED FACS 2005 A REF			1	1FE	254,669	101.7400	259,437	255,000	254,706		10			4.500	4.498	JD	956	11,475	09/09/2005	06/01/2028
422341-AU-1	HEARTLAND SD CONSUMER PWR DIST ELEC 77			1	1	1,193,000	114.8270	1,320,511	1,150,000	1,149,896		44			6.375	(8.777)	JJ	36,656	68,850	10/05/1977	01/01/2016
422341-BP-1	HEARTLAND SD CONSUMER PWR DIST ELEC 79			1	1	770,000	116.8720	899,914	770,000	770,000					7.000	6.827	JJ	26,950	51,625	04/30/1979	01/01/2016
83755V-FM-1	SOUTH DAKOTA HLTH ED AVERA HLTH 02				1FE	877,346	101.6100	853,524	840,000	842,668		(5,167)			5.000	4.348	JJ	21,000	42,000	03/08/2002	07/01/2010
83755V-FU-3	SOUTH DAKOTA HLTH ED AVERA HLTH 02			1	1FE	7,516,080	99.7130	7,777,614	7,800,000	7,574,918		9,055			5.125	6.313	JJ	199,875	399,750	03/08/2002	07/01/2027
83755V-EB-6	SOUTH DAKOTA HLTH ED RAPID CITY HOSP 01			1	1FE	1,681,086	105.2190	1,699,287	1,615,000	1,628,752		(7,734)			5.500	4.958	MS	29,608	88,825	01/04/2002	09/01/2013
83755V-FB-5	SOUTH DAKOTA HLTH ED SIOUX VLY 01E			1	1FE	13,765,673	102.0230	14,859,650	14,565,000	13,820,054		46,461			5.375	7.784	MN	130,478	780,181	10/28/2008	11/01/2024
83755G-4Y-0	SOUTH DAKOTA HSG DEV HMEOWNSHP MTG 07H			1	1FE	3,240,000	99.2650	3,216,186	3,240,000	3,240,000					4.950	4.950	MN	26,730	160,133	10/18/2007	05/01/2022
162419-AH-8	CHATTANOOGA TN INDL DEV LEASE RENT 00			1	1FE	2,917,226	102.7950	3,001,614	2,920,000	2,918,999		236			5.250	5.271	AO	38,325	153,300	10/04/2000	10/01/2013
162419-AK-1	CHATTANOOGA TN INDL DEV LEASE RENT 00			1	1FE	2,971,906	102.4970	3,049,286	2,975,000	2,973,515		215			5.400	5.429	AO	40,163	160,650	10/04/2000	10/01/2015
499523-RX-8	KNOX CNTY TN HLTH BAPTIST OF E TN 02			1	1FE	1,037,500	105.3300	1,053,300	1,000,000	1,025,759		(6,948)			6.500	5.673	AO	13,722	65,000	04/08/2008	04/15/2031
586158-KU-0	MEMPHIS TN ELEC SYS SUB 2003 A				1FE	4,578,077	107.9940	4,638,342	4,295,000	4,395,988		(49,944)			5.000	3.708	JD	17,896	212,500	02/24/2006	12/01/2011
586158-KW-6	MEMPHIS TN ELEC SYS SUB 2003 A				1FE	9,380,161	110.9890	9,800,329	8,830,000	9,092,221		(83,334)			5.000	3.912	JD	36,792	441,500	07/20/2006	12/01/2012
586111-JC-1	MEMPHIS-SHELBY CNTY TN ARPT 03A REF				1FE	311,508	108.8140	321,001	295,000	300,440		(1,888)			5.000	4.259	MS	4,917	14,750	01/10/2003	09/01/2012
586111-JE-7	MEMPHIS-SHELBY CNTY TN ARPT 03A REF				1FE	1,216,895	112.1640	1,284,278	1,145,000	1,179,282		(6,461)			5.250	4.530	MS	20,038	60,113	01/10/2003	09/01/2014
821692-RJ-1	SHELBY CNTY TN HLTH METHODIST HLTH 02			1	1FE	11,910,301	114.3900	13,783,995	12,050,000	11,994,670		18,384			6.500	6.687	MS	261,083	783,250	09/30/2004	09/01/2026
821692-RR-3	SHELBY CNTY TN HLTH METHODIST HLTH 02			1	1FE	20,385,889	114.3900	23,592,938	20,625,000	20,530,295		31,466			6.500	6.687	MS	446,875	1,340,625	09/30/2004	09/01/2026
86642P-DF-1	SUMNER CNTY TN HOSP RGL HLTH SYS 07A			1	4FE	2,702,559	40.7300	2,647,450	6,500,000	2,647,450	(53,555)	18,589	3,807,451		5.500	5.130	MN	59,583	178,750	07/26/2007	11/01/2022
86642P-DG-9	SUMNER CNTY TN HOSP RGL HLTH SYS 07A			1	4FE	3,267,536	40.7300	3,753,270	9,215,000	3,273,800		26,876	5,888,120		5.500	5.230	MN	84,471	253,413	07/26/2007	11/01/2027
86642P-DH-7	SUMNER CNTY TN HOSP RGL HLTH SYS 07A			1	4FE	3,317,679	40.7300	3,818,438	9,375,000	3,330,627		29,143	5,952,415		5.500	5.290	MN	85,938	257,813	07/26/2007	11/01/2032
88045R-EQ-1	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4			1	1FE	25,000	99.9020	24,976	25,000	25,000					5.000	4.999	JJ	625	1,250	10/12/2007	07/01/2023
88045R-EQ-1	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4	0		1	1FE	3,000,000	99.9020	2,997,060	3,000,000	3,000,000					5.000	4.999	JJ	75,000	150,000	10/12/2007	07/01/2023
88045R-ER-9	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4			1	1FE	2,720,000	99.9990	2,719,973	2,720,000	2,720,000					5.100	5.099	JJ	69,360	131,708	10/12/2007	07/01/2028
880557-XN-8	TENNESSEE ST SCH BD HIGHER ED 2ND 00A			1	1FE	1,584,768	101.6720	1,626,752	1,600,000	1,600,000		4,157			5.500	5.704	MN	14,667	88,000	12/04/2000	05/01/2026
963864-EP-4	WHITE HOUSE TN UTIL DIST WTRWKS 78			1	1	500,000	100.0000	500,000	500,000	500,000					7.250	8.819	JJ	18,125	36,250	02/26/1979	01/01/2010
963864-EQ-2	WHITE HOUSE TN UTIL DIST WTRWKS 78			1	1	535,000	106.8490	571,642	535,000	535,000					7.250	10.573	JJ	19,394	38,788	02/26/1979	01/01/2011
963864-ER-0	WHITE HOUSE TN UTIL DIST WTRWKS 78			1	1	575,000	113.0880	650,256	575,000	575,000					7.250	12.327	JJ	20,844	41,688	02/26/1979	01/01/2012
963864-ES-8	WHITE HOUSE TN UTIL DIST WTRWKS 78			1	1	615,000	118.6680	729,808	615,000	615,000					7.250	14.081	JJ	22,294	44,588	02/26/1979	01/01/2013
052422-DL-3	AUSTIN TX HOTEL OCCUPANCY TAX 2004			1	1FE	2,518,051	107.0640	2,526,710	2,360,000	2,434,969		(17,524)			5.000	3.832	MN	15,078	118,000	02/13/2004	11/15/2017
052422-DM-1	AUSTIN TX HOTEL OCCUPANCY TAX 2004			1	1FE	1,678,422	105.4760	1,671,795	1,585,000	1,629,002		(10,258)			5.000	3.858	MN	10,126	79,250	02/13/2004	11/15/2018
052422-DN-9	AUSTIN TX HOTEL OCCUPANCY TAX 2004			1	1FE	2,395,201	104.8500	2,380,095	2,270,000	2,329,517		(13,860)			5.000	4.015	MN	14,503	113,500	02/13/2004	11/15/2019
052455-CJ-9	AUSTIN TX REV REF SUB LIEN 1998A			1	1FE	8,131,141	97.8730	10,687,732	10,920,000	8,764,341		83,903			4.250	6.280	MN	59,302	464,100	10/07/1999	05/15/2028
078027-CR-8	BELL CNTY TX HLTH RENAISSANCE 1996			1	4	4,085,000	97.2570	3,972,948	4,085,000	3,972,948	841,224				8.250	11.341	MS	112,338	335,156	09/30/1996	09/01/2026
078043-EN-2	BELL CNTY TX WTR CTL IMPT DIST NO 1 04			1	1FE	201,280	108.3680	205,899	190,000	196,120		(1,212)			4.750	3.475	JJ	4,287	9,025	09/28/2004	07/10/2015
078043-EQ-5	BELL CNTY TX WTR CTL IMPT DIST NO 1 04			1	1FE	167,494	105.0750	168,120	160,000	164,082		(805)			4.750	3.746	JJ	3,610	7,600	09/28/2004	07/10/2017
088379-YC-0	BEXAR CNTY TX HSG MULTI AVION 07A			1	4	14,115,000	76.5250	10,801,504	14,115,000	10,801,504	1,798,110				5.750	5.842	MS	270,538	811,038	08/09/2007	09/01/2047
088379-YD-8	BEXAR CNTY TX HSG MULTI AVION 07B			2	4	345,000	90.6430	312,718	345,000	312,718	(914)				8.000	6.386	MS	9,200	27,000	08/09/2007	09/01/2017
088379-QZ-8	BEXAR CNTY TX HSG MULTI DYMAXION 00A			1	2FE	2,500,000	83.5160	2,087,900	2,500,000	2,500,000					6.100	7.203	FA	63,542	152,500	08/01/2000	08/01/2030
088379-QP-0	BEXAR CNTY TX HSG MULTI HONEY CREEK 00A			1	2FE	3,000,000	76.9200	2,307,600	3,000,000	3,000,000					6.200	7.585	AO	46,500	186,000	04/10/2000	04/01/2030
088379-VS-8	BEXAR CNTY TX HSG MULTI SUNCREST 02A			1	1FE	12,150,000	114.6840	13,934,106	12,150,000	12,245,949		47,001			7.250	5.794	MS	293,625	883,413	09/13/2002	09/01/2037
088563-PW-5	BEXAR CNTY TX MET WTR DIST WTRWKS 2002 R			1	1FE	5,354,224	101.9960	5,574,081	5,465,000	5,370,773		2,632			5.125	5.697	MN	46,680	266,756	07/31/2002	05/01/2032
088563-TA-9	BEXAR CNTY TX MET WTR DIST WTRWKS 2002 R			1	1FE	2,439,324	109.4130	2,740,796	2,505,000	2,474,700		11,853			5.000	5.560	MN	20,875	125,250	09/30/2006	05/01/2026
088563-TB-7	BEXAR CNTY TX MET WTR DIST WTRWKS 2002 R			1	1FE	715,730	102.3440	752,228	735,000	718,204		805			5.000	5.776	MN	6,125	29,250	09/30/2006	05/01/2026
088563-QN-4	BEXAR CNTY TX MET WTR DIST WTRWKS 2006 R			1	1FE	889,902	101.1870	910,683	900,000	891,556		499			4.500	4.660	MN	6,750	34,875	06/09/2006	05/01/2022
088563-QP-9	BEXAR CNTY TX MET WTR DIST WTRWKS 2006 R			1	1FE	1,270,457	100.9110	1,301,752	1,290,000	1,273,386		884			4.500	4.719	MN	9,675	58,050	06/09/2006	05/01/2023
088563-QQ-7	BEXAR CNTY TX MET WTR DIST WTRWKS 2006 R			1	1FE	1,699,272	100.6350	1,876,843	1,865,000	1,711,186		7,004			4.500	4.776	MN	13,988	81,675	06/09/2006	05/01/2024

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	Maturity
088563-QR-5	BEXAR CNTY TX MET WTR DIST WTRWKS 2006 R			1	1FE	1,718,458	100.4160	1,958,112	1,950,000	1,733,004		8,760			4.500	4.823	MN	14,625	85,500	06/09/2006	05/01/2025
106214-DR-7	BRAZOS RIV AUTH TX HOUSTON INDS 98B REF			1	2FE	16,215,636	99.7050	16,002,653	16,050,000	16,120,460		(81,241)			5.125	7.173	MN	137,094	822,563	10/28/2008	11/01/2020
106214-DW-6	BRAZOS RIV AUTH TX HOUSTON INDS 98D REF				2FE	3,770,625	102.4530	3,841,988	3,750,000	3,759,819		(1,449)			4.900	4.846	AO	45,938	183,750	01/11/2001	10/01/2015
106213-HJ-3	BRAZOS RIV AUTH TX PCR TEXAS UTIL 01D-1	0		1	5FE	15,000,000	68.6930	10,303,950	15,000,000	10,303,950	870,300				8.250	8.302	JD	103,125	1,237,500	06/13/2008	05/01/2033
106213-GB-1	BRAZOS RIV AUTH TX PCR TEXAS UTIL 99A RM			1	5FE	5,000,000	64.5400	3,227,000	5,000,000	3,227,000	274,950				7.700	7.892	AO	96,250	385,000	03/21/2003	04/01/2033
106213-GA-3	BRAZOS RIV AUTH TX PCR TEXAS UTIL 99C RM			1	5FE	5,000,000	65.2350	3,261,750	5,000,000	3,261,750	293,400				7.700	7.892	AO	96,250	385,000	03/21/2003	03/01/2032
116475-NZ-3	BROWNSVILLE TX UTIL SYS SER 1978			1	1	383,927	100.0000	390,000	390,000	390,000		536			7.375	(96.671)	JJ	14,381	21,203	01/04/1980	01/01/2010
116475-PN-8	BROWNSVILLE TX UTIL SYS SER 1980			1	1	1,095,000	112.8580	1,235,795	1,095,000	1,095,000					9.400	9.091	JJ	51,465	91,415	08/29/1980	01/01/2013
190418-CB-7	COASTAL BEND TX HLTH INCARNATE 93C			1	1	12,407,625	109.1430	13,424,589	12,300,000	12,300,000					5.929	5.780	5WK	43,956	762,776	11/28/1995	11/15/2013
220245-LG-7	CORPUS CHRISTI TEX UTIL SYS REV REF				1FE	1,261,183	112.2620	1,279,787	1,140,000	1,224,331		(9,371)			5.250	3.896	JJ	27,598	59,850	01/10/2005	07/15/2017
220245-LH-5	CORPUS CHRISTI TEX UTIL SYS REV REF			1	1FE	4,380,385	111.0700	4,442,800	4,000,000	4,265,107		(29,312)			5.250	3.972	JJ	96,833	210,000	01/10/2005	07/15/2018
220245-LJ-1	CORPUS CHRISTI TEX UTIL SYS REV REF			1	1FE	566,826	110.3060	573,591	520,000	552,657		(3,603)			5.250	4.011	JJ	12,588	27,300	01/10/2005	07/15/2019
220121-BS-5	CORPUS CHRISTI TX BUS TAX ARENA 02			1	1FE	2,784,473	102.4290	2,811,676	2,745,000	2,766,410		(5,242)			4.875	4.640	MS	44,606	133,819	05/01/2006	09/01/2020
220245-HL-1	CORPUS CHRISTI TX UTIL SYS 2002 REF			1	1FE	918,673	110.3720	954,718	865,000	881,066		(5,876)			5.000	4.219	JJ	19,943	43,250	09/06/2002	07/15/2016
234691-AN-3	DALLAS CNTY TX MENTAL HLTH 1995 F			1	1FE	1,664,713	100.0170	1,685,286	1,685,000	1,678,356		825			5.750	7.206	MS	32,296	96,888	11/09/1995	09/01/2016
235036-NU-0	DALLAS FT WORTH TX INTL ARPT JOINT 03C-2			1	1FE	37,500,000	100.1170	37,543,875	37,500,000	37,500,000					6.125	6.122	MN	382,813	2,296,875	03/27/2008	11/01/2018
235036-JL-5	DALLAS FT WORTH TX INTL ARPT JOINT 04B			1	1FE	1,249,178	110.3050	1,240,931	1,125,000	1,190,423		(11,904)			5.750	4.401	MN	10,781	64,688	07/16/2004	11/01/2015
235416-ZK-3	DALLAS TX WTRWKS & SWR SYS 07			1	1FE	4,724,250	103.0920	5,154,600	5,000,000	4,740,780		9,746			4.500	5.269	AO	56,250	225,000	04/02/2008	10/01/2026
366133-DL-7	GARLAND TX ELEC UTIL SYS 2006			1	1FE	4,132,420	101.8980	4,254,242	4,175,000	4,138,167		1,649			4.500	4.670	MS	62,625	185,625	03/22/2006	03/01/2026
40064N-AT-5	GUADALUPE-BLANCO RIV TX REGL WTR 07A			1	1FE	2,847,240	93.8560	3,378,816	3,600,000	2,875,282		24,046			5.000	8.700	MN	23,000	172,500	10/24/2008	05/15/2039
401905-DL-5	GULF CST TX WST DISP BAYPORT AREA 04			1	2FE	1,786,584	105.2920	1,779,435	1,690,000	1,740,278		(9,354)			5.000	4.300	AO	21,125	84,500	07/14/2004	10/01/2016
401905-DM-3	GULF CST TX WST DISP BAYPORT AREA 04			1	2FE	1,862,987	104.1450	1,848,574	1,775,000	1,820,901		(8,517)			5.000	4.390	AO	22,188	88,750	07/14/2004	10/01/2017
401905-DN-1	GULF CST TX WST DISP BAYPORT AREA 04			1	2FE	1,944,990	103.3590	1,927,645	1,865,000	1,906,808		(7,740)			5.000	4.470	AO	23,313	93,250	07/14/2004	10/01/2018
401905-DP-6	GULF CST TX WST DISP BAYPORT AREA 04			1	2FE	2,031,089	102.8390	2,015,644	1,960,000	1,997,226		(6,876)			5.000	4.550	AO	24,500	98,000	07/14/2004	10/01/2019
401905-DQ-4	GULF CST TX WST DISP BAYPORT AREA 04			1	2FE	2,121,068	102.1940	2,100,087	2,055,000	2,089,637		(6,388)			5.000	4.600	AO	25,688	102,750	07/14/2004	10/01/2020
401905-DR-2	GULF CST TX WST DISP BAYPORT AREA 04			1	2FE	2,215,318	101.9370	2,201,839	2,160,000	2,189,056		(5,347)			5.000	4.680	AO	27,000	108,000	07/14/2004	10/01/2021
401905-DS-0	GULF CST TX WST DISP BAYPORT AREA 04			1	2FE	2,306,450	101.7230	2,304,026	2,265,000	2,286,817		(4,004)			5.000	4.770	AO	28,313	113,250	07/14/2004	10/01/2022
401905-DT-8	GULF CST TX WST DISP BAYPORT AREA 04			1	2FE	2,406,323	101.5100	2,415,938	2,380,000	2,393,884		(2,542)			5.000	4.860	AO	29,750	119,000	07/14/2004	10/01/2023
401905-DU-5	GULF CST TX WST DISP BAYPORT AREA 04			1	2FE	2,509,725	101.2980	2,532,450	2,500,000	2,505,140		(939)			5.000	4.950	AO	31,250	125,000	07/14/2004	10/01/2024
401905-BK-9	GULF CST TX WST DISP RELIANT ENERGY 99				2FE	3,230,000	101.4340	3,276,318	3,230,000	3,230,000					4.700	4.697	JJ	75,905	151,810	04/14/1999	01/01/2011
40223N-DF-0	GULF CST TX WTR AUTH SOUTH PROJ 98 A			1	1FE	996,525	100.1430	1,031,473	1,030,000	1,008,499		1,388			5.000	13.724	FA	19,456	51,500	07/08/1998	08/15/2022
414152-PX-0	HARRIS CNTY TX HLTH MEM HERMANN 01A			1	1FE	10,963,920	108.9270	11,981,970	11,000,000	11,068,391		27,175			6.375	6.591	JD	58,438	701,250	04/26/2001	06/01/2029
414152-NG-9	HARRIS CNTY TX HLTH MEM HERMANN 98				1FE	3,766,172	101.8480	3,635,974	3,570,000	3,580,888		(25,329)			5.500	4.749	JD	16,363	196,350	04/10/2001	06/01/2010
414152-NN-4	HARRIS CNTY TX HLTH MEM HERMANN 98				1FE	1,592,231	112.6540	1,627,850	1,445,000	1,510,506		(13,180)			5.500	4.360	JD	6,623	79,475	12/13/2002	06/01/2014
414154-BP-8	HARRIS CNTY TX HLTH TX MED CTR 99A			1	1FE	5,646,466	100.9720	5,851,327	5,795,000	5,680,906		4,325			5.250	11.453	MN	38,875	284,288	06/07/1999	05/15/2029
414156-CN-7	HARRIS CNTY TX HOSP DIST HARRIS CNTY 90			2	1	205,668	100.7670	211,611	210,000	210,000		524			7.400	(113.363)	FA	5,871	7,770	09/27/2000	02/15/2010
414156-CQ-0	HARRIS CNTY TX HOSP DIST HARRIS CNTY 90			2	1FE	1,581,681	100.7130	1,626,515	1,615,000	1,615,000		4,029			7.400	(106.872)	FA	45,148	71,965	09/27/2000	02/15/2010
413890-BT-0	HARRIS CNTY TX HOUSTON SPORTS JR 01H CAP	0		1	2FE	535,303	13.3490	519,276	3,890,000	781,430		45,002			0.000	6.020	NA			08/08/2003	11/15/2036
413893-CJ-5	HARRIS CNTY TX HOUSTON SPORTS SR 01A CUR			1	2FE	5,574,206	94.4260	5,212,315	5,520,000	5,534,486		(7,200)			5.250	5.101	MN	37,030	289,800	09/17/2003	11/15/2030
413890-AE-4	HARRIS CNTY TX HOUSTON SPORTS SR 01G			1	2FE	2,403,408	100.0810	2,401,944	2,400,000	2,400,794		(394)			5.250	5.231	MN	16,100	126,000	02/12/2002	11/15/2021
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A			1	1	4,144,056	101.4270	4,259,934	4,200,000	4,166,938		1,646			6.300	21.164	JD	22,050	260,348	06/15/1995	06/01/2025
44237N-CZ-3	HOUSTON TX CONV OCCUPANCY 01B TERM			1	1FE	2,785,533	100.4010	2,861,429	2,850,000	2,794,417		1,466			5.250	6.035	MS	49,875	149,625	05/28/2002	09/01/2033
442436-5Y-3	HOUSTON TX WTR & SWR 98 JR LIEN A CAP	0			1FE	2,106,594	54.0120	2,719,504	5,035,000	2,254,463		126,479			0.000	5.858	NA			10/28/2008	12/01/2023
442438-LG-0	HOUSTON TX WTR SYS 1979			1	1	827,610	114.8590	844,214	735,000	735,000					6.400	6.223	JD	3,920	47,040	05/14/2002	12/01/2014
57652T-AM-9	MATAGORDA CNTY TX NAV HOUSTON INDS 98B			1	2FE	20,001,000	93.2850	18,657,000	20,000,000	20,000,427		(490)			5.150	9.433	MN	171,667	1,030,000	10/28/2008	11/01/2029
581659-AG-4	MC KINNEY TX MULTI PK CREEK 97 RESTRUC			2	6	8,914,745	58.4810	5,754,530	9,840,000	5,754,530	2,086,604	32,671	1,993,422		7.250	8.054	MS	237,800	712,131	08/18/2003	09/01/2043
658546-WB-8	NORTH CENTRAL TX HLTH HOSP BAYLOR 95				1	954,873	102.1620	868,377	850,000	855,131		(13,403)			6.250	4.591	MN	6,788	53,125	02/27/2001	05/15/2010
658546-TF-3	NORTH CENTRAL TX HLTH TX HLTH RES 97B				1FE	425,055	116.3260	436,223	375,000	402,067		(4,650)			5.750	4.169	FA	8,146	21,563	08/03/2004	02/15/2015
662823-BQ-5	NORTH TX HLTH UNITED REG HLTH CARE 03			1	1FE	12,040,000	102.6500	12,359,060	12,040,000	12,040,000					5.500	5.498	MS	220,733	662,200	07/31/2003	09/01/2018
662823-BS-1	NORTH TX HLTH UNITED REG HLTH CARE 03			1	1FE	4,265,820	114.5100	5,152,950	4,500,000	4,361,711		32,468			5.500	6.452	MS	82,500	247,500	07/31/2003	09/01/2028
662832-DR-2	NORTH TX MUN WTR DIST SOLID WASTE 03			1	1FE	226,026	105.4150	237,184	225,000	225,385		(110)			5.000	4.939	MS	3,750	11,250	03/28/2003	09/01/2023
66283A-BL-9	NORTH TX MUN WTR DIST WSTWTR PANTHER 06			1	1FE	1,851,476	104.5500	1,975,995	1,890,000	1,844,940		2,815			5.000	4.610	JD	7,875	89,500	06/23/2006	06/01/2021
662858-CT-4	NORTH TX TWY AUTH DALLAS NO TWY SYS 03A			1	1FE	4,111,670	95.2280	4,428,102	4,650,000	4,121,570		8,480			5.000	8.367	JJ	116,250	232,500	10/28/2008	01/01/2038
756864-BQ-6	RED RIVER TX AUTH PCR SW PUBLIC 91			1	2FE	10,090,265	100.3490	10,235,598	10,200,000	10,181,764		11,379			5.200	10.841	JJ	265,200	530,400	11/17/1999	07/01/2011
78219N-AA-0	RUSK CNTY TX WINDSOR HLTH CARE II 99A			1	6	7,165,203	0.0010	136	13,580,000	136	(65,919)	65,919			8.000	7.308	AO	271,600	1,086,400	10/26/1999	10/01/2030
796242-HH-1	SAN ANTONIO TX ARPT SYS IMPT 2002				1FE	3,049,122	104.4480	3,049,882	2,920,000	2,944,999		(15,686)			5.500	4.899	JJ	80,300	160,600	03/13/2002	07/01/2011

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	Maturity
796252-7X-6	SAN ANTONIO TX ELEC & GAS SYS 91B	@			1	3,151,750	99.1290	12,391,125	12,500,000	11,589,754		781,283			0.000	7.102	NA			04/19/1991	02/01/2011
796252-8F-4	SAN ANTONIO TX ELEC & GAS SYS 91B	@			1	2,703,600	99.9510	9,995,100	10,000,000	9,942,007		670,229			0.000	7.102	NA			04/19/1991	02/01/2010
796253-RV-6	SAN ANTONIO TX ELEC & GAS SYS 97 REF			1	1FE	19,302,455	120.8130	23,637,063	19,565,000	19,381,970		13,180			5.500	10.002	FA	448,365	1,076,075	11/25/2002	02/01/2020
799204-JA-1	SAN PATRICIO TX MUN WTR DIST 2006			1	1FE	1,342,209	103.0250	1,370,233	1,330,000	1,338,377		(1,314)			4.500	4.370	JJ	28,429	59,850	11/20/2006	07/10/2023
799204-JB-9	SAN PATRICIO TX MUN WTR DIST 2006			1	1FE	739,691	102.7740	827,331	805,000	742,404		2,810			4.500	4.373	JJ	17,207	36,225	11/20/2006	07/10/2024
799204-JC-7	SAN PATRICIO TX MUN WTR DIST 2006			1	1FE	1,901,964	102.3260	1,933,961	1,890,000	1,898,213		(1,286)			4.500	4.410	JJ	40,399	85,050	11/20/2006	07/10/2025
799204-JD-5	SAN PATRICIO TX MUN WTR DIST 2006			1	1FE	1,979,673	102.0280	2,009,952	1,970,000	1,976,642		(1,040)			4.500	4.430	JJ	42,109	88,650	11/20/2006	07/10/2026
875906-MK-2	TARRANT CNTY TX HLTH COOK CHLD MED 07B			1	1FE	2,575,926	107.5180	2,666,446	2,480,000	2,556,742		(7,899)			5.000	4.530	JD	10,333	124,000	06/13/2007	12/01/2018
876387-DA-6	TARRANT CNTY TX HOSP DIST CMC ENERGY			1	1	2,399,269	101.6660	2,439,241	2,399,269	2,399,269					6.200	10.827	JAJO	26,032	138,823	04/28/1997	04/28/2012
876443-CL-4	TARRANT TX REGL WTR DIST CTRL IMPT 06			1	1FE	4,991,063	104.8450	4,980,138	4,750,000	4,912,641		(22,537)			5.000	4.360	MS	79,167	237,500	03/21/2006	03/01/2027
882758-CL-7	TEXAS PROPERTY FIN CORP MENTAL HLTH			1	2FE	298,500	95.7910	287,373	300,000	299,510		185			6.200	6.887	MS	6,200	18,600	11/27/1996	09/01/2016
88283L-CU-8	TEXAS ST TRANS COMMN 2006A			1	1FE	4,918,119	105.9090	5,602,586	5,290,000	4,931,568		16,310			4.750	4.539	AO	62,819	251,275	09/13/2007	04/01/2024
882854-NY-4	TEXAS ST WTR DEV BRD REV JR 2007 B			1	1FE	6,955,663	102.8840	7,227,601	7,025,000	6,962,611		2,705			4.500	4.688	JJ	145,769	316,125	04/17/2007	07/15/2025
882854-NZ-1	TEXAS ST WTR DEV BRD REV JR 2007 B			1	1FE	6,133,829	102.5490	6,363,165	6,205,000	6,140,410		2,563			4.500	4.720	JJ	128,754	279,225	04/17/2007	07/15/2026
882762-BF-3	TEXAS TPK AUTH CENTRAL TX 1ST 02A CAP	@		1	2FE	5,288,308	24.2260	7,219,348	29,800,000	8,195,921		474,984			0.000	6.604	NA			08/07/2002	08/15/2031
882762-BG-1	TEXAS TPK AUTH CENTRAL TX 1ST 02A CAP	@		1	2FE	5,834,150	22.3420	7,819,700	35,000,000	9,048,321		525,211			0.000	6.614	NA			08/07/2002	08/15/2032
882762-BK-2	TEXAS TPK AUTH CENTRAL TX 1ST 02A CAP	@		1	2FE	3,418,529	17.2990	4,271,988	24,695,000	5,309,374		309,146			0.000	6.634	NA			08/07/2002	08/15/2035
894386-GS-4	TRAVIS CNTY TX HSG METROPOLIS APT 01A			1	6	9,940,949	57.5850	10,422,885	18,100,000	9,984,818	193,558	43,867			7.320	18.259	FA	552,050		07/31/2001	08/01/2033
89657P-DG-5	TRINITY RIVER AUTH TX TARRANT CNTY 05			1	1FE	4,633,380	102.9320	4,631,940	4,500,000	4,587,546		(13,467)			5.000	4.600	FA	93,750	225,000	05/17/2006	02/01/2025
902261-HG-4	TYLER TX HLTH FAC EAST TX MED CTR 07A			1	2FE	10,231,661	97.7300	10,085,736	10,320,000	10,238,101		3,077			5.250	5.367	MN	90,300	541,800	10/04/2007	11/01/2027
902261-HG-4	TYLER TX HLTH FAC EAST TX MED CTR 07A	0		1	2FE	24,786,000	97.7300	24,432,500	25,000,000	24,801,601		7,453			5.250	5.367	MN	218,750	1,312,500	10/04/2007	11/01/2027
95308R-AM-1	WEST HARRIS CNTY TX REGL WTR SYS 03			1	1FE	123,127	106.2270	122,161	115,000	118,723		(850)			5.000	3.931	JD	256	5,750	07/11/2003	12/15/2017
95308R-AN-9	WEST HARRIS CNTY TX REGL WTR SYS 03			1	1FE	2,217,607	105.9160	2,197,757	2,075,000	2,141,355		(15,151)			5.000	4.087	JD	4,611	103,750	07/11/2003	12/15/2018
95308R-AP-4	WEST HARRIS CNTY TX REGL WTR SYS 03			1	1FE	3,393,291	105.0250	3,371,303	3,210,000	3,289,678		(18,105)			5.000	4.310	JD	7,133	160,500	07/09/2003	12/15/2019
127144-AV-5	CACHE CNTY UT SALES TAX REV 02			1	1FE	1,470,000	112.0930	1,647,767	1,470,000	1,470,000					5.000	4.999	JD	3,267	73,500	05/25/2004	12/15/2022
18500L-AV-2	CLEARFIELD CITY UT SALES TAX 2003			1	1FE	214,696	113.5600	238,476	210,000	211,870		(481)			5.000	4.720	JJ	5,250	10,500	04/21/2003	07/01/2023
45884A-XF-5	INTERMOUNTAIN PWR AGY UT PWR SUP 08A			1	1FE	2,144,023	110.4840	2,187,583	1,980,000	2,122,834		(21,189)			5.500	3.948	JJ	54,450	54,450	06/08/2009	07/01/2015
45884A-XY-4	INTERMOUNTAIN PWR AGY UT PWR SUP 09A				1FE	10,265,700	101.7710	10,177,100	10,000,000	10,108,959		(156,741)			4.000	1.471	JJ	200,000	91,111	03/20/2009	07/01/2010
45884A-YW-7	INTERMOUNTAIN PWR AGY UT PWR SUP 09B			1	1FE	27,178,001	102.3000	27,237,375	26,625,000	27,164,772		(13,229)			4.250	3.525	JJ	154,018		10/28/2009	07/01/2019
45884A-RL-9	INTERMOUNTAIN PWR AGY UT PWR SUP 96A			1	1	6,289,942	102.3730	6,224,278	6,080,000	6,080,000					6.150	1.339	JJ	186,960	373,920	01/04/2006	07/01/2014
62426V-AL-1	MOUNTAIN REGL WTR SPL SVC DIST UT 03			1	1FE	1,089,235	102.0380	1,076,501	1,055,000	1,070,471		(3,491)			5.000	4.589	JD	2,344	52,750	12/18/2003	12/15/2021
62426V-AM-9	MOUNTAIN REGL WTR SPL SVC DIST UT 03			1	1FE	1,227,050	101.8570	1,217,191	1,195,000	1,209,510		(3,269)			5.000	4.659	JD	2,656	59,750	12/18/2003	12/15/2022
62426V-AN-7	MOUNTAIN REGL WTR SPL SVC DIST UT 03			1	1FE	1,264,158	101.6760	1,255,699	1,235,000	1,248,215		(2,974)			5.000	4.699	JD	2,744	61,750	12/18/2003	12/15/2023
62426V-AP-2	MOUNTAIN REGL WTR SPL SVC DIST UT 03			1	1FE	907,471	101.4960	903,314	890,000	897,928		(1,782)			5.000	4.749	JD	1,978	44,500	12/18/2003	12/15/2024
62426V-AQ-0	MOUNTAIN REGL WTR SPL SVC DIST UT 03			1	1FE	868,389	101.5320	868,099	855,000	861,084		(1,366)			5.000	4.799	JD	1,900	42,750	12/18/2003	12/15/2025
62426V-AS-6	MOUNTAIN REGL WTR SPL SVC DIST UT 03			1	1FE	682,904	101.1010	682,432	675,000	678,596		(806)			5.000	4.849	JD	1,500	33,750	12/18/2003	12/15/2027
62426V-AT-4	MOUNTAIN REGL WTR SPL SVC DIST UT 03			1	1FE	961,125	100.6010	955,710	950,000	955,140		(1,153)			5.000	4.847	JD	2,111	47,500	12/18/2003	12/15/2030
704520-BP-9	PAYSON CITY UT SWR 2006			1	1FE	282,945	106.8260	293,772	275,000	280,483		(764)			5.000	4.619	FA	5,729	1,125	07/20/2006	02/01/2024
79560L-CH-0	SALT LAKE CITY UT REDEV AGY JR LIEN TAX				1FE	317,214	108.6000	325,800	300,000	304,465		(1,920)			5.250	4.519	MS	5,250	15,750	04/19/2002	03/01/2012
79560L-CJ-6	SALT LAKE CITY UT REDEV AGY JR LIEN TAX			1	1FE	798,676	107.7770	819,105	760,000	770,058		(4,321)			5.250	4.599	MS	13,300	39,900	04/19/2002	03/01/2013
795677-AG-8	SALT LAKE CNTY UT HOSP IHC HLTH SVC 01			1	1FE	22,112,796	103.2080	23,995,860	23,250,000	22,272,059		23,440			5.125	7.653	FA	450,146	1,191,563	03/26/2002	02/15/2033
917328-KK-1	UTAH ASSOC MUN PWR SYS PAYSON PWR 03A			1	1FE	884,240	105.2980	921,358	875,000	878,628		(1,007)			5.000	4.859	AO	10,938	43,750	09/09/2003	04/01/2021
917393-AB-6	UTAH CNTY UTAH HOSP REV			1	1FE	1,698,080	100.1660	2,003,320	2,000,000	1,762,515		8,696			5.250	59.191	FA	39,667	105,000	05/17/2000	08/15/2026
917436-SV-0	UTAH HSG CORP SINGLE FAM MTG 06 A-1 CL 3			1	1FE	2,102,100	98.6870	2,072,427	2,100,000	2,101,358		(210)			4.875	4.860	JJ	51,188	97,866	01/13/2006	07/01/2023
91754R-ES-2	UTAH ST BRD REGT UNIV OF UTAH 00A			1	1FE	737,166	102.2350	710,533	695,000	701,950		(14,377)			5.500	3.749	AO	9,556	38,225	01/25/2007	04/01/2018
917565-AN-3	UTAH TRANSIT AUTH SALES TAX 2002A			1	1FE	530,802	111.8450	548,041	490,000	503,520		(4,228)			5.000	4.000	JD	1,089	24,500	09/05/2002	06/15/2015
917565-AU-7	UTAH TRANSIT AUTH SALES TAX 2002A			1	1FE	231,896	111.8450	251,651	225,000	227,331		(720)			5.000	4.620	JD	500	11,250	09/05/2002	06/15/2021
917565-AV-5	UTAH TRANSIT AUTH SALES TAX 2002A			1	1FE	1,253,503	111.8450	1,392,470	1,245,000	1,248,374		(1,037)			5.000	4.899	JD	2,767	62,250	06/28/2004	06/15/2022
917572-SW-0	UTAH WTR FIN AGY POOLED LOAN 2007 B			1	1FE	645,823	103.0920	773,190	750,000	650,281		3,972			4.500	4.352	AO	8,438	33,750	03/14/2007	10/01/2025
917572-SZ-3	UTAH WTR FIN AGY POOLED LOAN 2007 B			1	1FE	2,365,534	101.6940	2,389,809	2,350,000	2,362,169		(1,291)			4.500	4.420	AO	26,438	105,750	03/14/2007	10/01/2028
95640T-AR-3	WEST VALLEY CITY UT SALES TAX 01A			1	1FE	3,305,245	106.7800	3,641,198	3,410,000	3,379,418		18,526			5.000	5.613	JJ	78,619	170,500	07/25/2001	07/15/2021
924160-6F-6	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	1,604,183	101.8650	1,502,509	1,475,000	1,544,935		(12,661)			5.000	3.633	JD	6,146	73,750	03/31/2004	12/01/2014
924160-6G-4	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	1,986,207	100.7730	1,854,223	1,840,000	1,919,209		(14,299)			5.000	3.730	JD	7,667	92,000	03/31/2004	12/01/2015
924160-6H-2	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	1,576,091	99.5920	1,464,002	1,470,000	1,527,610		(10,373)			5.000	3.846	JD	6,125	73,500	03/31/2004	12/01/2016
924160-6J-8	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	2,232,613	98.9040	2,072,039	2,095,000	2,170,059		(13,485)			5.000	3.981	JD	8,729	104,750	03/31/2004	12/01/2017
924160-6K-5	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	2,672,519	98.0960	2,467,114	2,515,000	2,601,488		(15,524)			5.000	4.103	JD	10,479	125,750	03/31/2004	12/01/2018

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	Maturity
924160-6L-3	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	2,839,023	97.1820	2,609,337	2,685,000	2,769,630		(15,161)			5.000	4.168	JD	11,188	134,250	03/31/2004	12/01/2019
924160-6M-1	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	2,019,466	96.1730	1,841,713	1,915,000	1,972,626		(10,314)			5.000	4.245	JD	7,979	95,750	03/31/2004	12/01/2020
924160-6N-9	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	2,622,730	95.3340	2,388,117	2,505,000	2,569,664		(11,541)			5.000	4.281	JD	10,438	125,250	03/31/2004	12/01/2021
924160-6P-4	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	3,080,547	94.4460	2,790,879	2,955,000	3,024,274		(12,344)			5.000	4.379	JD	12,313	147,750	03/31/2004	12/01/2022
924160-6R-0	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	3,191,890	93.5180	2,875,679	3,075,000	3,139,836		(11,535)			5.000	4.477	JD	12,813	153,750	03/31/2004	12/01/2023
924195-E5-5	VERMONT HSG FIN AGY SGL FAM HSG 03 17B			1	1FE	330,000	100.9880	333,260	330,000	330,000					4.900	4.899	MN	2,695	8,820	04/10/2003	11/01/2022
924211-5E-1	VERMONT MUN BOND BANK 2005-3 REF				1FE	282,962	104.1350	275,958	265,000	268,538		(3,735)			5.000	2.825	JD	1,104	13,250	07/15/2005	12/01/2010
111257-AC-5	BROAD STREET CDD VA REV 2003			1	4	29,559,900	89.2540	26,776,200	30,000,000	26,776,200	4,655,492	11,608			7.500	8.222	JD	187,500	2,250,000	05/09/2003	06/01/2033
166406-AR-9	CHESTERFIELD CNTY VA INDL DEV MTG 98			1	3	11,934,600	85.4000	10,192,148	11,934,600	10,192,148	1,437,403				6.500	20.421	JJ	387,875	775,749	12/10/1998	01/01/2028
303891-FH-3	FAIRFAX CNTY VA WTR AUTH REV 1977			1	1	386,997	111.6650	435,494	390,000	389,344		101			5.800	7.111	JJ	11,310	21,895	10/31/1977	01/01/2016
415669-BJ-8	HARRISONBURG VA ROCKINGHAM MEM HOSP 06			1	2FE	4,453,204	82.7110	3,680,640	4,450,000	4,452,346		(298)			4.500	4.490	FA	75,650	200,250	12/08/2006	08/15/2036
426698-CP-9	HENRY CNTY VA PUB SVC AUTH WTR SWR 01			2	1FE	2,864,071	112.8040	2,870,862	2,545,000	2,722,689		(29,242)			5.250	3.515	MN	17,073	133,613	01/28/2004	11/15/2015
725775-AT-7	PITTSYLVANIA CNTY VA IND DEV 94B			2	1FE	700,000	100.0000	700,000	700,000	700,000					7.650	(124.333)	JJ	26,775	34,425	12/15/1994	01/01/2010
765439-CM-4	RICHMOND VA REDEV TOBACCO ROW 98A			1	1	3,645,346	101.0870	3,684,971	3,645,346	3,645,346					6.880	6.879	AO	62,700	250,800	12/01/1998	10/01/2029
842056-FE-8	SOUTHEASTERN VA PUB SVC AUTH SR 98			2	1FE	12,110,801	109.7290	12,234,784	11,150,000	11,632,271		(85,274)			5.000	4.036	JJ	278,750	557,500	10/09/2003	07/01/2015
916277-JU-1	UPPER OCCOQUAN VA SWR AUTH REGL 07A			1	1FE	6,058,667	103.2070	6,187,260	5,995,000	6,044,077		(5,422)			4.500	4.370	JJ	134,888	269,775	02/23/2007	07/01/2029
927781-GR-9	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A			1	1FE	11,565,000	106.1070	12,271,275	11,565,000	11,565,000					4.500	4.499	MS	173,475	520,425	10/03/2007	09/01/2024
927781-GS-7	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A			1	1FE	12,553,380	104.9450	13,223,070	12,600,000	12,557,266		1,840			4.500	4.549	MS	189,000	567,000	10/03/2007	09/01/2025
927781-GT-5	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A			1	1FE	13,705,182	104.4040	14,418,192	13,810,000	13,713,224		3,809			4.500	4.601	MS	207,150	621,450	10/03/2007	09/01/2026
927781-GU-2	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A			1	1FE	12,521,761	103.9320	13,168,184	12,670,000	12,532,254		4,971			4.500	4.657	MS	190,050	570,150	10/03/2007	09/01/2027
92812Q-LK-1	VIRGINIA HSG DEV AUTH RENTAL 2005 K			1	1FE	1,901,900	99.9580	1,899,202	1,900,000	1,901,167		(198)			4.800	4.785	FA	38,000	91,200	01/11/2006	02/01/2025
92812U-FE-3	VIRGINIA HSG DEV CMWLTH MTG 05 SUBA-2				1FE	1,865,000	100.8040	1,879,995	1,865,000	1,865,000					3.750	3.748	AO	17,484	69,938	05/03/2005	04/01/2010
92812U-GS-1	VIRGINIA HSG DEV CMWLTH MTG 05 SUBA-4				1FE	10,149,918	100.7840	10,279,968	10,200,000	10,194,005		11,655			3.700	3.505	JJ	188,700	377,400	07/12/2005	07/01/2010
92812U-GT-9	VIRGINIA HSG DEV CMWLTH MTG 05 SUBA-4				1FE	3,281,940	101.0080	3,323,163	3,290,000	3,287,627		1,506			3.900	3.850	JJ	64,155	126,360	07/12/2005	07/01/2011
928067-GH-4	VIRGINIA POLYTECH INST ATHLETIC 04D			1	1FE	347,955	111.6510	357,283	320,000	335,436		(2,505)			5.000	4.005	JD	1,333	16,000	07/15/2004	06/01/2015
928067-FV-4	VIRGINIA POLYTECH INST UNIV SVC SYS 04C			1	1FE	853,578	111.6510	876,460	785,000	822,866		(6,146)			5.000	4.005	JD	3,271	39,250	07/15/2004	06/01/2015
928181-GQ-3	VIRGINIA RES AUTH WTR SWR SYS 2002	B		1	1FE	598,476	39.2990	992,300	2,525,000	898,863		47,968			0.000	5.689	NA			07/24/2002	11/01/2028
928181-GR-1	VIRGINIA RES AUTH WTR SWR SYS 2002	B		1	1FE	839,175	36.8420	1,381,575	3,750,000	1,261,279		67,424			0.000	5.698	NA			07/24/2002	11/01/2029
928181-GS-9	VIRGINIA RES AUTH WTR SWR SYS 2002	B		1	1FE	139,412	34.5630	228,116	660,000	209,689		11,229			0.000	5.709	NA			07/24/2002	11/01/2030
92813H-LG-9	VIRGINIA ST HSG DEV AUTH				1FE	1,327,072	100.5610	1,322,377	1,315,000	1,315,396		(1,542)			5.625	5.496	AO	18,492	73,969	07/07/2000	04/01/2010
92813H-LJ-3	VIRGINIA ST HSG DEV AUTH			1	1FE	1,429,642	101.0570	1,435,009	1,420,000	1,420,911		(1,160)			5.750	5.654	AO	20,413	81,650	07/07/2000	04/01/2012
927793-JB-6	VIRGINIA TRANSN BRD CONTRACT RTE 28 02	B		1	1FE	1,092,825	32.1320	1,592,141	4,955,000	1,606,550		86,917			0.000	7.349	NA			01/22/2003	04/01/2030
927793-JC-4	VIRGINIA TRANSN BRD CONTRACT RTE 28 02	B		1	1FE	1,036,089	29.9410	1,491,062	4,980,000	1,524,164		82,599			0.000	7.228	NA			01/22/2003	04/01/2031
181108-UC-3	CLARK CNTY WA PUB UTIL NO 1 ELEC 09				1FE	1,569,870	104.2280	1,563,420	1,500,000	1,544,167		(25,703)			5.000	2.137	JJ	44,375		05/14/2009	01/01/2011
181117-BF-8	CLARK CNTY WA PUB UTIL NO 1 GEN 00			1	1FE	3,103,278	100.1730	3,165,467	3,160,000	3,127,079		3,250			5.000	6.061	JJ	79,000	158,000	02/12/2001	01/01/2018
223777-BD-4	COWLITZ CNTY WA PUD NO 1 ELEC DIST 01				1FE	1,176,190	103.1230	1,196,227	1,160,000	1,162,891		(4,184)			5.000	4.612	MS	19,333	58,000	08/25/2006	09/01/2010
223777-BJ-1	COWLITZ CNTY WA PUD NO 1 ELEC DIST 01				1FE	1,662,890	102.7330	1,684,821	1,640,000	1,644,088		(5,915)			5.000	4.612	MS	27,333	82,000	08/25/2006	09/01/2010
223777-BK-8	COWLITZ CNTY WA PUD NO 1 ELEC DIST 01				1FE	1,245,585	105.5890	1,298,745	1,230,000	1,235,583		(3,150)			5.000	4.711	MS	20,500	61,500	08/25/2006	09/01/2011
29270M-BW-2	ENERGY NORTHWEST WA WIND PROJ 05			1	1FE	278,409	106.0360	286,297	270,000	274,703		(934)			4.500	3.824	JJ	6,075	12,150	01/05/2005	07/01/2015
29270M-BX-0	ENERGY NORTHWEST WA WIND PROJ 05			1	1FE	1,405,656	102.5710	1,400,094	1,365,000	1,387,810		(4,529)			4.500	3.955	JJ	30,713	61,425	01/05/2005	07/01/2016
29270M-BZ-5	ENERGY NORTHWEST WA WIND PROJ 05			1	1FE	1,462,961	100.5610	1,443,050	1,435,000	1,450,780		(3,121)			4.500	4.218	JJ	32,288	64,575	01/05/2005	07/01/2018
29270M-CA-9	ENERGY NORTHWEST WA WIND PROJ 05			1	1FE	4,306,850	100.0760	4,248,226	4,245,000	4,277,609		(6,435)			4.500	4.309	JJ	95,513	191,025	01/05/2005	07/01/2019
29270M-CB-7	ENERGY NORTHWEST WA WIND PROJ 05			1	1FE	2,068,471	102.5560	2,061,376	2,010,000	2,040,868		(6,081)			4.750	4.369	JJ	47,738	95,475	01/05/2005	07/01/2020
29270M-CC-5	ENERGY NORTHWEST WA WIND PROJ 05			1	1FE	781,181	102.3090	890,088	870,000	781,062		5,246			4.750	4.395	JJ	20,663	41,325	01/05/2005	07/01/2021
29270M-CV-3	ENERGY NORTHWEST WA WIND PROJ 06A			1	1FE	7,829,543	95.9880	8,701,312	9,065,000	7,859,806		26,354	1,164,384		4.500	4.616	JJ	203,963	407,925	03/20/2007	07/01/2030
389532-DU-3	GRAYS HARBOR CNTY WA PUD NO 1 ELEC 01			1	1FE	1,423,166	104.7580	1,513,753	1,445,000	1,440,146		4,599			5.125	5.471	JJ	37,028	74,056	09/28/2001	01/01/2021
494787-CK-8	KING CNTY WA PUB HOSP DIST VALLEY 98			1	6*	633,163	100.5960	633,755	630,000		(630,283)	(410)			4.750	10.849	MS	9,975	29,925	09/25/2001	09/01/2012
551688-AU-8	LYNNWOOD WA PUB FACS DIST CONV CTR 05			1	1FE	948,948	104.6920	968,401	925,000	938,247		(2,346)			5.000	4.670	JD	3,854	46,250	12/03/2004	12/01/2023
551688-AV-6	LYNNWOOD WA PUB FACS DIST CONV CTR 05			1	1FE	806,053	104.4650	825,274	790,000	798,893		(1,572)			5.000	4.740	JD	3,292	39,500	12/03/2004	12/01/2024
67501K-A*-9	OCEAN SHORES WA LOC IMPT DIST 98-01			1	2	4,085,000	102.6620	4,193,743	4,085,000	4,085,000					7.000	6.873	APR	214,463	285,950	03/21/2000	04/01/2017
735387-AP-7	PORT OF SEATTLE WA PFC REV 1998 B			1	1FE	1,951,660	100.8270	2,016,540	2,000,000	1,982,230		3,952			5.375	42.857	JD	8,958	107,500	03/29/2000	12/01/2013
735388-6K-1	PORT OF SEATTLE WA SUB LIEN 1999 B RMKT				1FE	2,394,768	107.4100	2,389,873	2,225,000	2,326,297		(35,525)			5.500	3.690	MS	40,792	122,375	01/10/2008	09/01/2012
735397-AA-9	PORT OF SEATTLE WA TERMINAL 18 1999A			1	1FE	14,652,600	101.8520	15,277,800	15,000,000	15,150,000		143,780			6.000	6.791	MS	300,000	900,000	10/22/1999	09/01/2029
760167-RV-0	RENTON WA WTR & SWR 2002			1	1FE	1,015,950	112.6500	1,126,500	1,000,000	1,005,340		(1,660)			5.250	5.050	JD	4,375	52,500	07/02/2002	12/01/2020
760167-RW-8	RENTON WA WTR & SWR 2002			1	1FE	1,056,610	112.6500	1,177,193	1,045,000	1,048,895		(1,209)			5.250	5.110	JD	4,572	54,863	07/02/2002	12/01/2021
812728-EA-7	SEATTLE WA WATER SYS REV 1998			1	1FE	2,052,585	101.0560	2,511,242	2,485,000	2,142,336		11,733			5.000	54.480	AO	31,063	124,250	01/05/2000	10/01/2027

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 (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	Maturity
848661-FJ-8	SPOKANE CNTY WA AIRPORT 2000			1	1FE		102.8580								5.400	0.000	AO			10/18/2000	10/01/2014
848661-FG-4	SPOKANE CNTY WASH ARPT REV			1	1FE	1,128,375	102.4800	1,152,900	1,125,000	1,125,319		(408)			5.200	5.158	AO	14,625	58,500	10/18/2000	10/01/2012
848661-FH-2	SPOKANE CNTY WASH ARPT REV			1	1FE	1,038,881	102.3370	1,059,188	1,035,000	1,035,368		(471)			5.300	5.247	AO	13,714	54,855	10/18/2000	10/01/2013
848661-FK-5	SPOKANE CNTY WASH ARPT REV			1	1FE	1,280,883	102.0210	1,305,869	1,280,000	1,280,084		(108)			5.400	5.387	AO	17,280	69,120	10/18/2000	10/01/2015
873519-HR-6	TACOMA WA ELEC SYS REV REF 2001 A			1	1FE	6,912,122	106.3390	6,741,893	6,340,000	6,683,253		(228,869)			5.750	1.280	JJ	182,275	182,275	02/26/2009	01/01/2018
91523N-AT-3	UNIVERSITY OF WA UNIV STUD FACS FEE 00			1	1FE	2,984,160	103.2070	3,096,210	3,000,000	3,030,000		14,113			5.750	6.038	JD	14,375	172,500	10/12/2000	06/01/2025
91523N-AU-0	UNIVERSITY OF WA UNIV STUD FACS FEE 00			1	1FE	9,996,128	103.2270	10,348,507	10,025,000	10,125,250		60,728			5.800	6.188	JD	48,454	581,450	10/12/2000	06/01/2030
93975W-AP-0	WASHINGTON ECON BIOMED UNIV OF WA 04A			1	1FE	361,532	106.6170	357,167	335,000	348,349		(2,694)			5.250	4.250	JD	1,466	17,588	08/19/2004	06/01/2019
93978E-A9-3	WASHINGTON HLTH CARE PROVIDENCE 06D			13	1FE	5,300,000	101.8960	5,400,488	5,300,000	5,300,000					5.250	5.416	AO	69,563	220,500	03/10/2008	10/01/2033
93978E-RY-0	WASHINGTON HLTH GRP HLTH PUGET SOUND 01			1	2FE	1,193,280	103.4370	1,137,807	1,100,000	1,130,549		(9,625)			5.375	4.352	JD	4,927	59,125	07/11/2002	12/01/2013
93978E-SA-1	WASHINGTON HLTH GRP HLTH PUGET SOUND 01			1	2FE	5,494,555	101.0230	5,323,912	5,270,000	5,342,255		(22,538)			5.375	5.018	JD	23,605	283,263	01/18/2002	12/01/2015
93978E-GH-9	WASHINGTON HLTH MULTICARE HLTH 98			1	1FE	2,568,175	100.5280	2,513,200	2,500,000	2,504,593		(7,108)			5.250	7.039	FA	49,583	131,250	07/29/1998	08/15/2010
93978E-GM-8	WASHINGTON HLTH MULTICARE HLTH 98			1	1FE	9,692,600	100.5260	10,052,600	10,000,000	9,851,426		18,170			5.000	15.386	FA	188,889	500,000	07/23/1998	08/15/2018
93978E-GN-6	WASHINGTON HLTH MULTICARE HLTH 98			1	1FE	2,662,710	100.5260	3,015,780	3,000,000	2,774,201		13,959			5.000	42.598	FA	56,667	150,000	08/25/1999	08/15/2022
93978E-FT-4	WASHINGTON HLTH SWEDISH HLTH 98			1	1FE	2,767,476	100.6320	2,943,486	2,925,000	2,836,704		8,691			5.125	532.210	MN	19,155	149,906	08/25/2000	11/15/2018
93978E-FV-9	WASHINGTON HLTH SWEDISH HLTH 98			1	1FE	4,615,350	100.3500	5,017,500	5,000,000	4,684,612		9,145			5.500	709.020	MN	35,139	275,000	04/18/2000	11/15/2028
254839-Z5-5	DISTRICT COLUMBIA ASSN AMERN MED CLGES 0			1	1FE	2,173,560	104.7690	2,205,387	2,105,000	2,159,963		(5,902)			5.000	4.589	FA	39,761	105,250	08/02/2007	02/15/2026
254839-ZR-7	DISTRICT COLUMBIA UNIV GEORGETOWN 01A CA	g		1	1FE	1,685,764	25.5630	3,088,010	12,080,000	2,878,768		180,337			0.000	6.575	NA			03/30/2001	04/01/2034
254839-ZS-5	DISTRICT COLUMBIA UNIV GEORGETOWN 01A CA	g		1	1FE	2,467,950	24.0260	4,525,297	18,835,000	4,218,072		264,620			0.000	6.585	NA			03/30/2001	04/01/2035
592646-LN-1	METROPOLITAN WASH DC ARPTS 2004 A			1	1FE	3,491,347	100.6750	3,589,064	3,565,000	3,507,142		3,257			4.500	4.840	AO	40,106	160,425	08/10/2004	10/01/2022
483672-AW-1	KANAWHA CNTY WV SGL FAM MTG SER 1978A			1	1	436,700	106.1780	467,183	440,000	440,000					7.400	8.386	JD	2,713	32,560	12/29/1978	12/01/2010
575200-AX-8	MASON CNTY WV PCR APPALACHIAN PWR 03L			1	2FE	13,000,000	101.4280	13,185,640	13,000,000	13,000,000					5.500	5.498	AO	178,750	715,000	05/02/2003	10/01/2022
728896-BS-9	PLEASANTS CNTY WV PCR MONONGAHELA 98D			1	2FE	2,220,000	99.5780	2,987,340	3,000,000	2,685,584		93,010			5.050	22.331	MN	25,250	151,500	09/12/2003	11/01/2012
742501-BF-5	PRINCETON WV CMNTY HOSP ASSOC REV 99			1	3FE	7,359,500	89.9490	7,465,767	8,300,000	6,976,577	1,256,542	24,907			6.100	40.839	MN	84,383	506,300	01/23/2004	05/01/2029
823402-AZ-5	SHEPHERD UNIV WV WELLNESS CTR 07			1	1FE	1,166,070	104.4510	1,242,967	1,190,000	1,164,196		1,808			5.000	4.303	JD	4,958	59,500	10/17/2007	06/01/2022
956489-AQ-1	WEST VIRGINIA ECON WV UNIV FDTN 2002 B			1	2Z	3,185,000	103.6430	3,301,030	3,185,000	3,185,000					5.000	4.998	JJ	73,432	159,250	03/01/2002	07/15/2019
95639R-BM-0	WEST VIRGINIA HIGHER ED PLCY CMMN 04B			1	1FE	1,550,780	106.0150	1,542,518	1,455,000	1,505,231		(10,614)			5.000	3.890	AO	18,188	72,750	08/19/2004	04/01/2017
95639R-BN-8	WEST VIRGINIA HIGHER ED PLCY CMMN 04B			1	1FE	404,009	105.1280	399,486	380,000	392,638		(2,668)			5.000	4.001	AO	4,750	19,000	08/19/2004	04/01/2018
95639R-BP-3	WEST VIRGINIA HIGHER ED PLCY CMMN 04B			1	1FE	4,158,719	104.5240	4,107,793	3,930,000	4,050,765		(25,453)			5.000	4.113	AO	49,125	196,500	08/19/2004	04/01/2019
95639R-BQ-1	WEST VIRGINIA HIGHER ED PLCY CMMN 04B			1	1FE	108,383	104.1720	114,589	110,000	106,741		233			5.000	4.188	AO	1,375	5,500	08/19/2004	04/01/2020
956622-YN-8	WEST VIRGINIA HOSP FIN WV UNIV HOSP 03D			1	1FE	5,045,352	103.4620	5,380,024	5,200,000	5,049,676		4,324	154,648		5.375	5.334	JD	23,292	236,799	09/10/2008	06/01/2028
956622-YP-3	WEST VIRGINIA HOSP FIN WV UNIV HOSP 03D			1	1FE	4,210,000	101.8260	4,286,875	4,210,000	4,210,000					5.500	5.458	JD	19,296	217,388	09/10/2008	06/01/2033
956597-BQ-0	WEST VIRGINIA ST BLDG COMMN JAIL 98A			2	2Z	2,724,917	106.8420	2,606,945	2,440,000	2,622,986		(23,874)			5.375	3.683	JJ	65,575	131,150	09/22/2004	07/01/2018
956704-UE-8	WEST VIRGINIA ST UNIV OF WV MARSHALL 00B			1	1FE	972,870	102.2690	1,022,690	1,000,000	1,010,000		14,312			5.750	6.890	AO	14,375	57,500	06/09/2000	04/01/2025
956725-DM-4	WEST VIRGINIA WTR DEV AUTH INFRA 07A			1	1FE	981,692	101.2490	961,866	950,000	973,668		(2,962)			4.750	4.320	AO	11,281	45,125	02/22/2007	10/01/2026
956725-AX-3	WEST VIRGINIA WTR DEV AUTH INFRASTRUCTUR			1	1FE	6,515,408	104.0190	6,787,240	6,525,000	6,523,301		2,160			5.750	5.782	AO	93,797	375,188	10/13/2000	10/01/2030
956695-SJ-0	WEST VIRGINIA WTR DEV AUTH PROG II 03B			1	1FE	1,754,946	105.7120	1,712,534	1,620,000	1,686,179		(12,162)			5.000	4.076	MN	13,500	81,000	09/18/2003	11/01/2015
956695-SK-7	WEST VIRGINIA WTR DEV AUTH PROG II 03B			1	1FE	2,411,220	104.2580	2,340,592	2,245,000	2,326,739		(14,978)			5.000	4.193	MN	18,708	112,250	09/18/2003	11/01/2016
956695-SL-5	WEST VIRGINIA WTR DEV AUTH PROG II 03B			1	1FE	1,224,612	103.1060	1,185,719	1,150,000	1,186,791		(6,722)			5.000	4.311	MN	9,583	57,500	09/18/2003	11/01/2017
956695-SP-6	WEST VIRGINIA WTR DEV AUTH PROG II 03B			1	1FE	891,614	102.1380	878,387	860,000	878,833		(3,418)			5.000	4.581	MN	7,167	40,500	12/29/2005	11/01/2029
963131-AA-5	WHEELING JESUIT UNIV WV 06C			2	3	20,234,503	83.9280	17,922,824	21,355,000	17,922,824	(2,382,296)	33,796			7.750	8.324	JD	137,918	1,655,013	10/16/2007	06/01/2032
355217-AB-6	FRANKLIN WI SOLID WST MGMT 03A RMKT				2FE	5,750,000	100.6860	5,789,445	5,750,000	5,750,000					4.950	4.950	MN	47,438	284,625	04/27/2006	04/01/2016
355217-AF-7	FRANKLIN WI SOLID WST MGMT 06 A				2FE	5,000,000	100.6940	5,034,700	5,000,000	5,000,000					4.950	4.950	MN	41,250	247,500	05/11/2006	11/01/2016
505453-AQ-3	LAC COURTE OREILLES WI G O GAMING 06B			2	2	18,285,000	77.0420	14,087,130	18,285,000	18,285,000					7.750	7.748	JD	118,091	1,414,817	12/15/2006	06/01/2023
505453-AH-3	LAC COURTE OREILLES WI G O TRIBE 03A			1	1	4,480,000	130.2680	5,836,006	4,480,000	4,493,706		4,973			8.000	8.091	JD	29,867	358,400	12/09/2003	12/01/2018
505453-AN-0	LAC COURTE OREILLES WI G O TRIBE 06A			2	2	1,455,000	98.0050	1,425,973	1,455,000	1,455,000					7.000	6.908	JD	8,488	93,462	12/15/2006	06/01/2011
505453-AP-5	LAC COURTE OREILLES WI G O TRIBE 06A			1	2	10,990,000	79.5060	8,737,709	10,990,000	10,990,000					7.000	7.139	JD	64,108	768,068	12/15/2006	12/01/2026
563605-FJ-8	MANITOWOC WI ELEC POWER SYS 2004			1	1FE	1,932,087	110.5050	1,917,262	1,735,000	1,838,113		(19,424)			5.250	3.278	AO	22,772	91,088	03/19/2004	10/01/2015
563605-FK-5	MANITOWOC WI ELEC POWER SYS 2004			1	1FE	1,026,167	108.8020	1,011,859	930,000	980,375		(9,457)			5.250	3.412	AO	12,206	48,825	03/19/2004	10/01/2016
602248-AK-2	MILWAUKEE CNTY WI ARPT SYS 2000 A			1	1FE	1,670,880	103.1140	1,680,758	1,630,000	1,634,587		(4,758)			5.750	5.429	JD	7,810	93,725	07/07/2000	12/01/2011
83408U-AA-5	SOKAOGON CHIPPEWA CMNTY WI MOLE LK 06A			1	6	6,760,786	75.4460	6,744,872	8,940,000	5,365,073	2,439,637		3,574,927		7.000	7.108	JJ	312,900	625,800	01/11/2006	01/01/2026
83408U-AB-3	SOKAOGON CHIPPEWA CMNTY WI MOLE LK 06B			1	6	3,005,819	91.0220	3,422,427	3,760,000	2,250,774	608,744		1,509,226		8.250	8.011	JJ	155,100	301,331	01/11/2006	01/01/2017
943113-JV-3	WAUKESHA WI WTRWKS SYS 2006			1	1FE	394,083	106.2690	403,822	380,000	389,834		(1,219)			5.000	4.550	AO	4,750	12,750	04/07/2006	10/01/2026
97710N-QT-6	WISCONSIN HLTH & ED CHILDRENS HOSP 98				1FE	1,924,143	108.1640	1,936,136	1,790,000	1,835,937		(13,355)			5.625	4.729	FA	38,038	100,688	04/23/2002	02/15/2013
97710N-QU-3	WISCONSIN HLTH & ED CHILDRENS HOSP 98				1FE	1,991,248	109.0210	2,016,889	1,850,000	1,908,492		(12,561)			5.625	4.769	FA	39,313	104,063	04/25/2002	02/15/2014
97710N-PZ-3	WISCONSIN HLTH & ED FAC CONCORDIA			1	2FE	2,827,877	100.0520	2,946,531	2,945,000	2,886,926		9,054			5.125	13.966	AO	37,733	150,931	04/30/1998	10/01/2018

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	
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 Maturity
97710N-FY-7	WISCONSIN HLTH & ED FAC MED COLLEGE			1	1FE	965,380	100.0380	1,000,380	1,000,000	975,750		1,218			5.750	14.421	MS	19,167	57,500	03/19/1997	03/01/2027
97710V-F5-2	WISCONSIN HLTH & ED FROEDTERT HLTH 01			1	1FE	1,052,175	108.6930	1,179,319	1,085,000	1,070,135		7,815			5.375	6.535	AO	14,580	58,319	05/26/2006	10/01/2030
97710V-EP-9	WISCONSIN HLTH & ED MINISTRY HLTH 02A			1	2FE	1,286,350	100.4930	1,306,409	1,300,000	1,291,166		730			5.125	5.659	FA	25,169	66,625	02/22/2002	02/15/2022
97710V-EQ-7	WISCONSIN HLTH & ED MINISTRY HLTH 02A			1	2FE	3,472,070	99.8910	3,496,185	3,500,000	3,478,646		997			5.200	5.699	FA	68,756	182,000	02/22/2002	02/15/2025
97710V-ER-5	WISCONSIN HLTH & ED MINISTRY HLTH 02A			1	2FE	888,750	94.3780	849,402	900,000	890,431		256			5.250	5.818	FA	17,850	47,250	02/21/2002	02/15/2032
97710B-AY-8	WISCONSIN HLTH & ED MINISTRY HLTH 04			1	1FE	696,129	100.3970	702,779	700,000	696,302		104			5.000	5.073	FA	14,583	30,000	04/11/2008	08/01/2031
97710B-BA-9	WISCONSIN HLTH & ED MINISTRY HLTH 04			1	1FE	4,645,433	98.0550	4,608,585	4,700,000	4,647,254		1,099			5.000	5.155	FA	97,917	235,000	04/11/2008	08/01/2034
97710N-RQ-1	WISCONSIN HLTH & ED UNITED HEALTH 98			1	1FE	5,508,881	100.6150	5,609,286	5,575,000	5,527,990		2,185			5.250	25.521	JD	13,008	292,688	06/01/1998	12/15/2027
97710V-DW-5	WISCONSIN HLTH & ED WHEATON FRAN 02			1	1	22,218,460	111.4450	25,632,350	23,000,000	22,805,071		180,863			5.750	6.627	FA	499,611	1,322,500	01/28/2002	08/15/2030
97710V-MM-7	WISCONSIN HLTH & ED WHEATON FRAN 03A			1	2FE	1,943,850	86.3130	2,589,390	3,000,000	1,962,382		15,896			5.125	15.957	FA	58,083	153,750	10/28/2008	08/15/2033
97710A-FY-5	WISCONSIN HLTH & ED WHEATON FRAN 93			2	2FE	14,802,248	100.1390	15,706,802	15,685,000	15,139,635		269,132			6.000	8.095	FA	355,527	941,100	09/22/2008	08/15/2013
97689P-6P-8	WISCONSIN HSG ECON AUTH HMEOWNSHP 07E			1	1FE	1,950,000	98.5680	1,922,076	1,950,000	1,950,000					5.250	5.249	MS	34,125	101,858	11/30/2007	03/01/2029
97689P-6P-8	WISCONSIN HSG ECON AUTH HMEOWNSHP 07E	0		1	1FE	3,000,000	98.5680	2,957,040	3,000,000	3,000,000					5.250	5.249	MS	52,500	156,705	11/30/2007	03/01/2029
977092-QF-5	WISCONSIN ST CLEAN WTR REV 2006 SER 2			1	1FE	298,548	103.9810	311,943	300,000	298,732		61			4.500	4.579	JD	1,125		10/17/2006	06/01/2024
977092-QG-3	WISCONSIN ST CLEAN WTR REV 2006 SER 2			1	1FE	4,426,550	103.6340	4,622,076	4,460,000	4,430,448		1,298			4.500	4.624	JD	16,725	198,450	10/17/2006	06/01/2025
156084-AS-4	CENTRAL WY REGL WTR SYS JT PWRS BRD 99			1	1FE	5,523,247	100.4150	5,573,033	5,550,000	5,525,523		77			5.250	7.887	JD	24,281	291,375	07/31/2002	06/01/2030
870482-AN-6	SWEETWATER CNTY WY JT PWRS BRD 06			1	2FE	1,824,830	104.1540	1,822,695	1,750,000	1,773,979		(15,692)			5.000	4.020	JD	3,889	87,500	07/27/2006	12/15/2012
870482-AP-1	SWEETWATER CNTY WY JT PWRS BRD 06			1	2FE	1,822,485	104.3580	1,826,265	1,750,000	1,773,239		(15,202)			5.000	4.050	JD	3,889	87,500	07/27/2006	06/15/2013
2599999. U.S. Special Revenues - Issuer Obligations						7,684,952,974	XXX	7,851,987,707	8,854,909,262	7,726,121,477	88,591,952	21,566,788	57,227,274		XXX	XXX	XXX	112,357,940	389,703,472	XXX	XXX
31297V-LN-6	FED HOME LOAN MTG CORP #A39333			2	1	131,391	103.1110	142,299	138,006	133,510		1,274			5.000	5.791	MON	575	6,836	11/04/2005	10/01/2035
31296J-3B-0	FED HOME LOAN MTG CORP GOLD #A10794			2	1	5,404	107.1250	5,648	5,273	5,461		68			6.000	4.843	MON	26	316	09/10/2003	09/01/2032
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799			2	1	21,776	107.8130	22,691	21,046	21,384		(359)			6.500	5.788	MON	114	1,322	07/15/2005	08/01/2033
31296L-WK-3	FED HOME LOAN MTG CORP GOLD #A12450			2	1	22,019	106.8750	18,099	16,935	17,295		(139)			6.000	5.221	MON	85	997	05/10/2005	08/01/2033
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666			2	1	56,386	106.8750	59,549	55,718	56,369		(4)			6.000	5.589	MON	279	3,258	09/18/2003	06/01/2033
31296M-LU-1	FED HOME LOAN MTG CORP GOLD #A13039			2	1	10,035	106.8750	10,447	9,775	9,989		15			6.000	5.260	MON	49	558	09/23/2003	09/01/2033
31296M-2N-8	FED HOME LOAN MTG CORP GOLD #A13481			2	1	16,571	106.8750	17,332	16,217	16,517		(40)			6.000	5.381	MON	81	966	08/03/2005	09/01/2033
31296N-ZQ-3	FED HOME LOAN MTG CORP GOLD #A14351			2	1	248,873	107.8130	257,223	238,584	257,126		11,372			6.500	4.068	MON	1,292	14,791	10/23/2003	10/01/2033
31296N-2J-5	FED HOME LOAN MTG CORP GOLD #A14377			2	1	2,653	107.8130	2,765	2,564	2,669		20			6.500	4.526	MON	14	167	07/15/2005	10/01/2033
31296P-E8-1	FED HOME LOAN MTG CORP GOLD #A14659			2	1	1,252,623	109.2780	1,312,247	1,200,836	1,262,601		25,668			6.500	4.861	MON	6,505	77,950	10/23/2003	10/01/2033
31296P-WX-6	FED HOME LOAN MTG CORP GOLD #A15162			2	1	2,103,647	106.8750	2,184,446	2,043,926	2,091,093		1,495			6.000	5.207	MON	10,220	122,023	10/22/2003	11/01/2033
31296P-XM-9	FED HOME LOAN MTG CORP GOLD #A15184			2	1	10,531	106.8750	11,015	10,306	10,470		(50)			6.000	5.361	MON	52	604	08/03/2005	11/01/2033
31296P-5P-3	FED HOME LOAN MTG CORP GOLD #A15354			2	1	16,354	106.8750	17,271	16,160	16,350		(1)			6.000	5.443	MON	81	934	09/03/2004	11/01/2033
31296Q-CW-8	FED HOME LOAN MTG CORP GOLD #A15485			2	1	12,195	106.8750	12,755	11,934	12,136		(46)			6.000	5.309	MON	60	711	08/03/2005	11/01/2033
31296Q-UN-8	FED HOME LOAN MTG CORP GOLD #A15989			2	1	9,319	106.8750	4,914	4,598	4,699		(31)			6.000	5.000	MON	23	256	05/10/2005	11/01/2033
31296Q-UR-9	FED HOME LOAN MTG CORP GOLD #A15992			2	1	28,261	106.8750	29,558	27,657	28,091		(140)			6.000	5.394	MON	138	1,629	08/03/2005	11/01/2033
31296Q-2X-7	FED HOME LOAN MTG CORP GOLD #A16190			2	1	63,501	105.2290	65,392	62,142	62,993		(233)			5.500	4.982	MON	285	3,375	01/12/2004	11/01/2033
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232			2	1	95,076	106.8750	97,491	91,220	92,225		(1,003)			6.000	5.521	MON	456	5,466	05/10/2005	12/01/2033
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500			2	1	8,673	107.6250	9,022	8,383	8,687		34			6.500	5.265	MON	45	536	07/15/2005	01/01/2034
31296S-SL-1	FED HOME LOAN MTG CORP GOLD #A17723			2	1	60,259	106.7500	62,952	58,971	59,845		(338)			6.000	5.327	MON	295	3,534	08/03/2005	01/01/2034
31296T-AS-3	FED HOME LOAN MTG CORP GOLD #A18117			2	1	154,693	105.1980	159,874	151,974	153,618		(453)			5.500	5.034	MON	697	8,149	02/04/2004	02/01/2034
31296T-SK-1	FED HOME LOAN MTG CORP GOLD #A18622			2	1	958,287	106.7500	785,065	735,424	740,398		(10,952)			6.000	5.733	MON	3,677	43,129	05/10/2005	02/01/2034
31296T-ZD-9	FED HOME LOAN MTG CORP GOLD #A18840			2	1	1,819	107.6250	1,892	1,758	1,824		9			6.500	4.765	MON	10	110	07/15/2005	02/01/2034
31296T-3U-6	FED HOME LOAN MTG CORP GOLD #A18911			2	1	1,093,393	105.1980	1,126,293	1,070,642	1,083,076		(5,026)			5.500	5.131	MON	4,907	58,805	02/10/2004	02/01/2034
31296T-5E-0	FED HOME LOAN MTG CORP GOLD #A18945			2	1	21,593	106.7500	22,558	21,131	21,403		(157)			6.000	5.518	MON	106	1,255	08/03/2005	02/01/2034
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299			2	1	6,691	107.6250	6,959	6,466	6,555		(115)			6.500	5.877	MON	35	406	07/15/2005	04/01/2034
31296Y-PR-8	FED HOME LOAN MTG CORP GOLD #A22232			2	1	23,778	106.7500	24,840	23,270	23,569		(162)			6.000	5.440	MON	116	1,377	08/03/2005	05/01/2034
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448			2	1	3,499	107.6250	3,639	3,381	3,477		(7)			6.500	5.400	MON	18	213	07/15/2005	06/01/2034
31297A-2C-7	FED HOME LOAN MTG CORP GOLD #A23471			2	1	6,943	106.7500	7,332	6,868	6,937					6.000	5.519	MON	34	407	09/03/2004	06/01/2034
31297A-3H-5	FED HOME LOAN MTG CORP GOLD #A23500			2	1	168,891	106.7500	178,352	167,074	168,765		(7)			6.000	5.519	MON	835	9,759	09/03/2004	06/01/2034
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923			2	1	6,393	106.7500	6,501	6,090	6,251		10			6.000	5.032	MON	30	365	05/10/2005	06/01/2034
31297B-ME-9	FED HOME LOAN MTG CORP GOLD #A23957			2	1	31,473	106.7500	32,880	30,801	31,415		3			6.000	5.135	MON	154	1,846	08/03/2005	06/01/2034
31297B-WN-8	FED HOME LOAN MTG CORP GOLD #A24253			2	1	9,199	106.7500	9,610	9,002	9,141		(38)			6.000	5.339	MON	45	526	08/03/2005	07/01/2034
31297B-ZA-3	FED HOME LOAN MTG CORP GOLD #A24337			2	1	19,025	106.7500	16,069	15,053	15,305		(22)			6.000	5.448	MON	75	885	05/10/2005	07/01/2034
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747			2	1	12,816	107.6250	13,331	12,386	12,860		98			6.500	4.742	MON	67	777	07/15/2005	07/01/2034
31297C-H3-7	FED HOME LOAN MTG CORP GOLD #A24750			2	1	9,089	107.6250	9,454	8,785	9,149		98			6.500	4.707	MON	48	565	07/15/2005	07/01/2034

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	
		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	Maturity
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079			2	1	409,300	106.7500	422,025	395,340	409,495		3,731			6.000	4.451	MON	1,977	23,032	02/10/2005	08/01/2034
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254			2	1	236,029	107.6250	245,510	228,116	239,003		4,051			6.500	4.552	MON	1,236	14,603	07/15/2005	08/01/2034
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330			2	1	7,880	107.6250	8,196	7,616	8,016		172			6.500	5.023	MON	41	494	07/15/2005	08/01/2034
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560			2	1	8,317	107.6250	8,651	8,038	8,262		(17)			6.500	5.278	MON	44	516	07/15/2005	08/01/2034
31297D-WC-8	FED HOME LOAN MTG CORP GOLD #A26043			2	1	36,787	106.7500	38,847	36,391	36,748		(1)			6.000	5.485	MON	182	2,181	02/10/2005	09/01/2034
31297D-XQ-6	FED HOME LOAN MTG CORP GOLD #A26087			2	1	200,067	106.7500	211,275	197,915	199,858		(6)			6.000	5.483	MON	990	11,717	02/10/2005	09/01/2034
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427			2	1	23,610	107.6250	24,558	22,818	23,542		48			6.500	5.077	MON	124	1,481	07/15/2005	09/01/2034
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608			2	1	11,849	107.6250	12,325	11,452	11,676		(115)			6.500	5.678	MON	62	736	07/15/2005	09/01/2034
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966			2	1	13,300	107.6250	13,835	12,855	13,321		86			6.500	5.028	MON	70	834	07/15/2005	09/01/2034
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411			2	1	22,384	107.6250	23,283	21,633	22,029		(228)			6.500	5.680	MON	117	1,405	07/15/2005	10/01/2034
31297F-2U-6	FED HOME LOAN MTG CORP GOLD #A27987			2	1	523,301	102.8650	529,765	515,012	522,630		(670)			5.000	4.525	MON	2,146	19,013	02/26/2009	07/01/2034
31297H-DZ-9	FED HOME LOAN MTG CORP GOLD #A29120			2	1	14,401	106.7500	14,680	13,752	14,058		(36)			6.000	5.169	MON	69	824	05/10/2005	12/01/2034
31297H-PB-9	FED HOME LOAN MTG CORP GOLD #A29418			2	1	108,751	106.4690	113,311	106,427	108,810		405			6.000	5.114	MON	532	6,375	08/03/2005	01/01/2035
31297K-GB-2	FED HOME LOAN MTG CORP GOLD #A30194			2	1	11,464	106.7500	11,977	11,220	11,434		1			6.000	5.174	MON	56	672	08/03/2005	12/01/2034
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197			2	1	8,839	107.6250	9,194	8,542	8,728		(61)			6.500	5.530	MON	46	555	07/15/2005	12/01/2034
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305			2	1	34,903	107.2190	36,168	33,733	34,940		291			6.500	4.756	MON	183	2,189	07/15/2005	02/01/2035
31297L-T3-4	FED HOME LOAN MTG CORP GOLD #A31470			2	1	135,420	100.1350	143,975	143,780	136,110		101			4.500	5.479	MON	539	6,377	02/18/2005	03/01/2035
31297L-W5-5	FED HOME LOAN MTG CORP GOLD #A31568			2	1	6,472,682	105.1350	6,858,952	6,523,922	6,477,157		468			5.500	5.659	MON	29,901	356,541	03/31/2005	03/01/2035
31297M-DT-2	FED HOME LOAN MTG CORP GOLD #A31914			2	1	51,983	100.1350	55,267	55,192	52,260		39			4.500	5.478	MON	207	2,445	02/18/2005	04/01/2035
31297M-MA-3	FED HOME LOAN MTG CORP GOLD #A32153			2	1	4,155,261	105.1350	4,365,922	4,152,665	4,154,658		(192)			5.500	5.488	MON	19,033	226,034	03/30/2005	04/01/2035
31297M-3Z-9	FED HOME LOAN MTG CORP GOLD #A32616			2	1	941,259	105.1980	980,988	932,517	941,486		1,724			5.500	5.149	MON	4,274	50,443	04/26/2005	04/01/2035
31297N-HV-1	FED HOME LOAN MTG CORP GOLD #A32944			2	1	7,417	106.4690	7,728	7,258	7,482		96			6.000	4.534	MON	36	435	08/03/2005	05/01/2035
31297N-J4-9	FED HOME LOAN MTG CORP GOLD #A32983			2	1	2,156,143	105.1350	2,252,090	2,142,085	2,149,926		(3,828)			5.500	5.397	MON	9,818	115,356	08/16/2005	08/01/2035
31297N-J5-6	FED HOME LOAN MTG CORP GOLD #A32984			2	1	2,511,610	105.1350	2,623,376	2,495,235	2,503,333		(5,496)			5.500	5.403	MON	11,437	137,046	08/16/2005	08/01/2035
31297P-GD-7	FED HOME LOAN MTG CORP GOLD #A33796			2	1	270,973	100.1350	288,091	287,701	272,416		201			4.500	5.480	MON	1,079	12,792	02/18/2005	03/01/2035
31297P-JP-7	FED HOME LOAN MTG CORP GOLD #A33870			2	1	29,740	107.1250	27,662	25,823	26,270		(218)			6.000	5.266	MON	129	1,534	05/10/2005	02/01/2035
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200			2	1	2,462	107.2190	2,551	2,379	2,675		233			6.500	2.474	MON	13	149	07/15/2005	04/01/2035
31297P-YJ-4	FED HOME LOAN MTG CORP GOLD #A34313			2	1	754,556	100.1350	667,408	666,506	653,040		4,152			4.500	4.951	MON	2,499	29,610	04/06/2005	04/01/2035
31297Q-09-3	FED HOME LOAN MTG CORP GOLD #A34980			2	1	387,357	105.1350	400,922	381,339	386,851		774			5.500	5.005	MON	1,748	19,826	06/03/2005	05/01/2035
31297Q-TE-9	FED HOME LOAN MTG CORP GOLD #A35049			2	1	5,554	107.2190	5,756	5,368	6,009		502			6.500	1.133	MON	29	348	07/15/2005	05/01/2035
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128			2	1	228,736	105.1350	180,569	171,749	172,908		(655)			5.500	5.238	MON	787	9,217	10/07/2005	01/01/2036
3128K6-FU-9	FED HOME LOAN MTG CORP GOLD #A45579			2	1	30,121	107.2190	31,212	29,111	29,708		(156)			6.500	5.637	MON	158	1,839	07/15/2005	06/01/2035
3128K8-Q2-5	FED HOME LOAN MTG CORP GOLD #A47673			2	1	188,483	102.7400	201,551	196,177	190,634		1,165			5.000	5.808	MON	817	9,638	10/26/2005	11/01/2035
3128KF-LV-0	FED HOME LOAN MTG CORP GOLD #A53040			2	1	528,733	104.9480	420,150	400,342	402,905		(1,669)			5.500	5.257	MON	1,835	21,489	10/07/2005	10/01/2036
3128KG-F8-6	FED HOME LOAN MTG CORP GOLD #A53791			2	1	512,522	102.6610	546,929	532,750	519,890		4,931			5.000	5.796	MON	2,220	26,245	11/03/2006	11/01/2036
3128KQ-CS-3	FED HOME LOAN MTG CORP GOLD #A60081			2	1	2,473,824	99.8640	2,654,183	2,657,793	2,560,337		69,477			4.500	5.617	MON	9,967	118,678	05/18/2007	05/01/2037
3128KQ-UZ-7	FED HOME LOAN MTG CORP GOLD #A60600			2	1	699,356	99.8640	750,344	751,364	712,610		8,452			4.500	5.697	MON	2,818	33,591	05/18/2007	05/01/2037
3128KS-YB-2	FED HOME LOAN MTG CORP GOLD #A62506			2	1	780,943	99.8640	837,879	839,019	799,137		12,658			4.500	5.548	MON	3,146	37,505	05/18/2007	06/01/2037
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922			2	1	44,778	107.1350	37,331	34,845	35,131		(47)			6.500	6.062	MON	189	2,221	05/09/2007	09/01/2037
312962-RZ-8	FED HOME LOAN MTG CORP GOLD #B10504			2	1	137,037	105.3870	140,725	133,531	135,769		267			5.000	4.381	MON	556	6,476	01/12/2004	10/01/2018
312963-MF-5	FED HOME LOAN MTG CORP GOLD #B11258			2	1	299,889	105.3870	307,960	292,218	297,531		(69)			5.000	4.345	MON	1,218	14,155	01/12/2004	11/01/2018
312963-S7-7	FED HOME LOAN MTG CORP GOLD #B11442			2	1	229,727	105.3870	235,910	223,851	226,220		(1,675)			5.000	4.550	MON	933	11,112	01/12/2004	12/01/2018
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976			2	1	1,663,239	104.1360	1,687,284	1,620,264	1,664,226		987			4.500	3.505	MON	6,076	47,333	03/05/2009	01/01/2019
312965-YV-2	FED HOME LOAN MTG CORP GOLD #B13424			2	1	15,741	102.1670	16,842	16,484	15,886		40			4.000	5.221	MON	55	654	09/30/2004	04/01/2019
312966-FG-4	FED HOME LOAN MTG CORP GOLD #B13767			2	1	54,508	102.5110	49,998	48,773	48,112		88			4.000	4.468	MON	163	1,929	05/03/2004	05/01/2019
312966-ND-2	FED HOME LOAN MTG CORP GOLD #B13988			2	1	388,149	102.1670	415,297	406,488	391,940		1,028			4.000	5.125	MON	1,355	16,047	09/30/2004	05/01/2019
312966-SP-0	FED HOME LOAN MTG CORP GOLD #B14126			2	1	478,677	102.1670	512,157	501,293	483,233		1,233			4.000	5.127	MON	1,671	19,676	09/30/2004	05/01/2019
312966-UE-2	FED HOME LOAN MTG CORP GOLD #B14181			2	1	436,431	102.1670	466,956	457,051	440,686		1,154			4.000	5.128	MON	1,524	17,949	09/30/2004	05/01/2019
312967-H2-1	FED HOME LOAN MTG CORP GOLD #B14749			2	1	139,819	102.1670	149,598	146,425	141,184		370			4.000	5.125	MON	488	5,742	09/30/2004	05/01/2019
312967-H8-8	FED HOME LOAN MTG CORP GOLD #B14755			2	1	448,219	102.1670	479,568	469,396	452,653		1,202			4.000	5.089	MON	1,565	18,447	09/30/2004	05/01/2019
312967-KR-2	FED HOME LOAN MTG CORP GOLD #B14804			2	1	448,301	102.1670	479,656	469,481	452,725		1,200			4.000	5.128	MON	1,565	18,401	09/30/2004	05/01/2019
312967-LK-6	FED HOME LOAN MTG CORP GOLD #B14830			2	1	405,781	102.1670	434,162	424,953	409,705		1,063			4.000	5.122	MON	1,417	16,641	09/30/2004	05/01/2019
312967-RR-5	FED HOME LOAN MTG CORP GOLD #B14996			2	1	244,567	102.1670	261,673	256,122	246,955		640			4.000	5.118	MON	854	10,063	09/30/2004	06/01/2019
312967-X7-2	FED HOME LOAN MTG CORP GOLD #B15202			2	1	441,425	102.1670	472,299	462,281	445,649		1,144			4.000	5.119	MON	1,541	18,175	09/30/2004	06/01/2019
312967-X9-8	FED HOME LOAN MTG CORP GOLD #B15204			2	1	472,890	102.1670	505,965	495,232	477,525		1,256			4.000	5.085	MON	1,651	19,547	09/30/2004	06/01/2019
312967-3E-0	FED HOME LOAN MTG CORP GOLD #B15297			2	1	24,409	102.1670	22,834	22,350	21,983		32			4.000	4.554	MON	75	886	07/15/2005	06/01/2019

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	
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 Maturity
312968-BM-1	FED HOME LOAN MTG CORP GOLD #B15444			2	1	154,143	102.5110	165,359	161,309	155,667		414			4.000	5.121	MON	538	6,380	09/30/2004	05/01/2019
312968-DW-7	FED HOME LOAN MTG CORP GOLD #B15517			2	1	461,520	102.1670	493,800	483,326	465,943		1,183			4.000	5.110	MON	1,611	19,071	09/30/2004	07/01/2019
312968-HH-6	FED HOME LOAN MTG CORP GOLD #B15632			2	1	454,120	102.1670	485,882	475,576	458,476		1,165			4.000	5.109	MON	1,585	18,732	09/30/2004	07/01/2019
312968-JB-7	FED HOME LOAN MTG CORP GOLD #B15658			2	1	184,520	102.1670	197,426	193,238	186,291		473			4.000	5.108	MON	644	7,547	09/30/2004	07/01/2019
312968-JD-3	FED HOME LOAN MTG CORP GOLD #B15660			2	1	536,471	102.1670	474,923	464,849	457,335		1,010			4.000	4.520	MON	1,550	18,325	07/15/2005	07/01/2019
312968-PW-4	FED HOME LOAN MTG CORP GOLD #B15837			2	1	482,334	102.1670	516,069	505,122	486,996		1,248			4.000	5.115	MON	1,684	19,989	09/30/2004	07/01/2019
312968-PX-2	FED HOME LOAN MTG CORP GOLD #B15838			2	1	494,959	102.1670	529,577	518,344	499,702		1,268			4.000	5.110	MON	1,728	20,505	09/30/2004	07/01/2019
312969-JP-4	FED HOME LOAN MTG CORP GOLD #B16570			2	1	99,895	102.1670	106,882	104,615	100,881		261			4.000	5.115	MON	349	4,079	09/30/2004	09/01/2019
312969-LD-8	FED HOME LOAN MTG CORP GOLD #B16624			2	1	218,900	102.1670	234,210	229,242	221,017		567			4.000	5.114	MON	764	8,933	09/30/2004	09/01/2019
312970-QU-3	FED HOME LOAN MTG CORP GOLD #B17667			2	1	68,907	100.9480	59,971	59,408	58,461		83			4.000	4.491	MON	198	2,349	07/15/2005	01/01/2020
312970-XH-4	FED HOME LOAN MTG CORP GOLD #B17880			2	1	24,754	100.9480	21,930	21,724	21,375		24			4.000	4.492	MON	72	857	07/15/2005	02/01/2020
312970-5B-8	FED HOME LOAN MTG CORP GOLD #B18042			2	1	388,886	102.1670	331,001	323,980	317,902		(114)			4.000	4.584	MON	1,080	12,761	07/15/2005	03/01/2020
312971-FS-8	FED HOME LOAN MTG CORP GOLD #B18277			2	1	913,540	100.9480	760,759	753,612	740,661		75			4.000	4.514	MON	2,512	29,625	07/15/2005	04/01/2020
312971-MF-8	FED HOME LOAN MTG CORP GOLD #B18458			2	1	1,035,752	100.9480	814,346	806,695	795,477		2,569			4.000	4.424	MON	2,689	31,454	07/15/2005	05/01/2020
312971-SZ-8	FED HOME LOAN MTG CORP GOLD #B18636			2	1	531,898	102.1670	466,473	456,578	448,203		383			4.000	4.576	MON	1,522	17,988	07/15/2005	01/01/2020
312971-UN-2	FED HOME LOAN MTG CORP GOLD #B18689			2	1	479,835	102.1670	405,794	397,186	391,133		553			4.000	4.516	MON	1,324	15,606	07/15/2005	01/01/2020
312971-UT-9	FED HOME LOAN MTG CORP GOLD #B18694			2	1	1,306,062	102.1670	1,132,999	1,108,967	1,091,323		2,648			4.000	4.520	MON	3,697	43,719	07/15/2005	01/01/2020
312971-V9-2	FED HOME LOAN MTG CORP GOLD #B18740			2	1	2,462,342	100.9480	2,041,653	2,022,472	1,993,061		4,376			4.000	4.462	MON	6,742	79,312	07/15/2005	02/01/2020
312971-XB-5	FED HOME LOAN MTG CORP GOLD #B18774			2	1	605,530	100.9480	501,267	496,558	488,827		898			4.000	4.532	MON	1,655	19,499	07/15/2005	02/01/2020
312971-3K-8	FED HOME LOAN MTG CORP GOLD #B18902			2	1	202,135	100.9480	190,222	188,434	184,957		3			4.000	4.560	MON	628	7,480	07/15/2005	03/01/2020
312971-3P-7	FED HOME LOAN MTG CORP GOLD #B18906			2	1	575,099	100.9480	537,802	532,750	524,737		1,329			4.000	4.459	MON	1,776	21,141	07/15/2005	03/01/2020
312971-4M-3	FED HOME LOAN MTG CORP GOLD #B18928			2	1	115,894	102.5110	108,875	106,208	105,000		648			4.000	4.391	MON	354	4,211	07/15/2005	03/01/2020
312972-AY-8	FED HOME LOAN MTG CORP GOLD #B19023			2	1	1,216,666	100.9480	1,128,438	1,117,837	1,101,192		2,402			4.000	4.439	MON	3,726	44,319	07/15/2005	03/01/2020
312972-A4-4	FED HOME LOAN MTG CORP GOLD #B19027			2	1	567,556	100.9480	536,878	531,834	523,904		1,743			4.000	4.450	MON	1,773	21,125	07/15/2005	03/01/2020
312972-HH-8	FED HOME LOAN MTG CORP GOLD #B19232			2	1	286,330	100.9480	252,497	250,125	246,273		418			4.000	4.459	MON	834	9,883	07/15/2005	04/01/2020
312972-J3-7	FED HOME LOAN MTG CORP GOLD #B19282			2	1	552,109	100.9480	486,359	481,790	473,394		921			4.000	4.548	MON	1,606	19,002	07/15/2005	05/01/2020
312972-2S-0	FED HOME LOAN MTG CORP GOLD #B19785			2	1	874,722	100.9480	709,016	702,355	689,951		(402)			4.000	4.513	MON	2,341	27,473	07/15/2005	08/01/2020
31292G-GS-9	FED HOME LOAN MTG CORP GOLD #C00209			2	1	253,262	111.9950	274,806	245,374	255,043		1,021			7.500	5.985	MON	1,534	18,146	02/03/1993	02/01/2023
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214			2	1	2,763	114.3370	3,074	2,689	2,759		5			8.000	6.985	MON	18	213	06/17/1999	02/01/2023
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240			2	1	114,237	111.5940	124,745	111,785	115,415		515			7.000	5.827	MON	652	7,709	07/12/1993	06/01/2023
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244			2	1	149,935	108.2250	169,166	156,310	150,389		(204)			6.500	7.957	MON	847	9,936	01/23/1997	05/01/2023
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252			2	1	163,221	111.5940	178,361	159,830	164,716		2,103			7.000	5.902	MON	932	10,978	07/12/1993	08/01/2023
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254			2	1	59,666	111.5940	65,278	58,496	60,117		106			7.000	5.978	MON	341	4,039	07/06/1993	06/01/2023
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604			2	1	48,969	107.2500	38,165	35,585	36,373		35			6.000	5.270	MON	178	2,077	06/02/2004	04/01/2028
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609			2	1	457	110.5410	493	446	470		13			7.000	5.243	MON	3	31	02/05/2002	05/01/2028
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650			2	1	117,649	110.5410	126,956	114,850	120,459		2,995			7.000	5.343	MON	670	7,917	02/05/2002	09/01/2028
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665			2	1	2,147	107.2500	2,251	2,099	2,153		8			6.000	5.163	MON	11	123	09/22/2003	10/01/2028
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730			2	1	65,463	107.1880	68,462	63,872	65,891		513			6.000	4.994	MON	319	3,737	09/22/2003	03/01/2029
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748			2	1	116,178	107.1880	90,246	84,194	86,217		224			6.000	5.204	MON	421	4,912	06/02/2004	04/01/2029
31292G-5P-7	FED HOME LOAN MTG CORP GOLD #C00854			2	1	188,594	112.4760	185,193	164,652	172,715		3,816			7.500	5.677	MON	1,029	12,238	01/04/2002	07/01/2029
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882			2	1	37,261	112.4760	32,504	28,899	30,570		851			7.500	5.200	MON	181	2,122	01/04/2002	11/01/2029
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896			2	1	1,848	112.4760	1,998	1,777	1,920		62			7.500	4.327	MON	11	131	04/15/2002	12/01/2029
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910			2	1	40,617	112.4760	40,595	36,092	37,855		868			7.500	5.474	MON	226	2,686	01/04/2002	01/01/2030
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920			2	1	3,453	110.4830	3,725	3,371	3,532		79			7.000	5.025	MON	20	231	02/05/2002	02/01/2030
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921			2	1	2,006	112.3800	2,167	1,928	2,076		74			7.500	4.386	MON	12	143	04/15/2002	02/01/2030
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933			2	1	1,162	112.5840	1,258	1,117	1,221		61			7.500	3.918	MON	7	80	04/15/2002	03/01/2030
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971			2	1	198,449	112.3800	203,246	180,856	193,090		5,878			7.500	4.508	MON	1,130	13,347	04/16/2002	04/01/2030
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987			2	1	47,367	112.3800	43,497	38,705	40,972		1,206			7.500	4.961	MON	242	2,857	01/04/2002	05/01/2030
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009			2	1	2,716	112.3800	2,599	2,313	2,480		100			7.500	4.436	MON	14	170	04/15/2002	06/01/2030
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024			2	1	562	112.3800	608	541	587		26			7.500	3.857	MON	3	40	04/15/2002	07/01/2030
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033			2	1	8,258	112.3800	7,638	6,796	7,206		218			7.500	4.868	MON	42	502	01/04/2002	08/01/2030
31292H-EX-8	FED HOME LOAN MTG CORP GOLD #C01050			2	1	361,746	112.3800	392,520	349,279	375,088		11,904			7.500	4.320	MON	2,183	25,796	01/04/2002	09/01/2030
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103			2	1	4,985	112.3800	4,536	4,036	4,277		141			7.500	5.068	MON	25	299	01/04/2002	12/01/2030
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135			2	1	47,979	112.3800	43,669	38,858	40,939		1,048			7.500	5.207	MON	243	2,870	01/04/2002	02/01/2031
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152			2	1	2,026	112.3800	2,188	1,947	2,083		68			7.500	4.627	MON	12	145	04/15/2002	03/01/2031
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187			2	1	21,164	112.3800	22,721	20,218	21,185		441			7.500	5.446	MON	126	1,514	04/15/2002	05/01/2031

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	Maturity
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188			2	1	678	110.0950	729	662	694		18			7.000	5.076	MON	4	46	02/05/2002	06/01/2031
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202			2	1	2,371	112.2790	2,559	2,279	2,434		79			7.500	4.465	MON	14	170	04/15/2002	06/01/2031
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241			2	1	72,011	112.2790	73,321	65,302	69,789		2,648			7.500	4.938	MON	408	4,842	04/15/2002	08/01/2031
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273			2	1	44,159	112.2790	47,710	42,492	45,216		1,433			7.500	4.635	MON	266	3,061	04/16/2002	10/01/2031
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277			2	1	39,569	110.0950	42,518	38,620	40,297		915			7.000	5.243	MON	225	2,667	02/08/2002	11/01/2031
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285			2	1	101,681	112.2790	109,759	97,755	104,065		3,270			7.500	4.748	MON	611	7,238	04/15/2002	11/01/2031
31292H-NB-6	FED HOME LOAN MTG CORP GOLD #C01286			2	1	199,503	107.1560	208,566	194,637	200,397		1,209			6.000	5.074	MON	973	11,296	09/10/2003	01/01/2032
31292H-NH-3	FED HOME LOAN MTG CORP GOLD #C01292			2	1	138,265	107.1560	101,683	94,892	97,506		(54)			6.000	5.092	MON	474	5,510	06/02/2004	02/01/2032
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305			2	1	1,550	112.2790	1,674	1,491	1,583		47			7.500	4.808	MON	9	112	04/15/2002	12/01/2031
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311			2	1	15,227	110.0950	13,604	12,356	13,238		537			7.000	4.214	MON	72	851	05/01/2002	02/01/2032
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325			2	1	29,725	112.2790	30,401	27,076	28,396		694			7.500	5.470	MON	169	2,019	04/15/2002	01/01/2032
31292H-PN-8	FED HOME LOAN MTG CORP GOLD #C01329			2	1	441,748	110.0950	474,769	431,237	448,365		9,451			7.000	5.525	MON	2,516	29,723	02/05/2002	03/01/2032
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345			2	1	16,159	110.0400	17,346	15,764	16,897		821			7.000	4.429	MON	92	1,085	04/12/2002	04/01/2032
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351			2	1	7,651	108.0000	7,986	7,394	7,592		(50)			6.500	5.556	MON	40	470	07/15/2005	05/01/2032
31292H-QN-7	FED HOME LOAN MTG CORP GOLD #C01361			2	1	762,467	107.1250	736,380	687,403	697,165		(162)			6.000	5.621	MON	3,437	40,060	09/03/2004	05/01/2032
31292H-QU-1	FED HOME LOAN MTG CORP GOLD #C01367			2	1	524,787	110.1870	479,110	434,814	462,663		15,334			7.000	4.664	MON	2,536	30,037	05/01/2002	05/01/2032
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369			2	1	145,079	112.1720	135,706	120,981	126,330		2,898			7.500	5.696	MON	756	8,958	01/04/2002	04/01/2032
31292H-QY-3	FED HOME LOAN MTG CORP GOLD #C01371			2	1	174,745	110.0400	184,671	167,822	180,692		8,299			7.000	4.282	MON	979	11,524	07/19/2002	06/01/2032
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375			2	1	16,127	108.0000	16,833	15,586	16,037		(70)			6.500	5.518	MON	84	988	07/15/2005	07/01/2032
31292H-R7-1	FED HOME LOAN MTG CORP GOLD #C01410			2	1	1,308,619	107.1250	941,235	878,632	909,596		5,037			6.000	4.833	MON	4,393	50,873	01/08/2004	10/01/2032
31292H-SQ-8	FED HOME LOAN MTG CORP GOLD #C01427			2	1	291,269	107.1250	232,485	217,022	223,096		346			6.000	5.047	MON	1,085	12,583	06/02/2004	11/01/2032
31292H-SY-1	FED HOME LOAN MTG CORP GOLD #C01435			2	1	133,952	107.1250	139,996	130,685	134,075		570			6.000	5.073	MON	653	7,582	09/10/2003	12/01/2032
31292H-WM-2	FED HOME LOAN MTG CORP GOLD #C01552			2	1	195,600	105.2290	152,733	145,143	147,125		(561)			5.500	5.051	MON	665	7,781	08/10/2004	05/01/2033
31292H-YA-6	FED HOME LOAN MTG CORP GOLD #C01605			2	1	12,399,172	100.5420	12,970,985	12,901,105	12,563,641		139,011			4.500	5.128	MON	48,379	573,125	08/15/2005	07/01/2033
31292J-BR-0	FED HOME LOAN MTG CORP GOLD #C01848			2	1	15,525	106.8780	16,239	15,194	15,443		(55)			6.000	5.428	MON	76	893	08/03/2005	06/01/2034
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260			2	1	243	110.5410	262	237	248		5			7.000	5.077	MON	1	17	02/05/2002	05/01/2028
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412			2	1	128,686	107.2500	134,917	125,796	128,245		(281)			6.000	5.347	MON	629	7,470	09/22/2003	09/01/2028
31293A-7E-2	FED HOME LOAN MTG CORP GOLD #C15393			2	1	124,209	107.2500	126,622	118,062	118,915		(1,655)			6.000	5.699	MON	590	7,069	06/02/2004	09/01/2028
31293D-PV-8	FED HOME LOAN MTG CORP GOLD #C17636			2	1	135,822	105.3850	148,424	140,840	137,939		480			5.500	6.250	MON	646	6,885	10/07/1998	11/01/2028
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107			2	1	298,915	105.3850	326,650	309,957	303,001		2,100			5.500	6.269	MON	1,421	17,003	10/07/1998	11/01/2028
31293E-JK-7	FED HOME LOAN MTG CORP GOLD #C18366			2	1	119,863	105.3850	130,985	124,291	121,776		914			5.500	6.291	MON	570	6,633	10/07/1998	11/01/2028
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934			2	1	94,096	107.2500	74,040	69,035	70,113		(393)			6.000	5.492	MON	345	4,029	06/02/2004	12/01/2028
31293F-DZ-7	FED HOME LOAN MTG CORP GOLD #C19120			2	1	166,192	105.3850	181,612	172,331	168,731		759			5.500	6.283	MON	790	9,445	10/07/1998	12/01/2028
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764			2	1	97,880	107.1880	102,559	95,682	98,674		911			6.000	5.008	MON	478	5,663	09/22/2003	02/01/2029
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797			2	1	6,191	107.2500	6,491	6,052	6,238		54			6.000	4.955	MON	30	351	09/22/2003	02/01/2029
31293K-P7-5	FED HOME LOAN MTG CORP GOLD #C22246			2	1	54,455	107.1880	24,564	22,917	23,427		21			6.000	5.082	MON	115	1,258	06/02/2004	01/01/2029
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939			2	1	31,703	107.2500	33,238	30,991	31,940		276			6.000	4.858	MON	155	1,812	09/22/2003	03/01/2029
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952			2	1	59,631	107.1880	62,482	58,292	60,146		580			6.000	4.983	MON	291	3,489	09/22/2003	04/01/2029
31293N-6H-8	FED HOME LOAN MTG CORP GOLD #C25372			2	1	157	110.4830	170	154	161		4			7.000	5.034	MON	1	10	02/05/2002	04/01/2029
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592			2	1	1,676	110.4830	1,914	1,732	1,676		31			7.000	8.494	MON	10	121	07/12/2000	05/01/2029
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495			2	1	17,248	110.5410	19,667	17,791	17,370		52			7.000	8.133	MON	104	1,243	12/27/1999	06/01/2029
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722			2	1	8,553	110.5410	9,752	8,822	8,698		81			7.000	7.734	MON	51	614	12/27/1999	06/01/2029
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188			2	1	4,525	108.2500	4,932	4,556	4,508		(14)			6.500	6.861	MON	25	292	01/18/2001	06/01/2029
31293V-A8-5	FED HOME LOAN MTG CORP GOLD #C30031			2	1	54,243	107.1880	56,837	53,025	54,329		144			6.000	5.140	MON	265	3,168	09/22/2003	08/01/2029
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287			2	1	74,861	108.2500	68,610	63,381	62,352		(705)			6.500	7.100	MON	343	4,056	02/05/2002	08/01/2029
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680			2	1	24,437	108.2500	15,416	14,241	14,046		(144)			6.500	7.027	MON	77	870	02/05/2002	09/01/2029
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752			2	1	49,937	108.2500	54,423	50,275	50,006		(15)			6.500	6.741	MON	272	3,258	01/18/2001	09/01/2029
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288			2	1	15,556	112.4760	15,445	13,732	14,452		322			7.500	5.268	MON	86	1,027	01/04/2002	10/01/2029
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297			2	1	8,985	112.4760	4,073	3,622	3,898		172			7.500	4.120	MON	23	248	01/04/2002	10/01/2029
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302			2	1	14,514	112.4760	15,802	14,049	14,891		375			7.500	5.305	MON	88	1,052	01/04/2002	10/01/2029
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027			2	1	4,136	112.4450	4,502	4,004	4,283		130			7.500	4.395	MON	25	300	01/04/2002	11/01/2029
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041			2	1	78,340	112.4760	81,505	72,464	76,423		1,550			7.500	4.970	MON	453	5,388	04/15/2002	10/01/2029
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114			2	1	9,384	112.4760	5,033	4,474	4,708		118			7.500	5.260	MON	28	306	01/04/2002	12/01/2029
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582			2	1	28,696	112.4760	14,143	12,574	13,053		128			7.500	5.744	MON	79	862	01/04/2002	12/01/2029
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615			2	1	2,174	112.4760	2,273	2,021	2,107		30			7.500	5.941	MON	13	151	01/04/2002	12/01/2029
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797			2	1	9,009	112.4760	9,612	8,546	9,080		260			7.500	4.527	MON	53	639	04/15/2002	12/01/2029

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	Maturity
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889			2	1	12,581	112.4760	13,492	11,996	12,757		444			7.500	4.525	MON	75	898	01/04/2002	12/01/2029
31294B-Y3-3	FED HOME LOAN MTG CORP GOLD #C35230			2	1	2,185	112.4760	2,344	2,084	2,252		113			7.500	3.938	MON	13	156	01/04/2002	01/01/2030
31294B-5Q-4	FED HOME LOAN MTG CORP GOLD #C35355			2	1	9,261	112.3800	9,913	8,821	9,321		231			7.500	4.828	MON	55	661	01/04/2002	01/01/2030
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362			2	1	11,404	110.4830	12,299	11,132	11,724		325			7.000	4.730	MON	65	773	02/05/2002	01/01/2030
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512			2	1	39,203	112.4760	41,939	37,287	39,372		1,074			7.500	5.064	MON	233	2,792	01/04/2002	01/01/2030
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775			2	1	913	110.4830	985	891	934		22			7.000	5.106	MON	5	62	02/05/2002	01/01/2030
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953			2	1	1,686	112.4760	1,794	1,595	1,725		85			7.500	4.945	MON	10	120	01/04/2002	01/01/2030
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307			2	1	12,014	110.4330	12,952	11,728	12,252		233			7.000	5.005	MON	68	786	02/05/2002	02/01/2030
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430			2	1	19,330	112.3800	21,027	18,710	19,929		467			7.500	4.563	MON	117	1,363	01/04/2002	02/01/2030
31294D-EZ-0	FED HOME LOAN MTG CORP GOLD #C36452			2	1	5,168	112.3800	5,321	4,735	5,118		239			7.500	4.428	MON	30	353	01/04/2002	02/01/2030
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002			2	1	2,373	112.3800	1,887	1,679	1,749		26			7.500	5.466	MON	10	122	01/04/2002	03/01/2030
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232			2	1	1,033	112.3800	1,038	923	969		20			7.500	5.092	MON	6	69	01/04/2002	03/01/2030
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311			2	1	15,163	112.4760	16,189	14,394	15,037		269			7.500	5.366	MON	90	1,077	01/04/2002	03/01/2030
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418			2	1	5,543	110.4330	6,334	5,736	5,581		21			7.000	8.348	MON	33	401	07/24/2000	04/01/2030
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703			2	1	7,427	112.3800	7,247	6,449	6,841		215			7.500	4.906	MON	40	479	01/04/2002	04/01/2030
31294E-V5-5	FED HOME LOAN MTG CORP GOLD #C37836			2	1	11,013	112.3800	7,242	6,444	6,725		109			7.500	5.441	MON	40	457	01/04/2002	04/01/2030
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871			2	1	9,129	112.3800	8,702	7,744	8,200		237			7.500	5.034	MON	48	574	01/04/2002	04/01/2030
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914			2	1	14,073	110.4330	15,172	13,739	14,566		490			7.000	4.901	MON	80	960	02/05/2002	05/01/2030
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920			2	1	1,508	112.3800	1,611	1,433	1,535		63			7.500	4.164	MON	9	107	01/04/2002	04/01/2030
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535			2	1	3,350	112.3800	3,594	3,198	3,378		97			7.500	4.870	MON	20	240	01/04/2002	05/01/2030
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536			2	1	5,488	112.3800	5,895	5,245	5,535		149			7.500	4.867	MON	33	393	01/04/2002	05/01/2030
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672			2	1	2,189	112.3800	2,134	1,899	2,008		62			7.500	5.233	MON	12	141	01/04/2002	05/01/2030
31294F-YY-6	FED HOME LOAN MTG CORP GOLD #C38827			2	1	28,467	112.3800	30,965	27,554	30,016		1,488			7.500	3.832	MON	172	2,063	01/04/2002	06/01/2030
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755			2	1	5,595	112.3800	5,986	5,327	5,628		170			7.500	4.948	MON	33	399	01/04/2002	06/01/2030
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495			2	1	39,174	112.3800	36,028	32,059	33,746		883			7.500	4.994	MON	200	2,367	01/04/2002	08/01/2030
31297Y-4K-5	FED HOME LOAN MTG CORP GOLD #C41726			2	1	11,100	112.3800	11,927	10,614	11,250		368			7.500	5.055	MON	66	795	01/04/2002	09/01/2030
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796			2	1	2,056	112.3800	2,183	1,943	2,046		50			7.500	5.125	MON	12	145	01/04/2002	09/01/2030
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826			2	1	1,253	112.3800	1,347	1,199	1,272		41			7.500	4.783	MON	7	90	01/04/2002	08/01/2030
31298A-JC-8	FED HOME LOAN MTG CORP GOLD #C42059			2	1	3,293	112.3800	3,537	3,147	3,349		118			7.500	4.923	MON	20	236	01/04/2002	09/01/2030
31298A-SY-0	FED HOME LOAN MTG CORP GOLD #C42335			2	1	2,704	112.3800	1,483	1,319	1,381		26			7.500	4.102	MON	8	92	01/04/2002	09/01/2030
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426			2	1	1,475	112.3800	1,562	1,390	1,477		55			7.500	4.613	MON	9	104	01/04/2002	09/01/2030
31298A-VZ-3	FED HOME LOAN MTG CORP GOLD #C42432			2	1	92,725	112.3800	75,275	66,982	69,922		1,130			7.500	5.394	MON	419	4,880	01/04/2002	09/01/2030
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536			2	1	1,001	112.3800	1,075	957	1,032		51			7.500	4.318	MON	6	72	01/04/2002	09/01/2030
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537			2	1	563	112.3800	589	524	554		17			7.500	4.829	MON	3	39	01/04/2002	09/01/2030
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048			2	1	87,117	112.4760	92,815	82,520	86,405		1,527			7.500	5.430	MON	516	6,177	01/04/2002	07/01/2030
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057			2	1	1,576	112.3800	1,693	1,507	1,594		51			7.500	5.186	MON	9	113	01/04/2002	10/01/2030
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324			2	1	585	112.3800	630	560	595		22			7.500	4.512	MON	4	42	01/04/2002	10/01/2030
31298B-YC-9	FED HOME LOAN MTG CORP GOLD #C43407			2	1	15,595	112.3800	16,749	14,904	15,590		304			7.500	5.338	MON	93	1,116	01/04/2002	10/01/2030
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458			2	1	22,634	112.3800	21,826	19,421	20,622		296			7.500	4.222	MON	121	1,444	01/04/2002	10/01/2030
31298C-AB-5	FED HOME LOAN MTG CORP GOLD #C43602			2	1	30,170	112.4760	32,846	29,203	32,069		1,994			7.500	3.189	MON	183	2,181	01/04/2002	10/01/2030
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733			2	1	32,435	112.3800	34,916	31,069	32,166		302			7.500	5.741	MON	194	2,327	01/04/2002	10/01/2030
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930			2	1	2,703	112.3800	2,940	2,616	2,729		18			7.500	5.515	MON	16	194	01/04/2002	10/01/2030
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962			2	1	3,132	112.3800	1,741	1,549	1,634		43			7.500	5.043	MON	10	107	01/04/2002	10/01/2030
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101			2	1	768	112.3800	442	394	412		9			7.500	5.269	MON	2	27	01/04/2002	10/01/2030
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663			2	1	341	112.3800	371	330	353		10			7.500	4.162	MON	2	23	01/04/2002	11/01/2030
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798			2	1	1,638	112.3800	1,782	1,585	1,647		(6)			7.500	5.807	MON	10	118	01/04/2002	11/01/2030
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876			2	1	10,299	112.3800	10,725	9,544	9,944		145			7.500	5.681	MON	60	713	01/04/2002	11/01/2030
31298D-QY-6	FED HOME LOAN MTG CORP GOLD #C44971			2	1	4,562	112.3800	4,933	4,390	4,800		255			7.500	3.090	MON	27	329	04/16/2002	11/01/2030
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998			2	1	2,411	112.3800	2,584	2,299	2,421		69			7.500	4.937	MON	14	172	01/04/2002	11/01/2030
31298D-S2-4	FED HOME LOAN MTG CORP GOLD #C45037			2	1	5,713	112.3800	6,122	5,447	5,759		155			7.500	5.039	MON	34	408	01/04/2002	11/01/2030
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199			2	1	18,047	112.3800	19,395	17,259	18,119		429			7.500	5.319	MON	108	1,293	01/04/2002	12/01/2030
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212			2	1	75,370	112.3800	80,820	71,917	74,406		706			7.500	5.841	MON	449	5,385	01/04/2002	12/01/2030
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316			2	1	21,992	112.3800	23,627	21,025	21,679		127			7.500	6.023	MON	131	1,575	01/04/2002	12/01/2030
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323			2	1	6,484	112.3800	6,967	6,200	6,535		183			7.500	5.016	MON	39	464	01/04/2002	12/01/2030
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398			2	1	6,945	112.3800	6,581	5,856	6,156		144			7.500	5.523	MON	37	434	01/04/2002	12/01/2030
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470			2	1	18,207	112.3800	19,874	17,684	18,417		155			7.500	5.820	MON	111	1,324	08/10/2001	12/01/2030

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	Maturity
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639			2	1	16,073	112.3800	17,257	15,356	16,109		402			7.500	5.225	MON	96	1,150	01/04/2002	12/01/2030
31298E-MG-7	FED HOME LOAN MTG CORP GOLD #C45759			2	1	20,965	112.3800	14,295	12,720	13,359		361			7.500	5.171	MON	80	906	01/04/2002	12/01/2030
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970			2	1	32,199	112.3800	34,528	30,724	32,223		685			7.500	5.296	MON	192	2,301	01/04/2002	12/01/2030
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025			2	1	40,996	112.3800	43,494	38,703	40,282		527			7.500	5.555	MON	242	2,896	01/04/2002	12/01/2030
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038			2	1	49,010	112.3800	52,379	46,608	49,637		1,764			7.500	4.676	MON	291	3,489	01/04/2002	12/01/2030
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106			2	1	203,660	107.2500	213,521	199,087	203,508		88			6.000	5.225	MON	995	11,709	09/22/2003	11/01/2029
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189			2	1	7,934	112.3800	7,927	7,054	7,440		212			7.500	5.091	MON	44	525	01/04/2002	01/01/2031
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263			2	1	2,398	112.3800	2,001	1,780	1,864		41			7.500	5.308	MON	11	130	01/04/2002	01/01/2031
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354			2	1	30,129	112.3800	30,128	26,809	27,987		377			7.500	5.481	MON	168	2,008	01/04/2002	01/01/2031
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464			2	1	36,081	112.3800	38,985	34,690	37,118		1,201			7.500	4.930	MON	217	2,598	04/16/2002	01/01/2031
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467			2	1	20,506	112.3800	22,004	19,580	20,411		261			7.500	5.568	MON	122	1,467	01/04/2002	01/01/2031
31298F-MP-4	FED HOME LOAN MTG CORP GOLD #C46666			2	1	57,244	107.1880	62,901	58,683	57,085		(460)			6.000	7.188	MON	293	3,468	04/05/2001	01/01/2031
31298F-NV-0	FED HOME LOAN MTG CORP GOLD #C46704			2	1	8,192	112.3800	8,851	7,876	8,429		271			7.500	4.231	MON	49	590	04/15/2002	12/01/2030
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718			2	1	37,157	112.3800	26,903	23,940	25,183		613			7.500	5.091	MON	150	1,720	01/04/2002	01/01/2031
31298F-QJ-4	FED HOME LOAN MTG CORP GOLD #C46757			2	1	7,511	112.3800	8,091	7,200	7,474		132			7.500	5.652	MON	45	539	01/04/2002	01/01/2031
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811			2	1	1,647	112.3800	1,780	1,584	1,716		76			7.500	4.099	MON	10	116	04/15/2002	01/01/2031
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812			2	1	1,328	112.3800	1,426	1,269	1,334		34			7.500	5.046	MON	8	95	01/04/2002	01/01/2031
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909			2	1	4,284	112.4760	4,633	4,119	4,316		39			7.500	5.261	MON	26	305	04/15/2002	10/01/2030
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034			2	1	6,131	112.3800	3,511	3,124	3,310		101			7.500	4.783	MON	20	217	01/04/2002	01/01/2031
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055			2	1	45,824	112.3800	49,393	43,952	45,410		346			7.500	5.947	MON	275	3,293	01/04/2002	01/01/2031
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060			2	1	478	112.3800	365	325	343		9			7.500	5.271	MON	2	24	01/04/2002	01/01/2031
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287			2	1	89,067	112.3800	95,430	84,918	89,666		2,742			7.500	4.888	MON	531	6,360	01/04/2002	02/01/2031
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483			2	1	10,932	112.3800	11,892	10,582	11,187		319			7.500	4.936	MON	66	792	01/04/2002	02/01/2031
31298G-MG-2	FED HOME LOAN MTG CORP GOLD #C47559			2	1	229	112.3800	248	220	238		10			7.500	4.254	MON	1	17	04/15/2002	02/01/2031
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624			2	1	56,443	112.3800	52,136	46,393	49,018		1,466			7.500	4.862	MON	290	3,426	01/04/2002	01/01/2031
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847			2	1	147,324	112.3800	157,671	140,302	144,637		924			7.500	6.045	MON	877	10,506	01/04/2002	02/01/2031
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852			2	1	16,211	112.2790	17,499	15,585	16,985		855			7.500	3.491	MON	97	1,167	04/15/2002	02/01/2031
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890			2	1	7,464	107.1560	8,199	7,652	7,359		(118)			6.000	7.502	MON	38	450	04/05/2001	02/01/2031
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914			2	1	18,272	112.3800	19,742	17,567	19,009		828			7.500	4.122	MON	110	1,280	04/15/2002	02/01/2031
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981			2	1	14,457	112.2790	15,411	13,726	14,105		59			7.500	6.296	MON	86	1,027	01/04/2002	02/01/2031
31298H-FS-2	FED HOME LOAN MTG CORP GOLD #C48277			2	1	6,875	112.2790	7,183	6,398	6,720		171			7.500	5.075	MON	40	478	01/04/2002	02/01/2031
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312			2	1	2,371	112.2790	2,220	1,977	2,030		7			7.500	6.248	MON	12	146	01/04/2002	03/01/2031
31298H-G7-7	FED HOME LOAN MTG CORP GOLD #C48322			2	1	20,255	112.3800	20,873	18,574	19,640		570			7.500	4.586	MON	116	1,386	01/04/2002	01/01/2031
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819			2	1	3,146	112.2790	3,431	3,056	3,233		95			7.500	5.042	MON	19	229	08/10/2001	03/01/2031
31298H-7B-8	FED HOME LOAN MTG CORP GOLD #C48990			2	1	20,615	112.3800	9,475	8,431	8,825		164			7.500	5.363	MON	53	578	01/04/2002	03/01/2031
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099			2	1	48,058	112.3800	51,637	45,949	47,999		970			7.500	5.428	MON	287	3,442	01/04/2002	03/01/2031
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326			2	1	3,166	112.2790	3,407	3,034	3,145		38			7.500	5.964	MON	19	227	01/04/2002	04/01/2031
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287			2	1	4,572	112.2790	4,935	4,395	4,513		(32)			7.500	6.225	MON	27	301	04/15/2002	04/01/2031
31298L-VN-6	FED HOME LOAN MTG CORP GOLD #C50621			2	1	228	112.3800	245	218	232		9			7.500	4.864	MON	1	17	01/04/2002	04/01/2031
31298L-XW-4	FED HOME LOAN MTG CORP GOLD #C50693			2	1	14,294	112.3800	10,218	9,092	9,371		66			7.500	5.926	MON	57	655	01/04/2002	04/01/2031
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907			2	1	20,176	112.3800	21,347	18,995	19,884		471			7.500	5.235	MON	119	1,422	01/04/2002	05/01/2031
31298M-A6-4	FED HOME LOAN MTG CORP GOLD #C50929			2	1	146,486	112.2790	157,343	140,136	144,849		1,433			7.500	5.888	MON	876	10,497	01/04/2002	05/01/2031
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022			2	1	6,372	112.2790	6,847	6,098	6,294		73			7.500	5.971	MON	38	457	01/04/2002	05/01/2031
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275			2	1	2,314	112.2790	2,524	2,248	2,368		49			7.500	5.015	MON	14	168	08/10/2001	04/01/2031
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364			2	1	5,006	110.0950	5,381	4,887	5,140		151			7.000	4.928	MON	29	330	02/05/2002	05/01/2031
31298N-YX-7	FED HOME LOAN MTG CORP GOLD #C52526			2	1	133,309	112.2790	144,029	128,278	135,897		3,467			7.500	4.915	MON	802	9,608	04/16/2002	05/01/2031
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627			2	1	42,118	112.2790	44,722	39,831	41,222		497			7.500	5.793	MON	249	2,981	01/04/2002	06/01/2031
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738			2	1	59,935	112.2790	64,158	57,141	58,830		365			7.500	6.068	MON	357	4,279	01/04/2002	06/01/2031
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329			2	1	453	112.2790	486	433	456		14			7.500	4.997	MON	3	33	01/04/2002	06/01/2031
31298P-XG-0	FED HOME LOAN MTG CORP GOLD #C53379			2	1	15,341	112.2790	16,423	14,627	15,307		361			7.500	5.345	MON	91	1,095	01/04/2002	06/01/2031
31298P-4F-4	FED HOME LOAN MTG CORP GOLD #C53522			2	1	248,170	112.2790	267,885	238,589	251,283		4,789			7.500	5.213	MON	1,491	17,665	04/15/2002	06/01/2031
312980-BM-9	FED HOME LOAN MTG CORP GOLD #C53644			2	1	16,270	112.6730	6,718	5,963	6,086		(34)			7.500	6.593	MON	37	386	01/04/2002	06/01/2031
312980-CA-4	FED HOME LOAN MTG CORP GOLD #C53665			2	1	26,034	108.1560	25,310	23,401	23,244		(39)			6.500	6.800	MON	127	1,506	02/05/2002	06/01/2031
312980-GR-3	FED HOME LOAN MTG CORP GOLD #C53808			2	1	62,090	112.2790	46,532	41,443	43,451		1,000			7.500	5.220	MON	259	2,991	01/04/2002	06/01/2031
312980-VN-5	FED HOME LOAN MTG CORP GOLD #C54221			2	1	12,837	112.2790	13,532	12,053	12,536		208			7.500	5.558	MON	75	902	01/04/2002	07/01/2031
312980-W4-6	FED HOME LOAN MTG CORP GOLD #C54267			2	1	55,294	112.2790	53,435	47,592	49,120		379			7.500	5.923	MON	297	3,531	01/04/2002	07/01/2031

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 Maturity
31298R-AW-6	FED HOME LOAN MTG CORP GOLD #C54521			2	1	24,991	112.2790	26,796	23,866	25,603		1,136			7.500	4.546	MON	149	1,788	01/04/2002	07/01/2031
31298R-NU-6	FED HOME LOAN MTG CORP GOLD #C54903			2	1	14,126	112.2790	15,173	13,514	14,104		329			7.500	5.419	MON	84	1,012	01/04/2002	07/01/2031
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904			2	1	16,401	112.2790	17,622	15,695	16,615		610			7.500	4.864	MON	98	1,176	01/04/2002	07/01/2031
31298R-SE-7	FED HOME LOAN MTG CORP GOLD #C55017			2	1	1,719	112.2790	1,847	1,645	1,714		33			7.500	5.452	MON	10	123	01/04/2002	07/01/2031
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070			2	1	275	112.2790	295	262	275		7			7.500	5.170	MON	2	20	01/04/2002	07/01/2031
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716			2	1	19,201	112.4760	20,617	18,330	19,234		391			7.500	5.214	MON	115	1,373	01/04/2002	12/01/2030
31298S-PN-8	FED HOME LOAN MTG CORP GOLD #C55829			2	1	13,095	109.4550	13,780	12,590	13,545		487			7.500	4.156	MON	79	939	04/16/2002	01/01/2031
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893			2	1	65,548	110.4330	70,664	63,988	66,065		724			7.000	5.728	MON	373	4,471	02/05/2002	03/01/2031
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999			2	1	1,898	112.4760	2,052	1,824	1,989		95			7.500	3.488	MON	11	137	04/15/2002	02/01/2031
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017			2	1	31,714	108.1880	29,871	27,610	27,298		(167)			6.500	6.880	MON	150	1,772	02/05/2002	03/01/2031
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230			2	1	27,785	112.2790	28,577	25,452	26,496		447			7.500	5.635	MON	159	1,899	01/04/2002	08/01/2031
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549			2	1	2,832	112.2790	3,028	2,697	2,789		28			7.500	5.805	MON	17	202	01/04/2002	08/01/2031
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670			2	1	30,154	112.2790	32,375	28,834	30,437		921			7.500	4.845	MON	180	2,159	01/04/2002	08/01/2031
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922			2	1	47,980	112.2790	31,067	27,670	28,763		511			7.500	5.923	MON	173	1,957	01/04/2002	08/01/2031
31298T-4R-0	FED HOME LOAN MTG CORP GOLD #C57132			2	1	42,485	110.4830	45,821	41,474	42,742		282			7.000	5.807	MON	242	2,898	02/05/2002	01/01/2030
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323			2	1	7,676	112.2790	7,643	6,807	7,038		80			7.500	5.836	MON	43	506	01/04/2002	09/01/2031
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368			2	1	20,136	112.2790	21,609	19,246	20,233		540			7.500	5.082	MON	120	1,442	01/04/2002	09/01/2031
31298U-QH-5	FED HOME LOAN MTG CORP GOLD #C57656			2	1	61,847	110.0950	66,470	60,375	61,920		336			7.000	5.800	MON	352	4,220	02/05/2002	09/01/2031
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #C57879			2	1	7,644	112.2790	8,251	7,349	7,916		335			7.500	3.935	MON	46	550	04/15/2002	09/01/2031
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120			2	1	5,226	112.2790	5,611	4,998	5,361		249			7.500	4.457	MON	31	374	04/15/2002	09/01/2031
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262			2	1	10,994	112.2790	11,792	10,503	11,119		379			7.500	5.059	MON	66	787	01/04/2002	09/01/2031
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690			2	1	11,635	108.1560	6,237	5,767	5,692		(46)			6.500	7.108	MON	31	343	02/05/2002	10/01/2031
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846			2	1	11,444	112.2790	12,339	10,989	11,284		117			7.500	6.195	MON	69	823	01/04/2002	09/01/2031
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091			2	1	26,553	112.2790	28,489	25,374	26,467		460			7.500	5.515	MON	159	1,900	01/04/2002	09/01/2031
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271			1	1	317	110.0950	340	309	323		6			7.000	4.985	MON	2	22	02/05/2002	10/01/2031
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301			2	1	82,991	112.2790	88,895	79,174	82,225		1,332			7.500	5.575	MON	495	5,929	01/04/2002	10/01/2031
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019			2	1	53,733	112.2790	53,515	47,663	49,190		492			7.500	5.958	MON	298	3,547	01/04/2002	11/01/2031
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454			2	1	2,731	112.6410	2,958	2,626	2,811		84			7.500	4.319	MON	16	197	04/15/2002	10/01/2031
31298Y-X8-9	FED HOME LOAN MTG CORP GOLD #C60703			2	1	39,026	112.2790	41,709	37,147	38,990		1,066			7.500	5.113	MON	232	2,781	01/04/2002	11/01/2031
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951			2	1	63,266	110.0950	67,995	61,760	64,221		1,156			7.000	5.176	MON	360	4,316	02/05/2002	11/01/2031
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045			2	1	3,732	112.3800	4,005	3,564	3,724		71			7.500	5.634	MON	22	267	01/04/2002	12/01/2030
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126			2	1	12,445	107.1560	13,036	12,166	12,577		147			6.000	4.604	MON	61	717	09/22/2003	12/01/2031
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241			2	1	105,308	112.2790	113,674	101,242	106,651		2,365			7.500	5.424	MON	633	7,583	04/15/2002	12/01/2031
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296			2	1	510	112.2790	551	490	522		16			7.500	4.651	MON	3	31	04/15/2002	11/01/2031
31287M-FJ-4	FED HOME LOAN MTG CORP GOLD #C61969			2	1	862,331	110.0950	926,792	841,812	860,935		2,151			7.000	5.891	MON	4,911	58,836	02/05/2002	12/01/2031
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373			2	1	3,078	108.1560	3,217	2,974	3,039		(35)			6.500	5.605	MON	16	189	07/15/2005	01/01/2032
31287M-VT-4	FED HOME LOAN MTG CORP GOLD #C62426			2	1	239,109	107.1560	163,602	152,676	154,315		(111)			6.000	5.606	MON	763	8,777	11/05/2003	01/01/2032
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536			2	1	259,383	108.1560	271,134	250,687	261,210		2,119			6.500	4.784	MON	1,358	16,194	07/15/2005	01/01/2032
31287N-AT-5	FED HOME LOAN MTG CORP GOLD #C62718			2	1	282,296	107.1560	236,820	221,005	225,747		213			6.000	5.176	MON	1,105	12,989	12/02/2003	01/01/2032
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874			2	1	74,624	112.2790	62,778	55,913	58,003		912			7.500	6.006	MON	349	4,090	01/04/2002	01/01/2032
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688			2	1	8,054	112.2790	8,693	7,743	8,060		93			7.500	5.969	MON	48	573	04/15/2002	02/01/2032
31287P-GQ-0	FED HOME LOAN MTG CORP GOLD #C63807			2	1	51,050	112.1720	55,053	49,079	51,731		1,255			7.500	5.035	MON	307	3,676	04/15/2002	02/01/2032
31287P-PR-8	FED HOME LOAN MTG CORP GOLD #C64032			2	1	1,916	112.2790	2,068	1,842	1,925		30			7.500	5.355	MON	12	138	04/15/2002	02/01/2032
31287P-4X-8	FED HOME LOAN MTG CORP GOLD #C64438			2	1	20,831	107.2500	20,286	18,915	19,334		16			6.000	5.179	MON	95	1,128	06/02/2004	12/01/2028
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668			2	1	17,802	108.0000	18,582	17,205	17,622		(160)			6.500	5.477	MON	93	1,084	07/15/2005	03/01/2032
31287Q-G6-2	FED HOME LOAN MTG CORP GOLD #C64721			2	1	2,072,960	108.0000	2,204,015	2,040,754	2,062,549		(4,615)			6.500	6.092	MON	11,054	131,072	05/03/2002	03/01/2032
31287Q-QR-5	FED HOME LOAN MTG CORP GOLD #C64964			2	1	36,166	107.1250	38,263	35,718	36,155		(2)			6.000	5.413	MON	179	2,131	09/03/2004	03/01/2032
31287Q-TG-6	FED HOME LOAN MTG CORP GOLD #C65051			2	1	39,331	112.1720	42,258	37,672	39,829		1,317			7.500	4.871	MON	235	2,822	01/04/2002	03/01/2032
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525			2	1	109,862	112.2790	118,590	105,620	111,638		2,786			7.500	5.117	MON	660	7,907	04/15/2002	04/01/2032
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529			2	1	49,807	108.0000	51,989	48,138	49,536		(213)			6.500	5.266	MON	261	3,021	07/15/2005	04/01/2032
31287R-KW-8	FED HOME LOAN MTG CORP GOLD #C65709			2	1	129,409	110.0400	134,890	122,583	128,765		2,668			7.000	4.809	MON	715	8,568	05/01/2002	04/01/2032
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779			2	1	22,459	110.0400	13,633	12,389	13,290		562			7.000	3.853	MON	72	813	05/01/2002	03/01/2032
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333			2	1	310,904	112.2790	335,603	298,901	308,876		1,313			7.500	6.287	MON	1,868	22,378	04/15/2002	04/01/2032
31287S-F9-3	FED HOME LOAN MTG CORP GOLD #C66492			2	1	35,500	107.1250	37,559	35,061	35,490		(2)			6.000	5.414	MON	175	2,089	09/03/2004	04/01/2032
31287S-GA-9	FED HOME LOAN MTG CORP GOLD #C66493			2	1	3,254	107.1250	3,407	3,181	3,254		7			6.000	5.035	MON	16	183	09/22/2003	04/01/2032
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504			2	1	991	110.0400	1,034	939	1,008		43			7.000	3.822	MON	5	66	05/01/2002	04/01/2032

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 Maturity
31287S-VQ-7	FED HOME LOAN MTG CORP GOLD #C66923			2	1	38,122	110.0400	39,854	36,218	38,087		905			7.000	4.645	MON	211	2,532	05/01/2002	05/01/2032
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233			2	1	41,973	110.0400	43,883	39,879	42,077		1,120			7.000	4.416	MON	233	2,788	05/01/2002	05/01/2032
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382			2	1	4,700	110.0400	4,907	4,459	4,701		121			7.000	4.836	MON	26	312	05/01/2002	05/01/2032
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640			2	1	35,551	110.0400	28,473	25,875	26,386		(168)			7.000	6.054	MON	151	1,762	05/01/2002	06/01/2032
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934			2	1	199,360	110.0400	211,860	192,531	207,913		10,577			7.000	4.578	MON	1,123	13,401	06/28/2002	06/01/2032
31287U-JR-4	FED HOME LOAN MTG CORP GOLD #C68372			2	1	610,197	110.0400	644,858	586,024	614,439		12,813			7.000	4.917	MON	3,418	40,968	07/19/2002	06/01/2032
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373			2	1	570,719	110.0400	606,504	551,170	583,937		19,009			7.000	5.177	MON	3,215	37,934	06/28/2002	06/01/2032
31287U-LG-5	FED HOME LOAN MTG CORP GOLD #C68427			2	1	354,117	112.1720	376,288	335,457	354,296		7,117			7.500	5.105	MON	2,097	24,735	08/06/2002	06/01/2032
31287U-MD-1	FED HOME LOAN MTG CORP GOLD #C68456			2	1	916,223	110.0400	971,474	882,841	934,203		29,822			7.000	5.021	MON	5,150	60,185	07/16/2002	06/01/2032
31287U-ML-3	FED HOME LOAN MTG CORP GOLD #C68463			2	1	25,930	108.0000	27,066	25,061	25,760		(141)			6.500	5.232	MON	136	1,590	07/15/2005	06/01/2032
31287U-2X-9	FED HOME LOAN MTG CORP GOLD #C68890			2	1	75,106	110.0400	78,457	71,299	75,675		2,476			7.000	4.652	MON	416	4,984	05/01/2002	07/01/2032
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321			2	1	30,303	108.0000	31,630	29,287	29,752		(518)			6.500	5.767	MON	159	1,901	07/15/2005	07/01/2032
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442			2	1	144,340	108.0000	150,661	139,501	145,662		1,491			6.500	4.903	MON	756	8,227	07/15/2005	07/01/2032
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444			2	1	9,514	108.0000	9,931	9,195	9,872		369			6.500	3.423	MON	50	597	07/15/2005	07/01/2032
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600			2	1	154,088	108.0000	160,836	148,922	152,647		(1,270)			6.500	5.367	MON	807	9,464	07/15/2005	08/01/2032
31287V-5Q-9	FED HOME LOAN MTG CORP GOLD #C69855			2	1	6,701	107.1250	7,025	6,558	6,619		(77)			6.000	5.599	MON	33	382	08/03/2005	08/01/2032
31287V-5R-7	FED HOME LOAN MTG CORP GOLD #C69856			2	1	3,644	108.0000	3,803	3,521	3,645		5			6.500	4.912	MON	19	214	07/15/2005	08/01/2032
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953			2	1	10,884	108.0000	11,302	10,465	10,400		(36)			6.500	6.710	MON	57	678	02/05/2002	08/01/2032
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391			2	1	36,406	108.0000	28,067	25,988	25,740		(134)			6.500	6.823	MON	141	1,632	02/05/2002	09/01/2032
31287X-RG-3	FED HOME LOAN MTG CORP GOLD #C70487			2	1	10,776	107.1250	6,906	6,447	6,593		4			6.000	5.169	MON	32	367	06/02/2004	09/01/2032
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778			2	1	199,602	108.0000	191,566	177,376	176,338		(266)			6.500	6.732	MON	961	11,405	02/05/2002	09/01/2032
31287Y-5T-7	FED HOME LOAN MTG CORP GOLD #C71758			2	1	440,431	107.1250	465,968	434,976	440,281		(35)			6.000	5.569	MON	2,175	25,180	09/18/2003	10/01/2032
31288A-MU-6	FED HOME LOAN MTG CORP GOLD #C72171			2	1	293,394	107.1250	307,582	287,125	292,423		(763)			6.000	5.285	MON	1,436	16,618	08/03/2005	10/01/2032
31288B-LZ-4	FED HOME LOAN MTG CORP GOLD #C73044			2	1	177,586	107.1250	185,599	173,255	177,936		911			6.000	4.947	MON	866	10,117	09/10/2003	11/01/2032
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076			2	1	146,438	107.1250	153,045	142,866	145,951		(24)			6.000	5.173	MON	714	8,246	09/10/2003	11/01/2032
31288C-MC-2	FED HOME LOAN MTG CORP GOLD #C73955			2	1	198,060	107.1250	207,408	193,613	196,337		(1,171)			6.000	5.421	MON	968	11,519	09/22/2003	12/01/2032
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253			2	1	2,802	108.0000	2,925	2,708	2,790		(8)			6.500	5.144	MON	15	166	07/15/2005	01/01/2033
31288F-DL-5	FED HOME LOAN MTG CORP GOLD #C76407			2	1	106,042	107.1250	111,047	103,661	104,698		(1,029)			6.000	5.548	MON	518	6,211	09/22/2003	12/01/2032
31288F-5N-0	FED HOME LOAN MTG CORP GOLD #C77153			2	1	900,023	106.8750	950,505	889,361	899,745		(65)			6.000	5.589	MON	4,447	52,470	09/18/2003	03/01/2033
31288G-FF-4	FED HOME LOAN MTG CORP GOLD #C77366			2	1	152,630	105.2920	161,579	153,458	152,661		8			5.500	5.631	MON	703	8,204	09/11/2002	03/01/2033
31288G-JW-3	FED HOME LOAN MTG CORP GOLD #C77477			2	1	8,496	107.1250	8,906	8,314	8,449		(41)			6.000	5.360	MON	42	484	08/03/2005	03/01/2033
31288G-MF-6	FED HOME LOAN MTG CORP GOLD #C77558			2	1	16,221	106.8750	11,504	10,764	10,985		(2)			6.000	5.316	MON	54	621	11/05/2003	02/01/2033
31288G-Q4-7	FED HOME LOAN MTG CORP GOLD #C77675			2	1	488,902	105.2290	517,371	491,662	489,006		28			5.500	5.636	MON	2,253	26,225	09/11/2002	03/01/2033
31288G-R9-5	FED HOME LOAN MTG CORP GOLD #C77712			2	1	13,850	107.1250	14,475	13,512	13,858		60			6.000	5.028	MON	68	765	09/10/2003	02/01/2033
31288G-3L-4	FED HOME LOAN MTG CORP GOLD #C78003			2	1	38,170	107.8130	39,773	36,891	38,373		243			6.500	4.793	MON	200	2,395	07/15/2005	04/01/2033
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083			2	1	62,325	107.8130	64,942	60,236	61,762		(495)			6.500	5.592	MON	326	3,909	07/15/2005	03/01/2033
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938			2	1	150,020	106.8750	158,434	148,243	149,982		(7)			6.000	5.442	MON	741	8,475	09/03/2004	06/01/2033
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214			2	1	374,967	103.3540	381,404	369,028	375,636		669			5.000	4.392	MON	1,538	13,436	02/26/2009	08/01/2028
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170			2	1	131,695	111.5940	143,867	128,920	132,597		(258)			7.000	5.844	MON	752	8,853	07/06/1993	06/01/2023
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969			2	1	139,974	111.5940	153,112	137,204	141,465		681			7.000	5.925	MON	800	9,575	07/06/1993	06/01/2023
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158			2	1	83,876	111.5940	91,861	82,317	84,443		114			7.000	5.957	MON	480	5,673	07/12/1993	06/01/2023
313975-DH-4	FED HOME LOAN MTG CORP GOLD #D36404			2	1	65,022	111.5940	71,203	63,805	65,240		(76)			7.000	6.061	MON	372	4,062	07/06/1993	06/01/2023
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385			2	1	73,933	111.5940	81,015	72,598	74,474		193			7.000	6.035	MON	423	4,966	07/12/1993	08/01/2023
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957			2	1	2,232	112.2390	2,411	2,148	2,205		7			7.500	6.161	MON	13	158	10/02/2001	07/01/2024
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515			2	1	26,713	108.2340	27,943	25,817	26,780		111			6.500	5.166	MON	140	1,621	07/15/2005	01/01/2028
3128DU-GK-5	FED HOME LOAN MTG CORP GOLD #D91102			2	1	19,102	108.5700	20,971	19,316	19,217		22			7.000	7.611	MON	113	1,213	07/20/1995	11/01/2014
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930			2	1	3,378	107.7120	3,549	3,295	3,428		62			6.000	4.546	MON	16	181	09/10/2003	09/01/2022
31294J-NZ-7	FED HOME LOAN MTG CORP GOLD #E00408			2	1	7,684	102.8630	7,896	7,676	7,677		(1)			6.500	6.446	MON	42	440	12/12/1995	12/01/2010
31294J-N8-7	FED HOME LOAN MTG CORP GOLD #E00415			2	1	23,707	102.8830	24,600	23,910	23,869		11			6.000	6.413	MON	120	1,249	01/04/1996	01/01/2011
31294J-RH-3	FED HOME LOAN MTG CORP GOLD #E00488			2	1	272	106.2270	280	263	266					8.000	6.491	MON	2	15	03/07/2001	03/01/2012
31294J-RT-7	FED HOME LOAN MTG CORP GOLD #E00498			2	1	1,070	106.4590	1,103	1,036	1,050		(2)			8.000	6.386	MON	7	78	03/07/2001	07/01/2012
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659			2	1	260,091	105.6880	188,502	178,357	178,591		234			6.000	5.911	MON	892	10,317	03/01/1999	04/01/2014
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754			2	1	29,331	108.0180	30,686	28,408	29,074		20			8.000	6.401	MON	189	2,228	03/07/2001	09/01/2014
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762			2	1	38,237	108.8920	40,327	37,034	38,143		154			8.000	6.214	MON	247	2,915	03/07/2001	10/01/2014
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799			2	1	71,024	108.5750	74,687	68,788	70,353		28			8.000	6.559	MON	459	5,408	03/07/2001	11/01/2014
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947			2	1	71,976	109.1340	75,917	69,563	72,013		609			8.000	6.092	MON	464	5,424	03/07/2001	01/01/2016

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	
		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	Maturity
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478			2	1	889,923	107.4690	917,676	853,899	881,005		1,184			6.000	4.576	MON	4,269	50,113	11/04/2003	08/01/2018
31294K-V7-7	FED HOME LOAN MTG CORP GOLD #E01538			2	1	145,445	105.3870	147,741	140,188	145,056		(389)			5.000	3.674	MON	584	4,574	03/31/2009	12/01/2018
31294L-GU-1	FED HOME LOAN MTG CORP GOLD #E02011			2	1	153,677	104.6840	155,061	148,123	153,214		(463)			5.000	3.359	MON	617	4,783	03/31/2009	10/01/2015
31294L-SS-3	FED HOME LOAN MTG CORP GOLD #E02329			2	1	743,691	106.4500	754,412	708,699	743,869		179			5.500	3.200	MON	3,248	9,386	08/27/2009	05/01/2017
31294L-W9-0	FED HOME LOAN MTG CORP GOLD #E02472			2	1	1,369,419	106.6070	1,391,200	1,304,985	1,364,895		(4,524)			5.500	3.420	MON	5,981	17,820	08/27/2009	03/01/2018
31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02518			2	1	99,988	106.6070	101,578	95,284	99,655		(333)			5.500	3.514	MON	437	1,303	08/27/2009	06/01/2018
31280G-GJ-3	FED HOME LOAN MTG CORP GOLD #E62001			2	1	25,733	102.8870	26,446	25,704	25,708		(3)			6.500	6.440	MON	139	1,341	12/12/1995	11/01/2010
31280J-YS-7	FED HOME LOAN MTG CORP GOLD #E64321			2	1	15,877	104.6840	16,676	15,930	15,914		2			7.000	7.185	MON	93	1,041	08/02/1996	05/01/2011
31280K-R7-8	FED HOME LOAN MTG CORP GOLD #E65010			2	1	255	105.4830	260	247	249		(1)			8.000	6.373	MON	2	19	03/07/2001	08/01/2011
31280K-SR-3	FED HOME LOAN MTG CORP GOLD #E65028			2	1	123	105.4830	126	119	120					8.000	6.722	MON	1	9	03/07/2001	08/01/2011
31280M-L6-2	FED HOME LOAN MTG CORP GOLD #E66649			2	1	20,124	105.7330	20,873	19,741	19,805		(67)			7.000	6.630	MON	115	1,338	03/13/1998	04/01/2012
31280M-Q2-6	FED HOME LOAN MTG CORP GOLD #E66773			2	1	10,212	105.7330	10,593	10,018	10,062		(39)			7.000	6.458	MON	58	671	03/13/1998	04/01/2012
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496			2	1	146,727	103.2770	156,892	151,913	150,102		242			5.000	5.855	MON	633	7,321	12/21/1998	11/01/2013
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812			2	1	29,465	107.6650	30,725	28,538	29,368		124			8.000	6.269	MON	190	2,229	03/07/2001	11/01/2014
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519			2	1	19,861	109.1460	20,942	19,187	19,703		119			8.000	6.533	MON	128	1,467	02/22/2001	02/01/2016
3128GS-7E-1	FED HOME LOAN MTG CORP GOLD #E89893			2	1	37,342	106.4500	37,880	35,585	37,227		(115)			5.500	3.453	MON	163	486	08/27/2009	05/01/2017
3128GV-WZ-9	FED HOME LOAN MTG CORP GOLD #E91564			2	1	109,757	103.2960	109,278	105,790	109,886		128			5.000	1.498	MON	441	3,223	03/31/2009	09/01/2012
3128GW-E6-1	FED HOME LOAN MTG CORP GOLD #E91957			2	1	593,392	105.4190	609,545	578,214	588,238		(1,560)			5.000	4.281	MON	2,409	28,067	01/12/2004	10/01/2017
3128GY-HC-1	FED HOME LOAN MTG CORP GOLD #E93827			2	1	11,293	103.1260	11,225	10,885	11,233		(60)			5.000	2.402	MON	45	346	03/31/2009	01/01/2013
3128GY-3B-8	FED HOME LOAN MTG CORP GOLD #E94394			2	1	59,358	106.4500	60,214	56,565	59,188		(171)			5.500	3.562	MON	259	772	08/27/2009	07/01/2017
3128H3-R2-9	FED HOME LOAN MTG CORP GOLD #E95905			2	1	280,428	105.3870	287,976	273,255	278,443		(93)			5.000	4.222	MON	1,139	13,385	01/12/2004	04/01/2018
3128H5-K5-4	FED HOME LOAN MTG CORP GOLD #E97516			2	1	16,170	105.4190	16,611	15,757	16,014		(34)			5.000	4.347	MON	66	761	01/12/2004	07/01/2018
3128H6-TT-1	FED HOME LOAN MTG CORP GOLD #E98662			2	1	20,794	105.3870	21,171	20,088	20,753		(41)			5.000	3.801	MON	84	656	03/24/2009	08/01/2018
3128H7-N8-1	FED HOME LOAN MTG CORP GOLD #E99415			2	1	6,774,773	105.3870	7,035,320	6,675,680	6,741,409		(3,882)			5.000	4.640	MON	27,815	327,697	10/22/2003	09/01/2018
3128H7-SH-6	FED HOME LOAN MTG CORP GOLD #E99520			2	1	183,936	105.3870	188,887	179,231	181,729		(834)			5.000	4.366	MON	747	8,818	01/12/2004	09/01/2018
3128H7-4N-9	FED HOME LOAN MTG CORP GOLD #E99829			2	1	46,732	105.3870	47,990	45,537	46,420		34			5.000	4.181	MON	190	2,237	01/12/2004	10/01/2018
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762			2	1	433	110.6460	467	422	442		10			7.000	5.231	MON	2	29	02/05/2002	09/01/2027
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800			2	1	21,586	111.5570	23,740	21,280	21,692		128			7.000	6.299	MON	124	1,467	11/06/1998	11/01/2026
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848			2	1	538	111.5570	585	525	550		13			7.000	5.335	MON	3	36	02/05/2002	12/01/2026
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097			2	1	85,904	112.4760	63,657	56,596	59,731		1,538			7.500	5.254	MON	354	4,080	01/04/2002	12/01/2029
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109			2	1	31,778	112.4760	34,362	30,551	32,852		1,131			7.500	4.076	MON	191	2,274	04/15/2002	03/01/2030
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131			2	1	14,298	112.3800	13,171	11,720	12,565		499			7.500	4.319	MON	73	863	04/16/2002	09/01/2030
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136			2	1	18,868	112.3800	15,984	14,224	15,072		489			7.500	4.768	MON	89	1,042	01/04/2002	10/01/2030
31283H-JB-2	FED HOME LOAN MTG CORP GOLD #G01158			2	1	428,070	112.3800	456,587	406,289	431,895		12,834			7.500	4.766	MON	2,539	30,058	04/15/2002	01/01/2031
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186			2	1	1,996	112.3800	2,157	1,919	2,069		82			7.500	4.101	MON	12	144	04/15/2002	02/01/2031
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243			2	1	23,651	112.3800	25,553	22,738	24,322		779			7.500	4.281	MON	142	1,700	04/15/2002	05/01/2031
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354			2	1	31,032	112.3800	30,480	27,122	28,466		608			7.500	5.194	MON	170	2,016	01/04/2002	12/01/2031
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374			2	1	5,416	110.0950	4,929	4,477	4,771		163			7.000	4.272	MON	26	309	05/01/2002	03/01/2032
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381			2	1	156,861	110.4330	138,562	125,471	134,537		5,138			7.000	4.130	MON	732	8,642	05/01/2002	04/01/2032
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391			2	1	46,620	110.4330	41,665	37,729	40,594		1,683			7.000	3.896	MON	220	2,601	05/01/2002	04/01/2032
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443			2	1	32,800	108.0000	34,236	31,700	32,543		(220)			6.500	5.487	MON	172	2,007	07/15/2005	08/01/2032
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449			2	1	577,553	110.4330	604,918	547,768	589,986		13,557			7.000	3.858	MON	3,195	37,701	09/10/2003	07/01/2032
31283H-TN-5	FED HOME LOAN MTG CORP GOLD #G01457			2	1	124,329	107.2500	99,571	92,841	94,904		75			6.000	5.267	MON	464	5,435	06/02/2004	08/01/2029
31283H-UA-1	FED HOME LOAN MTG CORP GOLD #G01477			2	1	137,310	107.0960	143,840	134,310	137,263		(22)			6.000	5.251	MON	672	7,823	09/03/2004	12/01/2032
31283H-VE-2	FED HOME LOAN MTG CORP GOLD #G01513			2	1	468,641	107.1250	491,111	458,446	466,258		(1,884)			6.000	5.374	MON	2,292	26,743	08/03/2005	03/01/2033
31283H-VL-6	FED HOME LOAN MTG CORP GOLD #G01519			2	1	1,336,116	107.1560	1,306,395	1,219,149	1,258,477		(321)			6.000	4.603	MON	6,096	71,095	05/10/2005	02/01/2033
31283H-WK-7	FED HOME LOAN MTG CORP GOLD #G01550			2	1	95,253	107.1250	99,749	93,114	95,563		490			6.000	5.090	MON	466	5,426	09/22/2003	04/01/2033
31283H-WZ-4	FED HOME LOAN MTG CORP GOLD #G01564			2	1	2,433,923	107.1560	2,252,453	2,102,027	2,181,847		13,830			6.000	4.713	MON	10,510	122,437	02/06/2004	04/01/2033
31283H-W9-2	FED HOME LOAN MTG CORP GOLD #G01572			2	1	58,780	107.1880	61,468	57,346	59,149		442			6.000	4.904	MON	287	3,345	09/10/2003	05/01/2033
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597			2	1	10,160	107.1250	8,693	8,114	8,231		(46)			6.000	5.445	MON	41	478	05/10/2005	07/01/2033
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736			2	1	7,931	107.8130	8,264	7,665	7,894		(24)			6.500	5.330	MON	42	490	07/15/2005	09/01/2034
31283H-7E-9	FED HOME LOAN MTG CORP GOLD #G01793			2	1	79,244	106.8750	63,212	59,145	60,229		(182)			6.000	5.290	MON	296	3,463	05/10/2005	03/01/2035
3128M4-AK-9	FED HOME LOAN MTG CORP GOLD #G02410			2	1	620,980	102.7400	663,172	645,488	628,678		6,150			5.000	5.792	MON	2,690	31,653	11/03/2006	01/01/2036
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434			2	1	19,749	107.1560	16,364	15,271	15,419		(40)			6.500	6.087	MON	83	971	08/09/2006	10/01/2036
3128M6-JM-1	FED HOME LOAN MTG CORP GOLD #G04468			2	1	2,069,026	102.6560	2,090,335	2,036,255	2,071,351		2,325			5.000	4.513	MON	8,484	75,040	02/26/2009	07/01/2038
3128M6-VZ-8	FED HOME LOAN MTG CORP GOLD #G04832			2	1	31,952,194	102.6610	32,239,684	31,403,885	31,985,501		33,307			5.000	4.464	MON	130,849	1,156,400	02/25/2009	10/01/2038

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 Maturity
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072			2	1	2,028,525	102.7400	2,166,352	2,108,585	2,058,632		25,625			5.000	5.691	MON	8,786	103,838	11/03/2006	08/01/2035
3128MJ-F9-6	FED HOME LOAN MTG CORP GOLD #G08191			2	1	14,055,295	102.6610	14,154,960	13,787,999	14,066,263		10,968			5.000	4.386	MON	57,450	506,599	03/09/2009	04/01/2037
3128MJ-GF-1	FED HOME LOAN MTG CORP GOLD #G08197			2	1	169,373	99.8700	181,731	181,968	172,742		2,358			4.500	5.486	MON	682	8,157	05/18/2007	02/01/2037
3128JJ-N4-9	FED HOME LOAN MTG CORP GOLD #G10411			2	1	85,318	103.7110	91,458	88,185	87,809		128			6.000	7.572	MON	441	4,353	09/28/1995	10/01/2010
3128JJ-PG-0	FED HOME LOAN MTG CORP GOLD #G10423			2	1	15,958	102.8870	16,364	15,905	15,915		(5)			6.500	6.327	MON	86	878	12/20/1995	11/01/2010
3128JJ-WD-9	FED HOME LOAN MTG CORP GOLD #G10644			2	1	11,786	105.4830	12,040	11,415	11,533		(21)			8.000	6.428	MON	76	837	03/07/2001	12/01/2011
3128JJ-Y8-8	FED HOME LOAN MTG CORP GOLD #G10735			2	1	158,182	106.5140	163,828	153,808	155,426		(116)			7.500	6.303	MON	961	10,879	09/24/1998	09/01/2012
3128JK-2X-5	FED HOME LOAN MTG CORP GOLD #G11690			2	1	639,419	102.1670	544,105	532,563	524,332		1,204			4.000	4.492	MON	1,775	20,936	07/15/2005	02/01/2020
3128JK-4V-7	FED HOME LOAN MTG CORP GOLD #G11736			2	1	80,490	105.2620	81,663	77,581	80,200		(290)			5.000	3.872	MON	323	2,545	03/31/2009	04/01/2020
3128JK-5N-4	FED HOME LOAN MTG CORP GOLD #G11753			2	1	354,975	105.1370	276,825	263,299	266,080		(786)			5.000	4.559	MON	1,097	12,834	07/13/2005	08/01/2020
31336W-CQ-0	FED HOME LOAN MTG CORP GOLD #G11880			2	1	102,998	105.1370	104,495	99,389	102,822		(176)			5.000	3.691	MON	414	3,238	03/31/2009	12/01/2020
3128M1-BF-5	FED HOME LOAN MTG CORP GOLD #G11938			2	1	38,432	103.6990	38,824	37,439	38,405		(27)			4.500	3.560	MON	140	1,098	03/05/2009	03/01/2021
3128M1-EC-9	FED HOME LOAN MTG CORP GOLD #G12031			2	1	740,336	106.1380	748,804	705,502	739,005		(1,331)			5.500	3.765	MON	3,234	9,600	08/27/2009	05/01/2021
3128M1-GT-0	FED HOME LOAN MTG CORP GOLD #G12110			2	1	80,349	106.1380	81,865	77,131	80,426		77			5.500	3.742	MON	354	2,735	03/30/2009	06/01/2021
3128M1-LA-5	FED HOME LOAN MTG CORP GOLD #G12221			2	1	142,572	106.4500	144,627	135,864	142,357		(215)			5.500	3.514	MON	623	1,838	08/27/2009	06/01/2021
3128M1-LH-0	FED HOME LOAN MTG CORP GOLD #G12228			2	1	87,689	106.1380	89,343	84,177	87,713		24			5.500	3.737	MON	386	2,991	03/30/2009	07/01/2021
3128M1-L7-2	FED HOME LOAN MTG CORP GOLD #G12250			2	1	16,871	103.6990	17,043	16,435	16,869		(1)			4.500	3.580	MON	62	482	03/05/2009	06/01/2021
3128M1-N3-9	FED HOME LOAN MTG CORP GOLD #G12310			2	1	554,240	106.1380	560,735	528,309	554,069		(170)			5.500	3.518	MON	2,421	7,527	08/27/2009	08/01/2021
3128M1-PA-1	FED HOME LOAN MTG CORP GOLD #G12317			2	1	792,197	106.1380	801,904	755,531	791,943		(254)			5.500	3.566	MON	3,463	12,257	08/27/2009	08/01/2021
3128M1-PE-3	FED HOME LOAN MTG CORP GOLD #G12321			2	1	493,977	106.1380	502,828	473,751	496,262		2,285			5.500	3.606	MON	2,171	16,660	03/31/2009	09/01/2021
3128M1-RM-3	FED HOME LOAN MTG CORP GOLD #G12392			2	1	10,212,869	106.1380	10,273,087	9,679,010	10,191,826		(21,042)			5.500	3.373	MON	44,362	130,680	08/28/2009	09/01/2021
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438			2	1	2,480,330	106.1380	2,510,256	2,365,092	2,478,856		(1,474)			5.500	3.558	MON	10,840	36,787	08/27/2009	12/01/2021
3128M1-TK-5	FED HOME LOAN MTG CORP GOLD #G12454			2	1	69,296	106.1380	70,604	66,521	69,577		281			5.500	3.623	MON	305	2,341	03/30/2009	11/01/2021
3128MB-AW-7	FED HOME LOAN MTG CORP GOLD #G12521			2	1	28,153,487	105.1370	28,207,094	26,828,815	28,113,011		(40,476)			5.000	3.086	MON	111,787	329,925	09/01/2009	12/01/2021
3128MB-AZ-0	FED HOME LOAN MTG CORP GOLD #G12524			2	1	22,174	106.1380	22,428	21,131	22,152		(22)			5.500	3.556	MON	97	285	08/27/2009	01/01/2022
3128MB-BR-7	FED HOME LOAN MTG CORP GOLD #G12548			2	1	445,080	106.1380	453,134	426,930	446,975		1,895			5.500	3.614	MON	1,957	15,030	03/31/2009	01/01/2022
3128MB-CN-5	FED HOME LOAN MTG CORP GOLD #G12577			2	1	736,929	106.1380	750,836	707,417	740,059		3,129			5.500	3.659	MON	3,242	24,928	03/30/2009	03/01/2022
3128MB-CT-2	FED HOME LOAN MTG CORP GOLD #G12582			2	1	700,891	106.1380	714,118	672,822	702,940		2,049			5.500	3.611	MON	3,084	23,760	03/30/2009	02/01/2022
3128MB-DD-6	FED HOME LOAN MTG CORP GOLD #G12600			2	1	557,122	106.1380	567,198	534,398	558,584		1,463			5.500	3.622	MON	2,449	18,863	03/31/2009	03/01/2022
3128MB-DG-9	FED HOME LOAN MTG CORP GOLD #G12603			2	1	697,491	106.1380	710,654	669,558	700,759		3,268			5.500	3.615	MON	3,069	23,558	03/30/2009	04/01/2022
3128MB-DJ-3	FED HOME LOAN MTG CORP GOLD #G12605			2	1	940,817	106.1380	951,578	896,550	939,857		(960)			5.500	3.528	MON	4,109	12,083	08/27/2009	04/01/2022
3128MB-DN-4	FED HOME LOAN MTG CORP GOLD #G12609			2	1	333,250	106.1380	339,221	319,604	334,493		1,243			5.500	3.576	MON	1,465	11,263	03/31/2009	04/01/2022
3128MB-EP-8	FED HOME LOAN MTG CORP GOLD #G12642			2	1	61,117	106.1380	61,816	58,241	61,101		(16)			5.500	3.501	MON	267	781	08/27/2009	04/01/2022
3128MB-FZ-5	FED HOME LOAN MTG CORP GOLD #G12684			2	1	447,719	106.1380	452,840	426,653	447,201		(518)			5.500	3.513	MON	1,955	5,756	08/27/2009	05/01/2022
3128MB-F5-1	FED HOME LOAN MTG CORP GOLD #G12688			2	1	368,439	106.1380	372,653	351,103	368,063		(376)			5.500	3.477	MON	1,609	4,728	08/27/2009	06/01/2022
3128MB-F8-5	FED HOME LOAN MTG CORP GOLD #G12691			2	1	1,117,023	104.7000	1,129,716	1,079,005	1,118,210		1,187			5.000	3.567	MON	4,496	34,802	03/30/2009	06/01/2022
3128MB-GE-1	FED HOME LOAN MTG CORP GOLD #G12697			2	1	15,047	105.9350	15,301	14,444	15,127		80			5.500	3.534	MON	66	507	03/30/2009	05/01/2022
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709			2	1	639,209	104.7000	646,054	617,054	640,756		1,547			5.000	3.496	MON	2,571	19,895	03/31/2009	07/01/2022
3128MB-GT-8	FED HOME LOAN MTG CORP GOLD #G12710			2	1	57,049	105.9350	57,591	54,365	56,971		(78)			5.500	3.530	MON	249	735	08/27/2009	07/01/2022
3128MB-G3-5	FED HOME LOAN MTG CORP GOLD #G12718			2	1	255,383	105.9350	259,462	244,926	256,279		896			5.500	3.553	MON	1,123	8,649	03/31/2009	07/01/2022
3128MB-HC-4	FED HOME LOAN MTG CORP GOLD #G12727			2	1	711,209	104.7000	719,291	687,003	714,113		2,904			5.000	3.479	MON	2,863	22,002	03/30/2009	07/01/2022
3128MB-HN-0	FED HOME LOAN MTG CORP GOLD #G12737			2	1	35,022	105.9350	35,615	33,620	35,126		104			5.500	3.708	MON	154	1,190	03/30/2009	08/01/2022
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743			2	1	2,427,954	105.9350	2,466,785	2,328,591	2,440,119		12,164			5.500	3.575	MON	10,673	82,062	03/31/2009	08/01/2022
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806			2	1	1,422,558	105.9350	1,446,521	1,365,484	1,427,189		4,631			5.500	3.749	MON	6,258	48,045	08/27/2009	09/01/2022
3128MB-LQ-8	FED HOME LOAN MTG CORP GOLD #G12835			2	1	42,323	105.9350	42,725	40,332	42,327		4			5.500	3.581	MON	185	543	08/27/2009	11/01/2022
3128MB-LX-3	FED HOME LOAN MTG CORP GOLD #G12842			2	1	33,337	103.0740	33,474	32,476	33,275		(63)			4.500	3.676	MON	122	960	03/05/2009	07/01/2022
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865			2	1	2,997,637	104.7000	3,019,509	2,883,968	2,994,859		(2,777)			5.000	3.504	MON	12,017	35,427	08/27/2009	10/01/2022
3128MB-MP-9	FED HOME LOAN MTG CORP GOLD #G12866			2	1	726,192	103.0740	729,174	707,429	726,183		(9)			4.500	3.489	MON	2,653	20,681	03/05/2009	10/01/2022
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881			2	1	63,479	103.0740	63,739	61,838	63,484		5			4.500	3.506	MON	232	1,809	03/05/2009	11/01/2022
3128MB-NB-9	FED HOME LOAN MTG CORP GOLD #G12886			2	1	554,233	104.7000	560,595	535,430	556,718		2,485			5.000	3.416	MON	2,231	17,164	03/24/2009	12/01/2022
3128MB-NM-5	FED HOME LOAN MTG CORP GOLD #G12896			2	1	129,134	104.7000	130,616	124,753	129,788		654			5.000	3.435	MON	520	4,004	03/24/2009	11/01/2022
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917			2	1	1,466,917	105.9350	1,489,821	1,406,359	1,475,400		8,483			5.500	3.559	MON	6,446	47,969	08/27/2009	12/01/2022
3128MB-QJ-9	FED HOME LOAN MTG CORP GOLD #G12957			2	1	1,248,272	105.9350	1,269,395	1,198,281	1,258,404		10,132			5.500	3.466	MON	5,492	41,972	03/30/2009	01/01/2023
3128MB-QT-7	FED HOME LOAN MTG CORP GOLD #G12966			2	1	1,213,599	105.9350	1,231,145	1,162,174	1,218,389		4,790			5.500	3.445	MON	5,327	34,690	08/27/2009	01/01/2023
3128MB-Q6-7	FED HOME LOAN MTG CORP GOLD #G12977			2	1	710,316	106.1380	723,721	681,869	711,367		1,050			5.500	3.744	MON	3,125	24,184	03/30/2009	10/01/2022
3128MB-Q7-5	FED HOME LOAN MTG CORP GOLD #G12978			2	1	995,807	105.9350	1,012,406	955,689	998,749		2,943			5.500	3.481	MON	4,380	33,781	03/31/2009	12/01/2022

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 (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	Maturity
3128MB-RG-4	FED HOME LOAN MTG CORP GOLD #G12987			2	1	26,646	105.9350	26,899	25,392	26,611		(34)			5.500	3.566	MON	116	343	08/27/2009	02/01/2023
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006			2	1	24,037,227	104.6470	24,200,472	23,125,746	24,011,661		(25,566)			5.000	3.509	MON	96,357	284,002	08/27/2009	02/01/2023
3128MB-SD-0	FED HOME LOAN MTG CORP GOLD #G13016			2	1	1,488,176	104.7000	1,499,034	1,431,745	1,487,169		(1,007)			5.000	3.521	MON	5,966	17,516	08/27/2009	02/01/2023
3128MB-SK-4	FED HOME LOAN MTG CORP GOLD #G13022			2	1	1,124,057	105.9350	1,143,078	1,079,041	1,133,254		9,197			5.500	3.488	MON	4,946	37,813	03/30/2009	02/01/2023
3128MB-SM-0	FED HOME LOAN MTG CORP GOLD #G13024			2	1	906,219	106.1380	916,585	863,580	905,428		(791)			5.500	3.551	MON	3,958	11,631	08/27/2009	10/01/2022
3128MB-SN-8	FED HOME LOAN MTG CORP GOLD #G13025			2	1	316,039	106.1380	321,701	303,098	317,280		1,242			5.500	3.656	MON	1,389	10,681	03/31/2009	08/01/2022
3128MB-S8-1	FED HOME LOAN MTG CORP GOLD #G13043			2	1	714,858	105.9350	726,954	686,229	718,272		3,414			5.500	3.598	MON	3,145	24,264	03/30/2009	02/01/2023
3128MB-UA-3	FED HOME LOAN MTG CORP GOLD #G13077			2	1	686,902	105.9350	693,429	654,582	685,804		(1,098)			5.500	3.567	MON	3,000	8,862	08/27/2009	04/01/2023
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087			2	1	1,644,930	104.6470	1,661,014	1,587,250	1,651,997		7,068			5.000	3.455	MON	6,614	51,248	03/31/2009	04/01/2023
3128MB-UX-3	FED HOME LOAN MTG CORP GOLD #G13098			2	1	337,797	106.4500	342,667	321,903	337,503		(294)			5.500	3.569	MON	1,475	4,335	08/27/2009	09/01/2021
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122			2	1	5,575,997	104.6470	5,631,625	5,381,529	5,594,063		18,066			5.000	3.337	MON	22,423	173,080	03/31/2009	04/01/2023
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136			2	1	890,999	103.0110	894,115	867,977	890,931		(68)			4.500	3.656	MON	3,255	25,618	03/05/2009	05/01/2023
3128MB-WE-3	FED HOME LOAN MTG CORP GOLD #G13145			2	1	342,790	105.9350	348,379	328,862	344,250		1,460			5.500	3.605	MON	1,507	11,634	03/31/2009	04/01/2023
3128MB-X7-7	FED HOME LOAN MTG CORP GOLD #G13202			2	1	186,741	104.6470	188,789	180,405	187,010		269			5.000	3.611	MON	752	5,867	03/24/2009	07/01/2023
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206			2	1	2,691,275	104.6470	2,714,551	2,594,000	2,700,482		9,207			5.000	3.285	MON	10,808	83,474	03/31/2009	05/01/2023
3128MB-YV-3	FED HOME LOAN MTG CORP GOLD #G13224			2	1	4,831,574	103.0110	4,848,472	4,706,736	4,831,601		26			4.500	3.644	MON	17,650	138,750	03/05/2009	05/01/2023
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232			2	1	4,809,552	104.6470	4,853,160	4,637,635	4,829,505		19,952			5.000	3.439	MON	19,323	149,606	03/31/2009	06/01/2023
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240			2	1	47,371	104.6470	47,890	45,763	47,472		101			5.000	3.570	MON	191	1,484	03/24/2009	08/01/2023
3128MB-ZJ-9	FED HOME LOAN MTG CORP GOLD #G13245			2	1	1,264,111	105.8350	1,275,165	1,204,858	1,262,377		(1,734)			5.500	3.544	MON	5,522	17,031	08/27/2009	08/01/2023
3128MB-ZV-2	FED HOME LOAN MTG CORP GOLD #G13256			2	1	919,209	105.8350	927,648	876,501	918,247		(962)			5.500	3.468	MON	4,017	13,430	08/27/2009	09/01/2023
3128MB-4H-7	FED HOME LOAN MTG CORP GOLD #G13324			2	1	520,579	105.8350	525,033	496,085	519,670		(909)			5.500	3.405	MON	2,274	6,682	08/27/2009	11/01/2023
3128MB-4Q-7	FED HOME LOAN MTG CORP GOLD #G13331			2	1	47,930	105.9350	48,741	46,010	48,126		196			5.500	3.661	MON	211	1,629	03/30/2009	10/01/2023
3128MB-4Y-0	FED HOME LOAN MTG CORP GOLD #G13339			2	1	1,207,081	105.9350	1,223,647	1,155,096	1,209,890		2,809			5.500	3.610	MON	5,294	30,020	08/27/2009	12/01/2023
3128MB-4Z-7	FED HOME LOAN MTG CORP GOLD #G13340			2	1	65,813	106.1380	67,055	63,177	66,116		303			5.500	3.641	MON	290	2,220	03/30/2009	12/01/2021
3128MB-5G-8	FED HOME LOAN MTG CORP GOLD #G13347			2	1	1,849,152	105.9350	1,866,723	1,762,146	1,848,509		(644)			5.500	3.475	MON	8,077	23,593	08/27/2009	05/01/2023
3128MB-5K-9	FED HOME LOAN MTG CORP GOLD #G13350			2	1	30,495	106.1380	30,844	29,060	30,465		(30)			5.500	3.520	MON	133	392	08/27/2009	10/01/2022
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352			2	1	5,935,775	104.6470	6,000,396	5,733,922	5,956,589		20,814			5.000	3.411	MON	23,891	184,908	03/30/2009	12/01/2023
3128MB-5P-8	FED HOME LOAN MTG CORP GOLD #G13354			2	1	612,731	104.6470	618,031	590,584	614,779		2,048			5.000	3.404	MON	2,461	19,076	03/31/2009	11/01/2023
3128MB-7H-4	FED HOME LOAN MTG CORP GOLD #G13396			2	1	577,754	105.9350	587,531	554,616	580,370		2,616			5.500	3.591	MON	2,542	19,536	03/30/2009	12/01/2023
3128MC-AH-8	FED HOME LOAN MTG CORP GOLD #G13408			2	1	744,283	104.6470	749,338	716,060	743,352		(931)			5.000	3.507	MON	2,984	8,800	08/27/2009	01/01/2024
3128MC-BL-8	FED HOME LOAN MTG CORP GOLD #G13443			2	1	101,966	104.9190	103,115	98,281	102,312		346			5.000	3.372	MON	410	3,155	03/31/2009	04/01/2023
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452			2	1	47,598	104.6470	48,010	45,877	47,531		(67)			5.000	3.473	MON	191	1,501	03/31/2009	02/01/2024
3128MC-CK-9	FED HOME LOAN MTG CORP GOLD #G13474			2	1	19,110,389	103.0110	19,118,297	18,559,406	19,199,035		88,646			4.500	3.142	MON	69,598	536,098	04/01/2009	02/01/2024
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480			2	1	2,332,335	104.6470	2,353,721	2,249,194	2,353,020		20,685			5.000	3.007	MON	9,372	71,303	03/31/2009	02/01/2024
3128MC-CY-9	FED HOME LOAN MTG CORP GOLD #G13487			2	1	250,430	104.6470	252,595	241,378	252,370		1,941			5.000	3.120	MON	1,006	7,710	03/31/2009	02/01/2024
3128MC-C3-7	FED HOME LOAN MTG CORP GOLD #G13490			2	1	300,028	106.4500	304,353	285,911	299,695		(333)			5.500	3.563	MON	1,310	3,858	08/27/2009	12/01/2023
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492			2	1	4,789,307	104.7000	4,827,439	4,610,743	4,790,910		1,603			5.000	3.468	MON	19,211	71,161	08/27/2009	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501			2	1	5,528,709	104.6470	5,566,256	5,319,063	5,523,384		(5,325)			5.000	3.458	MON	22,163	65,000	08/27/2009	01/01/2024
3128MC-DF-9	FED HOME LOAN MTG CORP GOLD #G13502			2	1	1,234,117	104.6470	1,244,791	1,189,510	1,237,850		3,733			5.000	3.443	MON	4,956	38,514	03/31/2009	01/01/2024
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504			2	1	1,943,180	104.9190	1,966,233	1,874,056	1,948,892		5,712			5.000	3.374	MON	7,809	60,384	03/31/2009	12/01/2022
3128MC-DL-6	FED HOME LOAN MTG CORP GOLD #G13507			2	1	402,128	105.8350	405,568	383,207	401,771		(357)			5.500	3.228	MON	1,756	5,108	08/27/2009	01/01/2024
3128MC-DQ-5	FED HOME LOAN MTG CORP GOLD #G13511			2	1	49,986,084	103.0110	50,184,515	48,717,457	49,949,137		(36,947)			4.500	3.751	MON	182,690	1,442,781	03/31/2009	04/01/2024
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD #G13544			2	1	1,418,234	106.2940	1,436,568	1,351,504	1,414,036		(4,198)			5.500	3.258	MON	6,194	18,370	08/27/2009	10/01/2017
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546			2	1	6,968,050	104.6470	7,015,373	6,703,825	6,961,381		(6,669)			5.000	3.332	MON	27,933	81,608	08/27/2009	04/01/2024
3128MC-GE-9	FED HOME LOAN MTG CORP GOLD #G13597			2	1	204,251	105.9350	206,192	194,641	203,990		(261)			5.500	3.481	MON	892	2,623	08/27/2009	12/01/2023
3128MC-GU-3	FED HOME LOAN MTG CORP GOLD #G13611			2	1	40,737,988	104.7000	40,840,308	39,007,050	40,680,005		(57,983)			5.000	3.346	MON	162,529	478,340	08/28/2009	01/01/2024
3128MC-GW-9	FED HOME LOAN MTG CORP GOLD #G13613			2	1	882,246	105.9350	890,630	840,735	881,523		(723)			5.500	3.545	MON	3,853	11,312	08/27/2009	12/01/2023
3128MM-AA-1	FED HOME LOAN MTG CORP GOLD #G18000			2	1	487,388	102.1670	521,476	510,415	492,146		1,290			4.000	5.126	MON	1,701	20,118	09/30/2004	07/01/2019
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005			2	1	65,123	105.2620	66,072	62,769	65,109		(13)			5.000	3.524	MON	262	2,041	03/31/2009	08/01/2019
3128MM-A9-4	FED HOME LOAN MTG CORP GOLD #G18031			2	1	488,063	102.5110	417,830	407,596	400,407		103			4.000	4.579	MON	1,359	16,016	07/15/2005	01/01/2020
3128MM-BT-9	FED HOME LOAN MTG CORP GOLD #G18049			2	1	38,714	106.4500	39,272	36,893	38,642		(72)			5.500	3.723	MON	169	502	08/27/2009	04/01/2020
3128MM-BU-6	FED HOME LOAN MTG CORP GOLD #G18050			2	1	635,159	100.9480	559,225	553,971	545,291		750			4.000	4.461	MON	1,847	21,886	07/15/2005	04/01/2020
3128MM-BV-4	FED HOME LOAN MTG CORP GOLD #G18051			2	1	678,087	100.9480	594,219	588,637	578,651		258			4.000	4.511	MON	1,962	23,241	07/15/2005	05/01/2020
3128MM-CS-0	FED HOME LOAN MTG CORP GOLD #G18080			2	1	296,917	100.9480	252,089	249,720	245,745		506			4.000	4.458	MON	832	9,821	07/15/2005	08/01/2020
3128MM-DA-8	FED HOME LOAN MTG CORP GOLD #G18096			2	1	70,431	106.4500	71,971	67,610	70,612		181			5.500	3.702	MON	310	2,392	03/30/2009	01/01/2021
3128MM-DK-6	FED HOME LOAN MTG CORP GOLD #G18105			2	1	245,674	104.9190	248,985	237,313	246,617		943			5.000	3.425	MON	989	7,613	03/30/2009	03/01/2021

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	
		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	Maturity
3128MM-DL-4	FED HOME LOAN MTG CORP GOLD #G18106			2	1	46,100	106.1380	46,970	44,254	46,355		255			5.500	3.556	MON	203	1,556	03/30/2009	03/01/2021
3128MM-DQ-3	FED HOME LOAN MTG CORP GOLD #G18110			2	1	1,429,264	106.1380	1,456,237	1,372,025	1,434,571		5,307			5.500	3.626	MON	6,288	48,482	03/30/2009	04/01/2021
3128MM-DU-4	FED HOME LOAN MTG CORP GOLD #G18114			2	1	191,491	106.1380	193,681	182,481	191,363		(128)			5.500	3.571	MON	836	2,455	08/27/2009	05/01/2021
3128MM-EH-2	FED HOME LOAN MTG CORP GOLD #G18135			2	1	110,396	106.1380	111,658	105,201	110,566		171			5.500	3.549	MON	482	1,389	08/27/2009	08/01/2021
3128MM-ER-0	FED HOME LOAN MTG CORP GOLD #G18143			2	1	668,574	106.1380	681,191	641,799	673,840		5,266			5.500	3.483	MON	2,942	22,365	03/30/2009	10/01/2021
3128MM-E6-6	FED HOME LOAN MTG CORP GOLD #G18156			2	1	236,073	104.9190	239,255	228,038	237,461		1,387			5.000	3.366	MON	950	7,260	03/30/2009	12/01/2021
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157			2	1	1,729,424	106.1380	1,761,014	1,659,178	1,742,630		13,206			5.500	3.506	MON	7,605	58,031	03/31/2009	12/01/2021
3128MM-FD-0	FED HOME LOAN MTG CORP GOLD #G18163			2	1	340,033	106.1380	343,922	324,034	339,659		(374)			5.500	3.542	MON	1,485	4,372	08/27/2009	01/01/2022
3128MM-FM-0	FED HOME LOAN MTG CORP GOLD #G18171			2	1	56,384	104.7000	56,900	54,346	56,656		273			5.000	3.342	MON	226	1,739	03/31/2009	03/01/2022
3128MM-FS-7	FED HOME LOAN MTG CORP GOLD #G18176			2	1	24,284	104.7000	24,506	23,406	24,413		129			5.000	3.329	MON	98	748	03/31/2009	04/01/2022
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189			2	1	526,207	104.7000	532,186	508,297	529,648		3,441			5.000	3.354	MON	2,118	16,199	03/30/2009	06/01/2022
3128MM-GD-9	FED HOME LOAN MTG CORP GOLD #G18195			2	1	338,105	105.9350	341,318	322,197	338,021		(84)			5.500	3.615	MON	1,477	4,322	08/27/2009	07/01/2022
3128MM-GH-0	FED HOME LOAN MTG CORP GOLD #G18199			2	1	134,449	105.9350	136,208	128,578	135,053		604			5.500	3.586	MON	589	3,071	08/27/2009	08/01/2022
3128MM-GN-7	FED HOME LOAN MTG CORP GOLD #G18204			2	1	134,108	105.9350	135,382	127,798	133,949		(159)			5.500	3.552	MON	586	1,725	08/27/2009	09/01/2022
3128MM-GU-1	FED HOME LOAN MTG CORP GOLD #G18210			2	1	382,472	105.9350	388,580	366,811	385,848		3,376			5.500	3.519	MON	1,681	12,904	03/31/2009	10/01/2022
3128MM-G5-6	FED HOME LOAN MTG CORP GOLD #G18219			2	1	49,419	105.9350	50,255	47,439	49,942		524			5.500	3.418	MON	217	1,656	03/30/2009	11/01/2022
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229			2	1	137,861	104.7000	139,443	133,184	138,948		1,087			5.000	3.384	MON	555	4,248	03/24/2009	01/01/2023
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233			2	1	679,545	104.6470	687,000	656,491	685,652		6,107			5.000	3.332	MON	2,735	20,908	03/24/2009	02/01/2023
3128MM-HL-0	FED HOME LOAN MTG CORP GOLD #G18234			2	1	479,121	105.9350	483,673	456,577	478,458		(663)			5.500	3.627	MON	2,093	6,168	08/27/2009	02/01/2023
3128MM-H6-3	FED HOME LOAN MTG CORP GOLD #G18252			2	1	835,800	105.8350	842,950	796,474	834,466		(1,334)			5.500	3.664	MON	3,651	10,783	08/27/2009	05/01/2023
3128MM-JB-0	FED HOME LOAN MTG CORP GOLD #G18257			2	1	930,007	103.0110	933,259	905,977	928,633		(1,373)			4.500	3.719	MON	3,397	26,825	03/05/2009	06/01/2023
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258			2	1	215,443	104.6470	217,306	207,656	216,568		1,125			5.000	3.414	MON	865	6,696	03/31/2009	06/01/2023
3128MM-JD-6	FED HOME LOAN MTG CORP GOLD #G18259			2	1	30,630	105.8350	30,892	29,188	30,574		(56)			5.500	3.630	MON	134	395	08/27/2009	06/01/2023
3128MM-JK-0	FED HOME LOAN MTG CORP GOLD #G18265			2	1	1,069,567	105.8350	1,081,332	1,021,712	1,069,646		80			5.500	3.631	MON	4,683	22,403	08/27/2009	07/01/2023
3128MM-JP-9	FED HOME LOAN MTG CORP GOLD #G18269			2	1	621,083	105.8350	631,001	596,210	628,303		7,219			5.500	3.085	MON	2,733	20,720	03/30/2009	08/01/2023
3128MM-JT-1	FED HOME LOAN MTG CORP GOLD #G18273			2	1	611,031	105.8350	616,259	582,281	611,025		(6)			5.500	3.375	MON	2,669	7,733	08/27/2009	09/01/2023
3128MM-JY-0	FED HOME LOAN MTG CORP GOLD #G18278			2	1	38,658	105.8350	38,988	36,839	38,582		(75)			5.500	3.391	MON	169	497	08/27/2009	10/01/2023
3128MM-J8-7	FED HOME LOAN MTG CORP GOLD #G18286			2	1	72,536	104.6470	73,164	69,914	72,972		436			5.000	3.180	MON	291	2,238	03/31/2009	12/01/2023
3128MM-J9-5	FED HOME LOAN MTG CORP GOLD #G18287			2	1	261,326	105.8350	265,251	250,626	263,549		2,223			5.500	3.323	MON	1,149	8,821	03/31/2009	12/01/2023
3128MM-KG-7	FED HOME LOAN MTG CORP GOLD #G18294			2	1	720,420	105.8350	731,924	691,569	723,969		3,549			5.500	3.637	MON	3,170	24,573	03/30/2009	01/01/2024
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306			2	1	9,059,239	102.8860	9,079,892	8,825,166	9,047,187		(12,052)			4.500	3.787	MON	33,094	262,081	03/05/2009	04/01/2024
3128MM-KV-4	FED HOME LOAN MTG CORP GOLD #G18307			2	1	11,505,315	104.6370	11,609,563	11,095,052	11,492,092		(13,223)			5.000	3.674	MON	46,229	362,784	03/31/2009	04/01/2024
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024			2	1	169,033	108.5700	185,454	170,816	169,665		14			7.000	7.504	MON	996	11,244	07/20/1995	12/01/2013
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030			2	1	119,973	109.8070	133,125	121,235	120,234		(54)			7.000	7.547	MON	707	8,163	07/20/1995	03/01/2014
3128MS-BZ-2	FED HOME LOAN MTG CORP GOLD #H00056			2	1	2,131,007	104.6350	2,252,311	2,152,532	2,135,535		2,502			5.500	5.693	MON	9,866	118,352	01/25/2006	10/01/2035
3128MS-CU-2	FED HOME LOAN MTG CORP GOLD #H00083			2	1	7,710,816	104.6350	8,149,741	7,788,703	7,728,918		10,503			5.500	5.708	MON	35,698	424,741	01/25/2006	12/01/2035
3128MS-DJ-6	FED HOME LOAN MTG CORP GOLD #H00105			2	1	6,187,199	104.6350	6,539,395	6,249,696	6,218,659		25,345			5.500	5.638	MON	28,644	343,284	01/25/2006	12/01/2035
3128PB-ZD-9	FED HOME LOAN MTG CORP GOLD #J00740			2	1	181,172	106.4500	183,784	172,647	180,755		(416)			5.500	3.834	MON	791	2,360	08/27/2009	12/01/2020
3128PC-FY-3	FED HOME LOAN MTG CORP GOLD #J01083			2	1	672,994	106.4500	682,696	641,329	671,929		(1,066)			5.500	3.464	MON	2,939	8,672	08/27/2009	01/01/2021
3128PC-UK-6	FED HOME LOAN MTG CORP GOLD #J01486			2	1	29,982	104.9190	30,386	28,962	29,801		(181)			5.000	3.657	MON	121	952	03/30/2009	03/01/2021
3128PC-XD-9	FED HOME LOAN MTG CORP GOLD #J01576			2	1	26,895	104.9190	27,257	25,980	26,932		37			5.000	3.424	MON	108	837	03/30/2009	04/01/2021
3128PC-Y5-5	FED HOME LOAN MTG CORP GOLD #J01632			2	1	159,243	106.1380	161,064	151,750	159,216		(27)			5.500	3.461	MON	696	2,028	08/27/2009	04/01/2021
3128PD-JT-8	FED HOME LOAN MTG CORP GOLD #J02074			2	1	454,949	100.9480	283,839	281,172	276,318		74			4.000	4.604	MON	937	10,641	07/15/2005	06/01/2020
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322			2	1	13,808	102.5110	13,058	12,738	12,571		60			4.000	4.460	MON	42	505	07/15/2005	06/01/2019
3128PD-VA-5	FED HOME LOAN MTG CORP GOLD #J02409			2	1	891,079	100.9480	749,371	742,330	729,997		1,214			4.000	4.541	MON	2,474	29,230	07/15/2005	08/01/2020
3128PD-VV-9	FED HOME LOAN MTG CORP GOLD #J02428			2	1	97,963	100.9480	77,750	77,019	75,830		213			4.000	4.501	MON	257	3,014	07/15/2005	08/01/2020
3128PE-BN-7	FED HOME LOAN MTG CORP GOLD #J02745			2	1	955,951	106.2940	968,309	910,972	953,077		(2,874)			5.500	3.462	MON	4,175	12,434	08/27/2009	07/01/2019
3128PE-SW-9	FED HOME LOAN MTG CORP GOLD #J03233			2	1	31,332	104.9190	31,758	30,269	31,239		(93)			5.000	3.718	MON	126	990	03/24/2009	08/01/2021
3128PE-TW-8	FED HOME LOAN MTG CORP GOLD #J03265			2	1	72,960	106.1380	74,337	70,038	73,271		310			5.500	3.582	MON	321	2,457	03/30/2009	08/01/2021
3128PE-XQ-6	FED HOME LOAN MTG CORP GOLD #J03387			2	1	778,767	106.1380	793,464	747,579	787,307		8,540			5.500	3.259	MON	3,426	25,998	03/30/2009	09/01/2021
3128PE-XR-4	FED HOME LOAN MTG CORP GOLD #J03388			2	1	588,015	106.1380	594,740	560,347	589,019		1,005			5.500	3.353	MON	2,568	7,372	08/27/2009	09/01/2021
3128PE-YK-8	FED HOME LOAN MTG CORP GOLD #J03414			2	1	18,667	106.1380	18,880	17,789	18,624		(43)			5.500	3.271	MON	82	241	08/27/2009	09/01/2021
3128PE-2X-5	FED HOME LOAN MTG CORP GOLD #J03490			2	1	549,252	106.1380	555,534	523,409	547,527		(1,725)			5.500	3.526	MON	2,399	7,168	08/27/2009	10/01/2021
3128PE-7C-6	FED HOME LOAN MTG CORP GOLD #J03591			2	1	196,869	106.1380	200,149	188,575	197,083		213			5.500	3.602	MON	864	5,879	08/27/2009	10/01/2021
3128PF-H2-4	FED HOME LOAN MTG CORP GOLD #J03849			2	1	275,092	104.9190	278,799	265,729	275,101		10			5.000	3.629	MON	1,107	8,579	03/30/2009	11/01/2021
3128PF-KF-1	FED HOME LOAN MTG CORP GOLD #J03894			2	1	74,363	104.9190	75,201	71,675	74,237		(126)			5.000	3.436	MON	299	2,282	03/31/2009	11/01/2021

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	
		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	Maturity
3128PF-LU-7	FED HOME LOAN MTG CORP GOLD #J03939			2	1	122,617	106.1380	124,020	116,848	122,353		(264)			5.500	3.600	MON	536	1,591	08/27/2009	12/01/2021
3128PF-N2-7	FED HOME LOAN MTG CORP GOLD #J04009			2	1	19,433	104.9190	19,652	18,730	19,323		(110)			5.000	3.800	MON	78	617	03/31/2009	12/01/2021
3128PF-PG-4	FED HOME LOAN MTG CORP GOLD #J04023			2	1	160,209	106.1380	163,233	153,793	160,169		(40)			5.500	3.783	MON	705	5,447	03/30/2009	01/01/2022
3128PF-R4-9	FED HOME LOAN MTG CORP GOLD #J04107			2	1	365,259	105.9350	368,730	348,073	365,541		282			5.500	3.262	MON	1,595	4,602	08/27/2009	01/01/2022
3128PF-SJ-5	FED HOME LOAN MTG CORP GOLD #J04121			2	1	491,498	105.9350	496,168	468,372	489,999		(1,499)			5.500	3.552	MON	2,147	6,415	08/27/2009	01/01/2022
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148			2	1	1,936,558	105.9350	1,954,960	1,845,439	1,932,145		(4,413)			5.500	3.477	MON	8,458	25,101	08/27/2009	01/01/2022
3128PF-YD-1	FED HOME LOAN MTG CORP GOLD #J04308			2	1	69,876	105.9350	71,058	67,077	70,282		406			5.500	3.644	MON	307	2,294	03/30/2009	02/01/2022
3128PF-5U-5	FED HOME LOAN MTG CORP GOLD #J04459			2	1	24,038	104.7000	24,258	23,169	24,019		(19)			5.000	3.564	MON	97	748	03/31/2009	03/01/2022
3128PG-F9-9	FED HOME LOAN MTG CORP GOLD #J04692			2	1	28,221	105.9350	28,699	27,091	28,502		281			5.500	3.070	MON	124	928	03/30/2009	04/01/2022
3128PG-MQ-3	FED HOME LOAN MTG CORP GOLD #J04867			2	1	41,796	105.9350	42,503	40,122	42,164		368			5.500	3.345	MON	184	1,399	03/30/2009	05/01/2022
3128PG-UE-1	FED HOME LOAN MTG CORP GOLD #J05081			2	1	590,487	104.7000	595,892	569,144	588,541		(1,946)			5.000	3.632	MON	2,371	18,435	03/31/2009	06/01/2022
3128PG-VQ-3	FED HOME LOAN MTG CORP GOLD #J05123			2	1	158,047	105.9350	160,571	151,575	158,035		(12)			5.500	3.587	MON	695	5,374	03/31/2009	06/01/2022
3128PG-W5-8	FED HOME LOAN MTG CORP GOLD #J05168			2	1	142,144	105.9350	144,193	136,115	142,390		245			5.500	3.607	MON	624	3,799	08/27/2009	07/01/2022
3128PG-2W-2	FED HOME LOAN MTG CORP GOLD #J05289			2	1	47,060	104.7000	47,491	45,359	48,072		1,012			5.000	2.911	MON	189	1,399	03/31/2009	08/01/2022
3128PH-AJ-0	FED HOME LOAN MTG CORP GOLD #J05409			2	1	2,031,899	104.7000	2,051,769	1,959,668	2,038,482		6,583			5.000	3.494	MON	8,165	63,184	03/31/2009	08/01/2022
3128PH-AK-7	FED HOME LOAN MTG CORP GOLD #J05410			2	1	682,463	105.9350	692,296	653,512	684,194		1,731			5.500	3.673	MON	2,995	19,538	08/27/2009	08/01/2022
3128PH-CE-9	FED HOME LOAN MTG CORP GOLD #J05469			2	1	92,929	105.9350	94,502	89,208	92,821		(108)			5.500	3.704	MON	409	3,175	03/30/2009	07/01/2022
3128PH-E9-8	FED HOME LOAN MTG CORP GOLD #J05560			2	1	48,186	105.9350	49,001	46,256	49,138		952			5.500	2.459	MON	212	1,519	03/30/2009	09/01/2022
3128PH-GX-3	FED HOME LOAN MTG CORP GOLD #J05614			2	1	323,938	105.9350	329,112	310,674	326,501		2,562			5.500	3.259	MON	1,424	10,856	03/31/2009	09/01/2022
3128PH-J4-4	FED HOME LOAN MTG CORP GOLD #J05683			2	1	1,316,830	105.9350	1,339,113	1,264,094	1,324,079		7,249			5.500	3.550	MON	5,794	44,434	03/30/2009	10/01/2022
3128PH-NE-7	FED HOME LOAN MTG CORP GOLD #J05789			2	1	55,168	105.9350	56,102	52,959	55,407		239			5.500	3.410	MON	243	1,859	03/30/2009	10/01/2022
3128PH-3E-9	FED HOME LOAN MTG CORP GOLD #J06197			2	1	74,527	106.4500	76,157	71,542	74,466		(61)			5.500	3.818	MON	328	2,528	03/30/2009	10/01/2021
3128PJ-BX-4	FED HOME LOAN MTG CORP GOLD #J06354			2	1	51,801	105.9350	52,678	49,727	51,595		(207)			5.500	4.371	MON	228	1,808	03/30/2009	11/01/2022
3128PJ-CD-7	FED HOME LOAN MTG CORP GOLD #J06368			2	1	29,014	105.9350	29,505	27,852	29,012		(1)			5.500	3.448	MON	128	985	03/30/2009	11/01/2022
3128PJ-F5-1	FED HOME LOAN MTG CORP GOLD #J06488			2	1	36,082	105.9350	36,692	34,637	36,201		119			5.500	3.720	MON	159	1,231	03/30/2009	12/01/2022
3128PJ-F9-3	FED HOME LOAN MTG CORP GOLD #J06492			2	1	46,790	105.9350	47,581	44,916	47,379		589			5.500	3.115	MON	206	1,556	03/30/2009	12/01/2022
3128PJ-JH-1	FED HOME LOAN MTG CORP GOLD #J06564			2	1	9,947	104.7000	10,038	9,587	10,170		224			5.000	2.545	MON	40	291	03/31/2009	12/01/2022
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626			2	1	1,738,239	105.9350	1,754,757	1,656,452	1,732,646		(5,593)			5.500	3.601	MON	7,592	22,693	08/27/2009	12/01/2022
3128PJ-ML-8	FED HOME LOAN MTG CORP GOLD #J06663			2	1	16,173	105.9350	16,446	15,525	16,213		40			5.500	3.508	MON	71	548	03/30/2009	12/01/2022
3128PJ-M3-8	FED HOME LOAN MTG CORP GOLD #J06678			2	1	45,061	105.9350	45,664	43,106	44,989		(72)			5.500	3.522	MON	198	1,081	08/27/2009	01/01/2023
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806			2	1	518,255	104.6470	523,941	500,673	518,509		254			5.000	3.706	MON	2,086	16,297	03/24/2009	02/01/2023
3128PJ-S6-5	FED HOME LOAN MTG CORP GOLD #J06841			2	1	594,971	104.7000	600,418	573,466	598,267		3,295			5.000	3.337	MON	2,389	18,415	03/31/2009	01/01/2023
3128PJ-TF-4	FED HOME LOAN MTG CORP GOLD #J06850			2	1	847,069	105.9350	855,118	807,213	843,566		(3,503)			5.500	3.207	MON	3,700	11,064	08/27/2009	01/01/2023
3128PJ-TZ-0	FED HOME LOAN MTG CORP GOLD #J06868			2	1	420,946	105.8350	424,548	401,140	420,835		(112)			5.500	3.064	MON	1,839	5,306	08/27/2009	01/01/2023
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890			2	1	774,635	105.3870	788,635	748,321	771,703		(2,932)			5.000	3.546	MON	3,118	24,448	03/30/2009	02/01/2018
3128PJ-XF-9	FED HOME LOAN MTG CORP GOLD #J06978			2	1	569,841	104.6470	576,027	550,446	575,233		5,392			5.000	3.220	MON	2,294	17,416	03/30/2009	02/01/2023
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567			2	1	44,271	104.6470	44,572	42,592	44,206		(65)			5.000	3.753	MON	177	527	08/27/2009	04/01/2023
3128PK-QX-5	FED HOME LOAN MTG CORP GOLD #J07670			2	1	649,879	104.6470	656,896	627,724	651,133		1,255			5.000	3.336	MON	2,616	20,210	03/31/2009	04/01/2023
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714			2	1	1,046,132	104.6470	1,053,236	1,006,463	1,045,979		(153)			5.000	3.690	MON	4,194	12,303	08/27/2009	04/01/2023
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813			2	1	1,245,008	103.0110	1,249,363	1,212,840	1,245,844		836			4.500	3.582	MON	4,548	35,660	03/05/2009	05/01/2023
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891			2	1	8,008,186	104.6470	8,095,072	7,735,576	8,061,466		53,279			5.000	3.208	MON	32,232	245,956	03/31/2009	05/01/2023
3128PK-YX-6	FED HOME LOAN MTG CORP GOLD #J07926			2	1	899,612	104.6470	907,392	867,095	897,952		(1,659)			5.000	3.595	MON	3,613	28,397	03/31/2009	05/01/2023
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096			2	1	70,636	104.6470	71,411	68,239	71,235		600			5.000	3.138	MON	284	2,160	03/24/2009	06/01/2023
3128PL-B5-0	FED HOME LOAN MTG CORP GOLD #J08160			2	1	776,602	104.7000	785,516	750,255	778,485		1,883			5.000	3.574	MON	3,126	24,103	03/24/2009	12/01/2022
3128PL-DF-6	FED HOME LOAN MTG CORP GOLD #J08202			2	1	80,244	104.6470	80,938	77,344	80,607		363			5.000	3.409	MON	322	2,496	03/31/2009	07/01/2023
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255			2	1	5,881,846	106.1380	5,949,123	5,605,094	5,876,336		(5,510)			5.500	3.713	MON	25,690	75,685	08/27/2009	12/01/2022
3128PL-J7-8	FED HOME LOAN MTG CORP GOLD #J08386			2	1	308,682	105.8350	311,323	294,158	307,982		(701)			5.500	3.326	MON	1,348	3,972	08/27/2009	07/01/2023
3128PL-NZ-1	FED HOME LOAN MTG CORP GOLD #J08508			2	1	47,936	105.8350	48,701	46,016	47,957		21			5.500	3.659	MON	211	1,643	03/30/2009	08/01/2023
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525			2	1	4,539,438	105.8350	4,578,275	4,325,849	4,542,494		3,056			5.500	3.166	MON	19,827	56,854	08/27/2009	08/01/2023
3128PL-P2-2	FED HOME LOAN MTG CORP GOLD #J08541			2	1	486,412	105.8350	490,574	463,526	484,659		(1,754)			5.500	3.545	MON	2,124	6,348	08/27/2009	09/01/2023
3128PL-QR-6	FED HOME LOAN MTG CORP GOLD #J08564			2	1	777,178	105.8350	788,823	745,330	784,657		7,479			5.500	3.244	MON	3,416	23,712	08/27/2009	09/01/2023
3128PL-Q7-0	FED HOME LOAN MTG CORP GOLD #J08578			2	1	31,956	105.8350	32,230	30,453	31,952		(4)			5.500	3.290	MON	140	404	08/27/2009	08/01/2023
3128PL-Q8-8	FED HOME LOAN MTG CORP GOLD #J08579			2	1	195,184	105.8350	196,854	186,000	194,946		(238)			5.500	3.311	MON	853	2,491	08/27/2009	08/01/2023
3128PL-TP-7	FED HOME LOAN MTG CORP GOLD #J08658			2	1	503,256	105.8350	511,292	483,102	514,855		11,599			5.500	2.232	MON	2,214	15,904	03/30/2009	09/01/2023
3128PL-UJ-9	FED HOME LOAN MTG CORP GOLD #J08685			2	1	67,230	104.6470	67,967	64,949	67,294		64			5.000	3.502	MON	271	2,109	03/24/2009	09/01/2023
3128PL-WH-1	FED HOME LOAN MTG CORP GOLD #J08748			2	1	113,069	105.8350	114,398	108,090	113,567		498			5.500	3.101	MON	495	2,439	08/27/2009	10/01/2023

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	
		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	Maturity
3128PL-X8-0	FED HOME LOAN MTG CORP GOLD #J08803			2	1	658,707	104.6470	665,934	636,360	661,543		2,836			5.000	3.323	MON	2,652	20,447	03/24/2009	10/01/2023
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899			2	1	7,339,989	104.6470	7,419,817	7,090,308	7,436,190		96,200			5.000	2.939	MON	29,543	221,751	03/31/2009	10/01/2023
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995			2	1	3,905,493	104.6470	3,946,368	3,771,112	3,946,805		41,312			5.000	3.153	MON	15,713	119,390	03/31/2009	11/01/2023
3128PL-7L-0	FED HOME LOAN MTG CORP GOLD #J08999			2	1	176,290	105.8350	177,798	167,995	175,690		(600)			5.500	3.488	MON	770	2,293	08/27/2009	12/01/2023
3128PM-A3-4	FED HOME LOAN MTG CORP GOLD #J09026			2	1	663,332	105.8350	673,293	636,171	663,575		243			5.500	3.672	MON	2,916	22,706	03/31/2009	12/01/2023
3128PM-FE-5	FED HOME LOAN MTG CORP GOLD #J09165			2	1	31,974	104.6470	32,250	30,818	33,471		1,497			5.000	1.205	MON	128	861	03/31/2009	12/01/2023
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193			2	1	115,369	106.5750	117,169	109,940	115,030		(339)			5.500	3.276	MON	504	1,490	08/27/2009	01/01/2019
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234			2	1	1,102,135	104.6370	1,114,119	1,064,744	1,095,548		(6,587)			5.000	3.641	MON	4,436	35,248	03/24/2009	01/01/2024
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265			2	1	788,146	105.2620	801,385	761,321	783,206		(4,940)			5.000	3.669	MON	3,172	25,193	03/30/2009	01/01/2019
3128PM-J3-5	FED HOME LOAN MTG CORP GOLD #J09282			2	1	239,751	106.6070	245,125	229,934	237,949		(1,803)			5.500	3.948	MON	1,054	8,278	03/31/2009	11/01/2023
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299			2	1	622,181	106.5750	631,892	592,906	619,699		(2,482)			5.500	3.295	MON	2,717	8,102	08/27/2009	02/01/2019
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305			2	1	23,700	104.6370	23,958	22,896	23,662		(38)			5.000	3.813	MON	95	754	03/24/2009	02/01/2024
3128PM-L9-9	FED HOME LOAN MTG CORP GOLD #J09352			2	1	979,861	104.6370	988,556	944,746	978,018		(1,843)			5.000	3.422	MON	3,936	30,911	03/31/2009	03/01/2024
3128PM-MD-9	FED HOME LOAN MTG CORP GOLD #J09356			2	1	722,363	104.6470	728,611	696,254	723,188		824			5.000	3.345	MON	2,901	22,477	03/31/2009	02/01/2024
3128PM-MU-1	FED HOME LOAN MTG CORP GOLD #J09371			2	1	318,013	104.6370	320,732	306,518	315,949		(2,064)			5.000	3.704	MON	1,277	10,183	03/31/2009	03/01/2024
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412			2	1	732,931	106.5750	744,370	698,445	731,979		(952)			5.500	3.306	MON	3,201	9,275	08/27/2009	03/01/2019
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475			2	1	325,220	103.0110	326,357	316,817	324,561		(659)			4.500	3.757	MON	1,188	9,431	03/05/2009	04/01/2024
3128PM-Q9-4	FED HOME LOAN MTG CORP GOLD #J09480			2	1	295,340	104.6370	297,866	284,665	293,712		(1,628)			5.000	3.737	MON	1,186	9,450	03/31/2009	03/01/2024
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520			2	1	846,928	103.0110	849,890	825,045	845,200		(1,728)			4.500	3.704	MON	3,094	24,489	03/05/2009	04/01/2024
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649			2	1	1,976,159	102.8860	1,980,664	1,925,099	1,972,104		(4,055)			4.500	3.879	MON	7,219	57,511	03/05/2009	04/01/2024
3128PM-XH-8	FED HOME LOAN MTG CORP GOLD #J09680			2	1	236,290	104.6370	238,859	228,273	235,227		(1,062)			5.000	3.926	MON	951	7,577	03/24/2009	05/01/2024
3128PN-BS-6	FED HOME LOAN MTG CORP GOLD #J09949			2	1	543,773	104.9190	548,885	523,153	544,238		465			5.000	3.451	MON	2,180	6,313	08/27/2009	07/01/2023
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363			2	1	1,918,842	105.8250	1,935,075	1,828,557	1,911,280		(7,562)			5.500	3.574	MON	8,381	25,055	08/27/2009	07/01/2024
31282C-BC-0	FED HOME LOAN MTG CORP GOLD #M30035			2	1	5,155,098	102.7610	5,096,763	4,959,805	5,154,233		(864)			4.500	2.768	MON	18,599	54,436	09/29/2009	04/01/2022
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054			2	1	288,972	104.7110	309,749	295,813	290,681		235			6.000	6.631	MON	1,479	17,006	02/19/1999	08/01/2028
31283Y-5R-5	FED HOME LOAN MTG CORP GOLD #P20057			2	1	103,897	105.4300	110,715	105,013	104,280		309			7.000	7.350	MON	613	7,178	06/11/1999	08/01/2028
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064			2	1	184,628	104.5220	197,545	188,999	186,037		372			6.000	6.650	MON	945	11,280	02/19/1999	08/01/2028
31283Y-DR-6	FED HOME LOAN MTG CORP GOLD #P20213			2	1	418,923	107.9040	457,614	424,092	421,346		1,258			7.000	7.239	MON	2,474	29,635	06/11/1999	04/01/2029
31283Y-FS-2	FED HOME LOAN MTG CORP GOLD #P20278			2	1	502,938	108.0430	543,219	502,781	502,890		2			7.500	7.489	MON	3,142	37,509	10/29/1999	08/01/2029
31361C-U9-0	FED NATL MTG ASSOC #027608			2	1	19,854	110.1350	21,376	19,409	19,667		259			8.500	7.777	MON	137	1,621	10/10/2000	06/01/2016
31361M-ML-0	FED NATL MTG ASSOC #035463			2	1	4,038	111.9690	4,336	3,873	4,029		(6)			9.000	6.913	MON	29	343	10/31/2001	02/01/2017
313615-H4-1	FED NATL MTG ASSOC #050651			2	1	3,005	115.2800	3,331	2,890	3,057		14			9.000	6.608	MON	22	259	04/26/1995	08/01/2022
313615-L4-6	FED NATL MTG ASSOC #050747			2	1	417,116	111.4910	466,796	418,686	417,160		(746)			7.000	7.137	MON	2,442	28,769	03/31/1993	06/01/2023
31365D-JD-8	FED NATL MTG ASSOC #124560			2	1	7,353	114.2740	8,176	7,155	7,343		9			8.000	6.922	MON	48	562	06/11/1999	11/01/2022
31365D-MA-0	FED NATL MTG ASSOC #124653			2	1	1,181	112.3460	1,047	932	987		23			7.500	5.199	MON	6	69	02/07/2002	01/01/2023
31365D-T7-0	FED NATL MTG ASSOC #124874			2	1	237,378	111.4910	265,650	238,271	237,395		(435)			7.000	7.141	MON	1,390	16,418	03/31/1993	05/01/2023
31365T-2M-1	FED NATL MTG ASSOC #137680			2	1	304	115.0110	336	292	307					9.000	6.560	MON	2	26	04/26/1995	12/01/2021
31367U-2S-3	FED NATL MTG ASSOC #179985			2	1	7,046	112.3460	6,093	5,423	5,670		65			7.500	5.836	MON	34	398	02/07/2002	09/01/2022
31368H-BN-2	FED NATL MTG ASSOC #190045			2	1	26,024	109.8260	27,305	24,862	25,987		63			8.500	6.228	MON	176	2,043	04/23/1996	04/01/2017
31368H-H2-2	FED NATL MTG ASSOC #190249			2	1	8,241	108.0740	8,989	8,317	8,246		(2)			6.500	6.823	MON	45	530	05/01/1998	10/01/2023
31368H-JV-6	FED NATL MTG ASSOC #190276			2	1	6,815	108.0740	7,014	6,490	6,812		19			6.500	4.740	MON	35	414	01/12/2004	10/01/2024
31368H-K8-5	FED NATL MTG ASSOC #190319			2	1	9,623	108.1250	8,303	7,679	7,713		19			6.500	6.332	MON	42	489	07/02/2002	02/01/2032
31368H-K9-3	FED NATL MTG ASSOC #190320			2	1	26,490	111.3980	28,235	25,346	27,500		1,299			7.000	3.603	MON	148	1,750	12/05/2002	04/01/2032
31369B-U8-6	FED NATL MTG ASSOC #205907			2	1	14,074	111.1020	15,363	13,828	14,080		30			7.000	6.242	MON	81	965	12/22/1998	03/01/2023
31370F-5C-3	FED NATL MTG ASSOC #230443			2	1	9,472	108.0740	9,925	9,183	9,447		(7)			6.500	4.959	MON	50	591	09/17/2004	09/01/2023
31371E-U6-0	FED NATL MTG ASSOC #250005			2	1	213,508	111.1020	229,537	206,600	225,625		12,778			7.000	3.976	MON	1,205	14,156	10/25/2001	04/01/2024
31371E-ZT-5	FED NATL MTG ASSOC #250154			2	1	43,411	114.6700	48,439	42,242	43,334		17			8.000	6.921	MON	282	3,330	06/11/1999	12/01/2024
31371E-5J-0	FED NATL MTG ASSOC #250249			2	1	1,412	114.8400	1,546	1,346	1,415		24			9.000	6.341	MON	10	120	04/26/1995	01/01/2015
31371E-5P-6	FED NATL MTG ASSOC #250254			2	1	1,295	109.9560	1,344	1,223	1,303		19			9.000	5.709	MON	9	109	04/26/1995	02/01/2015
31371F-JY-9	FED NATL MTG ASSOC #250579			2	1	4,127	105.1170	4,287	4,078	4,083		(7)			6.500	6.270	MON	22	239	12/22/1998	06/01/2011
31371G-TR-1	FED NATL MTG ASSOC #251760			2	1	4,848	107.2940	5,219	4,865	4,865					6.000	6.000	MON	24	278	01/21/1999	06/01/2013
31371G-XA-3	FED NATL MTG ASSOC #251873			2	1	2,314	105.7760	2,506	2,369	2,326		1			5.500	6.156	MON	11	130	10/02/1998	05/01/2028
31371H-E4-6	FED NATL MTG ASSOC #252255			2	1	8,327	108.3750	9,461	8,730	8,234		(109)			6.500	8.497	MON	47	557	09/19/2000	02/01/2029
31371H-GY-8	FED NATL MTG ASSOC #252315			2	1	393,842	105.7760	438,445	414,503	401,477		3,660			5.500	6.614	MON	1,900	22,409	04/21/1999	02/01/2029
31371H-JY-5	FED NATL MTG ASSOC #252379			2	1	1,147,032	105.6670	1,277,713	1,209,192	1,167,153		7,814			5.500	6.687	MON	5,542	64,974	04/14/1999	04/01/2029
31371H-LU-0	FED NATL MTG ASSOC #252439			2	1	5,529	108.2810	5,701	5,265	5,588		71			6.500	4.606	MON	29	335	01/12/2004	05/01/2029

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 (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	Maturity
31371H-NN-4	FED NATL MTG ASSOC #252497			2	1	19,418	108.2810	16,342	15,092	15,165		43			6.500	6.338	MON	82	959	07/02/2002	06/01/2029
31371H-NQ-7	FED NATL MTG ASSOC #252499			2	1	21,711	109.0210	22,849	20,958	21,644		(20)			6.500	4.355	MON	114	1,328	09/26/2003	06/01/2019
31371H-VG-0	FED NATL MTG ASSOC #252715			2	1	7,217	108.2810	7,441	6,872	7,284		82			6.500	4.605	MON	37	438	01/12/2004	09/01/2029
31371H-X9-4	FED NATL MTG ASSOC #252804			2	1	7,981	108.2810	8,229	7,600	8,030		65			6.500	4.685	MON	41	484	01/12/2004	10/01/2029
31371H-2B-3	FED NATL MTG ASSOC #252870			2	1	22,202	107.7650	24,069	22,335	22,563		294			7.000	6.378	MON	130	1,523	10/30/2000	11/01/2014
31371H-2D-9	FED NATL MTG ASSOC #252872			2	1	20,230	108.2810	21,262	19,636	20,214		(3)			6.500	4.805	MON	106	1,264	09/26/2003	11/01/2029
31371H-4H-8	FED NATL MTG ASSOC #252924			2	1	17,906	110.7730	20,541	18,543	17,849		(97)			7.000	8.503	MON	108	1,282	04/12/2000	12/01/2029
31371J-BA-1	FED NATL MTG ASSOC #253033			2	1	44,765	107.7650	46,455	43,108	45,053		832			7.000	4.443	MON	251	2,938	04/12/2002	02/01/2015
31371J-BE-3	FED NATL MTG ASSOC #253037			2	1	116,495	112.8220	121,191	107,418	117,360		3,295			7.500	4.032	MON	671	7,912	09/11/2003	02/01/2030
31371J-BM-5	FED NATL MTG ASSOC #253044			2	1	14,942	109.1910	16,164	14,803	14,897		1			8.000	7.624	MON	99	1,166	06/29/2000	11/01/2014
31371J-DM-3	FED NATL MTG ASSOC #253108			2	1	3,856	108.4830	4,078	3,759	3,864		34			7.000	5.419	MON	22	257	08/02/2001	03/01/2015
31371J-DS-0	FED NATL MTG ASSOC #253113			2	1	98,815	112.8020	81,125	71,918	77,133		2,514			7.500	4.655	MON	449	5,265	02/07/2002	03/01/2030
31371J-GA-6	FED NATL MTG ASSOC #253193			2	1	18,545	109.4180	20,128	18,396	18,656		202			7.500	6.702	MON	115	1,353	10/13/2000	04/01/2015
31371J-ND-2	FED NATL MTG ASSOC #253388			2	1	4,903	109.4840	5,318	4,858	4,899		9			8.000	7.517	MON	32	378	06/29/2000	07/01/2015
31371J-NQ-3	FED NATL MTG ASSOC #253399			2	1	27,124	115.3360	29,540	25,612	28,260		603			8.500	4.151	MON	181	2,162	10/02/2001	08/01/2030
31371J-SC-9	FED NATL MTG ASSOC #253515			2	1	124,042	112.8410	115,071	101,976	109,595		3,900			7.500	4.297	MON	637	7,546	02/07/2002	11/01/2030
31371J-S6-2	FED NATL MTG ASSOC #253541			2	1	14,820	108.4830	15,482	14,271	14,997		344			7.000	4.393	MON	83	974	04/12/2002	12/01/2015
31371J-UE-2	FED NATL MTG ASSOC #253581			2	1	35,047	108.4830	36,712	33,842	35,496		791			7.000	4.540	MON	197	2,321	04/12/2002	01/01/2016
31371J-UG-7	FED NATL MTG ASSOC #253583			2	1	561	110.6660	594	536	584		25			7.000	3.552	MON	3	37	12/05/2002	01/01/2031
31371J-UT-9	FED NATL MTG ASSOC #253594			2	1	221,580	114.4720	250,825	219,114	218,760		(108)			8.000	8.078	MON	1,461	17,479	11/07/2000	10/01/2023
31371J-V4-3	FED NATL MTG ASSOC #253635			2	1	45,115	108.4830	47,628	43,904	45,438		654			7.000	5.299	MON	256	3,012	04/12/2002	02/01/2016
31371J-WB-6	FED NATL MTG ASSOC #253642			2	1	23,049	110.6660	24,405	22,053	24,231		1,257			7.000	3.338	MON	129	1,523	12/05/2002	02/01/2031
31371J-WC-4	FED NATL MTG ASSOC #253643			2	1	131,925	112.8410	126,806	112,376	120,499		4,024			7.500	4.460	MON	702	8,338	02/07/2002	02/01/2031
31371J-XA-7	FED NATL MTG ASSOC #253673			2	1	5,448	112.8410	5,980	5,299	5,633		133			7.500	4.806	MON	33	394	07/30/2001	03/01/2031
31371J-XB-5	FED NATL MTG ASSOC #253674			2	1	720	114.6500	797	695	743		22			8.000	5.000	MON	5	55	07/06/2001	03/01/2031
31371J-3G-7	FED NATL MTG ASSOC #253799			2	1	56,743	108.5610	60,347	55,588	56,863		500			6.500	5.425	MON	301	3,532	12/06/2001	05/01/2016
31371J-5E-0	FED NATL MTG ASSOC #253845			2	1	17,783	107.1690	18,323	17,097	17,678		40			6.000	4.347	MON	85	995	09/11/2003	06/01/2016
31371J-5K-6	FED NATL MTG ASSOC #253850			2	1	37,414	108.8300	39,239	36,056	37,399		402			7.000	5.137	MON	210	2,462	04/12/2002	06/01/2016
31371J-6Z-2	FED NATL MTG ASSOC #253888			2	1	74,927	107.0000	57,049	53,317	54,535		38			6.000	5.278	MON	267	3,108	11/09/2004	07/01/2031
31371J-7C-2	FED NATL MTG ASSOC #253891			2	1	62,002	112.8510	64,546	57,196	60,594		1,352			7.500	5.030	MON	357	4,258	02/07/2002	07/01/2031
31371J-7F-5	FED NATL MTG ASSOC #253894			2	1	96,905	108.1250	99,774	92,277	98,716		1,986			6.500	4.144	MON	500	5,861	01/12/2004	08/01/2031
31371K-DL-2	FED NATL MTG ASSOC #254007			2	1	6,430	108.1250	6,621	6,123	6,498		80			6.500	4.356	MON	33	390	01/12/2004	10/01/2031
31371K-DV-0	FED NATL MTG ASSOC #254016			2	1	12,318	115.3350	13,414	11,631	12,561		438			8.500	4.621	MON	82	978	10/02/2001	09/01/2031
31371K-F9-7	FED NATL MTG ASSOC #254092			2	1	114,361	108.1250	99,647	92,159	93,349		688			6.500	6.052	MON	499	5,881	06/10/2002	12/01/2031
31371K-HT-1	FED NATL MTG ASSOC #254142			2	1	5,120	108.5610	5,445	5,015	5,119		39			6.500	5.544	MON	27	319	12/06/2001	01/01/2017
31371K-JY-8	FED NATL MTG ASSOC #254179			2	1	171,421	107.6790	133,382	123,870	129,512		2,303			6.000	4.401	MON	619	7,235	01/08/2003	01/01/2022
31371K-LF-6	FED NATL MTG ASSOC #254226			2	1	36,753	102.6760	19,705	19,191	19,381		(48)			5.500	4.319	MON	88	985	06/10/2004	02/01/2012
31371K-ML-2	FED NATL MTG ASSOC #254263			2	1	1,297,280	108.0630	1,103,143	1,020,838	1,032,223		6,552			6.500	6.101	MON	5,530	64,987	07/02/2002	04/01/2032
31371K-NV-9	FED NATL MTG ASSOC #254304			2	1	117,509	107.6040	91,370	84,914	88,833		1,746			6.000	4.415	MON	425	4,958	01/08/2003	05/01/2022
31371K-N3-1	FED NATL MTG ASSOC #254310			2	1	153,849	106.8750	114,612	107,240	109,600		(13)			6.000	5.288	MON	536	6,235	11/09/2004	05/01/2032
31371K-N4-9	FED NATL MTG ASSOC #254311			2	1	372,253	108.0630	319,758	295,901	298,325		1,367			6.500	6.206	MON	1,603	18,856	07/02/2002	05/01/2032
31371K-PU-9	FED NATL MTG ASSOC #254335			2	1	691,096	112.8490	747,873	662,723	717,401		34,855			7.500	4.861	MON	4,142	49,108	05/02/2002	05/01/2032
31371K-SG-7	FED NATL MTG ASSOC #254419			2	1	2,554,457	110.7020	2,693,130	2,432,775	2,628,463		126,189			7.000	4.136	MON	14,191	168,298	12/10/2002	07/01/2022
31371K-SH-5	FED NATL MTG ASSOC #254420			2	1	8,649	107.6040	6,446	5,990	6,250		120			6.000	4.458	MON	30	348	01/08/2003	07/01/2022
31371K-S5-1	FED NATL MTG ASSOC #254440			2	1	85,732	107.6040	67,966	63,164	66,022		1,353			6.000	4.453	MON	316	3,695	01/08/2003	08/01/2022
31371K-TB-7	FED NATL MTG ASSOC #254446			2	1	611,281	112.8490	653,085	578,727	624,219		27,037			7.500	4.229	MON	3,617	42,667	08/06/2002	08/01/2032
31371K-WF-4	FED NATL MTG ASSOC #254546			2	1	255,979	106.4810	202,789	190,447	193,176		(393)			5.500	4.875	MON	873	10,217	06/10/2004	12/01/2017
31371K-WG-2	FED NATL MTG ASSOC #254547			2	1	464,568	107.1690	477,361	445,428	461,985		2,223			6.000	4.324	MON	2,227	26,217	09/24/2003	12/01/2017
31371K-3D-1	FED NATL MTG ASSOC #254696			2	1	22,456	106.4810	18,581	17,450	17,664		(14)			5.500	4.970	MON	80	940	04/14/2005	03/01/2018
31371K-3L-3	FED NATL MTG ASSOC #254703			2	1	465,581	107.1690	478,402	446,399	460,241		(236)			6.000	4.554	MON	2,232	26,137	09/24/2003	03/01/2018
31371K-4T-5	FED NATL MTG ASSOC #254734			2	1	331,655	107.1690	340,789	317,992	327,768		11			6.000	4.599	MON	1,590	18,742	09/24/2003	03/01/2018
31371L-BB-4	FED NATL MTG ASSOC #254834			2	1	12,140	105.3560	9,972	9,465	9,609		3			5.000	4.408	MON	39	464	12/02/2003	08/01/2018
31371L-DH-9	FED NATL MTG ASSOC #254904			2	1	76,106	105.1040	80,551	76,639	76,233		31			5.500	5.681	MON	351	4,145	08/22/2003	10/01/2033
31371L-DK-2	FED NATL MTG ASSOC #254906			2	1	6,418,804	104.2300	6,855,038	6,576,831	6,451,409		9,362			4.500	5.145	MON	24,663	290,207	03/30/2005	10/01/2018
31371L-E2-1	FED NATL MTG ASSOC #254953			2	1	47,081	105.3560	40,012	37,978	37,670		90			5.000	5.329	MON	158	1,861	07/12/2007	11/01/2018
31371L-JS-9	FED NATL MTG ASSOC #255073			2	1	253,085	105.1040	270,569	257,429	254,734		1,469			5.500	5.862	MON	1,180	13,863	12/05/2005	02/01/2034

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	
		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	Maturity
31371L-KW-8	FED NATL MTG ASSOC #255109			2	1	72,667	105.3560	61,094	57,989	58,803		(65)			5.000	4.441	MON	242	2,850	12/02/2003	03/01/2019
31371L-QZ-5	FED NATL MTG ASSOC #255272			2	1	95,801	102.1980	81,549	79,795	78,112		204			4.000	4.695	MON	266	3,133	02/06/2004	06/01/2019
31371L-SG-5	FED NATL MTG ASSOC #255319			2	1	28,260	105.2310	29,396	27,935	28,203		(42)			5.000	4.611	MON	116	1,362	01/16/2008	08/01/2019
31371L-TV-1	FED NATL MTG ASSOC #255364			2	1	140,838	106.6560	148,690	139,410	140,740		(7)			6.000	5.675	MON	697	8,146	08/06/2004	09/01/2034
31371L-4K-2	FED NATL MTG ASSOC #255626			2	1	99,341	105.2310	80,534	76,530	77,356		(137)			5.000	4.586	MON	319	3,743	04/12/2005	03/01/2020
31371M-DH-7	FED NATL MTG ASSOC #255804			2	1	15,797	103.7930	16,884	16,267	15,871		46			4.500	5.365	MON	61	714	11/13/2007	07/01/2020
31371M-PL-5	FED NATL MTG ASSOC #256127			2	1	1,135,209	104.6350	1,209,757	1,156,164	1,146,527		9,198			5.500	5.767	MON	5,299	62,924	02/07/2006	01/01/2036
31371M-PU-5	FED NATL MTG ASSOC #256135			2	1	9,404,253	104.5570	9,982,571	9,547,465	9,481,060		57,383			5.500	5.775	MON	43,759	517,246	01/31/2006	02/01/2036
31371M-SB-4	FED NATL MTG ASSOC #256214			2	1	217,630	99.9320	236,917	237,078	227,436		7,776			4.500	5.459	MON	889	10,626	04/07/2006	03/01/2036
31371M-4C-8	FED NATL MTG ASSOC #256519			2	1	690,171	106.1060	703,143	662,680	689,872		(299)			5.500	3.915	MON	3,037	23,613	03/30/2009	12/01/2021
31371N-GR-0	FED NATL MTG ASSOC #256808			2	1	6,938,742	104.5570	7,228,981	6,913,895	6,935,068		(1,595)			5.500	5.426	MON	31,689	376,546	01/16/2008	07/01/2037
31371N-HW-8	FED NATL MTG ASSOC #256845			2	1	65,277	107.2030	54,044	50,413	51,236		175			6.500	5.941	MON	273	3,208	05/09/2007	08/01/2037
31371N-J8-9	FED NATL MTG ASSOC #256887			2	1	39,877	105.9650	40,542	38,260	40,190		313			5.500	3.552	MON	175	1,343	03/31/2009	09/01/2022
31371N-M2-8	FED NATL MTG ASSOC #256977			2	1	134,298	103.1050	134,461	130,412	133,606		(692)			4.500	3.589	MON	489	3,891	03/31/2009	11/01/2022
31371N-NZ-4	FED NATL MTG ASSOC #257008			2	1	316,465	105.9650	321,986	303,859	317,554		1,090			5.500	3.651	MON	1,393	10,778	03/30/2009	12/01/2022
31371N-SH-9	FED NATL MTG ASSOC #257120			2	1	802,174	103.1050	806,571	782,281	802,741		567			4.500	3.522	MON	2,934	22,909	03/24/2009	02/01/2023
31371N-U9-4	FED NATL MTG ASSOC #257208			2	1	784,469	103.0740	788,531	765,015	784,530		61			4.500	3.667	MON	2,869	22,551	03/24/2009	05/01/2023
31371N-VM-4	FED NATL MTG ASSOC #257220			2	1	28,090	104.6160	28,410	27,157	28,127		36			5.000	3.655	MON	113	883	03/24/2009	05/01/2023
31371N-V3-6	FED NATL MTG ASSOC #257234			2	1	74,183	104.6160	74,955	71,647	74,335		152			5.000	3.592	MON	299	2,325	03/30/2009	06/01/2023
31371N-Z2-4	FED NATL MTG ASSOC #257361			2	1	146,622	103.0740	147,381	142,986	146,542		(80)			4.500	3.627	MON	536	4,203	03/24/2009	08/01/2023
31371N-3T-0	FED NATL MTG ASSOC #257410			2	1	1,493,149	104.6160	1,508,140	1,441,596	1,499,513		6,364			5.000	3.443	MON	6,007	46,094	03/31/2009	10/01/2023
31371P-BP-4	FED NATL MTG ASSOC #257546			2	1	580,658	103.0740	583,665	566,259	579,063		(1,595)			4.500	3.696	MON	2,123	16,809	03/24/2009	11/01/2023
31372Q-KV-8	FED NATL MTG ASSOC #279408			2	1	24,506	111.1020	26,734	24,062	24,695		281			7.000	6.101	MON	140	1,675	11/05/1998	05/01/2024
31372R-NB-7	FED NATL MTG ASSOC #280386			2	1	1,995	114.6700	2,209	1,926	2,054		58			8.000	5.401	MON	13	153	11/20/1998	06/01/2024
31372Y-E2-2	FED NATL MTG ASSOC #286453			2	1	3,631	114.6700	4,020	3,506	3,702		68			8.000	5.746	MON	23	280	11/20/1998	06/01/2024
31373C-Z7-5	FED NATL MTG ASSOC #289766			2	1	12,974	114.6700	14,365	12,528	13,291		468			8.000	4.828	MON	84	1,000	11/20/1998	09/01/2024
31373D-EG-6	FED NATL MTG ASSOC #290035			2	1	217,975	111.1020	242,036	217,849	218,023		174			7.000	6.972	MON	1,271	15,097	06/06/1994	08/01/2024
31373J-WD-0	FED NATL MTG ASSOC #295044			2	1	5,396	114.6700	5,974	5,210	5,669		300			8.000	4.704	MON	35	416	11/20/1998	11/01/2024
31373M-P5-8	FED NATL MTG ASSOC #297544			2	1	35,950	114.6700	40,114	34,982	35,790		(132)			8.000	6.942	MON	233	2,792	06/11/1999	11/01/2024
31373P-JK-5	FED NATL MTG ASSOC #299166			2	1	61,269	114.9170	66,939	58,250	61,282		(397)			9.000	6.823	MON	437	5,223	04/26/1995	10/01/2021
31373Q-GN-0	FED NATL MTG ASSOC #300005			2	1	245	115.0880	266	231	251		7			8.500	4.906	MON	2	20	10/02/2001	03/01/2025
31373T-AM-2	FED NATL MTG ASSOC #302512			2	1	17,789	109.2470	18,911	17,310	17,732		159			8.000	7.156	MON	115	1,364	06/11/1999	11/01/2024
31374E-5L-2	FED NATL MTG ASSOC #312351			2	1	5,380	114.7550	5,961	5,194	5,664		253			8.000	4.289	MON	35	414	11/20/1998	06/01/2025
31374F-JF-7	FED NATL MTG ASSOC #312662			2	1	9,213	114.0260	10,144	8,896	9,617		508			8.000	4.569	MON	59	709	11/20/1998	06/01/2025
31374J-RF-0	FED NATL MTG ASSOC #315586			2	1	4,316	114.7550	4,820	4,200	4,277		(14)			8.000	7.094	MON	28	334	06/11/1999	06/01/2025
31374S-CE-9	FED NATL MTG ASSOC #322369			2	1	2,460	115.0880	2,673	2,323	2,451		9			8.500	5.862	MON	16	197	10/02/2001	09/01/2025
31374S-ZE-4	FED NATL MTG ASSOC #323041			2	1	77,599	104.2120	79,300	76,095	76,432		(142)			7.000	6.317	MON	444	4,839	05/06/1998	01/01/2013
31374T-AK-5	FED NATL MTG ASSOC #323210			2	1	388,798	107.1880	286,111	266,925	284,312		8,828			6.000	3.909	MON	1,335	15,473	01/08/2003	06/01/2028
31374T-CN-7	FED NATL MTG ASSOC #323277			2	1	61,165	108.3750	63,122	58,244	63,156		2,117			6.500	3.815	MON	315	3,696	01/12/2004	07/01/2028
31374T-DR-7	FED NATL MTG ASSOC #323312			2	1	159,502	107.1880	125,264	116,865	123,075		2,642			6.000	4.265	MON	584	6,839	01/08/2003	11/01/2028
31374T-DX-4	FED NATL MTG ASSOC #323318			2	1	1,568	111.1520	1,707	1,536	1,567		(3)			7.000	6.227	MON	9	106	12/01/1998	10/01/2028
31374T-D6-3	FED NATL MTG ASSOC #323325			2	1	3,949	110.9070	4,446	4,009	3,943		(8)			7.000	7.620	MON	23	277	06/16/1999	10/01/2028
31374T-E3-9	FED NATL MTG ASSOC #323354			2	1	3,322	107.1880	3,460	3,228	3,333		15			6.000	4.938	MON	16	189	09/26/2003	11/01/2028
31374T-FV-6	FED NATL MTG ASSOC #323380			2	1	6,240	108.3750	6,440	5,942	6,321		94			6.500	4.306	MON	32	379	01/12/2004	10/01/2028
31374T-GU-7	FED NATL MTG ASSOC #323411			2	1	6,109	107.1880	4,744	4,426	4,663		125			6.000	4.260	MON	22	258	01/08/2003	12/01/2028
31374T-G7-8	FED NATL MTG ASSOC #323422			2	1	5,491	108.3750	5,667	5,229	5,551		72			6.500	4.517	MON	28	334	01/12/2004	12/01/2028
31374T-HA-0	FED NATL MTG ASSOC #323425			2	1	8,577	107.1880	6,958	6,491	6,805		117			6.000	4.441	MON	32	381	01/08/2003	12/01/2028
31374T-PE-3	FED NATL MTG ASSOC #323621			2	1	82,594	108.3750	85,236	78,649	83,276		848			6.500	4.429	MON	426	5,026	01/12/2004	01/01/2029
31374T-VD-8	FED NATL MTG ASSOC #323812			2	1	9,097	107.1250	7,149	6,674	7,661		781			6.000	1.682	MON	33	390	01/08/2003	07/01/2029
31374T-YZ-6	FED NATL MTG ASSOC #323928			2	1	2,639	105.7470	2,864	2,709	2,681		(2)			7.000	7.824	MON	16	182	02/03/2000	09/01/2014
31374T-2X-6	FED NATL MTG ASSOC #323990			2	1	100,382	107.1250	104,481	97,532	100,670		411			6.000	4.965	MON	488	5,699	09/26/2003	10/01/2029
31374V-GU-2	FED NATL MTG ASSOC #325211			2	1	58,820	105.7760	63,711	60,232	59,658		351			5.500	5.963	MON	276	3,302	10/02/1998	04/01/2026
31374V-TB-0	FED NATL MTG ASSOC #325546			2	1	100,950	111.1020	115,163	103,655	100,882		166			7.000	8.035	MON	605	7,208	10/24/1996	10/01/2025
31374W-2H-4	FED NATL MTG ASSOC #326676			2	1	1,727	111.1960	1,950	1,754	1,734		5			7.000	7.561	MON	10	123	06/16/1999	11/01/2025
31374X-EU-0	FED NATL MTG ASSOC #326947			2	1	11,478	114.7550	12,817	11,169	11,443		(9)			8.000	7.002	MON	74	892	06/11/1999	10/01/2025
31375A-RK-7	FED NATL MTG ASSOC #329090			2	1	24,756	108.1250	28,213	26,093	24,784		270			6.500	8.864	MON	141	1,682	01/30/1997	02/01/2026

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	
		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	Maturity
31375B-FN-2	FED NATL MTG ASSOC #329673			2	1	23,459	108.1250	26,746	24,736	23,138		(161)			6.500	8.851	MON	134	1,581	01/30/1997	01/01/2026
31375C-WJ-6	FED NATL MTG ASSOC #331070			2	1	1,674	114.7550	1,870	1,629	1,669		1			8.000	6.929	MON	11	130	06/11/1999	12/01/2025
31375H-HH-0	FED NATL MTG ASSOC #335132			2	1	2,989	114.7550	3,337	2,908	3,023		1			8.000	6.472	MON	19	232	06/11/1999	01/01/2026
31375M-HG-1	FED NATL MTG ASSOC #338731			2	1	274	108.1250	287	266	274					6.500	5.060	MON	1	17	09/17/2004	03/01/2026
31375M-U9-2	FED NATL MTG ASSOC #339108			2	1	5,222	108.1250	6,041	5,587	5,156		(101)			6.500	9.313	MON	30	353	03/07/2000	03/01/2026
31375R-GA-4	FED NATL MTG ASSOC #342293			2	1	3,800	111.1520	4,287	3,857	3,809		8			7.000	7.546	MON	23	269	06/16/1999	04/01/2026
31375T-E8-7	FED NATL MTG ASSOC #344059			2	1	4,855	106.2940	4,955	4,661	4,764		(91)			5.500	1.335	MON	21	161	03/30/2009	04/01/2011
31375U-DJ-1	FED NATL MTG ASSOC #344905			2	1	784,080	106.5540	884,884	830,455	796,661		1,531			6.000	7.462	MON	4,152	49,237	08/27/1997	12/01/2025
31375X-QE-2	FED NATL MTG ASSOC #347953			2	1	29,850	114.7320	33,867	29,518	29,488		(2)			8.000	8.048	MON	197	2,326	11/07/2000	06/01/2026
31376A-EY-0	FED NATL MTG ASSOC #349451			2	1	37,634	107.2530	42,703	39,816	37,586		1,269			6.500	8.792	MON	216	2,580	01/23/1997	08/01/2023
31376C-BM-5	FED NATL MTG ASSOC #351144			2	1	11,676	114.6700	12,929	11,275	11,859		230			8.000	6.089	MON	75	893	11/20/1998	06/01/2026
31376C-GZ-1	FED NATL MTG ASSOC #351316			2	1	94,932	112.7030	107,919	95,755	95,089		159			7.500	7.856	MON	598	7,114	08/01/1996	06/01/2026
31376C-UE-2	FED NATL MTG ASSOC #351681			2	1	718	114.7320	795	693	761		36			8.000	4.238	MON	5	56	11/20/1998	10/01/2026
31376J-2J-7	FED NATL MTG ASSOC #357277			2	1	81,720	110.3620	86,213	78,119	87,545		6,937			7.000	1.779	MON	456	5,458	12/10/2002	05/01/2032
31376J-4K-2	FED NATL MTG ASSOC #357326			2	1	4,108	108.0630	4,227	3,912	4,144		53			6.500	4.059	MON	21	250	01/12/2004	01/01/2033
31376K-DR-4	FED NATL MTG ASSOC #357512			2	1	165,515	105.1040	176,949	168,356	166,808		1,165			5.500	5.845	MON	772	8,965	12/05/2005	03/01/2034
31376K-GQ-3	FED NATL MTG ASSOC #357607			2	1	11,805	105.2310	12,279	11,669	11,774		(24)			5.000	4.625	MON	49	568	01/16/2008	08/01/2019
31376K-SJ-6	FED NATL MTG ASSOC #357921			2	1	27,441	105.1060	23,452	22,312	22,534		(27)			5.000	4.683	MON	93	1,097	04/12/2005	08/01/2020
31377A-XU-6	FED NATL MTG ASSOC #371591			2	1	25,431	110.9070	27,775	25,044	25,446		70			7.000	6.348	MON	146	1,742	11/06/1998	02/01/2027
31377C-H9-7	FED NATL MTG ASSOC #372956			2	1	5,050	108.1250	4,980	4,606	4,839		22			6.500	4.859	MON	25	298	04/10/2006	08/01/2027
31377C-3D-3	FED NATL MTG ASSOC #373496			2	1	6,154	108.1250	6,714	6,209	6,158		(2)			6.500	6.803	MON	34	401	05/01/1998	03/01/2027
31377K-TG-0	FED NATL MTG ASSOC #379551			2	1	4,087	107.2940	4,449	4,146	4,137		12			6.000	6.247	MON	21	241	03/04/1999	03/01/2013
31378C-TJ-1	FED NATL MTG ASSOC #394853			2	1	466,721	106.8000	395,286	370,118	376,662		(1,318)			6.000	5.375	MON	1,851	21,828	11/09/2004	05/01/2027
31378H-KV-2	FED NATL MTG ASSOC #399108			2	1	2,179	107.3110	2,310	2,153	2,158		(6)			6.500	6.239	MON	12	133	12/22/1998	10/01/2012
31378H-QU-8	FED NATL MTG ASSOC #399267			2	1	182,316	107.9390	195,993	181,578	182,421		57			6.500	6.345	MON	984	11,344	12/22/1998	02/01/2026
31378J-NN-3	FED NATL MTG ASSOC #400097			2	1	3,627	112.4970	3,965	3,524	3,578		(27)			7.500	6.276	MON	22	259	10/16/1998	06/01/2027
31378L-3K-6	FED NATL MTG ASSOC #402302			2	1	37,031	107.2940	40,039	37,317	37,132		(37)			6.000	6.438	MON	187	2,132	02/22/2001	04/01/2013
31378U-B5-0	FED NATL MTG ASSOC #408760			2	1	35,391	107.3110	37,452	34,900	35,084		(10)			6.500	6.012	MON	189	2,164	12/01/1998	12/01/2012
31378U-D6-6	FED NATL MTG ASSOC #408825			2	1	53,236	108.3750	54,939	50,694	53,990		872			6.500	4.443	MON	275	3,262	01/12/2004	02/01/2028
31378U-KX-9	FED NATL MTG ASSOC #409010			2	1	18,378	105.7470	19,945	18,861	18,703		29			7.000	7.760	MON	110	1,285	02/03/2000	12/01/2012
31378W-4P-0	FED NATL MTG ASSOC #411330			2	1	84	102.5840	85	83	83					6.500	6.500	MON		4	12/22/1998	12/01/2010
31378Y-ML-5	FED NATL MTG ASSOC #412663			2	1	13,744	107.1880	14,314	13,354	13,785		61			6.000	4.876	MON	67	780	09/26/2003	03/01/2028
31379B-T4-5	FED NATL MTG ASSOC #414671			2	1	4,075	107.2940	4,436	4,135	4,114		4			6.000	6.411	MON	21	238	03/04/1999	04/01/2013
31379C-WJ-6	FED NATL MTG ASSOC #415649			2	1	3,315	107.1880	1,442	1,346	1,389		13			6.000	4.805	MON	7	74	01/08/2003	03/01/2028
31379C-X7-1	FED NATL MTG ASSOC #415702			2	1	94,280	107.6580	100,092	92,972	93,440		(51)			6.500	6.023	MON	504	5,542	12/01/1998	03/01/2013
31379D-CG-2	FED NATL MTG ASSOC #415971			2	1	3,043	107.1880	2,443	2,279	2,370		23			6.000	4.686	MON	11	134	01/08/2003	11/01/2028
31379D-LU-1	FED NATL MTG ASSOC #416239			2	1	31,694	107.3110	34,973	32,590	32,214		13			6.500	7.547	MON	177	2,050	12/23/1999	02/01/2013
31379E-BL-0	FED NATL MTG ASSOC #416843			2	1	23,414	107.2940	25,488	23,755	23,689		71			6.000	6.249	MON	119	1,372	03/04/1999	04/01/2013
31379F-QS-6	FED NATL MTG ASSOC #418165			2	1	16,706	107.6580	17,736	16,475	16,559		(5)			6.500	6.037	MON	89	1,018	12/01/1998	03/01/2013
31379F-5Q-3	FED NATL MTG ASSOC #418555			2	1	2,739	107.6580	2,913	2,706	2,712		(8)			6.500	6.309	MON	15	171	12/22/1998	09/01/2013
31379G-MD-1	FED NATL MTG ASSOC #418956			2	1	68,386	107.1880	69,207	64,566	65,726		(496)			6.000	5.192	MON	323	3,866	08/05/2003	03/01/2028
31379G-MP-4	FED NATL MTG ASSOC #418966			2	1	10,979	107.1880	11,411	10,646	10,719		(241)			6.000	5.725	MON	53	637	04/20/2005	04/01/2028
31379H-D3-1	FED NATL MTG ASSOC #419622			2	1	22,526	107.0280	24,043	22,464	22,476		(11)			6.000	5.948	MON	112	1,311	02/16/1999	04/01/2013
31379H-VS-6	FED NATL MTG ASSOC #420125			2	1	57,837	114.7550	64,132	55,886	57,635		95			8.000	6.805	MON	373	4,412	11/20/1998	05/01/2026
31379J-G6-7	FED NATL MTG ASSOC #420621			2	1	4,131	112.6330	4,535	4,026	4,098		(7)			7.500	6.819	MON	25	298	10/29/1998	12/01/2027
31379K-L3-5	FED NATL MTG ASSOC #421646			2	1	40,565	106.8000	42,094	39,413	40,009		(493)			6.000	5.463	MON	197	2,344	09/26/2003	03/01/2028
31379L-UL-3	FED NATL MTG ASSOC #422787			2	1	7,249	108.3750	7,711	7,115	7,236		4			6.500	5.897	MON	39	435	10/01/1998	04/01/2028
31379Q-WV-8	FED NATL MTG ASSOC #426460			2	1	389,884	106.6060	447,300	419,582	406,001		292			5.500	7.928	MON	1,923	22,220	12/28/1999	12/01/2013
31379Q-YC-8	FED NATL MTG ASSOC #426507			2	1	217,751	107.6040	143,967	133,794	137,998		1,379			6.000	4.660	MON	669	7,688	01/08/2003	01/01/2023
31379R-WX-2	FED NATL MTG ASSOC #427362			2	1	51,444	107.6580	55,065	51,148	51,285		3			6.500	6.277	MON	277	3,235	05/29/1998	06/01/2013
31379S-KX-3	FED NATL MTG ASSOC #427910			2	1	675	107.6580	718	667	668		(2)			6.500	6.271	MON	4	41	12/22/1998	05/01/2013
31379T-E2-6	FED NATL MTG ASSOC #428653			2	1	51,376	112.4970	56,360	50,099	51,558		184			7.500	6.330	MON	313	3,512	08/25/1998	07/01/2026
31379T-MP-6	FED NATL MTG ASSOC #428866			2	1	340,588	110.8790	365,422	329,568	343,947		5,034			7.000	5.461	MON	1,922	22,243	10/25/2001	06/01/2028
31379T-2S-2	FED NATL MTG ASSOC #429285			2	1	24,738	107.6580	26,489	24,605	24,663		3			6.500	6.299	MON	133	1,434	05/29/1998	06/01/2013
31379T-3A-0	FED NATL MTG ASSOC #429293			2	1	4,487	108.3750	4,719	4,354	4,483		(1)			6.500	4.782	MON	24	282	09/26/2003	06/01/2028
31379U-FF-3	FED NATL MTG ASSOC #429566			2	1	10,030	107.2940	10,844	10,107	10,053		(14)			6.000	6.419	MON	51	594	02/22/2001	06/01/2013

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	
		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	Maturity
31379U-GV-7	FED NATL MTG ASSOC #429612			2	1	4,558	107.2940	4,877	4,546	4,548		(2)			6.000	5.950	MON	23	249	02/16/1999	06/01/2013
31379U-S5-1	FED NATL MTG ASSOC #429940			2	1	9,717	106.7630	10,345	9,690	9,695		(3)			6.000	5.956	MON	48	547	02/16/1999	08/01/2013
31379U-4Q-1	FED NATL MTG ASSOC #430231			2	1	14,930	110.8790	16,805	15,156	15,003		36			7.000	7.386	MON	88	1,052	06/16/1999	08/01/2028
31379V-XH-7	FED NATL MTG ASSOC #430980			2	1	190,036	108.1250	204,645	189,267	189,763		(142)			6.500	6.399	MON	1,025	12,268	12/22/1998	04/01/2028
31379V-XL-8	FED NATL MTG ASSOC #430983			2	1	948	107.2940	1,025	955	952		1			6.000	6.289	MON	5	43	02/22/2001	04/01/2013
31379Y-EA-7	FED NATL MTG ASSOC #433129			2	1	23,756	107.2940	25,685	23,939	23,841		(6)			6.000	6.330	MON	120	1,367	02/22/2001	08/01/2013
31379Y-M9-1	FED NATL MTG ASSOC #433384			2	1	14,151	107.2940	15,301	14,260	14,202		1			6.000	6.361	MON	71	824	02/22/2001	07/01/2013
31379Y-6V-0	FED NATL MTG ASSOC #433884			2	1	972	107.2940	1,051	980	976		(1)			6.000	6.336	MON	5	56	02/22/2001	07/01/2013
31380A-LB-6	FED NATL MTG ASSOC #434222			2	1	15,183	107.1880	15,813	14,752	15,200		38			6.000	4.685	MON	74	874	09/26/2003	08/01/2028
31380E-BZ-6	FED NATL MTG ASSOC #437556			2	1	19,350	108.3750	20,349	18,776	19,333		(4)			6.500	4.784	MON	102	1,197	09/26/2003	08/01/2028
31380H-M4-6	FED NATL MTG ASSOC #440579			2	1	8,517	110.8790	9,586	8,646	8,537		8			7.000	7.473	MON	50	595	06/16/1999	08/01/2028
31380H-S7-3	FED NATL MTG ASSOC #440742			2	1	4,262	107.1880	3,176	2,963	3,189		124			6.000	3.579	MON	15	172	01/08/2003	12/01/2028
31380J-V4-2	FED NATL MTG ASSOC #441735			2	1	56,761	112.4300	62,229	55,350	56,286		(159)			7.500	6.671	MON	346	4,139	08/21/1998	07/01/2027
31380M-DF-0	FED NATL MTG ASSOC #443902			2	1	14,160	110.8790	15,938	14,374	14,199		12			7.000	7.455	MON	84	1,003	06/16/1999	09/01/2028
31380M-DG-8	FED NATL MTG ASSOC #443903			2	1	21,583	107.1880	13,627	12,713	13,256		209			6.000	4.574	MON	64	721	01/08/2003	10/01/2028
31380M-MC-7	FED NATL MTG ASSOC #444155			2	1	129,018	105.7760	141,902	134,154	131,404		1,037			5.500	6.195	MON	615	7,349	02/03/1999	01/01/2029
31380M-QB-5	FED NATL MTG ASSOC #444250			2	1	10,919	108.3750	11,482	10,595	10,904		(4)			6.500	5.071	MON	57	677	09/17/2004	09/01/2028
31380N-KB-9	FED NATL MTG ASSOC #444990			2	1	36,579	107.1880	38,020	35,470	35,920		(609)			6.000	5.549	MON	177	2,111	04/20/2005	10/01/2028
31380P-Q7-7	FED NATL MTG ASSOC #446078			2	1	66,534	108.2810	70,256	64,882	64,973		(39)			6.500	6.435	MON	351	4,210	07/02/2002	08/01/2029
31380P-X6-1	FED NATL MTG ASSOC #446301			2	1	38,729	106.5540	40,017	37,556	37,883		(753)			6.000	5.683	MON	188	2,243	04/20/2005	08/01/2025
31380Q-SA-6	FED NATL MTG ASSOC #447013			2	1	21,016	107.1880	21,844	20,379	21,080		94			6.000	4.860	MON	102	1,220	04/20/2005	10/01/2028
31380Q-WF-0	FED NATL MTG ASSOC #447146			2	1	1,892	110.7730	2,170	1,959	1,887		(1)			7.000	8.767	MON	11	134	04/12/2000	11/01/2029
31380R-HZ-1	FED NATL MTG ASSOC #447648			2	1	151,578	110.8790	162,630	146,673	156,246		4,879			7.000	4.663	MON	856	10,223	10/25/2001	10/01/2028
31380R-WE-1	FED NATL MTG ASSOC #448045			2	1	87	112.2320	95	84	84		(3)			7.500	5.759	MON	1	2	10/16/1998	07/01/2027
31380S-CR-2	FED NATL MTG ASSOC #448380			2	1	109,335	107.6580	116,453	108,169	108,632		(22)			6.500	6.213	MON	586	6,779	12/23/1998	01/01/2014
31380T-BP-5	FED NATL MTG ASSOC #449246			2	1	33,719	108.3750	28,599	26,389	26,521		80			6.500	6.319	MON	143	1,677	07/02/2002	01/01/2029
31380T-BQ-3	FED NATL MTG ASSOC #449247			2	1	16,885	107.1880	15,011	14,004	14,658		229			6.000	4.442	MON	70	829	01/08/2003	01/01/2029
31380U-PD-4	FED NATL MTG ASSOC #450520			2	1	46,038	105.7760	50,636	47,871	46,574		242			5.500	6.412	MON	219	2,484	02/03/1999	11/01/2028
31380W-D6-8	FED NATL MTG ASSOC #452025			2	1	8,734	107.1880	6,935	6,470	6,711		94			6.000	4.799	MON	32	379	01/08/2003	11/01/2028
31380W-TY-0	FED NATL MTG ASSOC #452467			2	1	5,602	107.1880	4,347	4,056	4,243		53			6.000	4.371	MON	20	237	01/08/2003	11/01/2028
31380W-V6-8	FED NATL MTG ASSOC #452537			2	1	84,382	105.7760	92,809	87,741	86,265		1,297			5.500	6.317	MON	402	4,408	02/03/1999	12/01/2028
31380X-KS-0	FED NATL MTG ASSOC #453105			2	1	152,497	108.3750	164,728	151,998	152,346		(67)			6.500	6.419	MON	823	9,773	12/23/1998	01/01/2029
31380X-QV-7	FED NATL MTG ASSOC #453268			2	1	11,475	107.1880	9,331	8,706	8,901		(10)			6.000	5.275	MON	44	510	04/07/2005	11/01/2028
31381A-AG-6	FED NATL MTG ASSOC #454607			2	1	25,522	106.2940	20,851	19,617	20,001		38			5.500	4.221	MON	90	1,058	06/10/2004	03/01/2014
31381A-E5-6	FED NATL MTG ASSOC #454756			2	1	171,842	105.7760	191,424	180,971	175,911		2,650			5.500	6.597	MON	829	9,532	10/08/1998	12/01/2028
31381A-ME-8	FED NATL MTG ASSOC #454957			2	1	1,010	108.3750	1,091	1,006	1,009					6.500	6.417	MON	5	65	12/23/1998	12/01/2028
31381C-BN-6	FED NATL MTG ASSOC #456445			2	1	15,525	107.6580	16,536	15,359	15,431		4			6.500	6.174	MON	83	979	12/23/1998	01/01/2014
31381C-P5-0	FED NATL MTG ASSOC #456844			2	1	32,892	105.6670	36,139	34,201	33,639		413			5.500	6.090	MON	157	1,813	02/03/1999	02/01/2029
31381C-YX-9	FED NATL MTG ASSOC #457126			2	1	11,857	108.3750	12,469	11,506	11,847		(2)			6.500	4.786	MON	62	739	09/26/2003	01/01/2029
31381E-4X-8	FED NATL MTG ASSOC #459038			2	1	207,696	108.3750	167,320	154,390	155,115		416			6.500	6.340	MON	836	9,751	07/02/2002	01/01/2029
31381F-MN-7	FED NATL MTG ASSOC #459465			2	1	304,863	108.2810	320,413	295,908	304,594		(55)			6.500	4.798	MON	1,603	18,270	09/26/2003	02/01/2029
31381F-WZ-9	FED NATL MTG ASSOC #459764			2	1	4,497	108.2810	5,046	4,660	4,520		4			6.500	7.638	MON	25	296	11/03/2000	04/01/2029
31382D-GZ-1	FED NATL MTG ASSOC #479116			2	1	30,072	105.7760	33,075	31,269	30,736		350			5.500	6.044	MON	143	1,675	02/03/1999	01/01/2029
31382E-RM-6	FED NATL MTG ASSOC #480292			2	1	16,940	110.8790	19,067	17,196	17,004		18			7.000	7.406	MON	100	1,200	06/16/1999	06/01/2029
31382E-R6-1	FED NATL MTG ASSOC #480309			2	1	14,879	108.2810	16,696	15,419	15,001		6			6.500	7.773	MON	84	1,000	11/03/2000	07/01/2029
31382F-JT-7	FED NATL MTG ASSOC #480974			2	1	7,218	108.3750	7,449	6,874	7,216		15			6.500	4.804	MON	37	436	01/12/2004	01/01/2029
31382F-4A-4	FED NATL MTG ASSOC #481517			2	1	272,544	105.7760	299,762	283,393	279,204		4,218			5.500	5.973	MON	1,299	15,207	02/03/1999	01/01/2029
31382F-7A-1	FED NATL MTG ASSOC #481589			2	1	76,176	107.1880	62,835	58,621	61,438		1,320			6.000	4.385	MON	293	3,446	01/08/2003	02/01/2029
31382G-Z6-7	FED NATL MTG ASSOC #482365			2	1	4,662	110.8790	5,248	4,733	4,669		2			7.000	7.501	MON	28	330	06/16/1999	02/01/2029
31382K-M8-8	FED NATL MTG ASSOC #484683			2	1	36,691	107.1250	26,911	25,121	26,345		470			6.000	4.436	MON	126	1,455	01/08/2003	02/01/2029
31382L-RN-8	FED NATL MTG ASSOC #485693			2	1	17,494	108.2810	18,386	16,980	17,462		(9)			6.500	5.842	MON	92	1,071	09/26/2003	04/01/2029
31382L-X4-3	FED NATL MTG ASSOC #485899			2	1	3,903	108.2810	4,379	4,045	3,892		(24)			6.500	7.831	MON	22	258	11/03/2000	04/01/2029
31382M-JY-1	FED NATL MTG ASSOC #486379			2	1	8,538	108.2810	9,580	8,847	8,433		(84)			6.500	8.218	MON	48	560	11/03/2000	04/01/2029
31382N-LN-0	FED NATL MTG ASSOC #487333			2	1	4,712	108.2810	5,287	4,883	4,664		(35)			6.500	8.310	MON	26	290	11/03/2000	04/01/2029
31382Q-G8-2	FED NATL MTG ASSOC #489023			2	1	39,773	107.1250	46,249	43,173	40,934		512			6.000	7.649	MON	216	2,572	07/13/2000	06/01/2029
31382Q-KY-0	FED NATL MTG ASSOC #489111			2	1	4,917	106.9190	5,523	5,166	5,060		16			6.000	7.391	MON	26	296	12/17/1999	06/01/2014

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 Maturity
31382R-EU-3	FED NATL MTG ASSOC #489847			2	1	77,276	108.2810	79,679	73,585	79,113		1,989			6.500	4.069	MON	399	4,688	01/12/2004	07/01/2029
31382R-EW-9	FED NATL MTG ASSOC #489849			2	1	8,486	107.1250	6,742	6,293	6,884		401			6.000	2.214	MON	31	368	01/08/2003	07/01/2029
31382R-Z7-1	FED NATL MTG ASSOC #490466			2	1	2,467	108.2810	2,592	2,394	2,465					6.500	4.698	MON	13	155	09/17/2004	03/01/2029
31382R-3Y-7	FED NATL MTG ASSOC #490515			2	1	223,550	108.2810	253,158	233,797	222,701		(1,423)			6.500	8.050	MON	1,266	14,971	09/22/2000	03/01/2029
31382S-AM-3	FED NATL MTG ASSOC #490612			2	1	29,228	108.2810	32,796	30,288	28,971		(308)			6.500	8.091	MON	164	1,963	11/03/2000	04/01/2029
31382S-BQ-3	FED NATL MTG ASSOC #490647			2	1	354	108.4830	370	341	372		22			7.000	2.672	MON	2	24	04/12/2002	12/01/2015
31382U-LP-9	FED NATL MTG ASSOC #492734			2	1	7,235	108.2810	8,216	7,588	7,101		(141)			6.500	8.754	MON	41	478	09/15/2000	04/01/2029
31382U-QY-5	FED NATL MTG ASSOC #492871			2	1	93,888	107.0280	100,833	94,212	94,212					6.000	6.000	MON	471	5,537	03/01/1999	02/01/2014
31382W-DR-0	FED NATL MTG ASSOC #494312			2	1	6,959	112.8220	7,937	7,035	6,953		(15)			7.500	7.953	MON	44	527	04/11/2000	04/01/2029
31382W-FM-9	FED NATL MTG ASSOC #494372			2	1	1,184	108.2810	1,344	1,241	1,161		(22)			6.500	8.791	MON	7	80	09/19/2000	04/01/2029
31382W-SR-4	FED NATL MTG ASSOC #494728			2	1	36,178	108.2810	41,087	37,945	36,508		88			6.500	7.925	MON	206	2,420	09/15/2000	05/01/2029
31382W-5U-2	FED NATL MTG ASSOC #495059			2	1	23,692	114.8450	26,210	22,822	24,053		146			8.000	5.880	MON	152	1,822	08/08/2001	05/01/2029
31383A-XF-1	FED NATL MTG ASSOC #497578			2	1	1,529	108.4830	1,598	1,473	1,567		56			7.000	3.693	MON	9	100	04/12/2002	02/01/2016
31383C-AK-1	FED NATL MTG ASSOC #498710			2	1	2,480	114.8450	2,744	2,389	2,550		23			8.000	5.371	MON	16	191	08/08/2001	09/01/2029
31383C-T8-8	FED NATL MTG ASSOC #499275			2	1	4,673	108.2810	4,818	4,450	4,779		116			6.500	3.912	MON	24	283	01/12/2004	08/01/2029
31383D-3C-5	FED NATL MTG ASSOC #500395			2	1	3,818	114.8450	4,224	3,678	3,871		43			8.000	5.925	MON	25	294	08/08/2001	06/01/2029
31383E-CU-3	FED NATL MTG ASSOC #500583			2	1	10,413	108.2810	11,894	10,985	10,310		(156)			6.500	8.543	MON	60	696	06/16/2000	06/01/2029
31383E-HX-2	FED NATL MTG ASSOC #500746			2	1	7,815	110.7730	8,965	8,093	7,714		(26)			7.000	9.070	MON	47	564	04/12/2000	06/01/2029
31383E-XH-9	FED NATL MTG ASSOC #501180			2	1	173,353	108.2810	161,828	149,452	150,173		421			6.500	6.291	MON	810	9,589	07/02/2002	06/01/2029
31383E-XP-1	FED NATL MTG ASSOC #501186			2	1	19,797	108.2810	22,419	20,704	19,759		(68)			6.500	8.577	MON	112	1,343	09/22/2000	06/01/2029
31383E-2T-7	FED NATL MTG ASSOC #501286			2	1	13,212	108.2810	15,315	14,144	13,402		73			6.500	8.691	MON	77	889	01/26/2000	06/01/2029
31383F-QJ-0	FED NATL MTG ASSOC #501857			2	1	45,032	108.2810	47,329	43,710	44,955		(22)			6.500	5.846	MON	237	2,836	09/26/2003	09/01/2029
31383F-5J-3	FED NATL MTG ASSOC #502249			2	1	3,215	107.1250	3,346	3,123	3,207		(4)			6.000	5.123	MON	16	183	09/26/2003	07/01/2029
31383H-6N-9	FED NATL MTG ASSOC #504077			2	1	11,988	110.7730	13,717	12,383	11,933		(88)			7.000	8.258	MON	72	858	04/05/2000	06/01/2029
31383J-QK-9	FED NATL MTG ASSOC #504558			2	1	741,731	108.2810	596,241	550,641	559,879		4,499			6.500	5.890	MON	2,983	34,700	01/12/2004	07/01/2029
31383K-CE-5	FED NATL MTG ASSOC #505069			2	1	31,110	107.7650	34,407	31,928	31,587		(19)			7.000	7.765	MON	186	2,100	02/03/2000	06/01/2014
31383K-EP-8	FED NATL MTG ASSOC #505142			2	1	60,280	110.8790	67,850	61,193	60,530		169			7.000	7.486	MON	357	4,277	06/16/1999	07/01/2029
31383L-CG-8	FED NATL MTG ASSOC #505971			2	1	9,440	112.8220	10,766	9,543	9,447		4			7.500	7.933	MON	60	677	04/11/2000	07/01/2029
31383L-FX-8	FED NATL MTG ASSOC #506082			2	1	55,902	110.7730	64,025	57,799	56,001		5			7.000	8.491	MON	337	4,039	04/07/2000	11/01/2029
31383P-L5-3	FED NATL MTG ASSOC #508948			2	1	63,963	114.8450	70,761	61,614	64,159		(757)			8.000	5.938	MON	411	4,921	08/08/2001	08/01/2029
31383P-7K-6	FED NATL MTG ASSOC #509498			2	1	12,315	110.7730	14,127	12,753	12,491		70			7.000	8.005	MON	74	891	04/12/2000	11/01/2029
31383R-CA-8	FED NATL MTG ASSOC #510465			2	1	89,073	110.7730	102,016	92,095	89,625		101			7.000	8.107	MON	537	6,436	04/07/2000	11/01/2029
31383S-FY-1	FED NATL MTG ASSOC #511483			2	1	8,599	114.8450	9,513	8,284	8,756		24			8.000	5.626	MON	55	661	08/08/2001	09/01/2029
31383S-SB-7	FED NATL MTG ASSOC #511814			2	1	11,806	108.4830	12,334	11,369	12,009		336			7.000	4.186	MON	66	774	04/12/2002	10/01/2015
31383S-2Z-2	FED NATL MTG ASSOC #512092			2	1	14,167	108.2810	14,959	13,815	13,889		46			6.500	6.311	MON	75	896	07/02/2002	12/01/2029
31383S-3D-0	FED NATL MTG ASSOC #512096			2	1	560	114.8450	619	539	568		(2)			8.000	5.400	MON	4	43	08/08/2001	12/01/2029
31383S-3G-3	FED NATL MTG ASSOC #512099			2	1	491	108.2810	557	515	490		(4)			6.500	8.647	MON	3	33	09/19/2000	12/01/2029
31383T-D6-2	FED NATL MTG ASSOC #512325			2	1	1,206	114.8450	1,334	1,161	1,255		32			8.000	4.867	MON	8	93	08/08/2001	11/01/2029
31383T-D9-6	FED NATL MTG ASSOC #512328			2	1	26,734	110.7730	30,619	27,641	26,867		154			7.000	8.471	MON	161	1,769	04/07/2000	12/01/2029
31383T-KR-8	FED NATL MTG ASSOC #512504			2	1	14,864	114.8450	16,444	14,318	15,175		(40)			8.000	5.291	MON	95	1,109	08/08/2001	10/01/2029
31383U-H5-7	FED NATL MTG ASSOC #513352			2	1	14,319	108.2810	15,049	13,898	14,294		(7)			6.500	5.846	MON	75	894	09/26/2003	09/01/2029
31383U-JP-1	FED NATL MTG ASSOC #513370			2	1	53,394	108.2810	55,054	50,844	53,879		590			6.500	4.608	MON	275	3,296	01/12/2004	08/01/2029
31383U-MV-4	FED NATL MTG ASSOC #513472			2	1	54,182	109.1910	58,576	53,645	54,055		54			8.000	7.555	MON	358	4,211	02/18/2000	09/01/2014
31383U-W4-3	FED NATL MTG ASSOC #513767			2	1	97,614	109.1910	105,530	96,647	97,263		(58)			8.000	7.607	MON	644	7,620	02/18/2000	09/01/2014
31383V-B8-5	FED NATL MTG ASSOC #514063			2	1	58,387	110.7730	66,871	60,367	58,323		(57)			7.000	8.399	MON	352	4,219	04/07/2000	10/01/2029
31383W-N7-2	FED NATL MTG ASSOC #515314			2	1	2,994	112.8220	3,374	2,991	2,991		(2)			7.500	7.482	MON	19	224	08/17/1999	09/01/2029
31383W-3X-7	FED NATL MTG ASSOC #515714			2	1	6,204	110.7730	7,117	6,425	6,225		(9)			7.000	8.393	MON	37	449	04/12/2000	12/01/2029
31383Y-QW-0	FED NATL MTG ASSOC #517169			2	1	22,191	109.4840	24,070	21,985	22,092		(21)			8.000	7.711	MON	147	1,737	06/29/2000	02/01/2015
31383Y-QX-8	FED NATL MTG ASSOC #517170			2	1	32,903	109.4840	35,689	32,598	32,882		52			8.000	7.505	MON	217	2,576	06/29/2000	03/01/2015
31384A-CL-0	FED NATL MTG ASSOC #517675			2	1	100,746	108.2810	103,879	95,934	100,428		(109)			6.500	4.872	MON	520	6,008	01/12/2004	07/01/2029
31384A-GV-4	FED NATL MTG ASSOC #517812			2	1	513	114.8030	567	494	526		11			8.000	5.197	MON	3	40	08/08/2001	12/01/2029
31384A-G8-5	FED NATL MTG ASSOC #517823			2	1	2,865	114.8450	3,169	2,760	2,905		22			8.000	5.625	MON	18	220	08/08/2001	02/01/2030
31384A-X7-8	FED NATL MTG ASSOC #518302			2	1	12,765	108.2810	13,416	12,390	12,743		(6)			6.500	5.846	MON	67	804	09/26/2003	10/01/2029
31384D-LN-0	FED NATL MTG ASSOC #520633			2	1	6,488	112.8230	7,120	6,310	6,721		138			7.500	4.462	MON	39	472	07/30/2001	11/01/2029
31384E-AE-0	FED NATL MTG ASSOC #521205			2	1	3,576	112.8220	3,812	3,379	3,509		7			7.500	5.611	MON	21	253	02/07/2002	12/01/2029
31384E-AV-2	FED NATL MTG ASSOC #521220			2	1	4,080	110.7730	4,324	3,903	4,258		188			7.000	3.430	MON	23	268	12/05/2002	12/01/2029

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	Maturity
31384E-GJ-3	FED NATL MTG ASSOC #521401			2	1	737	114.8450	815	710	761		16			8.000	4.774	MON	5	57	08/08/2001	01/01/2030
31384F-C6-2	FED NATL MTG ASSOC #522193			2	1	45,986	110.7730	52,754	47,623	46,543		696			7.000	8.205	MON	278	3,327	04/12/2000	02/01/2030
31384F-MB-0	FED NATL MTG ASSOC #522454			2	1	392	108.2810	450	415	398		5			6.500	8.899	MON	2	26	04/04/2000	11/01/2029
31384F-QS-9	FED NATL MTG ASSOC #522565			2	1	104,903	106.8000	108,856	101,925	106,090		1,348			6.000	4.636	MON	510	5,921	09/26/2003	10/01/2029
31384F-TT-4	FED NATL MTG ASSOC #522662			2	1	6,079	114.7870	6,981	6,081	6,080		1			8.000	8.013	MON	41	476	02/02/2000	06/01/2029
31384F-XR-3	FED NATL MTG ASSOC #522788			2	1	2,788	110.7730	2,998	2,707	3,068		274			7.000	1.933	MON	16	189	10/11/2001	12/01/2029
31384F-YY-7	FED NATL MTG ASSOC #522827			2	1	24,719	108.3810	26,245	24,216	24,720		156			6.500	5.344	MON	131	1,488	12/06/2001	01/01/2015
31384F-YZ-4	FED NATL MTG ASSOC #522828			2	1	552	108.4830	584	538	556		9			7.000	5.128	MON	3	37	08/02/2001	01/01/2015
31384G-FB-6	FED NATL MTG ASSOC #523162			2	1	9,786	110.7730	10,372	9,363	10,515		751			7.000	2.170	MON	55	652	12/05/2002	11/01/2029
31384G-KR-5	FED NATL MTG ASSOC #523304			2	1	2,397	110.7730	2,750	2,483	2,388		(2)			7.000	8.971	MON	14	174	04/12/2000	11/01/2029
31384G-NG-6	FED NATL MTG ASSOC #523391			2	1	813	114.8450	899	783	823		(4)			8.000	5.837	MON	5	61	08/08/2001	11/01/2029
31384H-5D-1	FED NATL MTG ASSOC #524744			2	1	8,942	109.4840	9,699	8,859	8,950		26			8.000	7.303	MON	59	697	06/29/2000	07/01/2015
31384J-BQ-1	FED NATL MTG ASSOC #524847			2	1	343	114.8450	380	331	354		10			8.000	5.057	MON	2	27	07/06/2001	01/01/2030
31384J-CW-7	FED NATL MTG ASSOC #524885			2	1	10,289	109.1910	11,131	10,194	10,267		9			8.000	7.571	MON	68	805	06/29/2000	02/01/2015
31384J-XQ-7	FED NATL MTG ASSOC #525487			2	1	409	114.6500	452	394	421		7			8.000	5.104	MON	3	32	08/08/2001	02/01/2030
31384J-7M-5	FED NATL MTG ASSOC #525700			2	1	791	114.8450	875	762	816		14			8.000	4.667	MON	5	50	08/08/2001	01/01/2030
31384K-FD-3	FED NATL MTG ASSOC #525864			2	1	49,223	110.7730	52,938	47,790	50,960		1,586			7.000	4.606	MON	279	3,300	10/11/2001	09/01/2029
31384K-GS-9	FED NATL MTG ASSOC #525909			2	1	314	112.8220	334	296	323		17			7.500	3.966	MON	2	22	02/07/2002	12/01/2029
31384K-JX-5	FED NATL MTG ASSOC #525978			2	1	13,483	114.6500	14,886	12,984	13,730		9			8.000	5.240	MON	87	1,037	08/08/2001	03/01/2030
31384L-MX-9	FED NATL MTG ASSOC #526974			2	1	5,831	108.4830	6,091	5,615	5,898		136			7.000	4.200	MON	33	353	04/12/2002	02/01/2015
31384L-PD-0	FED NATL MTG ASSOC #527020			2	1	4,056	114.8450	4,485	3,905	4,177		16			8.000	4.792	MON	26	312	08/08/2001	01/01/2030
31384L-QH-0	FED NATL MTG ASSOC #527056			2	1	5,358	107.7650	5,560	5,159	5,395		106			7.000	4.371	MON	30	356	04/12/2002	04/01/2015
31384L-YT-5	FED NATL MTG ASSOC #527322			2	1	4,552	114.6500	5,025	4,383	4,734		67			8.000	4.554	MON	29	350	08/08/2001	01/01/2030
31384M-G2-2	FED NATL MTG ASSOC #527717			2	1	1,140	112.8220	1,200	1,063	1,150		48			7.500	4.373	MON	7	79	02/07/2002	01/01/2030
31384P-JB-2	FED NATL MTG ASSOC #529558			2	1	6,104	109.4180	6,506	5,946	5,946					7.500	7.495	MON	37	439	01/05/2001	05/01/2015
31384P-ND-3	FED NATL MTG ASSOC #529688			2	1	64,938	108.3750	73,381	67,710	64,494		377			6.500	8.995	MON	367	4,394	11/06/2000	02/01/2030
31384P-NF-8	FED NATL MTG ASSOC #529690			2	1	6,296	114.8450	6,965	6,064	6,479		94			8.000	4.782	MON	40	483	08/08/2001	02/01/2030
31384P-QF-5	FED NATL MTG ASSOC #529754			2	1	2,097	114.6500	2,316	2,020	2,126		6			8.000	5.412	MON	13	160	08/08/2001	02/01/2030
31384P-YT-6	FED NATL MTG ASSOC #530022			2	1	1,143	114.8450	1,265	1,101	1,180		21			8.000	4.748	MON	7	88	08/08/2001	03/01/2030
31384P-YX-7	FED NATL MTG ASSOC #530026			2	1	14,914	114.6500	16,498	14,389	15,331		322			8.000	5.144	MON	96	1,149	08/08/2001	03/01/2030
31384P-4A-0	FED NATL MTG ASSOC #530117			2	1	4,991	109.4180	5,417	4,951	4,951					7.500	7.500	MON	31	360	10/13/2000	02/01/2015
31384P-6A-8	FED NATL MTG ASSOC #530165			2	1	9,049	114.6500	9,994	8,717	9,189		77			8.000	5.458	MON	58	697	08/08/2001	03/01/2030
31384Q-RG-0	FED NATL MTG ASSOC #530687			2	1	24,723	109.4840	26,816	24,493	24,710		3			8.000	7.467	MON	163	1,889	06/29/2000	04/01/2015
31384Q-SL-8	FED NATL MTG ASSOC #530723			2	1	24,666	114.6500	27,233	23,753	25,232		307			8.000	4.961	MON	158	1,898	08/08/2001	04/01/2030
31384Q-YY-3	FED NATL MTG ASSOC #530927			2	1	6,790	109.4840	7,365	6,727	6,791		16			8.000	7.456	MON	45	506	06/29/2000	04/01/2015
31384R-KG-5	FED NATL MTG ASSOC #531395			2	1	512	109.1910	554	508	512		2			8.000	7.499	MON	3	40	06/29/2000	05/01/2015
31384R-P4-7	FED NATL MTG ASSOC #531543			2	1	29,859	110.6660	31,616	28,569	31,031		1,237			7.000	3.548	MON	167	1,996	12/05/2002	03/01/2030
31384R-Q2-0	FED NATL MTG ASSOC #531573			2	1	11,487	112.8410	7,531	6,674	7,118		191			7.500	4.359	MON	42	473	02/07/2002	04/01/2030
31384R-TG-6	FED NATL MTG ASSOC #531651			2	1	7,099	109.1910	7,679	7,033	7,071		(4)			8.000	7.657	MON	47	550	06/29/2000	03/01/2015
31384R-ZP-9	FED NATL MTG ASSOC #531850			2	1	3,452	109.4180	3,679	3,362	3,363					7.500	7.495	MON	21	249	01/05/2001	04/01/2015
31384S-AF-6	FED NATL MTG ASSOC #532006			2	1	1,941	114.8030	2,229	1,941	1,941		2			8.000	8.011	MON	13	155	02/02/2000	02/01/2030
31384S-V2-2	FED NATL MTG ASSOC #532633			2	1	11,735	109.4840	12,729	11,626	11,679		(11)			8.000	7.722	MON	78	915	06/29/2000	04/01/2015
31384S-WR-6	FED NATL MTG ASSOC #532656			2	1	9,752	108.4830	10,187	9,391	9,843		199			7.000	4.371	MON	55	642	04/12/2002	07/01/2015
31384T-DU-8	FED NATL MTG ASSOC #533015			2	1	2,431	114.6500	2,684	2,341	2,512		45			8.000	4.978	MON	16	187	08/08/2001	03/01/2030
31384T-U5-4	FED NATL MTG ASSOC #533504			2	1	9,712	114.6500	10,722	9,352	9,875		137			8.000	5.602	MON	62	744	08/08/2001	03/01/2030
31384T-VT-1	FED NATL MTG ASSOC #533526			2	1	2,796	114.6500	3,087	2,693	2,843		16			8.000	5.622	MON	18	215	08/08/2001	03/01/2030
31384U-BY-9	FED NATL MTG ASSOC #533855			2	1	590	114.6500	651	568	614		8			8.000	4.688	MON	4	45	08/08/2001	03/01/2030
31384U-CA-0	FED NATL MTG ASSOC #533865			2	1	2,299	109.1270	2,299	2,299	2,293		(1)			7.500	7.658	MON	14	167	10/13/2000	04/01/2015
31384U-EA-8	FED NATL MTG ASSOC #533929			2	1	7,627	109.4840	8,272	7,556	7,598		(5)			8.000	7.636	MON	50	533	06/29/2000	04/01/2015
31384U-EQ-3	FED NATL MTG ASSOC #533943			2	1	7,392	108.4830	7,817	7,206	7,506		138			7.000	4.770	MON	42	499	08/02/2001	05/01/2015
31384U-ET-7	FED NATL MTG ASSOC #533946			2	1	1,441	109.4840	1,563	1,428	1,436		1			8.000	7.644	MON	10	110	06/29/2000	06/01/2015
31384U-EY-6	FED NATL MTG ASSOC #533951			2	1	1,265	109.4180	1,393	1,273	1,266		(1)			7.500	7.853	MON	8	94	06/02/2000	07/01/2015
31384U-FH-2	FED NATL MTG ASSOC #533968			2	1	12,622	109.1910	13,654	12,505	12,620		33			8.000	7.487	MON	83	984	06/29/2000	07/01/2015
31384U-KN-3	FED NATL MTG ASSOC #534101			2	1	6,141	114.8450	6,793	5,915	6,412		147			8.000	4.736	MON	39	473	08/08/2001	03/01/2030
31384U-NK-6	FED NATL MTG ASSOC #534194			2	1	6,925	114.6500	7,648	6,671	7,062		31			8.000	5.313	MON	44	533	08/08/2001	04/01/2030
31384U-WC-4	FED NATL MTG ASSOC #534443			2	1	1,706	109.4180	1,876	1,715	1,717		3			7.500	7.401	MON	11	127	02/15/2000	03/01/2015

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 (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	Maturity
31384V-BT-8	FED NATL MTG ASSOC #534750			2	1	9,143	114.8450	10,112	8,805	9,623		147			8.000	4.496	MON	59	703	08/08/2001	03/01/2030
31384V-KQ-4	FED NATL MTG ASSOC #535003			2	1	6,489	106.8930	7,119	6,659	6,582		(6)			7.000	7.831	MON	39	448	02/03/2000	11/01/2014
31384V-M9-0	FED NATL MTG ASSOC #535084			2	1	290,437	107.1880	233,584	217,921	225,469		2,906			6.000	4.936	MON	1,090	12,757	01/08/2003	10/01/2029
31384V-NT-5	FED NATL MTG ASSOC #535102			2	1	3,876	107.7650	4,022	3,733	3,901		73			7.000	4.362	MON	22	253	04/12/2002	01/01/2015
31384V-NU-2	FED NATL MTG ASSOC #535103			2	1	74,948	107.7650	78,717	73,045	75,098		714			7.000	5.350	MON	426	4,917	04/12/2002	01/01/2015
31384V-NV-0	FED NATL MTG ASSOC #535104			2	1	4,087	107.7650	4,241	3,935	4,104		69			7.000	4.455	MON	23	269	04/12/2002	12/01/2014
31384V-QA-3	FED NATL MTG ASSOC #535149			2	1	14,535	110.7730	15,405	13,907	15,170		667			7.000	3.421	MON	81	958	12/05/2002	02/01/2030
31384V-QF-2	FED NATL MTG ASSOC #535154			2	1	5,488	110.7730	5,817	5,251	5,726		250			7.000	3.300	MON	31	362	12/05/2002	01/01/2030
31384V-QG-0	FED NATL MTG ASSOC #535155			2	1	14,659	114.8450	16,249	14,149	15,059		376			8.000	5.324	MON	94	1,121	07/06/2001	02/01/2030
31384V-QJ-4	FED NATL MTG ASSOC #535157			2	1	126,438	108.2810	109,770	101,375	102,160		499			6.500	6.237	MON	549	6,465	06/10/2002	02/01/2030
31384V-QL-9	FED NATL MTG ASSOC #535159			2	1	1,842	110.7730	1,952	1,762	1,928		90			7.000	3.452	MON	10	121	12/05/2002	02/01/2030
31384V-QR-6	FED NATL MTG ASSOC #535164			2	1	1,359	110.7730	1,441	1,300	1,419		63			7.000	3.470	MON	8	89	12/05/2002	02/01/2030
31384V-UY-6	FED NATL MTG ASSOC #535299			2	1	6,399	112.8220	6,186	5,483	5,912		236			7.500	4.221	MON	34	407	02/07/2002	05/01/2030
31384V-UZ-3	FED NATL MTG ASSOC #535300			2	1	86,256	108.2810	88,938	82,136	87,200		1,108			6.500	4.473	MON	445	5,210	01/12/2004	05/01/2030
31384V-VG-4	FED NATL MTG ASSOC #535315			2	1	69,419	107.7650	72,040	66,849	69,765		1,143			7.000	4.524	MON	390	4,558	04/12/2002	05/01/2015
31384V-YW-6	FED NATL MTG ASSOC #535425			2	1	57,833	112.8410	62,825	55,676	60,256		2,072			7.500	3.821	MON	348	4,086	01/11/2002	08/01/2030
31384V-2H-4	FED NATL MTG ASSOC #535476			2	1	16,085	108.3750	16,915	15,608	16,071		(3)			6.500	4.787	MON	85	994	09/26/2003	07/01/2029
31384V-4U-3	FED NATL MTG ASSOC #535535			2	1	106,046	108.2810	86,712	80,081	80,487		245			6.500	6.328	MON	434	5,077	07/02/2002	10/01/2030
31384V-5P-3	FED NATL MTG ASSOC #535554			2	1	11,898	108.4830	12,624	11,637	11,979		144			7.000	5.347	MON	68	787	07/17/2001	10/01/2015
31384V-6X-5	FED NATL MTG ASSOC #535586			2	1	14,024	108.4830	14,651	13,505	14,220		348			7.000	4.139	MON	79	918	04/12/2002	11/01/2015
31384W-A8-3	FED NATL MTG ASSOC #535631			2	1	60,346	108.4830	63,042	58,113	61,208		1,514			7.000	4.182	MON	339	3,959	04/12/2002	12/01/2015
31384W-CL-2	FED NATL MTG ASSOC #535675			2	1	40,097	108.4830	41,888	38,613	40,445		796			7.000	4.338	MON	225	2,622	04/12/2002	01/01/2016
31384W-DM-9	FED NATL MTG ASSOC #535708			2	1	84,273	108.2810	68,115	62,906	63,266		233			6.500	6.302	MON	341	3,978	07/02/2002	02/01/2031
31384W-EA-4	FED NATL MTG ASSOC #535729			2	1	7,376	108.3810	7,832	7,226	7,413		83			6.500	5.107	MON	39	457	12/06/2001	02/01/2016
31384W-EG-1	FED NATL MTG ASSOC #535735			2	1	238,636	106.9190	246,631	230,671	235,116		(883)			6.000	4.679	MON	1,153	13,326	04/06/2005	01/01/2016
31384W-EM-8	FED NATL MTG ASSOC #535740			2	1	89,802	108.2060	93,574	86,478	91,191		2,363			7.000	4.098	MON	504	5,889	04/12/2002	12/01/2015
31384W-E6-3	FED NATL MTG ASSOC #535757			2	1	16,832	114.8450	18,615	16,209	17,340		289			8.000	5.133	MON	108	1,281	08/08/2001	01/01/2031
31384W-GJ-3	FED NATL MTG ASSOC #535801			2	1	26,033	108.4830	27,196	25,069	26,569		835			7.000	4.025	MON	146	1,717	04/12/2002	03/01/2016
31384W-HG-8	FED NATL MTG ASSOC #535831			2	1	4,324	108.1250	4,452	4,118	4,400		84			6.500	4.242	MON	22	262	01/12/2004	04/01/2031
31384W-HL-7	FED NATL MTG ASSOC #535835			2	1	31,157	108.5610	33,135	30,523	31,319		366			6.500	5.215	MON	165	1,937	12/06/2001	04/01/2016
31384W-JP-6	FED NATL MTG ASSOC #535870			2	1	25,498	108.5610	27,117	24,979	25,674		346			6.500	5.119	MON	135	1,580	12/06/2001	04/01/2016
31384W-KQ-2	FED NATL MTG ASSOC #535903			2	1	747	112.8220	819	726	770		18			7.500	4.976	MON	5	54	07/30/2001	03/01/2031
31384W-K2-5	FED NATL MTG ASSOC #535913			2	1	4,456	108.1880	4,590	4,243	4,559		112			6.500	4.160	MON	23	270	01/12/2004	05/01/2031
31384W-LB-4	FED NATL MTG ASSOC #535922			2	1	9,464	114.8450	10,467	9,114	9,738		246			8.000	4.851	MON	61	717	08/08/2001	03/01/2031
31384W-LX-6	FED NATL MTG ASSOC #535942			2	1	2,374	114.6500	2,627	2,291	2,461		82			8.000	4.515	MON	15	182	07/06/2001	04/01/2031
31384W-MK-3	FED NATL MTG ASSOC #535962			2	1	2,759	108.5610	2,935	2,703	2,776		33			6.500	5.195	MON	15	172	12/06/2001	05/01/2016
31384W-NW-6	FED NATL MTG ASSOC #536005			2	1	17,330	107.7650	17,985	16,689	17,368		254			7.000	4.561	MON	97	1,127	04/12/2002	12/01/2014
31384W-QM-5	FED NATL MTG ASSOC #536060			2	1	10,964	108.4830	11,632	10,722	10,890		20			7.000	6.279	MON	63	730	07/17/2001	02/01/2016
31384W-S8-4	FED NATL MTG ASSOC #536143			2	1	4,812	114.6500	5,313	4,634	4,981		64			8.000	4.536	MON	31	370	08/08/2001	04/01/2030
31384W-XN-5	FED NATL MTG ASSOC #536285			2	1	10,364	115.3360	11,286	9,786	10,580		73			8.500	4.641	MON	69	769	10/02/2001	08/01/2030
31384W-Y3-8	FED NATL MTG ASSOC #536330			2	1	6,514	114.6500	7,192	6,273	6,877		245			8.000	3.538	MON	42	493	08/08/2001	04/01/2030
31384W-2H-2	FED NATL MTG ASSOC #536376			2	1	7,272	109.1910	7,866	7,204	7,253		4			8.000	7.618	MON	48	542	06/29/2000	04/01/2015
31384W-4F-4	FED NATL MTG ASSOC #536422			2	1	19,251	109.4840	20,881	19,072	19,180		(6)			8.000	7.656	MON	127	1,495	06/29/2000	04/01/2015
31384X-KD-9	FED NATL MTG ASSOC #536792			2	1	3,532	114.6500	3,901	3,403	3,627		43			8.000	5.088	MON	23	272	08/08/2001	05/01/2030
31384X-KF-4	FED NATL MTG ASSOC #536794			2	1	18,455	108.4830	19,279	17,772	18,895		654			7.000	3.161	MON	104	1,210	04/12/2002	05/01/2015
31384X-WN-4	FED NATL MTG ASSOC #537153			2	1	10,690	114.6500	11,803	10,294	11,043		189			8.000	4.456	MON	69	822	08/08/2001	05/01/2030
31384X-ZA-9	FED NATL MTG ASSOC #537237			2	1	7,985	112.8410	3,434	3,043	3,268		103			7.500	3.902	MON	19	227	02/07/2002	05/01/2030
31384X-4E-5	FED NATL MTG ASSOC #537321			2	1	7,483	109.4840	8,117	7,414	7,475		8			8.000	7.546	MON	49	555	06/29/2000	06/01/2015
31384X-4H-8	FED NATL MTG ASSOC #537324			2	1	6,376	114.8450	7,051	6,140	6,677		152			8.000	4.026	MON	41	490	08/08/2001	06/01/2030
31384Y-JS-6	FED NATL MTG ASSOC #537673			2	1	5,763	112.8410	6,142	5,443	5,993		353			7.500	3.182	MON	34	407	02/07/2002	04/01/2030
31384Y-J3-1	FED NATL MTG ASSOC #537682			2	1	7,313	114.6500	8,074	7,043	7,629		163			8.000	4.325	MON	47	531	08/08/2001	05/01/2030
31384Y-LM-6	FED NATL MTG ASSOC #537732			2	1	2,153	114.6500	2,378	2,074	2,246		50			8.000	4.238	MON	14	165	08/08/2001	04/01/2030
31384Y-LQ-7	FED NATL MTG ASSOC #537735			2	1	1,754	112.8410	1,925	1,706	1,830		29			7.500	4.322	MON	11	127	07/30/2001	04/01/2030
31384Y-Q4-1	FED NATL MTG ASSOC #537875			2	1	9,344	109.4840	10,135	9,257	9,337		18			8.000	7.462	MON	62	709	06/29/2000	06/01/2015
31384Y-TY-2	FED NATL MTG ASSOC #537967			2	1	10,853	108.4830	11,338	10,452	10,976		266			7.000	3.807	MON	61	721	04/12/2002	05/01/2015
31384Y-2H-8	FED NATL MTG ASSOC #538176			2	1	11,070	109.4180	12,015	10,981	10,981					7.500	7.500	MON	69	810	10/13/2000	05/01/2015

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	Maturity
31384Y-6R-2	FED NATL MTG ASSOC #538280			2	1	3,156	109.4840	3,423	3,127	3,153		7			8.000	7.533	MON	21	229	06/29/2000	05/01/2015
31385A-K9-7	FED NATL MTG ASSOC #538620			2	1	7,432	109.4840	8,061	7,363	7,414		10			8.000	7.588	MON	49	577	06/29/2000	06/01/2015
31385A-RX-7	FED NATL MTG ASSOC #538802			2	1	6,541	114.6500	7,222	6,299	6,888		104			8.000	4.035	MON	42	503	08/08/2001	06/01/2030
31385A-UD-7	FED NATL MTG ASSOC #538880			2	1	12,550	109.4840	13,613	12,433	12,499		(10)			8.000	7.699	MON	83	985	06/29/2000	06/01/2015
31385A-VU-8	FED NATL MTG ASSOC #538927			2	1	863	109.4840	936	855	860		1			8.000	7.600	MON	6	67	06/29/2000	06/01/2015
31385A-7K-7	FED NATL MTG ASSOC #539198			2	1	5,809	109.4840	6,301	5,755	5,802		8			8.000	7.530	MON	38	455	06/29/2000	05/01/2015
31385B-3M-5	FED NATL MTG ASSOC #540004			2	1	3,664	114.6500	4,046	3,529	3,739		40			8.000	5.190	MON	24	272	08/08/2001	05/01/2030
31385C-DZ-3	FED NATL MTG ASSOC #540220			2	1	4,360	112.8410	4,785	4,241	4,584		156			7.500	4.025	MON	27	318	07/30/2001	06/01/2030
31385C-GN-7	FED NATL MTG ASSOC #540305			2	1	6,099	108.4830	6,449	5,945	6,090		15			7.000	5.668	MON	35	373	08/02/2001	06/01/2015
31385C-HC-0	FED NATL MTG ASSOC #540327			2	1	4,057	109.4840	4,401	4,020	4,065		19			8.000	7.345	MON	27	318	06/29/2000	06/01/2015
31385C-WQ-2	FED NATL MTG ASSOC #540755			2	1	6,596	114.6500	7,285	6,354	6,910		205			8.000	4.216	MON	42	508	08/08/2001	05/01/2030
31385C-YV-9	FED NATL MTG ASSOC #540824			2	1	4,659	108.4830	4,927	4,541	4,696		65			7.000	5.183	MON	26	287	08/02/2001	09/01/2015
31385C-Z2-2	FED NATL MTG ASSOC #540861			2	1	3,829	101.0700	3,832	3,791	3,802		(9)			5.500	4.864	MON	17	110	09/21/2004	06/01/2011
31385D-EA-5	FED NATL MTG ASSOC #541129			2	1	804	114.6500	888	774	842		29			8.000	4.119	MON	5	63	08/08/2001	05/01/2030
31385D-GU-9	FED NATL MTG ASSOC #541211			2	1	539	114.6500	595	519	563		12			8.000	4.075	MON	3	41	08/08/2001	06/01/2030
31385D-M4-0	FED NATL MTG ASSOC #541379			2	1	20,853	109.4840	22,619	20,660	20,850		38			8.000	7.476	MON	138	1,633	06/29/2000	05/01/2015
31385D-M9-9	FED NATL MTG ASSOC #541384			2	1	4,526	109.4840	4,909	4,484	4,501		(12)			8.000	7.531	MON	30	346	06/29/2000	05/01/2015
31385D-4T-5	FED NATL MTG ASSOC #541834			2	1	139	108.4830	145	134	135		(3)			7.000	3.676	MON	1	8	04/12/2002	06/01/2015
31385E-AP-4	FED NATL MTG ASSOC #541914			2	1	13,675	109.4840	14,833	13,548	13,654		16			8.000	7.578	MON	90	1,072	06/29/2000	06/01/2015
31385E-BS-7	FED NATL MTG ASSOC #541949			2	1	21,210	112.8410	22,634	20,058	21,248		476			7.500	4.640	MON	125	1,502	02/07/2002	07/01/2030
31385E-FS-3	FED NATL MTG ASSOC #542077			2	1	18,661	114.6500	20,603	17,971	19,409		438			8.000	4.482	MON	120	1,436	08/08/2001	07/01/2030
31385E-UK-3	FED NATL MTG ASSOC #542486			2	1	8,200	109.4180	8,900	8,134	8,134					7.500	7.500	MON	51	580	10/13/2000	07/01/2015
31385E-WH-8	FED NATL MTG ASSOC #542548			2	1	2,403	114.6500	2,653	2,314	2,518		70			8.000	4.129	MON	15	172	08/08/2001	07/01/2030
31385E-XH-7	FED NATL MTG ASSOC #542580			2	1	7,938	114.6500	8,764	7,644	8,161		77			8.000	4.865	MON	51	573	08/08/2001	08/01/2030
31385F-CZ-7	FED NATL MTG ASSOC #542888			2	1	7,252	114.6500	8,009	6,986	7,731		220			8.000	3.167	MON	47	557	08/08/2001	06/01/2030
31385F-EM-4	FED NATL MTG ASSOC #542940			2	1	3,974	115.3360	4,328	3,752	4,235		268			8.500	3.533	MON	27	319	10/02/2001	07/01/2030
31385F-KC-9	FED NATL MTG ASSOC #543091			2	1	8,051	114.6500	8,889	7,753	8,391		183			8.000	4.243	MON	52	619	08/08/2001	06/01/2030
31385F-QZ-2	FED NATL MTG ASSOC #543272			2	1	7,791	114.6500	8,605	7,505	7,961		106			8.000	5.231	MON	50	586	08/08/2001	07/01/2030
31385G-ZH-0	FED NATL MTG ASSOC #544444			2	1	86	114.6500	95	83	88		3			8.000	4.964	MON	1	6	07/06/2001	09/01/2030
31385H-AB-8	FED NATL MTG ASSOC #544602			2	1	4,318	109.4840	4,684	4,278	4,317		9			8.000	7.500	MON	29	339	06/29/2000	06/01/2015
31385H-AD-4	FED NATL MTG ASSOC #544604			2	1	4,777	108.4830	4,991	4,601	4,836		114			7.000	4.045	MON	27	290	04/12/2002	06/01/2015
31385H-NN-8	FED NATL MTG ASSOC #544997			2	1	309	109.4840	335	306	308		1			8.000	7.520	MON	2	24	06/29/2000	06/01/2015
31385H-PJ-5	FED NATL MTG ASSOC #545025			2	1	35,867	108.5610	38,145	35,137	36,037		412			6.500	5.238	MON	190	2,227	12/06/2001	06/01/2016
31385H-QC-9	FED NATL MTG ASSOC #545051			2	1	3,188	106.8000	2,553	2,390	2,465		25			6.000	4.961	MON	12	140	01/08/2003	09/01/2029
31385H-Q4-7	FED NATL MTG ASSOC #545075			2	1	885	111.3980	944	847	914		32			7.000	3.790	MON	5	59	12/05/2002	07/01/2031
31385H-Q8-8	FED NATL MTG ASSOC #545079			2	1	5,764	108.3750	5,949	5,489	5,830		77			6.500	4.527	MON	30	349	01/12/2004	05/01/2030
31385H-S2-9	FED NATL MTG ASSOC #545137			2	1	54,369	112.8410	59,672	52,881	55,900		1,014			7.500	4.970	MON	331	3,928	07/30/2001	08/01/2031
31385H-S3-7	FED NATL MTG ASSOC #545138			2	1	425,821	112.8410	450,911	399,597	439,062		14,228			7.500	3.568	MON	2,497	29,524	09/11/2003	08/01/2031
31385H-TE-2	FED NATL MTG ASSOC #545149			2	1	48,738	107.1690	50,136	46,782	48,539		194			6.000	4.203	MON	234	2,743	09/24/2003	08/01/2016
31385H-TK-8	FED NATL MTG ASSOC #545154			2	1	12,486	108.4830	13,044	12,024	12,633		282			7.000	4.493	MON	70	824	04/12/2002	08/01/2016
31385H-UU-4	FED NATL MTG ASSOC #545195			2	1	1,136	110.6920	1,202	1,086	1,185		53			7.000	3.436	MON	6	75	12/10/2002	09/01/2031
31385H-VT-6	FED NATL MTG ASSOC #545226			2	1	2,346	108.4830	2,451	2,260	2,372		52			7.000	4.488	MON	13	155	04/12/2002	09/01/2016
31385H-V4-1	FED NATL MTG ASSOC #545235			2	1	5,432	110.6660	5,752	5,197	5,644		224			7.000	3.713	MON	30	359	12/05/2002	10/01/2031
31385H-YA-4	FED NATL MTG ASSOC #545305			2	1	17,447	107.1690	17,976	16,774	17,424		124			6.000	4.197	MON	84	979	09/11/2003	11/01/2016
31385H-2A-9	FED NATL MTG ASSOC #545369			2	1	7,541	108.4830	7,878	7,262	7,670		210			7.000	4.170	MON	42	494	04/12/2002	09/01/2016
31385J-B2-3	FED NATL MTG ASSOC #545557			2	1	262,763	108.1250	270,785	250,437	265,348		3,097			6.500	4.298	MON	1,357	15,942	02/06/2004	04/01/2032
31385J-D4-7	FED NATL MTG ASSOC #545623			2	1	15,534	107.1690	16,004	14,934	15,469		63			6.000	4.361	MON	75	874	09/11/2003	05/01/2017
31385J-EK-0	FED NATL MTG ASSOC #545638			2	1	11,226	108.0630	11,558	10,696	11,305		107			6.500	4.421	MON	58	682	02/06/2004	05/01/2032
31385J-HC-5	FED NATL MTG ASSOC #545727			2	1	333,350	106.3250	251,596	236,629	239,338		113			5.500	4.957	MON	1,085	12,647	06/10/2004	05/01/2017
31385J-JC-3	FED NATL MTG ASSOC #545759			2	1	107,497	108.0630	91,407	84,587	85,032		246			6.500	6.298	MON	458	5,383	07/02/2002	07/01/2032
31385J-JF-6	FED NATL MTG ASSOC #545762			2	1	23,415	108.0630	19,397	17,950	18,122		93			6.500	6.128	MON	97	1,139	02/05/2002	07/01/2032
31385J-JK-5	FED NATL MTG ASSOC #545766			2	1	154,323	107.1690	159,002	148,365	154,167		1,272			6.000	4.285	MON	742	8,669	09/11/2003	07/01/2017
31385J-K3-1	FED NATL MTG ASSOC #545814			2	1	108,969	108.0630	92,787	85,864	86,202		187			6.500	6.346	MON	465	5,465	07/02/2002	08/01/2032
31385J-K4-9	FED NATL MTG ASSOC #545815			2	1	25,031	111.3980	26,656	23,928	25,959		1,070			7.000	3.579	MON	140	1,654	12/10/2002	07/01/2032
31385J-M8-8	FED NATL MTG ASSOC #545883			2	1	265,665	106.4810	205,985	193,448	197,151		22			5.500	4.631	MON	887	10,360	06/10/2004	09/01/2017
31385J-PN-2	FED NATL MTG ASSOC #545929			2	1	5,493	108.0630	5,652	5,230	5,530		67			6.500	4.502	MON	28	333	01/12/2004	08/01/2032

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	
		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	Maturity
31385J-UL-0	FED NATL MTG ASSOC #546087			2	1	3,900	109.4840	4,231	3,864	3,889		1			8.000	7.644	MON	26	277	06/29/2000	07/01/2015
31385J-VG-0	FED NATL MTG ASSOC #546115			2	1	5,281	109.4840	5,728	5,232	5,289		19			8.000	7.354	MON	35	395	06/29/2000	07/01/2015
31385J-5K-0	FED NATL MTG ASSOC #546350			2	1	6,958	107.7650	7,221	6,701	7,017		149			7.000	4.003	MON	39	400	04/12/2002	06/01/2015
31385K-GC-3	FED NATL MTG ASSOC #546595			2	1	23,213	114.6500	25,629	22,354	23,496		(250)			8.000	5.461	MON	149	1,786	08/08/2001	05/01/2030
31385K-K5-3	FED NATL MTG ASSOC #546716			2	1	945	114.6500	1,043	910	997		48			8.000	3.883	MON	6	73	08/08/2001	07/01/2030
31385K-YD-1	FED NATL MTG ASSOC #547108			2	1	17,321	109.1910	18,737	17,160	17,305		27			8.000	7.511	MON	114	1,355	06/29/2000	07/01/2015
31385K-ZM-0	FED NATL MTG ASSOC #547148			2	1	10,830	108.4830	11,491	10,592	10,961		163			7.000	5.248	MON	62	728	07/17/2001	11/01/2015
31385K-3Y-9	FED NATL MTG ASSOC #547215			2	1	7,239	114.6500	7,995	6,974	7,495		134			8.000	4.701	MON	46	557	08/08/2001	07/01/2030
31385N-GV-5	FED NATL MTG ASSOC #547512			2	1	1,246	114.6500	1,378	1,202	1,288		35			8.000	4.728	MON	8	96	07/06/2001	08/01/2030
31385N-LZ-0	FED NATL MTG ASSOC #547644			2	1	5,055	114.6500	5,583	4,870	5,111		16			8.000	5.984	MON	32	388	08/08/2001	03/01/2031
31385N-TJ-8	FED NATL MTG ASSOC #547853			2	1	20,889	108.4830	22,162	20,429	20,991		160			7.000	5.554	MON	119	1,415	07/17/2001	08/01/2015
31385P-AC-8	FED NATL MTG ASSOC #548203			2	1	4,694	108.4830	4,963	4,575	4,757		71			7.000	4.932	MON	27	316	08/02/2001	01/01/2016
31385P-AH-7	FED NATL MTG ASSOC #548208			2	1	41,448	108.4830	43,841	40,413	41,312		193			7.000	5.876	MON	236	2,784	08/02/2001	04/01/2016
31385P-H6-4	FED NATL MTG ASSOC #548453			2	1	92,543	108.2810	95,421	88,123	93,383		1,034			6.500	4.377	MON	477	5,686	01/12/2004	11/01/2029
31385R-N6-3	FED NATL MTG ASSOC #550413			2	1	3,401	108.4830	3,553	3,275	3,466		103			7.000	3.603	MON	19	224	04/12/2002	11/01/2015
31385R-UV-0	FED NATL MTG ASSOC #550596			2	1	2,335	109.4180	2,488	2,274	2,274					7.500	7.494	MON	14	169	01/05/2001	10/01/2015
31385R-WB-2	FED NATL MTG ASSOC #550642			2	1	4,122	114.6500	4,551	3,969	4,361		109			8.000	3.600	MON	26	317	08/08/2001	08/01/2030
31385R-4G-2	FED NATL MTG ASSOC #550823			2	1	3,542	108.4830	3,700	3,411	3,616		114			7.000	4.037	MON	20	236	04/12/2002	01/01/2016
31385S-K5-6	FED NATL MTG ASSOC #551216			2	1	55,084	112.8410	56,664	50,216	53,715		1,614			7.500	4.421	MON	314	3,749	02/07/2002	09/01/2030
31385U-P9-8	FED NATL MTG ASSOC #553148			2	1	10,347	108.4830	10,978	10,119	10,473		132			7.000	5.059	MON	59	693	07/17/2001	09/01/2015
31385W-J8-3	FED NATL MTG ASSOC #554787			2	1	59,011	114.4720	66,799	58,354	58,245		(31)			8.000	8.082	MON	389	4,653	11/07/2000	10/01/2023
31385W-LQ-0	FED NATL MTG ASSOC #554835			2	1	69,403	112.8410	75,394	66,814	73,019		3,856			7.500	4.434	MON	418	5,004	01/11/2002	11/01/2030
31385W-MS-5	FED NATL MTG ASSOC #554869			2	1	4,651	112.8410	5,105	4,524	4,852		154			7.500	4.249	MON	28	317	07/30/2001	11/01/2030
31385W-NA-3	FED NATL MTG ASSOC #554885			2	1	76,297	109.4180	81,323	74,323	74,332		2			7.500	7.494	MON	465	5,514	01/05/2001	11/01/2015
31385W-TM-1	FED NATL MTG ASSOC #555056			2	1	2,801	107.1690	2,188	2,042	2,077		(1)			6.000	5.219	MON	10	119	07/14/2006	11/01/2017
31385W-WY-1	FED NATL MTG ASSOC #555163			2	1	68,034	108.0630	70,008	64,785	69,061		1,390			6.500	4.033	MON	351	4,117	01/12/2004	01/01/2033
31385W-XJ-3	FED NATL MTG ASSOC #555181			2	1	4,493	108.1250	4,627	4,279	4,566		81			6.500	4.098	MON	23	272	01/12/2004	01/01/2033
31385W-XY-0	FED NATL MTG ASSOC #555195			2	1	488,858	107.1690	502,893	469,252	487,292		2,555			6.000	4.323	MON	2,346	27,441	09/24/2003	11/01/2017
31385W-X8-7	FED NATL MTG ASSOC #555203			2	1	1,334,572	109.4810	1,382,472	1,262,753	1,350,084		18,314			7.000	4.621	MON	7,366	87,115	09/10/2003	09/01/2032
31385W-ZT-9	FED NATL MTG ASSOC #555254			2	1	241,404	108.1250	204,108	188,770	191,097		(849)			6.500	6.042	MON	1,023	12,023	05/09/2007	01/01/2033
31385X-BZ-9	FED NATL MTG ASSOC #555456			2	1	35,295	106.4810	27,891	26,193	26,479		(39)			5.500	5.014	MON	120	1,405	06/10/2004	04/01/2018
31385X-C8-8	FED NATL MTG ASSOC #555495			2	1	4,497,700	105.3560	4,779,935	4,536,934	4,506,204		2,442			5.000	5.234	MON	18,904	222,168	05/15/2003	05/01/2018
31385X-2P-1	FED NATL MTG ASSOC #556182			2	1	75,181	108.2810	59,366	54,826	55,846		736			6.500	5.914	MON	297	3,506	06/10/2002	07/01/2030
31385X-5Y-9	FED NATL MTG ASSOC #556263			2	1	1,163	108.4830	1,234	1,137	1,168		12			7.000	5.610	MON	7	78	07/17/2001	12/01/2015
31386A-BN-5	FED NATL MTG ASSOC #557245			2	1	18,751	114.8450	20,737	18,057	19,121		66			8.000	5.186	MON	120	1,416	08/08/2001	08/01/2030
31386A-CV-6	FED NATL MTG ASSOC #557284			2	1	8,027	108.4830	8,488	7,824	7,972		25			7.000	5.830	MON	46	508	08/02/2001	09/01/2015
31386A-DZ-6	FED NATL MTG ASSOC #557320			2	1	552	108.4830	585	540	556		8			7.000	5.538	MON	3	38	07/17/2001	01/01/2016
31386A-4N-3	FED NATL MTG ASSOC #558029			2	1	289	108.4830	307	283	292		4			7.000	5.142	MON	2	20	07/17/2001	10/01/2015
31386B-UH-5	FED NATL MTG ASSOC #558684			2	1	1,477	112.8410	1,011	896	965		40			7.500	4.567	MON	6	64	02/07/2002	01/01/2031
31386B-UK-8	FED NATL MTG ASSOC #558686			2	1	3,326	114.6500	3,680	3,210	3,351		44			8.000	5.911	MON	21	237	07/06/2001	02/01/2031
31386B-7H-1	FED NATL MTG ASSOC #558996			2	1	63,146	109.4180	68,536	62,637	62,637					7.500	7.500	MON	391	4,573	10/13/2000	10/01/2015
31386C-QY-1	FED NATL MTG ASSOC #559471			2	1	37,013	108.4830	38,666	35,643	37,637		1,050			7.000	4.207	MON	208	2,404	04/12/2002	11/01/2015
31386C-R9-5	FED NATL MTG ASSOC #559512			2	1	3,485	109.4180	3,813	3,485	3,486					7.500	7.493	MON	22	257	01/05/2001	11/01/2015
31386C-SY-9	FED NATL MTG ASSOC #559535			2	1	43,443	109.4180	46,959	42,918	42,922		3			7.500	7.494	MON	268	3,164	01/05/2001	12/01/2015
31386C-WE-8	FED NATL MTG ASSOC #559645			2	1	9,361	108.4830	9,779	9,014	9,492		237			7.000	4.317	MON	53	617	04/12/2002	01/01/2016
31386C-5W-8	FED NATL MTG ASSOC #559861			2	1	6,353	109.4180	6,950	6,352	6,353		1			7.500	7.490	MON	40	470	01/05/2001	12/01/2015
31386D-ET-3	FED NATL MTG ASSOC #560046			2	1	462	112.8510	494	438	469		16			7.500	4.504	MON	3	33	02/07/2002	02/01/2031
31386D-RG-7	FED NATL MTG ASSOC #560387			2	1	1,327	108.4830	1,407	1,297	1,339		17			7.000	5.429	MON	8	90	07/17/2001	01/01/2016
31386D-TN-0	FED NATL MTG ASSOC #560457			2	1	23,429	112.8410	18,745	16,612	17,960		730			7.500	3.782	MON	104	1,209	02/07/2002	12/01/2030
31386E-PY-8	FED NATL MTG ASSOC #561239			2	1	9,636	114.6580	10,639	9,279	9,565		(50)			8.000	6.443	MON	62	736	08/08/2001	04/01/2031
31386F-BM-6	FED NATL MTG ASSOC #561744			2	1	46,489	115.3360	50,628	43,896	47,911		1,839			8.500	4.243	MON	311	3,725	10/02/2001	12/01/2030
31386F-K9-5	FED NATL MTG ASSOC #562020			2	1	39,715	108.4830	42,136	38,842	40,228		638			7.000	5.172	MON	227	2,640	07/17/2001	12/01/2015
31386F-M3-6	FED NATL MTG ASSOC #562078			2	1	8,289	112.8410	8,851	7,844	8,382		242			7.500	4.510	MON	49	588	02/07/2002	12/01/2030
31386F-RU-1	FED NATL MTG ASSOC #562199			2	1	11,456	110.6660	12,130	10,961	12,377		944			7.000	2.650	MON	64	766	12/05/2002	01/01/2031
31386F-VF-9	FED NATL MTG ASSOC #562314			2	1	30,271	108.4870	31,624	29,150	30,692		771			7.000	4.318	MON	170	1,961	04/12/2002	01/01/2016
31386F-X3-4	FED NATL MTG ASSOC #562398			2	1	81,180	108.1880	83,632	77,303	83,489		2,461			6.500	3.992	MON	419	4,890	01/12/2004	02/01/2031

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	Maturity
31386F-3X-1	FED NATL MTG ASSOC #562514			2	1	49,053	108.1880	44,812	41,421	41,745		145			6.500	6.222	MON	224	2,653	07/02/2002	02/01/2031
31386G-K3-6	FED NATL MTG ASSOC #562914			2	1	797	108.3810	854	788	795		1			6.500	6.044	MON	4	50	06/15/2001	03/01/2016
31386G-ZL-0	FED NATL MTG ASSOC #563347			2	1	18,871	108.4830	20,021	18,455	18,919		153			7.000	5.687	MON	108	1,276	07/17/2001	12/01/2015
31386H-L2-5	FED NATL MTG ASSOC #563845			2	1	12,722	108.8300	13,496	12,401	12,832		160			7.000	5.278	MON	72	811	08/02/2001	02/01/2016
31386H-MR-9	FED NATL MTG ASSOC #563868			2	1	86,388	112.8410	93,844	83,165	90,394		3,736			7.500	3.720	MON	520	6,013	01/11/2002	01/01/2031
31386H-4A-6	FED NATL MTG ASSOC #564317			2	1	711	115.3360	775	672	746		37			8.500	3.327	MON	5	57	10/02/2001	11/01/2030
31386J-BC-0	FED NATL MTG ASSOC #564435			2	1	23,956	111.3980	25,533	22,921	25,136		1,348			7.000	2.868	MON	134	1,602	12/05/2002	06/01/2031
31386J-FQ-5	FED NATL MTG ASSOC #564575			2	1	31,195	112.8410	33,271	29,484	31,476		953			7.500	4.619	MON	184	2,208	02/07/2002	03/01/2031
31386J-KL-0	FED NATL MTG ASSOC #564699			2	1	7,577	108.4830	7,916	7,297	7,741		250			7.000	3.839	MON	43	504	04/12/2002	12/01/2015
31386K-YF-5	FED NATL MTG ASSOC #566010			2	1	299	108.4830	318	293	301		3			7.000	5.450	MON	2	19	07/17/2001	01/01/2016
31386L-S9-4	FED NATL MTG ASSOC #566744			2	1	112,708	112.8510	121,169	107,371	113,908		2,835			7.500	4.822	MON	671	8,042	02/07/2002	01/01/2031
31386L-YZ-9	FED NATL MTG ASSOC #566928			2	1	7,659	108.4830	8,001	7,375	7,777		205			7.000	4.132	MON	43	500	04/12/2002	01/01/2016
31386M-RK-8	FED NATL MTG ASSOC #567590			2	1	11,774	110.6660	12,466	11,265	12,335		594			7.000	2.837	MON	66	774	12/05/2002	02/01/2031
31386M-SP-6	FED NATL MTG ASSOC #567626			2	1	1,310	112.8510	1,382	1,225	1,339		72			7.500	3.434	MON	8	92	02/07/2002	02/01/2031
31386M-3B-4	FED NATL MTG ASSOC #567894			2	1	5,583	108.4830	5,832	5,376	5,793		275			7.000	3.002	MON	31	339	04/12/2002	01/01/2016
31386M-5V-8	FED NATL MTG ASSOC #567960			2	1	1,507	107.0630	1,656	1,547	1,500		(14)			6.000	7.101	MON	8	92	01/11/2001	02/01/2031
31386N-B7-2	FED NATL MTG ASSOC #568062			2	1	15,416	108.8300	16,408	15,077	15,687		137			7.000	4.924	MON	88	1,046	07/17/2001	05/01/2016
31386N-DQ-8	FED NATL MTG ASSOC #568111			2	1	2,973	114.8450	3,288	2,863	3,039		3			8.000	5.410	MON	19	228	08/08/2001	01/01/2031
31386N-LR-7	FED NATL MTG ASSOC #568336			2	1	11,646	114.8030	12,904	11,240	12,145		431			8.000	4.456	MON	75	897	07/06/2001	01/01/2031
31386N-SH-2	FED NATL MTG ASSOC #568520			2	1	7,430	108.4830	7,883	7,267	7,471		73			7.000	5.584	MON	42	459	07/17/2001	01/01/2016
31386N-SM-1	FED NATL MTG ASSOC #568524			2	1	4,549	108.4830	4,753	4,381	4,623		125			7.000	4.162	MON	26	302	04/12/2002	01/01/2016
31386N-VK-1	FED NATL MTG ASSOC #568618			2	1	818	108.4830	865	798	824		9			7.000	5.108	MON	5	54	08/02/2001	01/01/2016
31386N-XE-3	FED NATL MTG ASSOC #568677			2	1	36,023	112.8410	39,133	34,679	37,566		1,519			7.500	4.572	MON	217	2,595	01/11/2002	01/01/2031
31386N-6A-1	FED NATL MTG ASSOC #568865			2	1	46,861	114.8450	51,825	45,126	47,112		155			8.000	6.124	MON	301	3,593	08/08/2001	12/01/2030
31386P-NR-0	FED NATL MTG ASSOC #569300			2	1	19,216	107.1690	19,798	18,474	19,466		416			6.000	3.491	MON	92	1,095	09/11/2003	06/01/2016
31386P-N6-6	FED NATL MTG ASSOC #569313			2	1	50,321	108.8300	53,384	49,053	50,328		(46)			7.000	5.474	MON	286	3,356	08/02/2001	07/01/2016
31386Q-DC-2	FED NATL MTG ASSOC #569899			2	1	12,405	114.8030	13,714	11,945	12,451		24			8.000	5.785	MON	80	952	08/08/2001	02/01/2031
31386Q-E6-4	FED NATL MTG ASSOC #569957			2	1	4,187	108.8300	4,442	4,081	4,249		67			7.000	4.733	MON	24	268	08/02/2001	02/01/2016
31386Q-XT-3	FED NATL MTG ASSOC #570490			2	1	2,810	108.4830	2,935	2,706	2,762		(15)			7.000	5.724	MON	16	187	04/12/2002	12/01/2015
31386S-BY-2	FED NATL MTG ASSOC #571655			2	1	9,068	108.4830	9,490	8,748	9,152		184			7.000	4.593	MON	51	581	04/12/2002	02/01/2016
31386S-N7-8	FED NATL MTG ASSOC #572014			2	1	40,679	108.4830	42,496	39,173	40,210		(16)			7.000	5.624	MON	229	2,587	04/12/2002	03/01/2016
31386S-T5-6	FED NATL MTG ASSOC #572172			2	1	6,224	112.8410	5,504	4,878	5,297		251			7.500	4.043	MON	30	363	02/07/2002	01/01/2031
31386T-AV-7	FED NATL MTG ASSOC #572520			2	1	8,942	108.5610	9,510	8,760	8,971		88			6.500	5.338	MON	47	491	12/06/2001	04/01/2016
31386T-B2-0	FED NATL MTG ASSOC #572557			2	1	24,033	108.8300	25,495	23,427	24,042		211			7.000	5.656	MON	137	1,619	08/02/2001	04/01/2016
31386T-MT-9	FED NATL MTG ASSOC #572870			2	1	26,084	107.6790	27,289	25,343	26,852		838			6.000	3.846	MON	127	1,477	09/26/2003	04/01/2021
31386T-M7-7	FED NATL MTG ASSOC #572882			2	1	10,032	108.3810	10,651	9,828	10,066		96			6.500	5.197	MON	53	623	12/06/2001	04/01/2016
31386T-PS-8	FED NATL MTG ASSOC #572933			2	1	29,309	111.3980	31,239	28,043	30,863		1,718			7.000	3.530	MON	164	1,960	12/05/2002	04/01/2031
31386T-P8-2	FED NATL MTG ASSOC #572947			2	1	28,132	108.3810	29,868	27,559	28,352		381			6.500	5.121	MON	149	1,771	12/06/2001	04/01/2016
31386T-QR-9	FED NATL MTG ASSOC #572964			2	1	3,134	108.1250	3,227	2,985	3,260		132			6.500	3.159	MON	16	194	01/12/2004	05/01/2031
31386U-V5-8	FED NATL MTG ASSOC #574036			2	1	107,851	108.1250	111,144	102,792	109,580		1,916			6.500	3.846	MON	557	6,338	02/06/2004	05/01/2031
31386U-ZX-3	FED NATL MTG ASSOC #574158			2	1	32,369	108.4830	33,815	31,171	32,164		164			7.000	5.242	MON	182	2,139	04/12/2002	04/01/2016
31386V-U3-2	FED NATL MTG ASSOC #574902			2	1	36,381	107.1690	37,424	34,921	36,067		(7)			6.000	4.352	MON	175	2,025	09/24/2003	06/01/2016
31386W-DN-5	FED NATL MTG ASSOC #575309			2	1	7,065	108.8300	7,404	6,803	7,044		59			7.000	5.216	MON	40	456	04/12/2002	03/01/2016
31386W-FF-0	FED NATL MTG ASSOC #575366			2	1	37,272	107.0130	38,285	35,776	36,909		(39)			6.000	4.341	MON	179	2,086	09/24/2003	03/01/2016
31386X-AN-6	FED NATL MTG ASSOC #576113			2	1	2,953	112.8410	973	863	930		39			7.500	4.601	MON	5	59	02/07/2002	05/01/2031
31386X-AR-7	FED NATL MTG ASSOC #576116			2	1	3,842	108.5610	4,085	3,763	3,843		28			6.500	5.491	MON	20	238	12/06/2001	05/01/2016
31386X-B6-2	FED NATL MTG ASSOC #576161			2	1	14,445	108.5610	15,363	14,151	14,506		145			6.500	5.253	MON	77	903	12/06/2001	03/01/2016
31386X-TB-2	FED NATL MTG ASSOC #576646			2	1	13,928	112.8410	13,329	11,813	12,648		427			7.500	4.527	MON	74	876	02/07/2002	02/01/2031
31386X-Z6-6	FED NATL MTG ASSOC #576865			2	1	9,557	108.1250	9,840	9,101	9,478		(61)			6.500	4.964	MON	49	587	01/12/2004	06/01/2031
31386Y-XR-0	FED NATL MTG ASSOC #577688			2	1	26,192	114.6580	28,602	24,945	27,010		616			8.000	4.371	MON	166	1,992	10/16/2001	03/01/2031
31386Y-3S-1	FED NATL MTG ASSOC #577809			2	1	122,802	106.3250	66,528	62,571	63,875		53			5.500	4.473	MON	287	3,183	06/10/2004	04/01/2016
31386Y-5W-0	FED NATL MTG ASSOC #577861			2	1	20,070	106.3250	14,703	13,828	14,048		62			5.500	4.660	MON	63	734	06/10/2004	04/01/2016
31387B-S7-9	FED NATL MTG ASSOC #579342			2	1	951	108.5610	1,011	931	952		8			6.500	5.426	MON	5	58	12/06/2001	04/01/2016
31387B-T8-6	FED NATL MTG ASSOC #579375			2	1	23,669	108.4830	25,112	23,148	23,650		186			7.000	5.897	MON	135	1,603	07/17/2001	04/01/2016
31387C-D9-9	FED NATL MTG ASSOC #579828			2	1	1,529	108.4830	1,597	1,472	1,519		7			7.000	4.839	MON	9	100	04/12/2002	05/01/2016
31387C-LZ-2	FED NATL MTG ASSOC #580044			2	1	7,348	107.1690	7,571	7,064	7,357		74			6.000	4.043	MON	35	414	09/11/2003	06/01/2016

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	
		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	Maturity
31387C-QK-0	FED NATL MTG ASSOC #580158			2	1	17,706	108.8300	18,845	17,316	17,749		182			7.000	5.827	MON	101	1,200	07/17/2001	08/01/2016
31387C-QU-8	FED NATL MTG ASSOC #580167			2	1	3,007	108.5610	3,198	2,946	3,025		37			6.500	5.203	MON	16	186	12/06/2001	09/01/2016
31387C-Q6-1	FED NATL MTG ASSOC #580177			2	1	12,709	107.1690	13,094	12,218	12,721		120			6.000	4.058	MON	61	720	09/11/2003	10/01/2016
31387C-SW-2	FED NATL MTG ASSOC #580233			2	1	131,738	108.1250	135,639	125,446	132,125		635			6.500	4.623	MON	680	8,043	01/12/2004	08/01/2031
31387D-AJ-8	FED NATL MTG ASSOC #580609			2	1	3,444	108.1250	2,154	1,992	2,002		6			6.500	6.308	MON	11	122	07/02/2002	05/01/2031
31387D-BR-9	FED NATL MTG ASSOC #580648			2	1	32,612	114.8450	36,078	31,415	33,211		(68)			8.000	5.555	MON	209	2,509	08/08/2001	05/01/2031
31387D-JH-3	FED NATL MTG ASSOC #580864			2	1	31,494	108.8300	33,006	30,328	31,686		558			7.000	4.759	MON	177	2,099	04/12/2002	05/01/2016
31387D-KZ-1	FED NATL MTG ASSOC #580912			2	1	1,380	108.5610	1,468	1,352	1,384		13			6.500	5.343	MON	7	84	12/06/2001	05/01/2016
31387D-NM-7	FED NATL MTG ASSOC #580996			2	1	571,902	108.2810	602,073	556,027	561,835		3,061			6.500	6.116	MON	3,012	36,078	02/05/2002	05/01/2031
31387D-SW-0	FED NATL MTG ASSOC #581133			2	1	92,931	108.8300	97,394	89,492	92,713		884			7.000	5.269	MON	522	6,190	04/12/2002	05/01/2016
31387D-TN-9	FED NATL MTG ASSOC #581157			2	1	42,798	108.1250	44,065	40,754	43,479		762			6.500	4.332	MON	221	2,570	01/12/2004	04/01/2031
31387D-XQ-7	FED NATL MTG ASSOC #581287			2	1	4,600	108.1250	4,736	4,380	4,615		24			6.500	4.387	MON	24	276	01/12/2004	05/01/2031
31387D-3T-4	FED NATL MTG ASSOC #581410			2	1	90,396	108.1250	93,156	86,155	90,891		652			6.500	4.454	MON	467	5,430	02/06/2004	06/01/2031
31387D-4W-6	FED NATL MTG ASSOC #581437			2	1	5,167	108.1250	5,324	4,924	5,194		37			6.500	4.275	MON	27	314	02/06/2004	06/01/2031
31387E-CT-2	FED NATL MTG ASSOC #581582			2	1	41,314	108.1250	42,537	39,341	41,476		238			6.500	4.590	MON	213	2,514	01/12/2004	06/01/2031
31387E-E2-9	FED NATL MTG ASSOC #581653			2	1	38,998	108.5610	41,475	38,204	38,907		197			6.500	5.605	MON	207	2,343	12/06/2001	06/01/2016
31387E-NM-5	FED NATL MTG ASSOC #581896			2	1	13,469	108.8300	14,335	13,172	13,453		90			7.000	5.931	MON	77	862	07/17/2001	07/01/2016
31387E-TL-1	FED NATL MTG ASSOC #582055			2	1	17,039	111.3980	18,161	16,303	18,013		1,048			7.000	2.482	MON	95	1,140	12/05/2002	05/01/2031
31387F-N2-6	FED NATL MTG ASSOC #582809			2	1	10,571	115.3350	11,512	9,981	11,136		727			8.500	3.147	MON	71	847	10/02/2001	04/01/2031
31387F-R9-7	FED NATL MTG ASSOC #582912			2	1	15,291	108.8300	16,026	14,725	15,303		191			7.000	4.928	MON	86	1,018	04/12/2002	06/01/2016
31387J-QM-1	FED NATL MTG ASSOC #585560			2	1	6,388	108.5610	6,794	6,258	6,361		20			6.500	5.702	MON	34	403	12/06/2001	06/01/2016
31387J-VW-3	FED NATL MTG ASSOC #585729			2	1	3,409	106.3250	2,626	2,470	2,515		(5)			5.500	4.601	MON	11	132	06/10/2004	05/01/2016
31387K-BV-4	FED NATL MTG ASSOC #586052			2	1	130,738	106.3250	142,161	133,704	132,179		191			5.500	6.071	MON	613	7,088	05/04/2001	06/01/2016
31387M-A6-6	FED NATL MTG ASSOC #587829			2	1	37,969	108.8300	40,279	37,011	37,847		270			7.000	5.905	MON	216	2,335	08/02/2001	09/01/2016
31387M-QW-2	FED NATL MTG ASSOC #588269			2	1	1,098	108.3810	1,166	1,076	1,100		9			6.500	5.299	MON	6	68	12/06/2001	06/01/2016
31387N-YP-6	FED NATL MTG ASSOC #589418			2	1	13,327	108.8300	13,967	12,834	13,320		158			7.000	5.015	MON	75	841	04/12/2002	07/01/2016
31387N-ZK-6	FED NATL MTG ASSOC #589446			2	1	1,057	108.5610	1,124	1,035	1,063		13			6.500	5.188	MON	6	67	12/06/2001	07/01/2016
31387N-Z9-1	FED NATL MTG ASSOC #589468			2	1	456	108.8300	478	439	462		12			7.000	4.329	MON	3	29	04/12/2002	07/01/2016
31387N-6D-4	FED NATL MTG ASSOC #589568			2	1	35,362	108.4830	37,518	34,584	35,202		82			7.000	6.022	MON	202	2,392	07/17/2001	04/01/2016
31387P-QF-2	FED NATL MTG ASSOC #590054			2	1	51,378	108.3810	55,055	50,798	51,005		(137)			6.500	6.214	MON	275	3,203	06/15/2001	06/01/2016
31387P-QZ-8	FED NATL MTG ASSOC #590072			2	1	59,337	108.5610	63,105	58,129	59,340		443			6.500	5.499	MON	315	3,726	12/06/2001	06/01/2016
31387P-SH-6	FED NATL MTG ASSOC #590120			2	1	10,887	108.5610	11,579	10,666	10,892		84			6.500	5.524	MON	58	687	12/06/2001	07/01/2016
31387Q-UH-1	FED NATL MTG ASSOC #591084			2	1	16,817	108.8300	17,840	16,393	16,952		219			7.000	5.354	MON	96	1,137	08/02/2001	08/01/2016
31387Q-6Y-1	FED NATL MTG ASSOC #591387			2	1	28,547	107.1690	29,366	27,401	28,412		88			6.000	4.301	MON	137	1,600	09/24/2003	09/01/2016
31387Q-7J-3	FED NATL MTG ASSOC #591397			2	1	3,278	111.3980	3,494	3,136	3,671		418			7.000	0.588	MON	18	219	12/05/2002	08/01/2031
31387R-AU-2	FED NATL MTG ASSOC #591419			2	1	156,211	108.5610	166,131	153,030	156,602		1,549			6.500	5.398	MON	829	9,845	12/06/2001	09/01/2016
31387R-B5-6	FED NATL MTG ASSOC #591460			2	1	3,973	108.5610	4,225	3,892	3,978		32			6.500	5.464	MON	21	248	12/06/2001	08/01/2016
31387R-5L-8	FED NATL MTG ASSOC #592251			2	1	25,242	112.8510	23,287	20,635	21,654		421			7.500	5.368	MON	129	1,525	02/07/2002	09/01/2031
31387S-VS-2	FED NATL MTG ASSOC #592925			2	1	1,867	108.5610	1,985	1,829	1,890		34			6.500	4.495	MON	10	118	12/06/2001	07/01/2016
31387S-2G-0	FED NATL MTG ASSOC #593075			2	1	64,219	111.3980	68,448	61,444	66,880		3,161			7.000	3.362	MON	358	4,157	12/05/2002	07/01/2031
31387S-2S-4	FED NATL MTG ASSOC #593085			2	1	17,289	112.8510	18,482	16,377	17,501		550			7.500	4.427	MON	102	1,227	02/07/2002	07/01/2031
31387S-3T-1	FED NATL MTG ASSOC #593110			2	1	1,475	108.8300	1,565	1,438	1,482		20			7.000	5.462	MON	8	100	08/02/2001	07/01/2016
31387S-5G-7	FED NATL MTG ASSOC #593147			2	1	38,957	108.5610	41,431	38,164	39,169		473			6.500	5.203	MON	207	2,425	12/06/2001	08/01/2016
31387S-5H-5	FED NATL MTG ASSOC #593148			2	1	49,662	108.8300	52,685	48,410	49,365		143			7.000	6.052	MON	282	3,359	08/02/2001	08/01/2016
31387S-5X-0	FED NATL MTG ASSOC #593162			2	1	28,080	108.1250	28,911	26,739	28,853		824			6.500	3.537	MON	145	1,735	01/12/2004	08/01/2031
31387T-AH-7	FED NATL MTG ASSOC #593208			2	1	31,063	111.3980	33,109	29,721	31,745		947			7.000	3.936	MON	173	2,078	12/05/2002	08/01/2031
31387U-B2-6	FED NATL MTG ASSOC #594157			2	1	4,252	111.3980	4,532	4,068	4,575		360			7.000	1.439	MON	24	283	12/05/2002	08/01/2031
31387U-CS-8	FED NATL MTG ASSOC #594181			2	1	22,041	110.6660	23,338	21,089	23,272		1,277			7.000	3.648	MON	123	1,446	12/05/2002	06/01/2031
31387U-SL-6	FED NATL MTG ASSOC #594623			2	1	139,192	108.5610	148,032	136,359	138,913		693			6.500	5.565	MON	739	8,774	12/06/2001	06/01/2016
31387U-TJ-0	FED NATL MTG ASSOC #594653			2	1	42,052	115.3350	45,795	39,706	43,960		2,506			8.500	3.490	MON	281	3,370	10/02/2001	06/01/2031
31387V-WR-6	FED NATL MTG ASSOC #595656			2	1	1,205	108.8300	1,263	1,161	1,183		(9)			7.000	4.678	MON	7	78	04/12/2002	04/01/2016
31387V-YQ-6	FED NATL MTG ASSOC #595719			2	1	43,512	108.5610	46,275	42,626	43,557		323			6.500	5.468	MON	231	2,740	12/06/2001	08/01/2016
31387W-J3-2	FED NATL MTG ASSOC #596182			2	1	130,434	111.3980	139,024	124,799	131,888		2,570			7.000	4.798	MON	728	8,722	12/05/2002	09/01/2031
31387W-LE-5	FED NATL MTG ASSOC #596225			2	1	3,193	108.8300	3,387	3,113	3,150		(12)			7.000	5.602	MON	18	205	08/02/2001	08/01/2016
31387W-LT-2	FED NATL MTG ASSOC #596238			2	1	5,850	108.1250	6,023	5,571	5,862		23			6.500	4.582	MON	30	346	01/12/2004	07/01/2031
31387W-QG-5	FED NATL MTG ASSOC #596355			2	1	47,053	108.5610	50,041	46,095	47,112		377			6.500	5.383	MON	250	2,945	12/06/2001	07/01/2016

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	
		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	Maturity
31387W-QH-3	FED NATL MTG ASSOC #596356			2	1	45,445	108.5610	48,331	44,520	45,480		357			6.500	5.462	MON	241	2,826	12/06/2001	07/01/2016
31387W-TT-4	FED NATL MTG ASSOC #596462			2	1	5,418	108.1250	5,578	5,159	5,485		77			6.500	4.112	MON	28	332	01/12/2004	08/01/2031
31387W-ZK-6	FED NATL MTG ASSOC #596646			2	1	29,767	108.5610	31,658	29,161	29,977		344			6.500	5.071	MON	158	1,829	12/06/2001	08/01/2016
31387X-HX-6	FED NATL MTG ASSOC #597046			2	1	15,882	108.5610	16,890	15,559	15,879		118			6.500	5.425	MON	84	1,001	12/06/2001	09/01/2016
31387X-JE-6	FED NATL MTG ASSOC #597061			2	1	32,185	111.3980	34,305	30,795	33,349		1,415			7.000	3.586	MON	180	2,151	12/05/2002	09/01/2031
31387X-JP-1	FED NATL MTG ASSOC #597070			2	1	2,141	108.5610	2,277	2,097	2,145		18			6.500	5.362	MON	11	135	12/06/2001	09/01/2016
31387Y-MK-6	FED NATL MTG ASSOC #598062			2	1	10,328	112.8510	11,337	10,046	10,597		245			7.500	5.440	MON	63	752	07/30/2001	08/01/2031
31387Y-TE-3	FED NATL MTG ASSOC #598249			2	1	2,252	108.5610	2,395	2,206	2,273		34			6.500	4.918	MON	12	142	12/06/2001	07/01/2016
31388A-KR-4	FED NATL MTG ASSOC #598904			2	1	13,713	111.3980	14,616	13,121	14,345		749			7.000	3.087	MON	77	917	12/05/2002	10/01/2031
31388A-K9-4	FED NATL MTG ASSOC #598920			2	1	42,676	108.5610	45,387	41,808	42,851		467			6.500	5.291	MON	226	2,631	12/06/2001	11/01/2016
31388A-QT-4	FED NATL MTG ASSOC #599066			2	1	10,796	111.3980	11,507	10,330	11,775		1,071			7.000	2.440	MON	60	722	12/05/2002	08/01/2031
31388A-W2-6	FED NATL MTG ASSOC #599265			2	1	4,736	108.5610	5,036	4,639	4,744		44			6.500	5.415	MON	25	271	12/06/2001	08/01/2016
31388A-YS-7	FED NATL MTG ASSOC #599321			2	1	8,823	111.3980	9,404	8,441	9,603		849			7.000	2.583	MON	49	571	12/05/2002	07/01/2031
31388B-Q2-1	FED NATL MTG ASSOC #599973			2	1	32,314	108.5610	34,367	31,657	32,215		149			6.500	5.562	MON	171	1,814	12/06/2001	08/01/2016
31388B-X8-0	FED NATL MTG ASSOC #600203			2	1	7,645	115.3350	8,326	7,219	7,938		432			8.500	3.856	MON	51	613	10/02/2001	07/01/2031
31388B-ZY-1	FED NATL MTG ASSOC #600259			2	1	92,060	107.1690	94,702	88,367	91,493		161			6.000	4.314	MON	442	5,210	09/24/2003	08/01/2016
31388B-ZZ-8	FED NATL MTG ASSOC #600260			2	1	63,715	108.5610	67,762	62,418	64,072		743			6.500	5.257	MON	338	3,973	12/06/2001	08/01/2016
31388C-7G-9	FED NATL MTG ASSOC #601295			2	1	11,844	112.8510	13,001	11,520	12,209		225			7.500	4.659	MON	72	862	07/30/2001	08/01/2031
31388D-DP-0	FED NATL MTG ASSOC #601410			2	1	1,440	108.5610	1,531	1,410	1,441		11			6.500	5.452	MON	8	89	12/06/2001	10/01/2016
31388D-DW-5	FED NATL MTG ASSOC #601417			2	1	69,371	111.3980	73,939	66,374	71,264		2,487			7.000	4.283	MON	387	4,637	12/05/2002	11/01/2031
31388D-LC-0	FED NATL MTG ASSOC #601623			2	1	14,199	112.8510	15,585	13,810	14,326		179			7.500	5.850	MON	86	1,035	07/30/2001	08/01/2031
31388D-PB-8	FED NATL MTG ASSOC #601718			2	1	2,452	108.5610	2,608	2,402	2,460		26			6.500	5.312	MON	13	155	12/06/2001	08/01/2016
31388D-P4-4	FED NATL MTG ASSOC #601743			2	1	1,796	108.5610	1,910	1,759	1,801		15			6.500	5.053	MON	10	112	12/06/2001	08/01/2016
31388D-YP-7	FED NATL MTG ASSOC #602018			2	1	39,064	108.8300	41,578	38,204	39,003		294			7.000	5.978	MON	223	2,610	07/17/2001	08/01/2016
31388D-Y7-7	FED NATL MTG ASSOC #602034			2	1	7,343	114.8450	8,121	7,071	7,571		139			8.000	4.935	MON	47	560	08/08/2001	08/01/2031
31388D-ZG-6	FED NATL MTG ASSOC #602043			2	1	39,859	108.5610	42,390	39,047	40,010		447			6.500	5.360	MON	212	2,474	12/06/2001	08/01/2016
31388E-FY-7	FED NATL MTG ASSOC #602383			2	1	50,536	108.5610	53,745	49,507	50,626		435			6.500	5.447	MON	268	3,132	12/06/2001	08/01/2016
31388E-T7-1	FED NATL MTG ASSOC #602774			2	1	6,458	108.8300	6,768	6,219	6,485		102			7.000	4.787	MON	36	431	04/12/2002	06/01/2016
31388E-W4-4	FED NATL MTG ASSOC #602867			2	1	18,414	108.5610	19,583	18,039	18,566		294			6.500	5.072	MON	98	1,162	12/06/2001	10/01/2016
31388F-FX-6	FED NATL MTG ASSOC #603282			2	1	35,078	111.3980	37,388	33,563	37,057		2,252			7.000	2.972	MON	196	2,335	12/05/2002	09/01/2031
31388G-UW-9	FED NATL MTG ASSOC #604597			2	1	134,570	108.1250	141,488	130,856	134,478		(19)			6.500	5.212	MON	709	8,476	09/17/2004	09/01/2031
31388H-R4-3	FED NATL MTG ASSOC #605407			2	1	33,255	115.3140	36,209	31,401	33,239		465			8.500	5.590	MON	222	2,667	10/02/2001	05/01/2031
31388H-TY-5	FED NATL MTG ASSOC #605467			2	1	45,705	115.3350	49,774	43,156	46,895		1,879			8.500	4.348	MON	306	3,583	10/02/2001	08/01/2031
31388J-XL-4	FED NATL MTG ASSOC #606483			2	1	339	108.5610	361	332	341		4			6.500	5.201	MON	2	18	12/06/2001	09/01/2016
31388K-D9-0	FED NATL MTG ASSOC #606828			2	1	8,001	108.1250	8,238	7,619	7,963		(22)			6.500	4.704	MON	41	491	01/12/2004	10/01/2031
31388K-K6-8	FED NATL MTG ASSOC #607017			2	1	9,404	108.5610	10,001	9,212	9,420		85			6.500	5.401	MON	50	592	12/06/2001	10/01/2016
31388K-PK-2	FED NATL MTG ASSOC #607126			2	1	155,067	108.1250	167,143	154,583	155,022		32			6.500	6.397	MON	837	9,845	02/05/2002	11/01/2031
31388K-QF-2	FED NATL MTG ASSOC #607154			2	1	75,795	111.3980	80,786	72,520	79,298		4,270			7.000	3.438	MON	423	5,069	12/05/2002	11/01/2031
31388K-W4-0	FED NATL MTG ASSOC #607367			2	1	5,853	108.1250	5,143	4,757	4,776		10			6.500	6.349	MON	26	303	07/02/2002	11/01/2031
31388K-4F-6	FED NATL MTG ASSOC #607522			2	1	102,041	108.1250	94,991	87,853	88,203		183			6.500	6.353	MON	476	5,636	07/02/2002	11/01/2031
31388K-7A-4	FED NATL MTG ASSOC #607589			2	1	2,136	108.5610	2,271	2,092	2,141		19			6.500	5.384	MON	11	134	12/06/2001	11/01/2016
31388L-Q5-2	FED NATL MTG ASSOC #608076			2	1	2,181	108.1250	1,868	1,728	1,733		2			6.500	6.368	MON	9	110	07/02/2002	10/01/2031
31388L-U7-3	FED NATL MTG ASSOC #608206			2	1	112,781	108.1250	120,690	111,621	112,904		331			6.500	6.069	MON	605	7,123	02/07/2002	01/01/2032
31388M-JQ-2	FED NATL MTG ASSOC #608771			2	1	142,358	108.5610	152,121	140,125	141,925		774			6.500	5.922	MON	759	8,803	08/14/2001	09/01/2016
31388M-K4-9	FED NATL MTG ASSOC #608815			2	1	113,217	108.5610	120,981	111,441	112,698		462			6.500	5.907	MON	604	6,925	08/14/2001	09/01/2016
31388M-S7-4	FED NATL MTG ASSOC #609042			2	1	27,643	108.5610	29,398	27,080	27,827		389			6.500	5.169	MON	147	1,740	12/06/2001	09/01/2016
31388M-UA-4	FED NATL MTG ASSOC #609077			2	1	4,927	108.5610	5,240	4,827	4,939		48			6.500	5.400	MON	26	309	12/06/2001	09/01/2016
31388M-5X-2	FED NATL MTG ASSOC #609362			2	1	20,694	108.5610	22,009	20,273	20,761		217			6.500	5.104	MON	110	1,298	12/06/2001	10/01/2016
31388N-BN-5	FED NATL MTG ASSOC #609445			2	1	42,623	115.3350	46,417	40,246	43,617		1,739			8.500	4.357	MON	285	3,288	10/02/2001	07/01/2031
31388N-CR-5	FED NATL MTG ASSOC #609480			2	1	24,800	111.3980	26,433	23,728	25,972		1,365			7.000	2.971	MON	138	1,625	12/05/2002	10/01/2031
31388N-FK-7	FED NATL MTG ASSOC #609570			2	1	25,830	108.5610	27,470	25,304	25,895		265			6.500	5.423	MON	137	1,630	12/06/2001	11/01/2016
31388N-GW-0	FED NATL MTG ASSOC #609613			2	1	29,411	108.5610	31,279	28,812	29,363		167			6.500	5.534	MON	156	1,833	12/06/2001	11/01/2016
31388P-CS-8	FED NATL MTG ASSOC #610381			2	1	32,526	111.3980	34,668	31,121	33,309		1,087			7.000	3.877	MON	182	2,166	12/05/2002	10/01/2031
31388Q-W8-8	FED NATL MTG ASSOC #611871			2	1	22,236	108.5610	23,648	21,783	22,377		313			6.500	5.194	MON	118	1,404	12/06/2001	11/01/2016
31388S-AN-5	FED NATL MTG ASSOC #613013			2	1	10,240	112.8410	5,367	4,757	5,128		197			7.500	3.957	MON	30	326	02/07/2002	05/01/2031
31388S-2G-9	FED NATL MTG ASSOC #613775			2	1	1,721	107.1690	1,773	1,654	1,726		20			6.000	3.884	MON	8	98	09/11/2003	11/01/2016

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	
		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	Maturity
31388T-MZ-3	FED NATL MTG ASSOC #614276			2	1	88,191	108.1250	90,883	84,054	87,163		(857)			6.500	4.869	MON	455	5,455	02/06/2004	01/01/2032
31388T-WE-9	FED NATL MTG ASSOC #614545			2	1	32,383	115.3350	35,266	30,577	33,234		1,402			8.500	4.407	MON	217	2,596	10/02/2001	07/01/2031
31388U-PG-9	FED NATL MTG ASSOC #615223			2	1	84,985	106.3250	63,276	59,512	60,566		(160)			5.500	4.632	MON	273	3,170	06/10/2004	11/01/2016
31388U-PK-0	FED NATL MTG ASSOC #615226			2	1	2,809	108.5610	2,987	2,752	2,821		30			6.500	5.278	MON	15	175	12/06/2001	11/01/2016
31388V-MM-7	FED NATL MTG ASSOC #616064			2	1	372,002	106.3250	275,630	259,233	261,952		(412)			5.500	4.995	MON	1,188	13,784	06/10/2004	11/01/2016
31388V-M2-1	FED NATL MTG ASSOC #616077			2	1	151,996	108.5610	161,649	148,902	151,856		1,005			6.500	5.563	MON	807	9,425	12/06/2001	11/01/2016
31388V-RS-9	FED NATL MTG ASSOC #616197			2	1	274,338	111.3980	292,404	262,485	281,568		10,229			7.000	3.653	MON	1,531	18,349	12/05/2002	12/01/2031
31388W-R2-4	FED NATL MTG ASSOC #617105			2	1	21,327	108.1250	22,822	21,107	21,395		106			6.500	5.998	MON	114	1,351	02/07/2002	12/01/2031
31388X-AD-6	FED NATL MTG ASSOC #617504			2	1	26,690	107.1690	27,499	25,660	26,585		123			6.000	4.341	MON	128	1,499	09/11/2003	01/01/2017
31388X-R9-7	FED NATL MTG ASSOC #618012			2	1	201,991	108.1250	216,157	199,914	202,407		777			6.500	6.068	MON	1,083	12,636	02/07/2002	02/01/2032
31388X-UC-6	FED NATL MTG ASSOC #618079			2	1	56,787	108.5610	60,394	55,631	56,761		364			6.500	5.528	MON	301	3,527	12/06/2001	12/01/2016
31388X-X6-6	FED NATL MTG ASSOC #618201			2	1	23,365	108.1250	24,566	22,720	23,350		(3)			6.500	4.921	MON	123	1,445	09/26/2003	11/01/2031
31388Y-FW-7	FED NATL MTG ASSOC #618581			2	1	19,146	111.3980	20,388	18,302	20,203		1,209			7.000	2.677	MON	107	1,279	12/10/2002	08/01/2031
31389A-CN-1	FED NATL MTG ASSOC #619377			2	1	2,311	110.3620	2,438	2,209	2,435		154			7.000	3.306	MON	13	155	12/10/2002	02/01/2032
31389A-RK-1	FED NATL MTG ASSOC #619790			2	1	60,606	108.1250	64,856	59,983	60,809		307			6.500	5.975	MON	325	3,808	02/07/2002	12/01/2031
31389A-5Z-2	FED NATL MTG ASSOC #620164			2	1	2,865	108.1250	2,949	2,728	2,879		22			6.500	4.479	MON	15	176	01/12/2004	12/01/2031
31389D-TA-5	FED NATL MTG ASSOC #622545			2	1	5,450	108.1250	5,832	5,394	5,474		31			6.500	5.978	MON	29	346	02/07/2002	09/01/2031
31389D-V3-8	FED NATL MTG ASSOC #622634			2	1	8,550	108.2810	7,825	7,227	7,253		12			6.500	6.373	MON	39	463	07/02/2002	06/01/2031
31389E-AK-1	FED NATL MTG ASSOC #622910			2	1	400,598	107.0630	428,890	400,598	400,598					6.000	6.000	MON	2,003	23,803	01/18/2002	10/01/2031
31389E-MP-7	FED NATL MTG ASSOC #623266			2	1	706	107.7650	733	680	713		16			7.000	4.598	MON	4	42	04/12/2002	04/01/2016
31389E-MQ-5	FED NATL MTG ASSOC #623267			2	1	117,002	107.8700	82,373	76,363	79,358		982			6.000	4.617	MON	382	4,399	01/08/2003	06/01/2021
31389F-FM-9	FED NATL MTG ASSOC #623972			2	1	8,411	111.3980	8,965	8,048	8,953		634			7.000	2.654	MON	47	563	12/05/2002	01/01/2032
31389F-Q5-4	FED NATL MTG ASSOC #624276			2	1	143,019	106.3250	105,451	99,178	101,217		201			5.500	4.555	MON	455	5,276	06/10/2004	01/01/2017
31389F-SU-7	FED NATL MTG ASSOC #624331			2	1	25,866	112.8510	24,504	21,714	23,221		744			7.500	4.698	MON	136	1,609	02/07/2002	02/01/2032
31389G-W5-5	FED NATL MTG ASSOC #625368			2	1	161,786	108.1250	150,786	139,455	140,586		708			6.500	6.237	MON	755	8,948	07/02/2002	02/01/2032
31389H-LW-6	FED NATL MTG ASSOC #625941			2	1	14,952	107.1690	12,008	11,205	11,480		11			6.000	4.878	MON	56	656	07/14/2006	03/01/2017
31389H-NC-8	FED NATL MTG ASSOC #625987			2	1	15,282	108.5610	16,205	14,927	15,330		179			6.500	5.250	MON	81	950	01/22/2002	01/01/2017
31389H-NF-1	FED NATL MTG ASSOC #625990			2	1	459,354	106.3250	378,560	356,041	362,079		(543)			5.500	4.697	MON	1,632	19,183	06/10/2004	12/01/2016
31389J-TH-7	FED NATL MTG ASSOC #627052			2	1	72,397	108.1250	77,367	71,553	73,259		998			6.500	5.663	MON	388	4,585	02/08/2002	02/01/2032
31389J-VJ-0	FED NATL MTG ASSOC #627117			2	1	75,500	108.0630	77,760	71,958	77,016		1,678			6.500	3.812	MON	390	4,612	02/06/2004	02/01/2032
31389K-XN-6	FED NATL MTG ASSOC #628085			2	1	105,608	108.0630	108,769	100,654	106,904		1,555			6.500	4.315	MON	545	6,524	02/06/2004	02/01/2032
31389K-2L-4	FED NATL MTG ASSOC #628179			2	1	15,174	110.3620	16,023	14,519	16,060		1,088			7.000	2.424	MON	85	986	12/05/2002	02/01/2032
31389L-VB-2	FED NATL MTG ASSOC #628910			2	1	2,276	108.0630	2,342	2,167	2,301		34			6.500	4.047	MON	12	137	01/12/2004	03/01/2032
31389L-3R-8	FED NATL MTG ASSOC #629108			2	1	21,522	107.1690	22,174	20,691	21,584		255			6.000	4.185	MON	103	1,215	09/11/2003	04/01/2017
31389M-CQ-8	FED NATL MTG ASSOC #629279			2	1	62,871	108.1250	64,790	59,922	63,821		1,086			6.500	4.043	MON	325	3,803	02/06/2004	02/01/2032
31389M-XZ-5	FED NATL MTG ASSOC #629896			2	1	43,861	108.0630	45,133	41,766	45,454		1,908			6.500	3.384	MON	226	2,662	01/12/2004	09/01/2032
31389N-HU-2	FED NATL MTG ASSOC #630343			2	1	32,753	110.3620	34,585	31,338	34,688		2,398			7.000	2.404	MON	183	2,191	12/05/2002	04/01/2032
31389N-R3-1	FED NATL MTG ASSOC #630606			2	1	381,212	110.3620	360,821	326,943	336,404		3,752			7.000	5.917	MON	1,907	22,622	02/05/2002	05/01/2032
31389N-WF-8	FED NATL MTG ASSOC #630746			2	1	49,058	110.3620	51,802	46,938	50,160		1,872			7.000	3.981	MON	274	3,281	12/05/2002	05/01/2032
31389Q-MM-7	FED NATL MTG ASSOC #632264			2	1	3,030	112.8410	3,244	2,875	3,023		52			7.500	5.206	MON	18	216	02/07/2002	03/01/2032
31389Q-XF-0	FED NATL MTG ASSOC #632578			2	1	56,193	108.1250	60,050	55,538	56,440		330			6.500	5.867	MON	301	3,534	02/08/2002	02/01/2032
31389R-B8-8	FED NATL MTG ASSOC #632863			2	1	18,224	107.1690	18,776	17,520	18,294		232			6.000	4.100	MON	88	1,002	09/11/2003	04/01/2017
31389R-VP-8	FED NATL MTG ASSOC #633422			2	1	9,012	108.0630	9,274	8,582	8,918		(64)			6.500	4.785	MON	46	537	01/12/2004	03/01/2032
31389R-ZK-5	FED NATL MTG ASSOC #633546			2	1	312,368	106.4810	213,544	200,546	203,020		(35)			5.500	4.915	MON	919	10,689	06/10/2004	07/01/2017
31389S-DD-3	FED NATL MTG ASSOC #633800			2	1	551,848	107.0630	590,823	551,848	551,848					6.000	6.000	MON	2,759	32,997	02/20/2002	12/01/2031
31389S-6W-9	FED NATL MTG ASSOC #634585			2	1	3,916	108.1250	4,032	3,729	3,962		55			6.500	3.721	MON	20	237	01/12/2004	01/01/2032
31389T-E6-5	FED NATL MTG ASSOC #634757			2	1	131,989	106.4810	99,936	93,853	95,462		(299)			5.500	4.725	MON	430	5,014	06/10/2004	03/01/2017
31389T-FH-0	FED NATL MTG ASSOC #634768			2	1	172,499	106.4810	141,910	133,272	134,668		(52)			5.500	5.004	MON	611	7,182	06/10/2004	03/01/2017
31389U-KV-0	FED NATL MTG ASSOC #635808			2	1	63,086	110.3620	66,614	60,360	64,960		2,665			7.000	3.938	MON	352	4,220	12/05/2002	03/01/2032
31389U-RF-8	FED NATL MTG ASSOC #635986			2	1	51,116	108.0630	52,599	48,675	51,473		549			6.500	4.070	MON	264	3,126	01/12/2004	04/01/2032
31389U-7A-1	FED NATL MTG ASSOC #636389			2	1	56,014	108.0630	57,639	53,339	56,892		1,088			6.500	3.857	MON	289	3,404	01/12/2004	04/01/2032
31389V-N4-5	FED NATL MTG ASSOC #636811			2	1	58,769	110.3620	53,409	48,395	50,552		1,288			7.000	5.109	MON	282	3,335	02/05/2002	04/01/2032
31389V-RL-3	FED NATL MTG ASSOC #636891			2	1	89,755	112.8490	95,007	84,190	87,789		1,550			7.500	5.483	MON	526	6,301	02/07/2002	04/01/2032
31389V-TY-3	FED NATL MTG ASSOC #636967			2	1	35,212	112.8490	37,669	33,380	35,081		870			7.500	5.333	MON	209	2,501	02/07/2002	04/01/2032
31389V-6K-8	FED NATL MTG ASSOC #637274			2	1	91,500	108.0630	84,639	78,324	78,468					6.500	6.430	MON	424	5,029	07/02/2002	05/01/2032
31389V-7L-5	FED NATL MTG ASSOC #637299			2	1	40,631	112.8490	42,799	37,926	39,574		704			7.500	5.390	MON	237	2,837	02/07/2002	04/01/2032

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	
		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	Maturity
31389W-AB-1	FED NATL MTG ASSOC #637302			2	1	63,993	112.8490	68,140	60,382	62,926		1,041			7.500	5.467	MON	377	4,522	02/07/2002	04/01/2032
31389W-AW-5	FED NATL MTG ASSOC #637321			2	1	56,046	108.0630	57,672	53,369	56,626		878			6.500	3.759	MON	289	3,414	01/12/2004	07/01/2032
31389W-EA-9	FED NATL MTG ASSOC #637429			2	1	126,170	108.0630	122,204	113,087	116,738		884			6.500	5.110	MON	613	7,240	01/12/2004	08/01/2032
31389W-YG-4	FED NATL MTG ASSOC #638011			2	1	121,048	110.3620	128,223	116,184	119,778		1,535			7.000	5.569	MON	678	8,121	02/05/2002	04/01/2032
31389X-JK-0	FED NATL MTG ASSOC #638466			2	1	105,966	112.8490	113,162	100,278	105,047		2,275			7.500	5.177	MON	627	7,511	02/07/2002	03/01/2032
31389Y-AE-1	FED NATL MTG ASSOC #639105			2	1	11,150	108.0630	8,835	8,176	8,245		32			6.500	6.151	MON	44	517	02/05/2002	07/01/2032
31389Y-AL-5	FED NATL MTG ASSOC #639111			2	1	55,234	108.0630	52,897	48,950	49,348		182			6.500	6.151	MON	265	3,150	02/05/2002	07/01/2032
31389Y-CJ-8	FED NATL MTG ASSOC #639173			2	1	89,746	108.0630	94,323	87,285	89,693		(8)			6.500	4.936	MON	473	5,508	09/26/2003	08/01/2032
31389Y-Q3-8	FED NATL MTG ASSOC #639574			2	1	82,448	110.3620	87,060	78,886	83,801		2,518			7.000	4.612	MON	460	5,381	12/05/2002	03/01/2032
31389Y-UZ-2	FED NATL MTG ASSOC #639700			2	1	39,980	108.0630	32,181	29,780	29,944		90			6.500	6.295	MON	161	1,891	07/02/2002	03/01/2032
31390A-BU-3	FED NATL MTG ASSOC #640051			2	1	2,299	108.0630	2,022	1,872	1,880		5			6.500	6.346	MON	10	119	07/02/2002	04/01/2032
31390A-B4-1	FED NATL MTG ASSOC #640059			2	1	3,893	108.0630	4,006	3,707	3,953		73			6.500	3.828	MON	20	237	01/12/2004	03/01/2032
31390B-D4-7	FED NATL MTG ASSOC #641023			2	1	16,649	108.0630	14,608	13,518	13,639		59			6.500	6.155	MON	73	862	02/05/2002	05/01/2032
31390B-ED-6	FED NATL MTG ASSOC #641032			2	1	27,175	107.1690	27,999	26,126	26,922		36			6.000	4.596	MON	131	1,546	09/11/2003	01/01/2018
31390B-E8-7	FED NATL MTG ASSOC #641059			2	1	142,679	108.0630	150,025	138,831	139,413		328			6.500	6.318	MON	752	9,006	07/02/2002	05/01/2032
31390B-KV-9	FED NATL MTG ASSOC #641208			2	1	47,944	110.3620	50,626	45,873	49,660		2,468			7.000	3.371	MON	268	3,196	12/05/2002	06/01/2032
31390B-PE-2	FED NATL MTG ASSOC #641321			2	1	109,454	108.0630	112,730	104,319	110,045		898			6.500	4.248	MON	565	6,704	02/06/2004	04/01/2032
31390B-PH-5	FED NATL MTG ASSOC #641324			2	1	34,257	112.8490	36,586	32,420	35,118		1,909			7.500	3.870	MON	203	2,428	02/07/2002	04/01/2032
31390B-PL-6	FED NATL MTG ASSOC #641327			2	1	36,371	106.8750	37,768	35,338	36,062		(227)			6.000	5.231	MON	177	2,046	09/26/2003	04/01/2032
31390B-QV-3	FED NATL MTG ASSOC #641368			2	1	461,883	112.8490	499,829	442,920	479,299		23,132			7.500	4.883	MON	2,768	33,173	05/02/2002	04/01/2032
31390B-UV-8	FED NATL MTG ASSOC #641496			2	1	48,355	108.0630	49,758	46,046	49,343		1,274			6.500	3.129	MON	249	2,989	01/12/2004	08/01/2032
31390B-YA-0	FED NATL MTG ASSOC #641605			2	1	18,930	112.8510	9,983	8,846	9,318		232			7.500	5.122	MON	55	605	02/07/2002	04/01/2032
31390B-3G-1	FED NATL MTG ASSOC #641699			2	1	19,734	106.8750	20,186	18,887	18,958		(381)			6.000	5.849	MON	94	1,132	04/07/2005	06/01/2032
31390C-NX-0	FED NATL MTG ASSOC #642206			2	1	126,956	108.0630	76,362	70,665	71,014		182			6.500	6.284	MON	383	4,291	07/02/2002	05/01/2032
31390C-TD-8	FED NATL MTG ASSOC #642348			2	1	626,756	109.1870	652,037	597,177	618,163		(7,468)			6.500	5.092	MON	3,235	38,061	01/27/2005	05/01/2032
31390D-AR-5	FED NATL MTG ASSOC #642716			2	1	46,322	108.0630	38,303	35,445	36,490		(290)			6.500	5.262	MON	192	2,255	03/01/2005	06/01/2032
31390E-HN-5	FED NATL MTG ASSOC #643837			2	1	55,899	107.1690	57,503	53,656	55,811		387			6.000	4.237	MON	268	3,124	09/24/2003	05/01/2017
31390E-SP-8	FED NATL MTG ASSOC #644126			2	1	10,113	108.0630	7,086	6,557	6,582		13			6.500	6.353	MON	36	407	07/02/2002	05/01/2032
31390F-C7-2	FED NATL MTG ASSOC #644594			2	1	4,566	108.0630	4,799	4,441	4,563		(1)			6.500	5.219	MON	24	283	09/17/2004	05/01/2032
31390F-UD-9	FED NATL MTG ASSOC #645080			2	1	143,436	111.3980	152,882	137,239	145,126		3,029			7.000	4.722	MON	801	9,594	12/05/2002	06/01/2032
31390G-GV-3	FED NATL MTG ASSOC #645612			2	1	4,376	108.0630	4,503	4,167	4,405		50			6.500	4.164	MON	23	259	01/12/2004	06/01/2032
31390H-FP-5	FED NATL MTG ASSOC #646474			2	1	106,570	110.3620	112,531	101,965	108,406		3,508			7.000	4.281	MON	595	6,977	12/05/2002	06/01/2032
31390H-KW-4	FED NATL MTG ASSOC #646609			2	1	60,386	108.0630	62,138	57,502	60,437		409			6.500	4.801	MON	311	3,636	01/12/2004	07/01/2032
31390H-QC-2	FED NATL MTG ASSOC #646751			2	1	30,559	108.0630	31,473	29,125	32,226		1,846			6.500	2.834	MON	158	1,835	02/06/2004	10/01/2032
31390H-QN-8	FED NATL MTG ASSOC #646761			2	1	1,798	108.0630	1,850	1,712	1,833		52			6.500	3.663	MON	9	99	01/12/2004	01/01/2033
31390J-CP-4	FED NATL MTG ASSOC #647278			2	1	22,896	108.0630	23,581	21,822	23,014		192			6.500	4.541	MON	118	1,383	02/06/2004	05/01/2032
31390J-CX-7	FED NATL MTG ASSOC #647286			2	1	13,883	110.3620	14,663	13,286	13,858		343			7.000	5.432	MON	78	929	02/05/2002	05/01/2032
31390J-EP-2	FED NATL MTG ASSOC #647342			2	1	137,620	108.0630	105,236	97,384	98,185		365			6.500	6.278	MON	528	6,156	02/05/2002	07/01/2032
31390J-J9-3	FED NATL MTG ASSOC #647488			2	1	53,659	108.0630	55,622	51,472	51,762		60			6.500	6.244	MON	279	3,336	02/05/2002	06/01/2032
31390J-ZL-8	FED NATL MTG ASSOC #647947			2	1	240,886	108.0630	153,532	142,077	143,983		(443)			6.500	5.926	MON	770	8,723	05/09/2007	06/01/2032
31390J-2Q-3	FED NATL MTG ASSOC #647983			2	1	42,069	111.3980	44,840	40,252	43,208		1,633			7.000	3.831	MON	235	2,796	12/05/2002	03/01/2032
31390J-3Z-2	FED NATL MTG ASSOC #648016			2	1	36,593	108.0630	35,623	32,965	33,251		137			6.500	6.175	MON	179	2,124	02/05/2002	07/01/2032
31390K-MJ-4	FED NATL MTG ASSOC #648461			2	1	157,542	112.8490	168,316	149,152	160,584		6,676			7.500	4.257	MON	932	10,952	08/06/2002	07/01/2032
31390K-RX-8	FED NATL MTG ASSOC #648602			2	1	9,885	108.0630	10,453	9,674	9,735		19			6.500	6.196	MON	52	628	02/05/2002	07/01/2032
31390L-E4-4	FED NATL MTG ASSOC #649155			2	1	72,647	108.0630	65,413	60,533	62,737		(285)			6.500	4.962	MON	328	3,887	03/01/2005	07/01/2032
31390L-SX-5	FED NATL MTG ASSOC #649534			2	1	48,106	108.0630	48,813	45,171	45,960		(1,056)			6.500	5.767	MON	245	2,932	03/01/2005	06/01/2032
31390L-WA-0	FED NATL MTG ASSOC #649641			2	1	19,265	108.0630	9,697	8,973	9,075		61			6.500	6.143	MON	49	547	02/05/2002	07/01/2032
31390M-QJ-6	FED NATL MTG ASSOC #650357			2	1	94,113	108.0630	96,843	89,618	94,590		1,279			6.500	4.314	MON	485	5,817	01/12/2004	11/01/2032
31390M-YU-2	FED NATL MTG ASSOC #650623			2	1	4,697	108.0630	4,330	4,007	4,069		44			6.500	6.014	MON	22	260	02/05/2002	07/01/2032
31390N-QQ-8	FED NATL MTG ASSOC #651263			2	1	17,554	108.0630	18,079	16,730	17,828		347			6.500	4.188	MON	91	1,071	02/06/2004	07/01/2032
31390N-TB-8	FED NATL MTG ASSOC #651346			2	1	486,012	112.8490	519,249	460,129	496,631		21,411			7.500	4.048	MON	2,876	34,444	08/06/2002	07/01/2032
31390N-T5-1	FED NATL MTG ASSOC #651372			2	1	14,231	108.0630	10,819	10,012	10,099		42			6.500	6.150	MON	54	628	02/05/2002	07/01/2032
31390N-2T-8	FED NATL MTG ASSOC #651586			2	1	10,771	108.0630	9,613	8,895	8,973		38			6.500	6.195	MON	48	568	02/05/2002	07/01/2032
31390N-3C-4	FED NATL MTG ASSOC #651595			2	1	1,499,045	108.0630	1,422,204	1,316,094	1,326,811		4,962			6.500	6.184	MON	7,129	84,612	02/05/2002	07/01/2032
31390N-5L-2	FED NATL MTG ASSOC #651651			2	1	17,828	108.0630	18,346	16,977	18,173		450			6.500	3.419	MON	92	915	01/12/2004	08/01/2032
31390P-CQ-8	FED NATL MTG ASSOC #651779			2	1	107,400	108.0630	110,516	102,271	109,263		2,499			6.500	3.787	MON	554	6,600	01/12/2004	08/01/2032

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	
		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	Maturity
31390P-GK-7	FED NATL MTG ASSOC #651902			2	1	65,745	108.0630	57,132	52,870	53,428		294			6.500	6.124	MON	286	3,371	06/10/2002	08/01/2032
31390Q-HX-6	FED NATL MTG ASSOC #652846			2	1	17,407	108.0630	17,928	16,591	17,699		393			6.500	4.056	MON	90	1,064	02/06/2004	09/01/2032
31390Q-MB-8	FED NATL MTG ASSOC #652954			2	1	25,795	111.3980	27,494	24,681	27,047		1,433			7.000	2.786	MON	144	1,725	12/05/2002	02/01/2032
31390Q-2V-6	FED NATL MTG ASSOC #653388			2	1	84,560	108.0630	87,013	80,521	86,082		2,131			6.500	3.845	MON	436	5,223	01/12/2004	10/01/2032
31390R-BH-5	FED NATL MTG ASSOC #653540			2	1	91,063	108.0630	93,789	86,792	92,621		1,982			6.500	3.876	MON	470	5,634	02/06/2004	08/01/2032
31390R-EX-7	FED NATL MTG ASSOC #653650			2	1	8,974	107.6360	9,444	8,774	8,969		(1)			6.500	5.230	MON	48	559	09/26/2003	08/01/2032
31390R-E6-6	FED NATL MTG ASSOC #653657			2	1	16,235	110.3620	17,143	15,533	17,258		1,315			7.000	2.746	MON	91	1,086	12/05/2002	08/01/2032
31390S-AR-2	FED NATL MTG ASSOC #654416			2	1	12,298	108.0630	12,655	11,710	12,469		267			6.500	3.689	MON	63	705	01/12/2004	10/01/2032
31390T-KX-6	FED NATL MTG ASSOC #655610			2	1	79,511	108.0630	82,989	76,797	77,173		(229)			6.500	6.289	MON	416	4,982	03/01/2005	08/01/2032
31390T-TK-5	FED NATL MTG ASSOC #655854			2	1	6,368	108.0630	6,553	6,064	6,348		22			6.500	4.432	MON	33	386	01/12/2004	08/01/2032
31390T-T6-6	FED NATL MTG ASSOC #655873			2	1	52,016	108.0630	53,525	49,531	52,307		632			6.500	4.083	MON	268	3,187	01/12/2004	08/01/2032
31390T-UF-4	FED NATL MTG ASSOC #655882			2	1	130,202	108.0630	133,979	123,983	130,840		1,491			6.500	4.298	MON	672	7,988	01/12/2004	08/01/2032
31390U-AQ-9	FED NATL MTG ASSOC #656215			2	1	106,833	108.0630	112,432	104,044	105,079		513			6.500	6.126	MON	564	6,752	06/10/2002	08/01/2032
31390U-B9-6	FED NATL MTG ASSOC #656264			2	1	48,987	108.1250	29,025	26,844	26,952		(16)			6.500	6.312	MON	145	1,627	02/05/2002	07/01/2032
31390U-C5-3	FED NATL MTG ASSOC #656292			2	1	84,680	108.0630	87,137	80,635	84,352		226			6.500	4.366	MON	437	4,991	01/12/2004	09/01/2032
31390U-D9-4	FED NATL MTG ASSOC #656328			2	1	33,406	106.4810	20,819	19,552	19,963		(18)			5.500	4.603	MON	90	1,018	06/10/2004	10/01/2017
31390U-QB-5	FED NATL MTG ASSOC #656650			2	1	13,348	108.0630	14,032	12,985	13,102		62			6.500	6.131	MON	70	843	02/05/2002	05/01/2032
31390U-RZ-1	FED NATL MTG ASSOC #656704			2	1	121,088	108.0630	124,601	115,304	121,557		1,262			6.500	4.833	MON	625	7,245	01/12/2004	08/01/2032
31390V-KP-8	FED NATL MTG ASSOC #657402			2	1	2,812,393	106.4810	2,417,613	2,270,462	2,322,811		(956)			5.500	4.456	MON	10,406	123,134	10/05/2004	11/01/2017
31390W-4M-1	FED NATL MTG ASSOC #658828			2	1	8,138	108.0630	8,374	7,749	8,126		41			6.500	4.525	MON	42	487	01/12/2004	08/01/2032
31390X-UY-4	FED NATL MTG ASSOC #659499			2	1	435,268	105.1040	452,676	430,692	433,533		(1,549)			5.500	5.265	MON	1,974	23,125	05/03/2005	02/01/2033
31390Y-PP-7	FED NATL MTG ASSOC #660230			2	1	74,248	108.0630	76,402	70,702	74,433		670			6.500	4.286	MON	383	4,564	01/12/2004	09/01/2032
31391A-RJ-0	FED NATL MTG ASSOC #661189			2	1	72,366	108.0630	74,465	68,909	74,483		2,502			6.500	3.469	MON	373	4,453	01/12/2004	07/01/2032
31391A-X4-6	FED NATL MTG ASSOC #661399			2	1	211,903	106.8750	162,920	152,440	155,439		(441)			6.000	5.326	MON	762	8,877	11/09/2004	10/01/2032
31391B-DJ-3	FED NATL MTG ASSOC #661705			2	1	66,970	108.0630	70,385	65,134	66,927		(8)			6.500	5.223	MON	353	4,106	09/17/2004	08/01/2032
31391B-MR-5	FED NATL MTG ASSOC #661968			2	1	97,060	108.0630	99,965	92,507	97,917		1,365			6.500	4.294	MON	501	5,917	02/06/2004	10/01/2032
31391B-RY-5	FED NATL MTG ASSOC #662103			2	1	677,341	106.4810	527,643	495,527	503,303		(412)			5.500	4.799	MON	2,271	26,515	06/10/2004	09/01/2017
31391B-7G-6	FED NATL MTG ASSOC #662495			2	1	126,374	108.0630	130,041	120,338	126,512		1,046			6.500	4.558	MON	652	7,811	01/12/2004	09/01/2032
31391C-NF-8	FED NATL MTG ASSOC #662890			2	1	268,715	106.8750	247,487	231,566	236,548		(202)			6.000	5.269	MON	1,158	13,757	11/09/2004	12/01/2032
31391C-PD-1	FED NATL MTG ASSOC #662920			2	1	617,109	106.4810	519,934	488,288	501,823		1,791			5.500	4.228	MON	2,238	26,461	10/05/2004	11/01/2017
31391C-QA-6	FED NATL MTG ASSOC #662949			2	1	3,929	106.8750	3,671	3,434	3,510		2			6.000	5.238	MON	17	204	04/07/2005	02/01/2033
31391C-XS-9	FED NATL MTG ASSOC #663189			2	1	8,683	105.3870	8,933	8,477	8,620		(16)			5.000	4.272	MON	35	413	01/21/2004	09/01/2017
31391D-J6-1	FED NATL MTG ASSOC #663685			2	1	571,353	106.6370	483,577	453,478	460,744		(1,777)			5.500	4.766	MON	2,078	24,491	06/10/2004	01/01/2018
31391D-QV-8	FED NATL MTG ASSOC #663868			2	1	51,317	108.0630	52,806	48,866	52,163		1,214			6.500	3.956	MON	265	3,060	01/12/2004	10/01/2032
31391G-G2-6	FED NATL MTG ASSOC #666317			2	1	13,758	108.0630	14,460	13,381	13,750		(2)			6.500	5.223	MON	72	843	09/17/2004	09/01/2032
31391G-2Y-1	FED NATL MTG ASSOC #666891			2	1	37,033	108.0630	38,107	35,264	36,840		98			6.500	4.765	MON	191	2,271	01/12/2004	11/01/2032
31391H-AM-6	FED NATL MTG ASSOC #667012			2	1	83,772	106.4810	64,479	60,555	61,727		(125)			5.500	4.652	MON	278	3,238	06/10/2004	11/01/2017
31391H-EQ-3	FED NATL MTG ASSOC #667143			2	1	3,135,589	106.4810	2,270,443	2,132,250	2,167,733		579			5.500	4.776	MON	9,773	113,715	04/14/2005	10/01/2017
31391H-UK-8	FED NATL MTG ASSOC #667586			2	1	85,470	108.0630	88,028	81,460	86,488		1,516			6.500	4.430	MON	441	5,234	02/06/2004	10/01/2032
31391M-GG-2	FED NATL MTG ASSOC #670799			23	1	417,238	101.5860	416,776	410,267	419,855		4,629			2.650	2.239	MON	906	17,005	10/09/2002	11/01/2032
31391M-4X-8	FED NATL MTG ASSOC #671438			2	1	17,908	111.3980	19,087	17,134	18,535		837			7.000	3.578	MON	100	1,180	12/05/2002	10/01/2032
31391M-6Y-4	FED NATL MTG ASSOC #671487			2	1	17,842	106.4810	13,704	12,870	12,996		(21)			5.500	5.057	MON	59	691	06/10/2004	11/01/2017
31391P-Z9-0	FED NATL MTG ASSOC #673168			2	1	81,895	106.4810	86,553	81,285	81,795		(31)			5.500	5.189	MON	373	4,389	09/21/2004	12/01/2017
31391P-2L-9	FED NATL MTG ASSOC #673179			2	1	901,162	107.1690	925,978	864,035	889,057		(2,482)			6.000	4.746	MON	4,320	50,967	09/24/2003	02/01/2018
31391P-5L-6	FED NATL MTG ASSOC #673251			2	1	25,178	106.4810	26,610	24,990	25,147		(9)			5.500	5.176	MON	115	1,344	09/21/2004	01/01/2018
31391S-RX-0	FED NATL MTG ASSOC #675602			2	1	73,136	111.3980	77,882	69,913	75,926		3,156			7.000	3.385	MON	408	4,814	12/10/2002	01/01/2032
31391S-5Y-2	FED NATL MTG ASSOC #675963			2	1	8,380	110.7730	8,874	8,011	8,862		500			7.000	3.160	MON	47	517	12/10/2002	02/01/2032
31391T-WE-4	FED NATL MTG ASSOC #676645			2	1	85,825	106.8750	73,936	69,180	70,714		(17)			6.000	5.280	MON	346	4,088	11/09/2004	01/01/2033
31391U-DE-2	FED NATL MTG ASSOC #677001			2	1	7,498	108.0630	7,716	7,140	7,524		95			6.500	4.240	MON	39	463	01/12/2004	01/01/2033
31391U-FJ-9	FED NATL MTG ASSOC #677069			2	1	694,124	105.2140	565,635	537,606	541,320		(2,111)			5.500	5.274	MON	2,464	28,895	01/10/2003	12/01/2032
31391U-SA-4	FED NATL MTG ASSOC #677413			23	1	1,532,360	103.4490	1,546,081	1,494,530	1,523,824		(354)			4.580	3.910	MON	5,704	68,368	02/26/2003	01/01/2033
31391V-HB-2	FED NATL MTG ASSOC #678026			2	1	18,869	107.1690	19,441	18,140	18,654		(44)			6.000	4.725	MON	91	1,064	09/11/2003	09/01/2017
31391W-4W-8	FED NATL MTG ASSOC #679537			2	1	5,053,815	105.1040	5,264,879	5,009,201	5,035,715		(16,539)			5.500	5.321	MON	22,959	270,377	09/08/2005	03/01/2033
31391X-RL-5	FED NATL MTG ASSOC #680091			2	1	17,614	106.4810	18,616	17,483	17,593		(6)			5.500	5.178	MON	80	931	09/21/2004	01/01/2018
31391Y-VS-3	FED NATL MTG ASSOC #681125			2	1	157,988	106.8130	147,228	137,837	140,388		(747)			6.000	5.253	MON	689	8,256	04/07/2005	02/01/2033
31400A-UN-6	FED NATL MTG ASSOC #681989			2	1	111,588	108.0630	114,826	106,259	113,007		2,527			6.500	4.120	MON	576	6,897	01/12/2004	01/01/2033

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 (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	Maturity
31400B-YK-6	FED NATL MTG ASSOC #683014			2	1	57,554	106.6370	60,930	57,137	57,488		(20)			5.500	5.187	MON	262	3,088	09/21/2004	02/01/2018
31400C-AQ-7	FED NATL MTG ASSOC #683215			2	1	11,863	107.8750	12,196	11,306	12,133		370			6.500	3.356	MON	61	733	02/06/2004	02/01/2033
31400D-A8-5	FED NATL MTG ASSOC #684131			2	1	16,949	105.3870	14,003	13,287	13,489		8			5.000	4.382	MON	55	651	12/02/2003	02/01/2018
31400E-V9-8	FED NATL MTG ASSOC #685640			23	1	2,153,351	101.5540	2,121,839	2,089,364	2,139,015		(542)			3.571	3.156	MON	6,218	79,792	02/27/2003	02/01/2033
31400F-RF-6	FED NATL MTG ASSOC #686386			2	1	10,316	106.8130	9,460	8,857	8,969		(81)			6.000	5.531	MON	44	525	04/07/2005	03/01/2033
31400F-R4-1	FED NATL MTG ASSOC #686407			2	1	9,798	105.3560	8,097	7,685	7,804		6			5.000	4.370	MON	32	377	12/02/2003	03/01/2018
31400H-TG-8	FED NATL MTG ASSOC #688251			2	1	1,250,643	105.2140	1,302,012	1,237,495	1,244,611		(5,503)			5.500	5.287	MON	5,672	66,160	05/03/2005	02/01/2033
31400J-DN-6	FED NATL MTG ASSOC #688709			2	1	1,995	107.8750	2,049	1,900	2,023		49			6.500	4.233	MON	10	117	01/12/2004	03/01/2033
31400K-YD-2	FED NATL MTG ASSOC #690208			2	1	6,161	107.8750	6,328	5,866	6,096		1			6.500	5.050	MON	32	363	01/12/2004	03/01/2033
31400P-KV-6	FED NATL MTG ASSOC #693408			2	1	24,022	105.3560	23,120	21,945	21,812		92			5.000	5.240	MON	91	1,088	07/12/2007	04/01/2018
31400Q-BV-4	FED NATL MTG ASSOC #694052			2	1	176,418	105.1040	183,473	174,563	176,635		292			5.500	5.040	MON	800	9,034	05/03/2005	04/01/2033
31400Q-JF-1	FED NATL MTG ASSOC #694262			2	1	9,211	106.8750	9,430	8,824	8,865		(150)			6.000	5.784	MON	44	529	04/07/2005	03/01/2033
31400Q-QU-0	FED NATL MTG ASSOC #694467			2	1	385,468	106.8750	370,854	346,998	354,164		(712)			6.000	5.236	MON	1,735	20,787	04/07/2005	03/01/2033
31400Q-SW-4	FED NATL MTG ASSOC #694533			2	1	108,031	108.3570	113,512	104,758	106,918		(996)			6.000	5.325	MON	524	6,228	04/20/2005	03/01/2033
31400Q-ZZ-9	FED NATL MTG ASSOC #694760			2	1	468,139	105.1040	486,860	463,217	466,541		(1,390)			5.500	5.245	MON	2,123	24,741	05/03/2005	04/01/2033
31400U-TL-8	FED NATL MTG ASSOC #698155			2	1	13,757,944	105.1040	14,288,266	13,594,386	13,693,141		(58,054)			5.500	5.244	MON	62,308	734,099	05/04/2005	04/01/2033
31400W-RF-9	FED NATL MTG ASSOC #699886			2	1	32,219	107.8750	32,644	30,261	32,539		981			6.500	3.448	MON	164	1,965	03/01/2005	04/01/2033
31400W-RX-0	FED NATL MTG ASSOC #699902			2	1	1,362,174	105.1040	955,215	908,827	914,243		(4,458)			5.500	5.258	MON	4,165	47,993	01/10/2003	04/01/2033
31400Y-GF-7	FED NATL MTG ASSOC #701398			2	1	91,304	106.4810	96,497	90,623	91,201		(31)			5.500	5.181	MON	415	4,846	09/21/2004	02/01/2018
31401A-HH-3	FED NATL MTG ASSOC #702332			2	1	41,341	105.3870	34,966	33,178	32,902		55			5.000	5.351	MON	138	1,624	07/12/2007	05/01/2018
31401B-P4-1	FED NATL MTG ASSOC #703443			2	1	45,090	105.3560	36,915	35,039	35,551		(2)			5.000	4.409	MON	146	1,717	12/02/2003	05/01/2018
31401C-GJ-6	FED NATL MTG ASSOC #704101			2	1	346,409	105.1040	360,263	342,767	344,942		(1,316)			5.500	5.255	MON	1,571	18,312	05/03/2005	05/01/2033
31401C-RN-5	FED NATL MTG ASSOC #704393			2	1	46,087	107.9050	48,223	44,690	45,563		(462)			6.000	5.270	MON	223	2,638	04/20/2005	05/01/2033
31401F-XJ-0	FED NATL MTG ASSOC #707281			2	1	9,603	106.8130	8,889	8,322	8,521		3			6.000	5.166	MON	42	496	04/07/2005	05/01/2033
31401H-KB-7	FED NATL MTG ASSOC #708690			2	1	28,232	105.3560	23,875	22,661	23,009		12			5.000	4.414	MON	94	1,114	12/02/2003	06/01/2018
31401J-S6-6	FED NATL MTG ASSOC #709841			2	1	9,365	105.3560	9,631	9,142	9,287		(20)			5.000	4.397	MON	38	450	01/21/2004	06/01/2018
31401J-3L-0	FED NATL MTG ASSOC #710103			2	1	13,260	107.8750	13,742	12,739	12,995		(26)			6.500	5.586	MON	69	827	03/01/2005	05/01/2033
31401L-RC-9	FED NATL MTG ASSOC #711583			2	1	8,873	106.3250	6,966	6,552	6,667		(17)			5.500	4.693	MON	30	351	06/10/2004	03/01/2018
31401V-3P-4	FED NATL MTG ASSOC #720006			2	1	1,290,206	105.1040	1,341,804	1,276,642	1,285,579		(3,977)			5.500	5.276	MON	5,851	69,473	05/03/2005	07/01/2033
31401X-H8-3	FED NATL MTG ASSOC #721255			2	1	4,648,892	105.1040	4,834,809	4,600,017	4,626,103		(20,423)			5.500	5.285	MON	21,083	247,146	05/03/2005	07/01/2033
31401X-YB-7	FED NATL MTG ASSOC #721706			2	1	785,260	105.1040	816,664	777,005	781,951		(2,964)			5.500	5.295	MON	3,561	42,054	05/03/2005	04/01/2033
31401X-YU-5	FED NATL MTG ASSOC #721723			2	1	440,741	106.8130	396,990	371,670	378,909		(1,616)			6.000	5.262	MON	1,858	22,011	04/07/2005	06/01/2033
31402A-RP-3	FED NATL MTG ASSOC #723294			2	1	200,598	106.4810	183,447	172,281	174,364		(1,556)			5.500	4.966	MON	790	9,378	06/10/2004	10/01/2017
31402B-EH-3	FED NATL MTG ASSOC #723836			2	1	919,719	105.1040	956,500	910,050	915,786		(3,329)			5.500	5.259	MON	4,171	48,896	05/03/2005	06/01/2033
31402C-PX-4	FED NATL MTG ASSOC #725038			2	1	889,705	106.4810	700,242	657,621	666,858		(1,271)			5.500	4.868	MON	3,014	35,254	06/10/2004	11/01/2018
31402C-RV-6	FED NATL MTG ASSOC #725100			2	1	846,612	106.4810	687,456	645,614	654,889		(1,621)			5.500	4.866	MON	2,959	34,721	06/10/2004	11/01/2018
31402C-TT-9	FED NATL MTG ASSOC #725162			2	1	25,077	106.8130	21,128	19,780	20,151		(14)			6.000	5.323	MON	99	1,165	06/02/2004	02/01/2034
31402C-5E-8	FED NATL MTG ASSOC #725445			2	1	153,758	103.9800	160,782	154,628	154,045		79			4.500	4.634	MON	580	6,829	08/26/2004	05/01/2019
31402D-F7-0	FED NATL MTG ASSOC #725690			2	1	356,343	106.6560	297,648	279,073	284,962		(525)			6.000	5.213	MON	1,395	16,423	04/07/2005	08/01/2034
31402E-KE-7	FED NATL MTG ASSOC #726693			2	1	1,198,019	105.1040	979,664	932,088	938,610		(3,642)			5.500	5.253	MON	4,272	50,121	01/10/2003	10/01/2033
31402G-4Q-3	FED NATL MTG ASSOC #729031			2	1	39,479	105.3560	31,267	29,677	29,404		24			5.000	5.379	MON	124	1,445	07/12/2007	07/01/2018
31402H-YP-0	FED NATL MTG ASSOC #729818			2	1	14,600	105.2310	12,907	12,265	12,424		(28)			5.000	4.537	MON	51	605	12/02/2003	02/01/2019
31402J-F9-3	FED NATL MTG ASSOC #730192			2	1	348,143	106.8130	367,718	344,265	348,042		(24)			6.000	5.623	MON	1,721	20,621	08/06/2004	08/01/2034
31402K-VV-3	FED NATL MTG ASSOC #731528			2	1	15,269	105.3560	15,901	15,093	15,219		(40)			5.000	4.642	MON	63	740	01/16/2008	07/01/2018
31402K-2L-7	FED NATL MTG ASSOC #731679			2	1	16,340	105.2310	14,094	13,393	13,589		(7)			5.000	4.425	MON	56	659	12/02/2003	02/01/2019
31402N-J7-4	FED NATL MTG ASSOC #733886			2	1	309,781	107.2940	272,929	254,376	256,987		(567)			5.500	5.064	MON	1,166	13,773	06/10/2004	12/01/2017
31402Q-BK-6	FED NATL MTG ASSOC #734542			2	1	15,038	108.0630	15,474	14,320	15,748		838			6.500	2.852	MON	78	929	01/12/2004	06/01/2033
31402Q-JS-1	FED NATL MTG ASSOC #734773			2	1	71,470	105.3560	54,749	51,966	52,628		(30)			5.000	4.480	MON	217	2,525	12/02/2003	09/01/2018
31402Q-4B-4	FED NATL MTG ASSOC #735318			2	1	450,379	103.9800	377,329	362,885	362,627		23			4.500	4.525	MON	1,361	16,025	04/13/2005	11/01/2019
31402S-QG-5	FED NATL MTG ASSOC #736755			2	1	364,791	107.6560	374,186	347,575	364,442		3,820			6.500	4.775	MON	1,883	22,565	01/27/2005	08/01/2034
31402T-M7-7	FED NATL MTG ASSOC #737582			2	1	201,448	107.8750	211,701	196,247	201,338		(21)			6.500	5.302	MON	1,063	12,603	09/17/2004	09/01/2033
31402U-SV-5	FED NATL MTG ASSOC #738632			2	1	9,670	105.3560	10,071	9,559	9,642		(24)			5.000	4.621	MON	40	466	01/16/2008	11/01/2018
31402V-H4-5	FED NATL MTG ASSOC #739251			2	1	4,246	107.8750	4,361	4,043	4,360		181			6.500	3.896	MON	22	258	01/12/2004	09/01/2033
31402W-F4-5	FED NATL MTG ASSOC #740087			2	1	11,254	105.3560	11,575	10,986	11,157		(22)			5.000	4.434	MON	46	538	01/21/2004	09/01/2018
31402W-QE-1	FED NATL MTG ASSOC #740353			2	1	1,205,079	105.1040	839,456	798,689	805,275		(2,126)			5.500	5.233	MON	3,661	42,300	01/10/2003	10/01/2033
31402X-PP-5	FED NATL MTG ASSOC #741230			2	1	56,863	105.3560	53,738	51,006	50,650		157			5.000	5.322	MON	213	2,525	07/12/2007	09/01/2018

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 (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	Maturity
31402X-5Z-5	FED NATL MTG ASSOC #741664			2	1	32,926	106.8130	28,146	26,351	26,810		(135)			6.000	5.319	MON	132	1,553	11/09/2004	10/01/2033
31402Y-FH-2	FED NATL MTG ASSOC #741868			2	1	4,020,706	105.1040	3,326,571	3,165,023	3,199,198		(22,099)			5.500	5.095	MON	14,506	170,597	08/06/2003	09/01/2033
31402Y-JE-5	FED NATL MTG ASSOC #741961			2	1	2,750,052	105.1040	2,872,467	2,732,971	2,739,885		(7,070)			5.500	5.412	MON	12,526	147,789	09/10/2003	09/01/2033
31403A-MX-0	FED NATL MTG ASSOC #742974			2	1	3,253,156	106.8130	3,369,481	3,154,575	3,232,570		(13,929)			6.000	5.090	MON	15,773	186,088	04/20/2005	10/01/2033
31403B-H8-9	FED NATL MTG ASSOC #743755			2	1	1,035,461	107.8750	1,088,163	1,008,725	1,034,891		(92)			6.500	5.206	MON	5,464	65,369	10/24/2003	11/01/2033
31403D-WF-2	FED NATL MTG ASSOC #745946			2	1	624,107	104.8700	659,030	628,427	625,587		975			5.500	5.662	MON	2,880	33,483	12/08/2006	11/01/2036
31403D-4H-9	FED NATL MTG ASSOC #746124			2	1	323,320	103.0740	324,994	315,302	322,862		(458)			4.500	3.574	MON	1,182	9,219	03/24/2009	05/01/2023
31403G-XW-7	FED NATL MTG ASSOC #748693			2	1	759,998	107.8750	787,487	730,000	778,723		28,644			6.500	4.346	MON	3,954	45,718	10/23/2003	10/01/2033
31403G-Z4-7	FED NATL MTG ASSOC #748763			2	1	655,975	103.1780	561,379	544,086	561,177		3,561			5.500	4.424	MON	2,494	29,531	10/05/2004	11/01/2018
31403G-5B-4	FED NATL MTG ASSOC #748842			2	1	242,369	105.9650	246,597	232,715	244,602		2,233			5.500	3.171	MON	1,067	8,081	03/30/2009	06/01/2022
31403H-E5-5	FED NATL MTG ASSOC #749056			2	1	270,122	105.1040	288,737	274,715	271,973		1,660			5.500	5.824	MON	1,259	14,879	12/05/2005	11/01/2033
31403J-ZM-1	FED NATL MTG ASSOC #750548			2	1	475,078	105.1040	507,898	483,233	478,806		3,354			5.500	5.825	MON	2,215	26,180	12/05/2005	02/01/2034
31403K-R4-7	FED NATL MTG ASSOC #751207			2	1	443,780	107.6780	441,098	409,644	415,967		(3,043)			6.000	5.306	MON	2,048	24,465	04/07/2005	01/01/2034
31403M-E5-4	FED NATL MTG ASSOC #752656			2	1	4,699,938	105.1040	4,849,322	4,613,824	4,667,373		(13,225)			5.500	5.122	MON	21,147	249,911	12/05/2005	02/01/2034
31403M-UU-1	FED NATL MTG ASSOC #753095			2	1	7,445,641	105.1040	7,667,536	7,295,178	7,394,168		(14,096)			5.500	5.070	MON	33,436	399,448	01/23/2004	12/01/2033
31403Q-NJ-5	FED NATL MTG ASSOC #754693			2	1	447,063	106.8130	463,189	433,647	447,046		3,600			6.000	4.849	MON	2,168	25,846	11/12/2003	11/01/2033
31403R-AX-6	FED NATL MTG ASSOC #755222			2	1	30,922	106.8130	32,661	30,578	30,915		(1)			6.000	5.468	MON	153	1,795	09/16/2004	11/01/2033
31403S-FA-9	FED NATL MTG ASSOC #756261			2	1	173,313	105.1040	185,257	176,260	173,702		263			5.500	5.959	MON	808	9,555	12/05/2005	11/01/2033
31403S-K9-6	FED NATL MTG ASSOC #756420			2	1	443,052	107.8750	447,206	414,560	430,761		(1,312)			6.500	5.173	MON	2,246	26,902	03/01/2005	08/01/2034
31403T-R9-7	FED NATL MTG ASSOC #757512			2	1	2,444,067	105.1040	2,515,173	2,393,028	2,423,361		(9,837)			5.500	5.053	MON	10,968	129,516	02/13/2004	02/01/2034
31403T-5M-2	FED NATL MTG ASSOC #757852			2	1	111,520	103.7930	119,194	114,839	112,633		902			4.500	5.104	MON	431	5,103	11/13/2007	08/01/2020
31403U-GR-6	FED NATL MTG ASSOC #758108			2	1	17,913	105.3560	15,225	14,451	14,551		(1)			5.000	4.712	MON	60	710	01/08/2003	12/01/2018
31403V-YT-0	FED NATL MTG ASSOC #759522			2	1	122,206	105.1040	130,649	124,304	123,039		738			5.500	5.919	MON	570	6,690	12/05/2005	02/01/2034
31403V-ZJ-1	FED NATL MTG ASSOC #759545			2	1	136,384	105.1040	145,806	138,725	137,060		572			5.500	5.921	MON	636	7,391	12/05/2005	02/01/2034
31403X-PA-7	FED NATL MTG ASSOC #761017			2	1	9,455	105.3560	8,358	7,933	7,984		(5)			5.000	4.682	MON	33	393	01/08/2003	12/01/2018
31403X-QD-0	FED NATL MTG ASSOC #761052			2	1	278,186	106.8130	293,828	275,087	278,100		(11)			6.000	5.471	MON	1,375	16,288	09/16/2004	12/01/2033
31403Y-B3-6	FED NATL MTG ASSOC #761558			2	1	209,006	105.1040	223,409	212,559	210,314		1,156			5.500	5.840	MON	974	11,462	12/05/2005	12/01/2033
31404A-NU-4	FED NATL MTG ASSOC #762803			2	1	20,800	105.3870	15,622	14,824	15,022		(24)			5.000	4.456	MON	62	719	12/02/2003	10/01/2018
31404A-VR-2	FED NATL MTG ASSOC #763024			2	1	263,453	106.4810	278,437	261,489	263,119		(103)			5.500	5.173	MON	1,198	13,968	09/21/2004	08/01/2018
31404A-7D-0	FED NATL MTG ASSOC #763292			2	1	150,253	105.3560	126,153	119,740	121,227		(464)			5.000	4.504	MON	499	5,911	12/02/2003	03/01/2019
31404B-M4-1	FED NATL MTG ASSOC #763679			2	1	5,593,256	106.8130	5,746,242	5,379,747	5,468,858		(53,462)			6.000	5.326	MON	26,899	320,007	01/23/2004	01/01/2034
31404B-QD-7	FED NATL MTG ASSOC #763752			2	1	257,630	105.1040	275,428	262,052	259,536		1,705			5.500	5.831	MON	1,201	14,179	12/05/2005	01/01/2034
31404B-V7-4	FED NATL MTG ASSOC #763938			2	1	568,318	105.1040	607,579	578,073	572,506		3,752			5.500	5.848	MON	2,650	30,933	12/05/2005	01/01/2034
31404C-TY-6	FED NATL MTG ASSOC #764767			2	1	295,790	105.1040	316,223	300,867	297,732		1,698			5.500	5.867	MON	1,379	15,940	12/05/2005	03/01/2034
31404D-NP-9	FED NATL MTG ASSOC #765498			2	1	250,933	106.6560	201,084	188,535	195,910		3,080			6.000	4.416	MON	943	11,032	04/07/2005	01/01/2034
31404D-3V-8	FED NATL MTG ASSOC #765912			2	1	336,356	105.1040	359,593	342,130	338,828		2,215			5.500	5.857	MON	1,568	18,786	12/05/2005	02/01/2034
31404E-HD-1	FED NATL MTG ASSOC #766228			2	1	330,008	105.1040	339,479	322,993	328,135		(379)			5.500	4.919	MON	1,480	17,312	02/13/2004	02/01/2034
31404E-JY-3	FED NATL MTG ASSOC #766279			2	1	321,958	105.3970	345,157	327,484	324,290		2,079			5.500	5.875	MON	1,501	17,550	12/05/2005	03/01/2034
31404E-RD-0	FED NATL MTG ASSOC #766484			2	1	49,864	105.1040	53,309	50,720	50,259		355			5.500	5.887	MON	232	2,706	12/05/2005	03/01/2034
31404F-DR-1	FED NATL MTG ASSOC #767012			2	1	406,109	106.8130	418,475	391,785	402,800		1,043			6.000	4.679	MON	1,959	23,478	01/27/2005	10/01/2034
31404F-VU-4	FED NATL MTG ASSOC #767527			2	1	1,808,561	105.1040	1,859,613	1,769,305	1,790,505		(8,719)			5.500	5.119	MON	8,109	97,169	02/19/2004	02/01/2034
31404J-CX-1	FED NATL MTG ASSOC #769686			2	1	9,267	106.6560	7,380	6,919	7,064		(12)			6.000	5.221	MON	35	405	04/07/2005	03/01/2034
31404J-G5-8	FED NATL MTG ASSOC #769820			2	1	50,993	106.8130	52,546	49,195	50,563		(89)			6.000	5.112	MON	246	2,912	01/27/2005	03/01/2034
31404J-04-0	FED NATL MTG ASSOC #770075			2	1	346,478	105.1040	370,355	352,369	347,385		612			5.500	5.945	MON	1,615	19,095	12/05/2005	03/01/2034
31404K-HA-3	FED NATL MTG ASSOC #770725			2	1	373,292	105.1040	399,079	379,699	376,159		2,555			5.500	5.867	MON	1,740	20,565	12/05/2005	04/01/2034
31404K-LT-7	FED NATL MTG ASSOC #770838			2	1	99,207	105.1040	106,060	100,909	99,681		392			5.500	6.009	MON	463	5,437	12/05/2005	04/01/2034
31404K-SL-7	FED NATL MTG ASSOC #771023			2	1	28,871	105.1040	30,860	29,362	28,998		103			5.500	5.880	MON	135	1,592	12/05/2005	04/01/2034
31404K-UM-2	FED NATL MTG ASSOC #771088			2	1	189,486	105.1040	202,576	192,738	190,674		1,042			5.500	5.876	MON	883	10,454	12/05/2005	02/01/2034
31404N-3C-8	FED NATL MTG ASSOC #773995			2	1	421,872	105.1040	451,016	429,113	423,852		1,631			5.500	5.941	MON	1,967	22,817	12/05/2005	03/01/2034
31404P-KD-2	FED NATL MTG ASSOC #774392			2	1	147,736	105.1040	157,917	150,248	148,569		701			5.500	5.832	MON	689	8,199	12/05/2005	04/01/2034
31404X-UU-6	FED NATL MTG ASSOC #781895			2	1	692,611	105.5570	728,824	690,453	691,225		(1,288)			5.500	5.459	MON	3,165	35,664	03/22/2005	04/01/2032
31404Y-NA-6	FED NATL MTG ASSOC #782585			2	1	377,198	105.1040	401,946	382,426	378,880		855			5.500	5.837	MON	1,753	20,728	05/20/2004	06/01/2034
31405D-SM-0	FED NATL MTG ASSOC #786324			2	1	1,183,367	107.6560	1,241,267	1,152,991	1,181,224		(96)			6.500	5.302	MON	6,245	73,350	01/27/2005	07/01/2034
31405J-J9-6	FED NATL MTG ASSOC #790588			2	1	339,237	107.6560	287,177	266,754	270,370		(539)			6.500	5.871	MON	1,445	16,979	03/01/2005	09/01/2034
31405M-RA-7	FED NATL MTG ASSOC #793481			2	1	78,556	105.2310	81,715	77,653	78,343		(171)			5.000	4.641	MON	324	3,771	01/16/2008	08/01/2019
31405M-Z2-6	FED NATL MTG ASSOC #793761			2	1	530,429	107.6560	556,381	516,813	529,253		(45)			6.500	5.390	MON	2,799	33,546	09/17/2004	09/01/2034

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	
		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	Maturity
31405R-ER-3	FED NATL MTG ASSOC #796744			2	1	893,257	107.6560	916,263	851,101	873,853		(7,439)			6.500	5.391	MON	4,610	54,000	01/27/2005	10/01/2034
31405R-6Q-4	FED NATL MTG ASSOC #797479			2	1	2,957,710	106.4060	3,051,819	2,868,083	2,950,880		13,237			6.000	5.129	MON	14,340	170,281	04/20/2005	03/01/2035
31405S-JS-4	FED NATL MTG ASSOC #797773			2	1	85,047	105.1060	70,625	67,194	67,868		(171)			5.000	4.582	MON	280	3,303	04/12/2005	03/01/2020
31405U-M6-3	FED NATL MTG ASSOC #799681			2	1	1,781,032	107.6560	1,826,903	1,696,978	1,760,924		3,704			6.500	4.893	MON	9,192	109,585	01/27/2005	11/01/2034
31405Y-3N-9	FED NATL MTG ASSOC #803705			2	1	720,628	106.6560	745,304	698,790	715,254		(1,719)			6.000	5.227	MON	3,494	41,232	04/20/2005	09/01/2034
31406B-3Z-1	FED NATL MTG ASSOC #805516			2	1	747,060	105.0420	791,435	753,448	747,619		57			5.500	5.673	MON	3,453	40,747	03/30/2005	03/01/2035
31406D-XX-9	FED NATL MTG ASSOC #807194			2	1	1,128,449	105.0420	1,172,155	1,115,895	1,127,368		1,021			5.500	5.089	MON	5,115	59,936	04/29/2005	03/01/2035
31406D-YA-8	FED NATL MTG ASSOC #807205			2	1	425,372	105.1060	342,217	325,592	329,587		149			5.000	4.585	MON	1,357	15,900	04/12/2005	01/01/2020
31406F-A9-2	FED NATL MTG ASSOC #808332			2	1	303,388	107.6560	305,717	283,976	294,551		(1,136)			6.500	5.333	MON	1,538	18,427	03/01/2005	02/01/2035
31406J-L9-2	FED NATL MTG ASSOC #811352			2	1	83,978	105.2260	70,997	67,471	68,054		(51)			5.000	4.701	MON	281	3,311	04/12/2005	02/01/2020
31406J-RG-0	FED NATL MTG ASSOC #811487			2	1	64,758	105.1060	53,135	50,554	50,084		64			5.000	5.376	MON	211	2,468	04/12/2005	07/01/2020
31406J-T4-5	FED NATL MTG ASSOC #811571			2	1	246,577	106.1060	251,212	236,755	251,664		5,087			5.500	2.650	MON	1,085	8,065	03/30/2009	06/01/2021
31406J-4T-7	FED NATL MTG ASSOC #811834			2	1	517,006	106.4060	533,456	501,339	518,660		5,346			6.000	5.091	MON	2,507	29,664	04/20/2005	02/01/2035
31406J-5H-2	FED NATL MTG ASSOC #811848			2	1	1,182,483	106.4060	1,220,107	1,146,650	1,184,271		10,232			6.000	5.096	MON	5,733	68,333	04/20/2005	02/01/2035
31406J-5W-9	FED NATL MTG ASSOC #811861			2	1	1,891,018	105.0420	2,003,344	1,907,189	1,892,433		145			5.500	5.673	MON	8,741	104,335	03/30/2005	03/01/2035
31406K-PH-7	FED NATL MTG ASSOC #812324			2	1	674,003	105.0420	714,039	679,767	674,507		51			5.500	5.673	MON	3,116	37,076	03/30/2005	03/01/2035
31406L-CK-2	FED NATL MTG ASSOC #812874			2	1	293,308	106.3250	224,418	211,068	212,815		(811)			5.500	5.100	MON	967	11,266	06/10/2004	02/01/2018
31406L-EZ-7	FED NATL MTG ASSOC #812952			2	1	636,162	105.0420	673,950	641,602	636,636		48			5.500	5.672	MON	2,941	34,945	03/30/2005	03/01/2035
31406L-E2-0	FED NATL MTG ASSOC #812953			2	1	1,455,797	105.0420	1,542,271	1,468,247	1,456,949		109			5.500	5.671	MON	6,729	80,160	03/30/2005	03/01/2035
31406L-FC-7	FED NATL MTG ASSOC #812963			2	1	651,999	106.4060	672,744	632,241	651,522		4,178			6.000	5.159	MON	3,161	37,232	04/20/2005	02/01/2035
31406L-FD-5	FED NATL MTG ASSOC #812964			2	1	1,109,483	106.4060	1,144,785	1,075,863	1,106,270		4,306			6.000	5.068	MON	5,379	63,426	04/20/2005	02/01/2035
31406M-HD-1	FED NATL MTG ASSOC #813928			2	1	158,905	100.9170	135,332	134,103	132,098		275			4.000	4.443	MON	447	5,274	10/14/2005	11/01/2020
31406M-V9-4	FED NATL MTG ASSOC #814340			2	1	3,499,563	105.0420	3,707,436	3,529,490	3,502,339		264			5.500	5.672	MON	16,177	191,186	03/31/2005	03/01/2035
31406N-QT-4	FED NATL MTG ASSOC #815066			2	1	9,362,231	105.0420	9,756,496	9,288,215	9,327,259		(22,271)			5.500	5.358	MON	42,571	507,650	04/26/2005	04/01/2035
31406P-BA-6	FED NATL MTG ASSOC #815533			2	1	2,651,348	105.0420	2,754,038	2,621,853	2,646,225		(418)			5.500	5.128	MON	12,017	143,214	04/29/2005	03/01/2035
31406Q-B9-7	FED NATL MTG ASSOC #816464			2	1	2,629,700	105.0420	2,785,903	2,652,189	2,631,667		201			5.500	5.673	MON	12,156	143,996	03/30/2005	03/01/2035
31406R-B7-9	FED NATL MTG ASSOC #817362			2	1	10,773	103.7930	11,515	11,094	10,808		14			4.500	5.421	MON	42	480	11/13/2007	07/01/2020
31406R-SR-7	FED NATL MTG ASSOC #817828			2	1	24,190	107.3130	19,245	17,934	18,151		(37)			6.500	6.003	MON	97	1,144	05/09/2007	10/01/2036
31406S-4L-4	FED NATL MTG ASSOC #819027			2	1	1,257,253	105.0420	1,331,933	1,268,005	1,258,251		95			5.500	5.672	MON	5,812	68,674	03/30/2005	03/01/2035
31406T-CS-8	FED NATL MTG ASSOC #819181			2	1	7,371,403	106.6560	7,782,333	7,296,649	7,368,103		(433)			6.000	5.679	MON	36,483	434,488	03/31/2005	04/01/2035
31406T-MF-5	FED NATL MTG ASSOC #819458			2	1	3,420,462	103.0520	3,524,858	3,420,462	3,420,462					5.000	5.000	MON	14,252	169,938	01/10/2005	03/01/2034
31406T-PC-9	FED NATL MTG ASSOC #819519			2	1	715,299	105.0420	743,003	707,342	714,270		305			5.500	5.108	MON	3,242	38,210	04/29/2005	03/01/2035
31406U-R9-1	FED NATL MTG ASSOC #820512			2	1	641,017	103.7930	685,133	660,098	645,412		3,190			4.500	5.363	MON	2,475	29,148	11/13/2007	07/01/2020
31406U-TG-3	FED NATL MTG ASSOC #820551			2	1	1,242,204	106.4060	1,292,204	1,214,406	1,237,719		569			6.000	5.369	MON	6,072	69,934	08/30/2005	04/01/2035
31406V-NY-8	FED NATL MTG ASSOC #821307			2	1	44,891	105.1060	37,280	35,469	35,857		(53)			5.000	4.620	MON	148	1,738	04/12/2005	05/01/2020
31406W-JJ-4	FED NATL MTG ASSOC #822065			2	1	22,502	103.7930	24,163	23,280	22,543		(4)			4.500	5.531	MON	87	1,012	11/13/2007	07/01/2020
31406W-Y8-1	FED NATL MTG ASSOC #822535			2	1	18,398	103.7930	19,665	18,946	18,364		(67)			4.500	5.535	MON	71	827	11/13/2007	07/01/2020
31406W-7D-0	FED NATL MTG ASSOC #822692			2	1	91,471	105.1060	84,255	80,162	80,920		(120)			5.000	4.655	MON	334	3,929	01/16/2008	04/01/2020
31406Y-SP-6	FED NATL MTG ASSOC #824126			2	1	1,442,990	102.9430	1,485,453	1,442,990	1,442,990					5.000	5.000	MON	6,012	71,899	01/10/2005	03/01/2035
31406Y-6D-7	FED NATL MTG ASSOC #824468			2	1	18,353	105.1060	15,551	14,796	14,923		(19)			5.000	4.688	MON	62	729	04/12/2005	05/01/2020
31407B-A4-1	FED NATL MTG ASSOC #825427			2	1	30,631	105.1060	31,824	30,278	30,525		(91)			5.000	4.650	MON	126	1,463	01/16/2008	05/01/2020
31407B-RH-4	FED NATL MTG ASSOC #825888			2	1	464,527	103.7930	496,497	478,355	466,964		1,561			4.500	5.299	MON	1,794	21,079	11/13/2007	08/01/2020
31407B-Y5-2	FED NATL MTG ASSOC #826132			2	1	40,317	105.1060	32,182	30,618	30,910		(40)			5.000	4.664	MON	128	1,494	04/12/2005	07/01/2020
31407C-F3-6	FED NATL MTG ASSOC #826486			2	1	20,352	106.4060	21,117	19,845	20,200		1			6.000	5.190	MON	99	1,162	07/01/2005	07/01/2035
31407D-QS-7	FED NATL MTG ASSOC #827665			2	1	340,466	100.9170	301,325	298,587	294,419		905			4.000	4.372	MON	995	11,785	10/14/2005	10/01/2020
31407D-XQ-3	FED NATL MTG ASSOC #827887			2	1	514,220	106.4060	532,963	500,876	513,727		3,905			6.000	5.260	MON	2,504	29,644	07/06/2005	06/01/2035
31407E-5F-6	FED NATL MTG ASSOC #828946			2	1	34,030	103.7930	36,372	35,043	34,026		(68)			4.500	5.615	MON	131	1,513	11/13/2007	06/01/2020
31407F-BK-5	FED NATL MTG ASSOC #829042			2	1	22,980	105.1060	20,144	19,165	19,339		(39)			5.000	4.667	MON	80	946	04/12/2005	08/01/2020
31407F-CJ-7	FED NATL MTG ASSOC #829073			2	1	36,714	105.1060	31,794	30,249	30,611		(34)			5.000	4.603	MON	126	1,489	04/12/2005	09/01/2020
31407F-VJ-6	FED NATL MTG ASSOC #829617			2	1	1,433,053	102.9430	1,475,224	1,433,053	1,433,053					5.000	5.000	MON	5,971	71,018	01/10/2005	06/01/2035
31407G-ZF-8	FED NATL MTG ASSOC #830642			2	1	423,501	103.7930	452,647	436,107	423,449		(769)			4.500	5.466	MON	1,635	19,186	11/13/2007	08/01/2020
31407H-KS-4	FED NATL MTG ASSOC #831105			2	1	17,851	105.0420	18,881	17,974	17,903		45			5.500	5.639	MON	82	968	12/08/2006	11/01/2035
31407H-YR-1	FED NATL MTG ASSOC #831520			2	1	13,984	106.1060	14,237	13,417	14,076		92			5.500	3.499	MON	62	468	03/31/2009	05/01/2021
31407J-VY-5	FED NATL MTG ASSOC #832331			2	1	16,977	105.1060	13,580	12,920	13,045		1			5.000	4.672	MON	54	631	04/12/2005	08/01/2020
31407J-Y5-5	FED NATL MTG ASSOC #832432			2	1	51,387	105.1060	41,937	39,899	39,491		13			5.000	5.364	MON	166	1,947	04/12/2005	08/01/2020
31407L-HF-7	FED NATL MTG ASSOC #833730			2	1	62,417	103.7930	66,713	64,275	62,675		141			4.500	5.502	MON	241	2,814	11/13/2007	07/01/2020

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 (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	Maturity
31407M-4H-5	FED NATL MTG ASSOC #835224			2	1	27,386	105.1060	23,900	22,739	22,970		(22)			5.000	4.667	MON	95	1,121	04/12/2005	08/01/2020
31407Q-Q7-4	FED NATL MTG ASSOC #837578			2	1	29,965	103.7930	32,174	30,998	30,115		96			4.500	5.633	MON	116	1,364	11/13/2007	08/01/2020
31407Q-4E-3	FED NATL MTG ASSOC #837921			2	1	1,447,620	102.9430	1,490,219	1,447,620	1,447,620					5.000	5.000	MON	6,032	72,222	01/10/2005	07/01/2035
31407T-UQ-1	FED NATL MTG ASSOC #840391			2	1	3,534,698	102.8180	3,634,296	3,534,698	3,534,698					5.000	5.000	MON	14,728	174,690	01/10/2005	07/01/2035
31407T-7E-4	FED NATL MTG ASSOC #840693			2	1	822,517	103.0360	847,492	822,517	822,517					5.000	5.000	MON	3,427	41,051	01/10/2005	08/01/2035
31407W-5J-8	FED NATL MTG ASSOC #843349			2	1	270,571	102.8180	285,248	277,431	271,946		427			5.000	5.560	MON	1,156	13,536	10/03/2005	11/01/2035
31407Y-DE-6	FED NATL MTG ASSOC #844401			2	1	2,590,860	102.8180	2,737,980	2,662,946	2,617,364		22,428			5.000	5.511	MON	11,096	130,880	12/08/2006	11/01/2035
31407Y-EM-7	FED NATL MTG ASSOC #844440			2	1	15,254	106.4810	15,584	14,635	15,243		(11)			5.500	3.733	MON	67	521	03/31/2009	12/01/2020
31408G-WX-1	FED NATL MTG ASSOC #851262			2	1	363,892	104.8870	367,909	350,766	363,521		(371)			5.000	3.565	MON	1,462	11,221	04/02/2009	05/01/2021
31408J-D8-1	FED NATL MTG ASSOC #852527			2	1	33,786	104.8700	35,677	34,020	33,847		34			5.500	5.687	MON	156	1,763	12/08/2006	05/01/2036
31408J-HT-1	FED NATL MTG ASSOC #852642			2	1	13,423	104.8700	14,174	13,516	13,457		24			5.500	5.673	MON	62	720	12/08/2006	03/01/2036
31409B-F4-4	FED NATL MTG ASSOC #866087			2	1	217,363	104.8700	229,526	218,868	217,873		345			5.500	5.669	MON	1,003	11,617	12/08/2006	03/01/2036
31409C-HV-0	FED NATL MTG ASSOC #867044			2	1	23,162	106.1060	23,580	22,223	23,305		143			5.500	3.326	MON	102	776	03/31/2009	02/01/2021
31409C-M7-7	FED NATL MTG ASSOC #867182			2	1	36,596	105.2310	38,976	37,038	36,797		140			5.000	5.291	MON	154	1,818	12/08/2006	02/01/2021
31409E-FU-0	FED NATL MTG ASSOC #868779			2	1	333,110	106.1060	339,117	319,602	332,760		(350)			5.500	3.696	MON	1,465	11,230	03/31/2009	04/01/2021
31409H-PQ-1	FED NATL MTG ASSOC #871731			2	1	56,935	105.0420	60,220	57,330	57,102		126			5.500	5.648	MON	263	3,094	12/08/2006	04/01/2036
31409W-VS-7	FED NATL MTG ASSOC #880925			2	1	19,238	107.3130	16,838	15,691	15,882		(45)			6.500	5.947	MON	85	1,003	05/09/2007	05/01/2036
31409W-2J-9	FED NATL MTG ASSOC #881077			2	1	391,932	104.8700	413,863	394,645	392,913		664			5.500	5.643	MON	1,809	21,261	12/08/2006	04/01/2036
31409X-4Y-2	FED NATL MTG ASSOC #882039			2	1	85,629	104.8700	90,421	86,222	85,847		144			5.500	5.651	MON	395	4,595	12/08/2006	05/01/2036
31409Y-FT-9	FED NATL MTG ASSOC #882278			2	1	351,250	106.2190	362,446	341,226	350,137		(860)			6.000	5.227	MON	1,706	20,293	05/09/2008	04/01/2036
31409Y-L5-4	FED NATL MTG ASSOC #882448			2	1	3,985,520	102.8180	4,097,820	3,985,520	3,985,520					5.000	5.000	MON	16,606	198,507	04/10/2006	02/01/2036
31409Y-SX-6	FED NATL MTG ASSOC #882634			2	1	13,930	106.1060	14,181	13,365	13,936		6			5.500	3.650	MON	61	474	03/31/2009	05/01/2021
31410C-RK-0	FED NATL MTG ASSOC #885290			2	1	85,058	106.9820	64,697	60,475	61,699		(307)			6.000	5.045	MON	302	3,521	07/14/2006	06/01/2021
31410C-V6-6	FED NATL MTG ASSOC #885437			2	1	309,783	104.8870	314,125	299,488	310,703		919			5.000	3.450	MON	1,248	9,592	03/24/2009	06/01/2021
31410C-V9-0	FED NATL MTG ASSOC #885440			2	1	291,989	106.1060	297,478	280,359	291,599		(390)			5.500	4.025	MON	1,285	10,028	03/30/2009	05/01/2021
31410C-WF-5	FED NATL MTG ASSOC #885446			2	1	220,469	105.1060	229,060	217,932	219,611		(708)			5.000	4.660	MON	908	10,827	01/16/2008	06/01/2021
31410C-YB-2	FED NATL MTG ASSOC #885506			2	1	129,016	106.2190	133,128	125,334	127,998		(874)			6.000	5.295	MON	627	7,417	05/09/2008	07/01/2036
31410D-VQ-0	FED NATL MTG ASSOC #886323			2	1	35,248	107.3130	28,936	26,964	27,257		(97)			6.500	6.027	MON	146	1,711	05/09/2007	08/01/2036
31410D-YD-6	FED NATL MTG ASSOC #886408			2	1	33,949	107.3130	28,590	26,641	27,007		(21)			6.500	5.990	MON	144	1,697	05/09/2007	08/01/2036
31410D-YN-4	FED NATL MTG ASSOC #886417			2	1	12,821	106.1060	13,052	12,301	12,894		73			5.500	3.442	MON	56	429	03/31/2009	08/01/2021
31410D-2U-3	FED NATL MTG ASSOC #886487			2	1	15,461	103.1680	15,555	15,077	15,444		(17)			4.500	3.578	MON	57	440	03/24/2009	08/01/2021
31410E-W5-3	FED NATL MTG ASSOC #887268			2	1	26,614	107.3130	27,620	25,738	26,048		(62)			6.500	5.922	MON	139	1,671	05/09/2007	07/01/2036
31410E-YJ-1	FED NATL MTG ASSOC #887313			2	1	64,567	107.3130	68,010	63,376	64,167		(112)			6.500	5.934	MON	343	4,042	02/16/2007	08/01/2036
31410F-GZ-2	FED NATL MTG ASSOC #887716			2	1	36,579	107.3130	28,096	26,182	26,343		(250)			6.500	6.183	MON	142	1,649	05/09/2007	05/01/2036
31410G-BC-6	FED NATL MTG ASSOC #888435			2	1	79,267	105.9650	80,590	76,053	79,428		161			5.500	3.710	MON	349	2,690	03/31/2009	06/01/2022
31410G-N8-2	FED NATL MTG ASSOC #888815			2	1	923,887	103.1680	929,515	900,976	924,436		549			4.500	3.573	MON	3,379	26,365	03/24/2009	11/01/2022
31410G-RU-9	FED NATL MTG ASSOC #888899			2	1	8,697,139	103.7930	8,683,709	8,366,404	8,689,440		(7,699)			4.500	3.148	MON	31,374	92,667	09/01/2009	11/01/2022
31410G-SS-3	FED NATL MTG ASSOC #888929			2	1	799,961	104.6690	807,104	771,105	801,994		2,033			5.000	3.444	MON	3,213	24,849	04/02/2009	12/01/2022
31410K-DV-3	FED NATL MTG ASSOC #889416			2	1	117,574	103.0740	117,681	114,171	117,591		16			4.500	3.470	MON	428	3,352	03/31/2009	04/01/2023
31410K-D9-2	FED NATL MTG ASSOC #889428			2	1	12,485,507	104.8870	12,531,784	11,947,855	12,475,685		(9,822)			5.000	3.258	MON	49,783	153,523	08/28/2009	05/01/2023
31410K-4Y-7	FED NATL MTG ASSOC #890139			2	1	32,509,167	103.7930	32,353,200	31,171,005	32,463,254		(45,913)			4.500	3.226	MON	116,891	345,674	09/02/2009	08/01/2021
31410M-ZG-8	FED NATL MTG ASSOC #891843			2	1	315,565	106.1060	321,496	302,995	317,214		1,650			5.500	3.862	MON	1,389	10,687	03/30/2009	05/01/2021
31410N-2P-2	FED NATL MTG ASSOC #892782			2	1	31,917	107.3130	21,685	20,207	20,443		(55)			6.500	5.956	MON	109	1,253	05/09/2007	11/01/2036
31410P-VR-1	FED NATL MTG ASSOC #893524			2	1	37,818	107.3130	30,807	28,707	29,070		(46)			6.500	5.936	MON	156	1,822	05/09/2007	09/01/2036
31410Q-UJ-8	FED NATL MTG ASSOC #894385			2	1	20,745	107.3130	18,134	16,898	17,114		(25)			6.500	5.938	MON	92	1,080	05/09/2007	10/01/2036
31410Q-6L-0	FED NATL MTG ASSOC #894675			2	1	15,173	107.3130	15,983	14,893	15,109		10			6.500	5.944	MON	81	945	02/16/2007	11/01/2036
31410Q-6S-5	FED NATL MTG ASSOC #894681			2	1	109,109	104.8700	115,214	109,864	109,289		63			5.500	5.690	MON	504	5,811	12/08/2006	11/01/2036
31410R-U4-9	FED NATL MTG ASSOC #895303			2	1	19,668	107.3130	15,424	14,373	14,583		6			6.500	5.901	MON	78	910	05/09/2007	09/01/2036
31410R-7C-7	FED NATL MTG ASSOC #895591			2	1	1,454,784	102.8180	1,495,776	1,454,784	1,454,784					5.000	5.000	MON	6,062	72,634	04/10/2006	04/01/2036
31410S-TH-0	FED NATL MTG ASSOC #896152			2	1	737,328	102.8180	758,103	737,328	737,328					5.000	5.000	MON	3,072	36,818	04/10/2006	03/01/2036
31410S-4H-7	FED NATL MTG ASSOC #896424			2	1	24,908	107.3130	19,197	17,889	18,157		4			6.500	5.885	MON	97	1,129	05/09/2007	08/01/2036
31410T-L2-9	FED NATL MTG ASSOC #896845			2	1	13,560	104.6690	13,681	13,071	13,548		(12)			5.000	3.554	MON	54	424	04/02/2009	02/01/2022
31410T-SD-8	FED NATL MTG ASSOC #897016			2	1	41,201	107.3130	43,399	40,441	41,092		54			6.500	5.889	MON	219	2,515	02/16/2007	06/01/2036
31410T-4X-0	FED NATL MTG ASSOC #897338			2	1	678,508	102.8180	697,627	678,508	678,508					5.000	5.000	MON	2,827	32,766	01/10/2005	06/01/2036
31410T-7H-2	FED NATL MTG ASSOC #897396			2	1	3,142,759	102.7550	3,229,348	3,142,759	3,142,759					5.000	5.000	MON	13,095	156,368	04/10/2006	08/01/2036
31410U-DJ-8	FED NATL MTG ASSOC #897505			2	1	41,933	107.3130	44,169	41,160	41,639		(89)			6.500	5.907	MON	223	2,627	02/16/2007	12/01/2036

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 (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 Maturity
31410U-GX-4	FED NATL MTG ASSOC #897614			2	1	286,493	105.9650	291,491	275,082	288,484		1,991			5.500	3.240	MON	1,261	9,563	03/30/2009	03/01/2022
31410V-SA-9	FED NATL MTG ASSOC #898813			2	1	294,631	102.7550	311,172	302,829	297,023		1,361			5.000	5.593	MON	1,262	14,724	12/08/2006	11/01/2036
31410V-SV-3	FED NATL MTG ASSOC #898832			2	1	224,840	104.8700	237,422	226,397	225,334		240			5.500	5.679	MON	1,038	11,988	12/08/2006	11/01/2036
31410V-SZ-4	FED NATL MTG ASSOC #898836			2	1	26,054	107.3130	27,174	25,322	25,454		(224)			6.500	6.229	MON	137	1,644	05/09/2007	11/01/2036
31410V-V6-4	FED NATL MTG ASSOC #898937			2	1	12,898	107.3130	13,586	12,661	12,828		(19)			6.500	5.886	MON	69	803	02/16/2007	08/01/2036
31410V-ZJ-2	FED NATL MTG ASSOC #899045			2	1	34,938	105.9650	35,520	33,521	35,043		105			5.500	3.559	MON	154	1,187	03/31/2009	02/01/2022
31410W-EC-8	FED NATL MTG ASSOC #899331			2	1	141,926	103.1050	142,097	137,818	142,641		715			4.500	3.277	MON	517	3,986	03/31/2009	05/01/2022
31410W-GH-5	FED NATL MTG ASSOC #899400			2	1	137,862	103.1050	138,617	134,443	137,123		(738)			4.500	3.690	MON	504	4,015	03/24/2009	04/01/2022
31410W-JU-3	FED NATL MTG ASSOC #899475			2	1	111,613	104.6690	112,609	107,587	111,837		225			5.000	3.425	MON	448	3,477	04/02/2009	06/01/2022
31410W-KL-1	FED NATL MTG ASSOC #899499			2	1	1,331,687	106.0780	1,372,317	1,293,685	1,324,624		(3,728)			6.000	5.215	MON	6,468	76,582	05/09/2008	05/01/2037
31410W-LK-2	FED NATL MTG ASSOC #899530			2	1	15,834	107.2030	13,689	12,769	13,021		80			6.500	5.622	MON	69	819	05/09/2007	05/01/2037
31410W-YZ-5	FED NATL MTG ASSOC #899928			2	1	8,248,042	106.0780	8,499,689	8,012,670	8,238,849		16,640			6.000	5.068	MON	40,063	469,806	05/09/2008	12/01/2037
31410X-HH-2	FED NATL MTG ASSOC #900332			2	1	28,195	104.8700	29,773	28,390	28,236		12			5.500	5.722	MON	130	1,498	12/08/2006	09/01/2036
31410X-2E-5	FED NATL MTG ASSOC #900873			2	1	494,804	103.1680	497,819	482,534	494,043		(762)			4.500	3.664	MON	1,810	14,100	03/24/2009	12/01/2021
31411A-DH-5	FED NATL MTG ASSOC #902004			2	1	14,602	107.3130	11,216	10,452	10,674		78			6.500	5.595	MON	57	658	05/09/2007	11/01/2036
31411A-5M-3	FED NATL MTG ASSOC #902752			2	1	26,442	104.8700	27,922	26,625	26,505		31			5.500	5.672	MON	122	1,418	12/08/2006	12/01/2036
31411B-B4-4	FED NATL MTG ASSOC #902859			2	1	25,524	107.3130	22,259	20,742	21,031		(5)			6.500	5.827	MON	112	1,325	05/09/2007	12/01/2036
31411B-MD-2	FED NATL MTG ASSOC #903156			2	1	22,514	107.3130	21,964	20,467	20,838		76			6.500	5.815	MON	111	1,322	05/09/2007	10/01/2036
31411C-BK-6	FED NATL MTG ASSOC #903742			2	1	30,235	107.3130	23,828	22,204	22,510		(6)			6.500	5.875	MON	120	1,403	05/09/2007	10/01/2036
31411C-JL-6	FED NATL MTG ASSOC #903967			2	1	17,551	107.3130	12,856	11,980	12,208		62			6.500	5.473	MON	65	750	05/09/2007	11/01/2036
31411C-YK-1	FED NATL MTG ASSOC #904414			2	1	25,589	107.3130	26,954	25,118	25,329		(126)			6.500	6.131	MON	136	1,603	02/16/2007	01/01/2037
31411C-YZ-8	FED NATL MTG ASSOC #904428			2	1	604,897	103.1050	608,213	589,896	603,319		(1,579)			4.500	3.696	MON	2,212	17,465	03/24/2009	02/01/2022
31411D-B7-3	FED NATL MTG ASSOC #904662			2	1	401,303	106.1060	408,846	385,318	402,083		780			5.500	3.596	MON	1,766	13,572	03/30/2009	11/01/2021
31411D-E2-1	FED NATL MTG ASSOC #904753			2	1	28,999	107.3130	20,683	19,273	19,458		(88)			6.500	5.961	MON	104	1,203	05/09/2007	11/01/2036
31411E-S5-7	FED NATL MTG ASSOC #906040			2	1	645,171	104.8870	652,293	621,899	649,340		4,169			5.000	3.171	MON	2,591	19,929	04/02/2009	01/01/2022
31411E-ZB-6	FED NATL MTG ASSOC #906238			2	1	4,853,147	102.7550	4,900,528	4,769,129	4,862,614		9,467			5.000	4.346	MON	19,871	173,507	02/25/2009	01/01/2037
31411E-4Z-7	FED NATL MTG ASSOC #906340			2	1	650,180	103.1680	650,080	630,120	649,480		(701)			4.500	3.398	MON	2,363	7,011	09/15/2009	01/01/2022
31411F-WV-2	FED NATL MTG ASSOC #907060			2	1	587,146	103.1050	590,365	572,586	586,480		(666)			4.500	3.639	MON	2,147	16,878	03/24/2009	08/01/2022
31411F-WX-8	FED NATL MTG ASSOC #907062			2	1	1,607,421	105.9650	1,634,238	1,542,237	1,616,492		9,071			5.500	3.591	MON	7,069	54,325	03/31/2009	08/01/2022
31411G-3M-2	FED NATL MTG ASSOC #908104			2	1	23,668	107.3130	20,130	18,758	19,102		73			6.500	5.777	MON	102	1,195	05/09/2007	09/01/2036
31411H-6J-4	FED NATL MTG ASSOC #909073			2	1	89,196	103.1050	89,685	86,984	88,966		(230)			4.500	3.958	MON	326	2,597	03/24/2009	07/01/2022
31411J-GN-0	FED NATL MTG ASSOC #909305			2	1	22,357	107.3130	16,721	15,581	15,773		(20)			6.500	5.612	MON	84	978	05/09/2007	01/01/2037
31411J-K7-0	FED NATL MTG ASSOC #909418			2	1	17,195	107.2030	18,094	16,878	17,170		69			6.500	5.672	MON	91	1,085	02/16/2007	02/01/2037
31411J-UY-0	FED NATL MTG ASSOC #909699			2	1	679,354	103.1050	683,078	662,506	678,333		(1,021)			4.500	3.603	MON	2,484	19,278	03/24/2009	02/01/2022
31411J-WR-3	FED NATL MTG ASSOC #909756			2	1	23,802	107.3130	25,071	23,363	23,830		154			6.500	5.612	MON	127	1,484	02/16/2007	02/01/2037
31411J-XF-8	FED NATL MTG ASSOC #909778			2	1	678,321	104.6690	686,394	655,779	678,812		491			5.000	3.616	MON	2,732	21,029	03/24/2009	02/01/2022
31411K-QR-7	FED NATL MTG ASSOC #910464			2	1	116,667	104.8870	117,955	112,459	116,026		(641)			5.000	3.763	MON	469	3,672	04/02/2009	01/01/2022
31411N-EK-9	FED NATL MTG ASSOC #911938			2	1	24,798	105.9650	25,231	23,811	24,911		112			5.500	3.597	MON	109	848	03/30/2009	06/01/2022
31411N-QE-0	FED NATL MTG ASSOC #912253			2	1	238,509	106.0780	245,786	231,703	237,035		(902)			6.000	5.261	MON	1,159	13,705	05/09/2008	03/01/2037
31411N-XA-0	FED NATL MTG ASSOC #912473			2	1	26,188	103.1050	26,332	25,539	26,075		(113)			4.500	3.810	MON	96	763	03/24/2009	02/01/2022
31411N-XL-6	FED NATL MTG ASSOC #912483			2	1	93,620	106.1060	95,308	89,823	93,748		128			5.500	3.859	MON	412	3,163	03/31/2009	03/01/2022
31411R-CQ-9	FED NATL MTG ASSOC #912779			2	1	28,937	107.2030	19,325	18,027	18,328		63			6.500	5.877	MON	98	1,115	05/09/2007	03/01/2037
31411R-ES-3	FED NATL MTG ASSOC #912845			2	1	917,891	104.8870	928,023	884,781	909,702		(8,189)			5.000	3.882	MON	3,687	29,367	04/02/2009	04/01/2022
31411S-YV-2	FED NATL MTG ASSOC #914324			2	1	12,871	104.6690	12,989	12,410	12,851		(20)			5.000	3.661	MON	52	405	03/31/2009	03/01/2022
31411S-5Z-5	FED NATL MTG ASSOC #914464			2	1	633,516	104.6690	641,056	612,463	632,251		(1,265)			5.000	3.689	MON	2,552	20,002	03/24/2009	03/01/2022
31411U-CX-7	FED NATL MTG ASSOC #914586			2	1	25,283	104.6690	25,509	24,371	25,237		(46)			5.000	3.632	MON	102	796	04/02/2009	03/01/2022
31411W-FM-4	FED NATL MTG ASSOC #916472			2	1	17,875	107.2030	14,340	13,377	13,612		54			6.500	5.791	MON	72	847	05/09/2007	05/01/2037
31411Y-ED-1	FED NATL MTG ASSOC #918232			2	1	25,437	107.2030	21,863	20,394	20,702		40			6.500	5.774	MON	110	1,302	05/09/2007	05/01/2037
31411Y-JR-5	FED NATL MTG ASSOC #918372			2	1	22,809	107.2030	19,133	17,847	18,131		48			6.500	5.716	MON	97	1,135	05/09/2007	05/01/2037
31411Y-L4-3	FED NATL MTG ASSOC #918447			2	1	21,650	105.9650	22,011	20,772	21,803		153			5.500	3.675	MON	95	731	03/31/2009	05/01/2022
31411Y-NP-4	FED NATL MTG ASSOC #918498			2	1	33,098	107.2030	27,608	25,753	26,284		195			6.500	5.577	MON	139	1,641	05/09/2007	05/01/2037
31411Y-3G-6	FED NATL MTG ASSOC #918899			2	1	584,248	104.6690	589,465	563,173	584,763		515			5.000	3.509	MON	2,347	18,147	04/02/2009	04/01/2022
31411Y-3H-4	FED NATL MTG ASSOC #918900			2	1	281,264	104.6690	284,332	271,650	281,539		275			5.000	3.554	MON	1,132	8,783	03/30/2009	04/01/2022
31412A-J6-2	FED NATL MTG ASSOC #919285			2	1	19,211	107.2030	12,057	11,247	11,816		421			6.500	4.934	MON	61	690	05/09/2007	05/01/2037
31412B-MA-7	FED NATL MTG ASSOC #920253			2	1	28,901	107.3130	24,731	23,046	23,393		24			6.500	6.016	MON	125	1,469	05/09/2007	12/01/2036
31412C-B3-3	FED NATL MTG ASSOC #920858			2	1	1,736,526	102.7550	1,784,371	1,736,526	1,736,526					5.000	5.000	MON	7,236	86,114	04/10/2006	10/01/2036

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	Maturity
31412D-MR-6	FED NATL MTG ASSOC #922068			2	1	84,431	106.0780	87,007	82,022	83,977		(272)			6.000	5.328	MON	410	4,859	05/09/2008	02/01/2037
31412D-MT-2	FED NATL MTG ASSOC #922070			2	1	100,064	106.0780	103,117	97,209	99,457		(391)			6.000	5.200	MON	486	5,721	05/09/2008	02/01/2037
31412D-VV-7	FED NATL MTG ASSOC #922328			2	1	5,867,984	105.9650	5,970,358	5,634,251	5,905,023		37,039			5.500	3.536	MON	25,824	196,146	03/30/2009	02/01/2022
31412E-RM-0	FED NATL MTG ASSOC #923092			2	1	8,102,249	104.6690	8,114,105	7,752,189	8,086,442		(15,808)			5.000	3.401	MON	32,301	95,650	08/28/2009	03/01/2022
31412E-Y7-5	FED NATL MTG ASSOC #923334			2	1	25,611	107.2030	16,316	15,220	15,390		(26)			6.500	6.047	MON	82	966	05/09/2007	08/01/2037
31412E-ZZ-2	FED NATL MTG ASSOC #923360			2	1	621,004	104.6690	628,395	600,367	617,946		(3,058)			5.000	4.049	MON	2,502	19,825	03/24/2009	05/01/2022
31412F-KP-7	FED NATL MTG ASSOC #923802			2	1	22,312	104.6690	22,511	21,507	22,139		(172)			5.000	3.641	MON	90	711	04/02/2009	04/01/2022
31412F-V2-6	FED NATL MTG ASSOC #924133			2	1	314,226	104.6690	317,966	303,783	313,336		(890)			5.000	3.421	MON	1,266	9,893	03/24/2009	06/01/2022
31412G-WM-9	FED NATL MTG ASSOC #925052			2	1	26,068	103.1050	26,211	25,421	25,935		(133)			4.500	3.708	MON	95	760	03/24/2009	07/01/2022
31412L-FE-5	FED NATL MTG ASSOC #928165			2	1	13,471	105.9650	13,695	12,924	13,676		205			5.500	2.873	MON	59	445	03/31/2009	02/01/2022
31412L-HR-4	FED NATL MTG ASSOC #928240			2	1	19,700	105.9650	20,028	18,901	19,886		187			5.500	3.355	MON	87	658	03/31/2009	04/01/2022
31412L-LU-2	FED NATL MTG ASSOC #928339			2	1	19,511	105.9650	19,837	18,720	19,550		39			5.500	3.675	MON	86	663	03/31/2009	04/01/2022
31412L-QC-7	FED NATL MTG ASSOC #928451			2	1	581,270	104.6690	586,615	560,450	587,572		6,302			5.000	3.195	MON	2,335	17,827	03/31/2009	07/01/2022
31412L-VW-7	FED NATL MTG ASSOC #928629			2	1	31,571	105.9650	32,098	30,291	31,660		88			5.500	3.622	MON	139	1,065	03/31/2009	08/01/2022
31412L-2D-1	FED NATL MTG ASSOC #928772			2	1	627,063	105.9650	638,002	602,085	630,819		3,757			5.500	3.616	MON	2,760	21,189	03/30/2009	10/01/2022
31412L-5H-9	FED NATL MTG ASSOC #928848			2	1	279,932	105.9650	284,816	268,782	282,841		2,909			5.500	3.599	MON	1,232	9,394	03/30/2009	10/01/2022
31412M-NB-0	FED NATL MTG ASSOC #929286			2	1	537,413	104.6160	543,536	519,554	540,396		2,983			5.000	3.489	MON	2,165	16,725	03/24/2009	04/01/2023
31412M-RT-7	FED NATL MTG ASSOC #929398			2	1	714,813	103.0740	718,514	697,086	714,120		(693)			4.500	3.652	MON	2,614	20,579	03/24/2009	05/01/2023
31412M-XM-5	FED NATL MTG ASSOC #929584			2	1	126,987	104.6160	128,057	122,406	127,263		276			5.000	3.537	MON	510	3,975	04/02/2009	06/01/2023
31412M-2Y-3	FED NATL MTG ASSOC #929691			2	1	97,310	103.0740	97,813	94,896	97,237		(72)			4.500	3.601	MON	356	2,801	03/24/2009	07/01/2023
31412N-EC-6	FED NATL MTG ASSOC #929931			2	1	7,764,218	104.6160	7,844,981	7,498,830	7,807,673		43,455			5.000	3.507	MON	31,245	240,869	03/30/2009	09/01/2023
31412N-FR-2	FED NATL MTG ASSOC #929976			2	1	21,572	105.8660	21,911	20,697	21,562		(10)			5.500	3.658	MON	95	744	03/31/2009	09/01/2023
31412N-LJ-3	FED NATL MTG ASSOC #930129			2	1	718,556	105.8660	730,406	689,934	726,887		8,331			5.500	3.392	MON	3,162	24,121	03/30/2009	11/01/2023
31412N-RU-2	FED NATL MTG ASSOC #930299			2	1	7,253,423	104.6160	7,317,256	6,994,391	7,275,691		22,268			5.000	3.442	MON	29,143	227,289	03/31/2009	12/01/2023
31412N-RW-8	FED NATL MTG ASSOC #930301			2	1	19,399	105.8660	19,704	18,612	19,552		153			5.500	3.526	MON	85	655	03/31/2009	12/01/2023
31412N-W8-5	FED NATL MTG ASSOC #930471			2	1	35,133	104.6160	35,533	33,965	35,607		474			5.000	3.019	MON	142	1,068	03/24/2009	01/01/2024
31412N-YY-6	FED NATL MTG ASSOC #930527			2	1	981,257	103.0740	986,337	956,922	982,710		1,453			4.500	3.685	MON	3,588	27,014	03/24/2009	02/01/2024
31412N-Y2-6	FED NATL MTG ASSOC #930529			2	1	18,755,496	104.6160	18,919,884	18,085,066	18,956,047		200,551			5.000	3.160	MON	75,354	577,314	03/31/2009	02/01/2024
31412Q-CS-6	FED NATL MTG ASSOC #931681			2	1	13,249,793	103.1050	13,247,238	12,848,284	13,246,062		(3,731)			4.500	3.346	MON	48,181	141,175	09/01/2009	04/01/2023
31412S-6T-7	FED NATL MTG ASSOC #933882			2	1	7,859,345	103.0740	7,802,250	7,569,572	7,849,191		(10,154)			4.500	3.243	MON	28,386	84,456	09/24/2009	04/01/2023
31412S-6W-0	FED NATL MTG ASSOC #933885			2	1	167,693	103.0740	168,561	163,534	167,972		280			4.500	3.553	MON	613	4,794	03/24/2009	04/01/2023
31412S-7A-7	FED NATL MTG ASSOC #933889			2	1	265,870	104.6160	268,899	257,035	266,062		191			5.000	3.630	MON	1,071	8,377	03/24/2009	04/01/2023
31412S-7F-6	FED NATL MTG ASSOC #933894			2	1	2,469,460	103.0740	2,475,978	2,402,140	2,470,284		824			4.500	3.531	MON	9,008	70,766	03/31/2009	04/01/2023
31412T-BU-6	FED NATL MTG ASSOC #933951			2	1	56,113	103.0740	56,163	54,489	56,135		23			4.500	3.521	MON	204	1,604	03/31/2009	06/01/2023
31412T-C4-3	FED NATL MTG ASSOC #933991			2	1	300,325	105.8660	305,278	288,362	302,922		2,597			5.500	3.298	MON	1,322	10,098	03/30/2009	08/01/2023
31412T-JD-6	FED NATL MTG ASSOC #934160			2	1	89,063	103.0740	89,143	86,485	89,314		251			4.500	3.451	MON	324	2,547	03/31/2009	11/01/2023
31412T-J3-8	FED NATL MTG ASSOC #934182			2	1	462,560	105.8660	469,836	443,802	463,152		592			5.500	3.387	MON	2,034	15,761	03/31/2009	12/01/2023
31412T-TV-5	FED NATL MTG ASSOC #934464			2	1	88,481	103.0740	88,562	85,920	88,468		(13)			4.500	3.477	MON	322	2,545	03/31/2009	09/01/2023
31412T-UA-9	FED NATL MTG ASSOC #934477			2	1	388,194	104.6160	392,617	375,293	387,556		(638)			5.000	3.714	MON	1,564	12,228	03/24/2009	09/01/2023
31412T-UY-7	FED NATL MTG ASSOC #934499			2	1	920,270	103.0740	921,104	893,635	916,368		(3,902)			4.500	3.636	MON	3,351	26,691	03/31/2009	10/01/2023
31412T-6D-0	FED NATL MTG ASSOC #934768			2	1	25,776	103.0740	25,910	25,137	25,875		98			4.500	3.403	MON	94	731	03/24/2009	01/01/2024
31412T-6E-8	FED NATL MTG ASSOC #934769			2	1	1,774,796	104.6160	1,794,903	1,715,705	1,786,390		11,594			5.000	3.103	MON	7,149	54,526	03/30/2009	01/01/2024
31412U-ED-8	FED NATL MTG ASSOC #934932			2	1	579,347	102.9800	578,204	561,472	578,097		(1,250)			4.500	3.459	MON	2,106	4,167	09/15/2009	09/01/2024
31412U-L5-7	FED NATL MTG ASSOC #935148			2	1	10,069,957	102.9800	10,003,518	9,714,029	10,062,540		(7,417)			4.500	3.590	MON	36,428	108,298	09/23/2009	04/01/2024
31412U-L6-5	FED NATL MTG ASSOC #935149			2	1	4,954,404	102.9800	4,924,685	4,782,171	4,947,745		(6,659)			4.500	3.592	MON	17,933	53,621	09/23/2009	04/01/2024
31412V-QX-9	FED NATL MTG ASSOC #936170			2	1	58,055	103.7930	58,763	56,615	58,925		870			4.500	2.852	MON	212	1,545	03/24/2009	01/01/2022
31412V-RS-9	FED NATL MTG ASSOC #936197			2	1	588,726	103.1050	591,953	574,126	586,375		(2,350)			4.500	3.680	MON	2,153	17,007	03/24/2009	05/01/2022
31412V-3M-8	FED NATL MTG ASSOC #936504			2	1	349,158	106.0780	359,810	339,194	348,497		250			6.000	5.223	MON	1,696	20,069	05/09/2008	06/01/2037
31412W-FF-8	FED NATL MTG ASSOC #936766			2	1	318,848	106.0780	328,576	309,750	321,018		3,001			6.000	4.898	MON	1,549	18,412	05/09/2008	05/01/2037
31412W-J2-3	FED NATL MTG ASSOC #936881			2	1	87,831	105.9650	89,297	84,270	87,926		94			5.500	3.806	MON	386	3,022	03/31/2009	07/01/2022
31412W-UL-8	FED NATL MTG ASSOC #937187			2	1	1,554,631	106.0780	1,602,063	1,510,267	1,546,975		(3,760)			6.000	5.245	MON	7,551	89,152	05/09/2008	05/01/2037
31412X-7D-0	FED NATL MTG ASSOC #938392			2	1	504,531	103.1050	507,296	492,019	502,868		(1,663)			4.500	3.661	MON	1,845	14,592	03/24/2009	07/01/2022
31412Y-BN-1	FED NATL MTG ASSOC #938445			2	1	278,306	104.6690	281,619	269,057	279,198		892			5.000	3.533	MON	1,121	8,668	03/24/2009	07/01/2022
31412Y-BP-6	FED NATL MTG ASSOC #938446			2	1	73,071	105.9650	74,290	70,108	73,459		388			5.500	3.621	MON	321	2,440	03/31/2009	07/01/2022
31412Y-GK-2	FED NATL MTG ASSOC #938602			2	1	131,493	103.1050	131,653	127,688	131,243		(251)			4.500	3.414	MON	479	3,723	03/31/2009	05/01/2022
31413A-JQ-7	FED NATL MTG ASSOC #939571			2	1	239,600	104.6690	242,451	231,637	239,437		(163)			5.000	3.754	MON	965	7,503	03/24/2009	07/01/2022

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	
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 Maturity
31413A-JV-6	FED NATL MTG ASSOC #939576			2	1	116,521	105.9650	118,554	111,880	116,324		(198)			5.500	3.589	MON	513	3,987	03/30/2009	07/01/2022
31413A-XQ-1	FED NATL MTG ASSOC #939987			2	1	308,740	106.0780	318,159	299,929	307,314		(590)			6.000	5.252	MON	1,500	17,766	05/09/2008	06/01/2037
31413B-JN-2	FED NATL MTG ASSOC #940469			2	1	777,606	106.0780	801,331	755,416	775,086		(572)			6.000	5.232	MON	3,777	44,605	05/09/2008	06/01/2037
31413B-SJ-1	FED NATL MTG ASSOC #940721			2	1	32,081	103.1050	32,119	31,152	32,169		88			4.500	3.448	MON	117	888	03/31/2009	10/01/2022
31413B-UC-3	FED NATL MTG ASSOC #940779			2	1	20,029	104.6690	20,208	19,307	20,074		44			5.000	3.413	MON	80	624	04/02/2009	06/01/2022
31413B-VK-4	FED NATL MTG ASSOC #940818			2	1	66,114	105.9650	67,217	63,433	65,814		(300)			5.500	4.013	MON	291	2,287	03/31/2009	07/01/2022
31413B-WU-1	FED NATL MTG ASSOC #940859			2	1	2,486,240	105.9650	2,527,720	2,385,419	2,498,860		12,620			5.500	3.526	MON	10,933	84,666	03/31/2009	08/01/2022
31413B-5C-1	FED NATL MTG ASSOC #941043			2	1	827,698	103.1050	832,236	807,172	827,237		(461)			4.500	3.590	MON	3,027	23,774	03/24/2009	07/01/2022
31413B-5R-8	FED NATL MTG ASSOC #941056			2	1	63,222	106.0780	65,151	61,418	62,910		(134)			6.000	5.204	MON	307	3,650	05/09/2008	08/01/2037
31413D-DE-4	FED NATL MTG ASSOC #942101			2	1	823,759	103.1050	828,275	803,331	822,675		(1,084)			4.500	3.623	MON	3,012	23,765	03/24/2009	07/01/2022
31413D-UQ-8	FED NATL MTG ASSOC #942591			2	1	1,386,162	105.9650	1,410,345	1,330,948	1,391,069		4,908			5.500	3.779	MON	6,100	46,393	03/30/2009	08/01/2022
31413F-BC-5	FED NATL MTG ASSOC #943835			2	1	229,622	106.0780	236,628	223,070	228,408		(593)			6.000	5.234	MON	1,115	13,139	05/09/2008	07/01/2037
31413G-GD-6	FED NATL MTG ASSOC #944896			2	1	29,836	103.1050	30,000	29,097	29,711		(126)			4.500	3.782	MON	109	869	03/24/2009	07/01/2022
31413G-GH-7	FED NATL MTG ASSOC #944900			2	1	352,381	105.9650	358,260	338,092	354,260		1,879			5.500	3.324	MON	1,550	11,778	03/31/2009	07/01/2022
31413G-JB-7	FED NATL MTG ASSOC #944958			2	1	233,613	103.1050	234,894	227,820	233,492		(122)			4.500	3.622	MON	854	6,659	03/24/2009	07/01/2022
31413G-JH-4	FED NATL MTG ASSOC #944964			2	1	16,700	105.9650	16,978	16,022	16,861		162			5.500	3.067	MON	73	549	03/31/2009	07/01/2022
31413G-JZ-4	FED NATL MTG ASSOC #944980			2	1	34,214	105.9650	34,785	32,827	34,502		288			5.500	3.255	MON	150	1,144	03/31/2009	07/01/2022
31413G-KP-4	FED NATL MTG ASSOC #945002			2	1	41,295	107.2030	37,966	35,415	35,871		(8)			6.500	5.952	MON	192	2,274	05/09/2007	07/01/2037
31413K-ZF-1	FED NATL MTG ASSOC #948142			2	1	391,269	103.1050	393,414	381,566	392,186		916			4.500	3.594	MON	1,431	11,164	03/24/2009	11/01/2022
31413K-4L-2	FED NATL MTG ASSOC #948227			2	1	139,641	107.2030	114,836	107,120	108,639		139			6.500	5.979	MON	580	6,809	05/09/2007	08/01/2037
31413M-G6-8	FED NATL MTG ASSOC #949421			2	1	680,762	103.0740	684,287	663,880	680,986		223			4.500	3.648	MON	2,490	19,563	03/24/2009	03/01/2023
31413M-HA-8	FED NATL MTG ASSOC #949425			2	1	4,799,976	104.6160	4,840,409	4,626,831	4,810,897		10,921			5.000	3.475	MON	19,278	150,120	04/02/2009	03/01/2023
31413M-HK-6	FED NATL MTG ASSOC #949434			2	1	1,015,931	103.0740	1,021,191	990,737	1,016,060		129			4.500	3.624	MON	3,715	29,166	03/24/2009	05/01/2023
31413M-HV-2	FED NATL MTG ASSOC #949444			2	1	1,590,782	103.0740	1,592,225	1,544,741	1,591,516		734			4.500	3.460	MON	5,793	45,360	03/31/2009	05/01/2023
31413M-HW-0	FED NATL MTG ASSOC #949445			2	1	22,262	104.6160	22,516	21,523	22,255		(8)			5.000	3.689	MON	90	704	03/24/2009	06/01/2023
31413M-QQ-3	FED NATL MTG ASSOC #949663			2	1	20,089	105.9650	20,425	19,275	20,121		31			5.500	3.675	MON	88	683	03/31/2009	08/01/2022
31413R-3F-1	FED NATL MTG ASSOC #953598			2	1	7,273,632	102.7340	7,343,125	7,147,709	7,289,670		16,038			5.000	4.355	MON	29,782	261,217	02/25/2009	01/01/2038
31413U-XU-8	FED NATL MTG ASSOC #956191			2	1	9,442	105.9650	9,600	9,059	9,683		241			5.500	2.212	MON	42	298	03/31/2009	10/01/2022
31413Y-4W-8	FED NATL MTG ASSOC #959937			2	1	1,108,368	103.1050	1,114,444	1,080,881	1,111,241		2,873			4.500	3.466	MON	4,053	31,579	03/24/2009	11/01/2022
31414A-CL-4	FED NATL MTG ASSOC #960075			2	1	206,787	103.0740	207,858	201,659	205,980		(807)			4.500	3.729	MON	756	6,026	03/24/2009	10/01/2023
31414B-GD-6	FED NATL MTG ASSOC #961096			2	1	163,914	103.0740	164,062	159,170	163,539		(375)			4.500	3.634	MON	597	4,739	03/31/2009	04/01/2023
31414B-SJ-0	FED NATL MTG ASSOC #961421			2	1	499,899	104.6160	505,595	483,286	501,557		1,658			5.000	3.463	MON	2,014	15,600	03/24/2009	01/01/2023
31414B-WY-2	FED NATL MTG ASSOC #961563			2	1	296,369	104.6160	299,745	286,519	297,925		1,557			5.000	3.417	MON	1,194	9,176	03/24/2009	02/01/2023
31414B-2V-1	FED NATL MTG ASSOC #961688			2	1	16,144	104.6160	16,284	15,566	16,249		105			5.000	3.267	MON	65	496	03/31/2009	02/01/2023
31414C-FT-0	FED NATL MTG ASSOC #961978			2	1	418,747	103.0740	420,915	408,362	418,650		(97)			4.500	3.608	MON	1,531	12,022	03/24/2009	03/01/2023
31414C-JX-7	FED NATL MTG ASSOC #962078			2	1	28,750	103.0740	28,776	27,917	28,793		44			4.500	3.371	MON	105	817	03/31/2009	03/01/2023
31414C-2S-6	FED NATL MTG ASSOC #962585			2	1	1,972,784	103.0740	1,974,573	1,915,688	1,975,893		3,109			4.500	3.411	MON	7,184	56,043	03/31/2009	04/01/2023
31414D-ET-9	FED NATL MTG ASSOC #962846			2	1	273,360	104.6160	276,475	264,276	273,435		75			5.000	3.712	MON	1,101	8,576	03/24/2009	05/01/2023
31414D-FL-5	FED NATL MTG ASSOC #962871			2	1	808,968	103.0740	813,157	788,907	808,959		(9)			4.500	3.625	MON	2,958	23,216	03/24/2009	05/01/2023
31414D-J8-0	FED NATL MTG ASSOC #962987			2	1	874,595	103.0740	875,388	849,282	873,928		(667)			4.500	3.489	MON	3,185	25,120	03/31/2009	05/01/2023
31414D-P7-5	FED NATL MTG ASSOC #963146			2	1	180,303	103.0740	181,237	175,832	180,108		(196)			4.500	3.693	MON	659	5,203	03/24/2009	05/01/2023
31414D-SC-1	FED NATL MTG ASSOC #963215			2	1	82,455	103.0740	82,530	80,069	82,283		(172)			4.500	3.457	MON	300	2,371	03/31/2009	05/01/2023
31414D-WX-0	FED NATL MTG ASSOC #963362			2	1	33,453	103.0740	33,626	32,623	33,483		30			4.500	3.597	MON	122	957	03/24/2009	05/01/2023
31414D-2X-3	FED NATL MTG ASSOC #963490			2	1	355,372	105.8660	361,233	341,217	355,192		(180)			5.500	3.735	MON	1,564	12,181	03/30/2009	06/01/2023
31414E-EG-5	FED NATL MTG ASSOC #963735			2	1	47,248	103.0740	47,493	46,076	47,251		3			4.500	3.667	MON	173	1,358	03/24/2009	06/01/2023
31414E-JC-9	FED NATL MTG ASSOC #963859			2	1	817,083	104.6160	824,183	787,816	819,340		2,258			5.000	3.429	MON	3,283	25,545	03/31/2009	06/01/2023
31414E-WT-7	FED NATL MTG ASSOC #964258			2	1	811,899	104.6160	821,150	784,918	811,942		42			5.000	3.650	MON	3,270	25,584	03/24/2009	07/01/2023
31414E-ZV-9	FED NATL MTG ASSOC #964356			2	1	59,556	103.0740	59,864	58,079	59,421		(134)			4.500	3.687	MON	218	1,726	03/24/2009	07/01/2023
31414E-3Q-5	FED NATL MTG ASSOC #964407			2	1	77,525	103.0740	77,595	75,281	77,529		4			4.500	3.474	MON	282	2,211	03/31/2009	07/01/2023
31414F-K9-1	FED NATL MTG ASSOC #964820			2	1	67,428	104.6160	68,196	65,187	67,634		207			5.000	3.553	MON	272	2,112	03/24/2009	08/01/2023
31414F-UA-7	FED NATL MTG ASSOC #965077			2	1	75,696	104.6160	76,333	72,965	76,115		420			5.000	3.289	MON	304	2,318	04/02/2009	09/01/2023
31414G-BS-7	FED NATL MTG ASSOC #965449			2	1	99,847	105.9650	101,578	95,859	100,885		1,038			5.500	3.100	MON	439	3,321	03/31/2009	11/01/2022
31414H-DQ-7	FED NATL MTG ASSOC #966411			2	1	519,270	106.0780	535,113	504,452	515,257		(2,348)			6.000	5.198	MON	2,522	29,683	05/09/2008	12/01/2037
31414H-F6-9	FED NATL MTG ASSOC #966489			2	1	446,292	104.6690	450,396	430,307	445,854		(438)			5.000	3.629	MON	1,793	14,035	03/31/2009	01/01/2023
31414H-M8-7	FED NATL MTG ASSOC #966683			2	1	38,262	103.0740	38,460	37,313	38,334		71			4.500	3.618	MON	140	1,096	03/24/2009	03/01/2023
31414H-M9-5	FED NATL MTG ASSOC #966684			2	1	219,646	104.6160	222,148	212,346	219,210		(436)			5.000	3.776	MON	885	6,964	03/24/2009	03/01/2023

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 (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 Maturity
31414H-6T-9	FED NATL MTG ASSOC #967182			2	1	160,907	106.0780	165,816	156,315	159,573		(818)			6.000	5.335	MON	782	9,322	05/09/2008	12/01/2037
31414J-CD-3	FED NATL MTG ASSOC #967268			2	1	291,276	105.9650	296,358	279,674	294,916		3,640			5.500	3.458	MON	1,282	9,638	03/30/2009	11/01/2022
31414K-CJ-7	FED NATL MTG ASSOC #968173			2	1	606,864	104.6160	611,976	584,973	605,218		(1,646)			5.000	3.562	MON	2,437	19,121	04/02/2009	01/01/2023
31414K-D4-9	FED NATL MTG ASSOC #968223			2	1	19,196	105.8660	19,498	18,418	19,123		(73)			5.500	3.637	MON	84	663	03/31/2009	02/01/2023
31414K-FS-4	FED NATL MTG ASSOC #968277			2	1	453,778	106.0160	467,347	440,829	453,731		1,441			6.000	4.977	MON	2,204	25,172	05/09/2008	02/01/2038
31414K-TF-7	FED NATL MTG ASSOC #968650			2	1	33,239	105.9650	33,794	31,891	33,326		87			5.500	3.675	MON	146	1,130	03/31/2009	01/01/2023
31414K-UZ-1	FED NATL MTG ASSOC #968700			2	1	602,472	106.0160	620,488	585,279	597,367		(3,130)			6.000	5.197	MON	2,926	33,919	05/09/2008	02/01/2038
31414L-BZ-0	FED NATL MTG ASSOC #969056			2	1	221,256	104.6160	223,777	213,903	220,146		(1,110)			5.000	3.871	MON	891	7,064	03/24/2009	03/01/2023
31414L-J5-8	FED NATL MTG ASSOC #969284			2	1	89,797	104.6160	90,553	86,558	90,629		832			5.000	2.953	MON	361	2,749	04/02/2009	01/01/2023
31414L-RA-8	FED NATL MTG ASSOC #969481			2	1	612,739	104.6690	618,210	590,636	616,706		3,967			5.000	3.236	MON	2,461	18,761	04/02/2009	01/01/2023
31414M-B3-9	FED NATL MTG ASSOC #969958			2	1	280,338	104.6160	283,533	271,022	281,339		1,001			5.000	3.571	MON	1,129	8,822	03/24/2009	04/01/2023
31414M-CJ-3	FED NATL MTG ASSOC #969973			2	1	125,318	103.0740	125,967	122,210	124,965		(353)			4.500	3.751	MON	458	3,632	03/24/2009	04/01/2023
31414M-CU-8	FED NATL MTG ASSOC #969983			2	1	386,935	103.0740	386,524	374,997	386,459		(477)			4.500	3.551	MON	1,406	4,186	09/15/2009	05/01/2023
31414M-JW-7	FED NATL MTG ASSOC #970177			2	1	816,204	103.0740	820,430	795,963	815,659		(546)			4.500	3.660	MON	2,985	23,559	03/24/2009	04/01/2023
31414M-5G-7	FED NATL MTG ASSOC #970747			2	1	5,644,700	105.8660	5,733,492	5,415,798	5,632,231		(12,469)			5.500	3.855	MON	24,822	194,377	03/31/2009	11/01/2023
31414N-US-1	FED NATL MTG ASSOC #971393			2	1	121,738	103.0740	121,848	118,215	121,390		(348)			4.500	3.801	MON	443	3,531	03/31/2009	05/01/2023
31414P-JN-0	FED NATL MTG ASSOC #971969			2	1	276,129	105.9650	280,947	265,131	276,302		173			5.500	3.523	MON	1,215	9,414	03/30/2009	02/01/2023
31414Q-QD-2	FED NATL MTG ASSOC #973052			2	1	3,093,090	106.0160	3,185,583	3,004,824	3,090,836		8,301			6.000	5.061	MON	15,024	174,809	05/09/2008	03/01/2038
31414Q-X2-8	FED NATL MTG ASSOC #973297			2	1	601,329	103.0740	604,442	586,417	601,408		79			4.500	3.662	MON	2,199	17,287	03/24/2009	03/01/2023
31414R-QC-2	FED NATL MTG ASSOC #973951			2	1	112,153	104.6160	113,320	108,320	112,282		129			5.000	3.590	MON	451	3,520	03/30/2009	04/01/2023
31414R-VA-0	FED NATL MTG ASSOC #974109			2	1	78,365	104.6160	79,025	75,538	79,417		1,052			5.000	2.849	MON	315	2,349	04/02/2009	02/01/2023
31414R-7J-8	FED NATL MTG ASSOC #974397			2	1	35,711	103.0740	35,743	34,677	35,761		50			4.500	3.334	MON	130	1,014	03/31/2009	04/01/2023
31414S-H8-9	FED NATL MTG ASSOC #974655			2	1	13,834,698	103.0740	13,732,129	13,322,611	13,844,431		9,733			4.500	3.154	MON	49,960	145,592	09/25/2009	03/01/2023
31414S-LS-0	FED NATL MTG ASSOC #974737			2	1	23,385	103.0740	23,506	22,805	23,416		32			4.500	3.563	MON	86	667	03/24/2009	04/01/2023
31414S-NB-5	FED NATL MTG ASSOC #974786			2	1	236,611	103.0740	237,836	230,743	236,704		92			4.500	3.589	MON	865	6,779	03/24/2009	04/01/2023
31414S-NF-6	FED NATL MTG ASSOC #974790			2	1	2,298,465	103.0740	2,310,364	2,241,465	2,302,350		3,886			4.500	3.511	MON	8,405	65,453	03/24/2009	04/01/2023
31414S-Q2-2	FED NATL MTG ASSOC #974873			2	1	624,811	103.0740	628,046	609,316	624,964		153			4.500	3.574	MON	2,285	17,498	03/24/2009	04/01/2023
31414S-XL-2	FED NATL MTG ASSOC #975083			2	1	1,745,638	102.7930	1,742,464	1,695,116	1,745,577		(61)			4.500	3.378	MON	6,357	49,796	03/31/2009	05/01/2023
31414S-YM-9	FED NATL MTG ASSOC #975116			2	1	12,623,563	102.7340	12,716,346	12,377,938	12,621,774		(1,790)			5.000	4.420	MON	51,575	458,025	02/23/2009	05/01/2038
31414S-4K-6	FED NATL MTG ASSOC #975226			2	1	623,596	103.0740	626,825	608,131	623,384		(212)			4.500	3.624	MON	2,280	17,821	03/24/2009	03/01/2023
31414S-5U-3	FED NATL MTG ASSOC #975259			2	1	269,935	103.0740	271,333	263,241	269,703		(232)			4.500	3.638	MON	987	7,766	03/24/2009	04/01/2023
31414T-GD-7	FED NATL MTG ASSOC #975496			2	1	35,469	103.0740	35,501	34,442	35,344		(125)			4.500	3.732	MON	129	1,029	03/31/2009	03/01/2023
31414T-QK-0	FED NATL MTG ASSOC #975758			2	1	48,425	103.0740	48,469	47,024	48,188		(237)			4.500	3.618	MON	176	1,405	03/31/2009	09/01/2023
31414T-TN-1	FED NATL MTG ASSOC #975857			2	1	898,783	104.6160	909,023	868,914	906,533		7,750			5.000	3.467	MON	3,620	27,917	03/24/2009	05/01/2023
31414T-TP-6	FED NATL MTG ASSOC #975858			2	1	11,487,778	103.0740	11,402,609	11,062,561	11,473,598		(14,180)			4.500	3.309	MON	41,485	123,558	09/25/2009	05/01/2023
31414T-Z8-7	FED NATL MTG ASSOC #976067			2	1	5,870,830	103.0740	5,854,612	5,680,016	5,863,976		(6,854)			4.500	3.623	MON	21,300	63,683	09/23/2009	03/01/2023
31414U-BL-1	FED NATL MTG ASSOC #976243			2	1	712,654	104.6160	718,657	686,947	713,621		967			5.000	3.534	MON	2,862	22,320	04/02/2009	08/01/2023
31414U-G2-8	FED NATL MTG ASSOC #976417			2	1	5,970,908	103.0740	5,949,917	5,772,479	5,967,021		(3,888)			4.500	3.617	MON	21,647	64,373	09/23/2009	03/01/2023
31414U-JJ-8	FED NATL MTG ASSOC #976465			2	1	163,927	103.1050	164,125	159,182	164,158		232			4.500	3.520	MON	597	4,692	03/31/2009	04/01/2023
31414U-MT-2	FED NATL MTG ASSOC #976570			2	1	11,120,276	103.0740	11,155,751	10,823,065	11,107,728		(12,548)			4.500	3.554	MON	40,586	319,520	03/30/2009	03/01/2023
31414U-TC-2	FED NATL MTG ASSOC #976747			2	1	16,493,687	103.0740	16,371,634	15,883,401	16,468,701		(24,986)			4.500	3.241	MON	59,563	178,151	09/25/2009	04/01/2023
31414Y-FV-7	FED NATL MTG ASSOC #979980			2	1	24,967	103.0740	24,990	24,244	24,854		(113)			4.500	3.593	MON	91	724	03/31/2009	06/01/2023
31415A-TM-3	FED NATL MTG ASSOC #981256			2	1	361,926	103.0740	363,800	352,951	361,655		(271)			4.500	3.640	MON	1,324	10,404	03/24/2009	05/01/2023
31415A-WT-4	FED NATL MTG ASSOC #981358			2	1	117,438	103.0740	117,544	114,039	117,526		88			4.500	3.396	MON	428	3,343	03/31/2009	04/01/2023
31415A-5J-6	FED NATL MTG ASSOC #981549			2	1	21,427	103.0740	21,538	20,896	21,437		10			4.500	3.567	MON	78	613	03/24/2009	05/01/2023
31415A-6H-9	FED NATL MTG ASSOC #981572			2	1	10,546,318	103.0740	10,579,961	10,264,447	10,552,974		6,656			4.500	3.494	MON	38,492	301,155	03/30/2009	06/01/2023
31415A-7D-7	FED NATL MTG ASSOC #981592			2	1	22,278	103.0740	22,299	21,634	22,277		(2)			4.500	3.409	MON	81	636	03/31/2009	06/01/2023
31415B-BG-3	FED NATL MTG ASSOC #981639			2	1	765,075	104.6160	773,792	739,649	766,223		1,148			5.000	3.537	MON	3,082	24,002	03/24/2009	06/01/2023
31415B-B2-4	FED NATL MTG ASSOC #981657			2	1	36,023	103.0740	36,209	35,130	36,035		12			4.500	3.538	MON	132	1,028	03/24/2009	06/01/2023
31415B-DU-0	FED NATL MTG ASSOC #981715			2	1	1,740,241	104.6160	1,755,362	1,677,909	1,742,046		1,806			5.000	3.435	MON	6,991	54,620	03/31/2009	07/01/2023
31415B-FY-0	FED NATL MTG ASSOC #981783			2	1	291,802	103.0740	293,313	284,566	290,827		(975)			4.500	3.800	MON	1,067	8,500	03/24/2009	04/01/2023
31415B-K5-7	FED NATL MTG ASSOC #981916			2	1	25,119	103.0740	25,142	24,392	25,066		(54)			4.500	3.556	MON	91	723	03/31/2009	06/01/2023
31415B-RZ-4	FED NATL MTG ASSOC #982104			2	1	15,486	103.0740	15,500	15,038	15,627		140			4.500	3.050	MON	56	412	03/31/2009	05/01/2023
31415B-WR-6	FED NATL MTG ASSOC #982256			2	1	115,059	103.0740	115,163	111,729	115,955		896			4.500	3.306	MON	419	3,212	03/31/2009	06/01/2023
31415B-W9-6	FED NATL MTG ASSOC #982272			2	1	709,337	104.6160	715,313	683,750	708,928		(410)			5.000	3.650	MON	2,849	22,408	04/02/2009	11/01/2023
31415C-FA-0	FED NATL MTG ASSOC #982661			2	1	63,829	104.6160	64,493	61,647	63,870		42			5.000	3.642	MON	257	2,001	03/30/2009	06/01/2023

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	
		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	Maturity
31415C-M3-8	FED NATL MTG ASSOC #982878			2	1	5,979,674	103.0740	5,951,460	5,773,976	5,975,144		(4,531)			4.500	3.613	MON	21,652	64,472	09/23/2009	05/01/2023
31415L-DH-7	FED NATL MTG ASSOC #983104			2	1	222,614	104.6160	224,489	214,584	222,532		(82)			5.000	3.593	MON	894	7,007	04/02/2009	05/01/2023
31415L-LE-5	FED NATL MTG ASSOC #983325			2	1	82,311	103.0740	82,386	79,929	82,325		14			4.500	3.452	MON	300	2,355	03/31/2009	07/01/2023
31415L-LF-2	FED NATL MTG ASSOC #983326			2	1	393,040	104.6160	397,518	379,978	394,992		1,951			5.000	3.527	MON	1,583	12,229	03/24/2009	07/01/2023
31415L-MC-8	FED NATL MTG ASSOC #983355			2	1	2,070,178	104.6160	2,091,711	1,999,417	2,077,801		7,623			5.000	3.564	MON	8,331	64,713	03/30/2009	08/01/2023
31415L-S3-2	FED NATL MTG ASSOC #983538			2	1	966,530	102.7400	973,687	947,723	963,452		(3,078)			5.000	4.486	MON	3,949	35,327	02/23/2009	04/01/2038
31415L-U7-0	FED NATL MTG ASSOC #983606			2	1	225,908	104.6160	227,811	217,759	227,106		1,198			5.000	3.258	MON	907	6,988	04/02/2009	05/01/2023
31415L-VW-4	FED NATL MTG ASSOC #983629			2	1	1,040,266	103.0740	1,045,652	1,014,469	1,040,143		(124)			4.500	3.620	MON	3,804	29,865	03/24/2009	05/01/2023
31415L-VX-2	FED NATL MTG ASSOC #983630			2	1	787,606	103.0740	788,320	764,811	787,759		154			4.500	3.395	MON	2,868	22,404	03/31/2009	05/01/2023
31415M-FQ-3	FED NATL MTG ASSOC #984075			2	1	812,539	103.0740	813,276	789,022	812,811		272			4.500	3.434	MON	2,959	23,173	03/31/2009	06/01/2023
31415M-FS-9	FED NATL MTG ASSOC #984077			2	1	90,433	104.6160	91,195	87,171	90,560		127			5.000	3.515	MON	363	2,836	04/02/2009	06/01/2023
31415M-L8-6	FED NATL MTG ASSOC #984251			2	1	5,361,249	103.0740	5,342,402	5,183,081	5,361,355		106			4.500	3.588	MON	19,437	57,374	09/23/2009	05/01/2023
31415M-RN-7	FED NATL MTG ASSOC #984393			2	1	188,809	103.1050	189,038	183,345	188,600		(210)			4.500	3.680	MON	688	5,440	03/31/2009	05/01/2023
31415M-ZS-7	FED NATL MTG ASSOC #984653			2	1	694,267	103.0740	697,862	677,050	692,519		(1,748)			4.500	3.701	MON	2,539	20,153	03/24/2009	07/01/2023
31415P-AD-0	FED NATL MTG ASSOC #984804			2	1	274,045	104.6160	277,168	264,938	274,467		422			5.000	3.605	MON	1,104	8,594	03/24/2009	06/01/2023
31415P-AE-8	FED NATL MTG ASSOC #984805			2	1	7,947,833	103.0740	7,890,096	7,654,798	7,943,508		(4,326)			4.500	3.204	MON	28,705	84,704	09/24/2009	06/01/2023
31415P-VK-1	FED NATL MTG ASSOC #985418			2	1	67,503	103.0740	67,564	65,549	67,615		112			4.500	3.313	MON	246	1,894	03/31/2009	07/01/2023
31415Q-AQ-9	FED NATL MTG ASSOC #985715			2	1	367,569	103.0740	369,190	358,180	367,484		(85)			4.500	3.593	MON	1,343	10,541	03/31/2009	06/01/2023
31415Q-CG-9	FED NATL MTG ASSOC #985771			2	1	646,452	105.9650	657,731	620,703	648,371		1,918			5.500	3.374	MON	2,845	21,829	03/30/2009	11/01/2022
31415Q-PS-9	FED NATL MTG ASSOC #986133			2	1	330,153	105.8660	335,598	317,003	329,521		(632)			5.500	3.723	MON	1,453	11,348	03/30/2009	11/01/2023
31415Q-RS-7	FED NATL MTG ASSOC #986197			2	1	865,198	103.0740	869,677	843,742	865,233		35			4.500	3.591	MON	3,164	24,793	03/24/2009	07/01/2023
31415Q-SC-1	FED NATL MTG ASSOC #986215			2	1	859,638	104.6160	869,433	831,070	859,193		(445)			5.000	3.735	MON	3,463	27,178	03/24/2009	07/01/2023
31415R-QZ-0	FED NATL MTG ASSOC #987072			2	1	28,544	103.0740	28,569	27,717	28,394		(150)			4.500	3.478	MON	104	828	03/31/2009	08/01/2023
31415R-4B-7	FED NATL MTG ASSOC #987418			2	1	38,636	103.0740	38,671	37,517	38,468		(168)			4.500	3.631	MON	141	1,121	03/31/2009	06/01/2023
31415R-6F-6	FED NATL MTG ASSOC #987470			2	1	182,591	104.6160	184,177	176,051	182,332		(259)			5.000	3.606	MON	734	5,775	03/31/2009	07/01/2023
31415S-HS-4	FED NATL MTG ASSOC #987741			2	1	134,854	104.6160	135,990	129,990	134,434		(420)			5.000	3.570	MON	542	4,253	04/02/2009	08/01/2023
31415S-JB-9	FED NATL MTG ASSOC #987758			2	1	811,819	104.6160	819,866	783,690	810,135		(1,684)			5.000	3.585	MON	3,265	25,757	03/31/2009	08/01/2023
31415S-MP-4	FED NATL MTG ASSOC #987866			2	1	281,343	104.6160	284,548	271,993	281,511		169			5.000	3.671	MON	1,133	8,849	03/24/2009	08/01/2023
31415S-NH-1	FED NATL MTG ASSOC #987892			2	1	141,093	104.6160	142,281	136,003	141,702		609			5.000	3.248	MON	567	4,324	04/02/2009	09/01/2023
31415S-PP-1	FED NATL MTG ASSOC #987930			2	1	1,211,455	104.6160	1,224,056	1,170,046	1,216,841		5,386			5.000	3.209	MON	4,875	37,488	03/30/2009	11/01/2023
31415S-6Z-0	FED NATL MTG ASSOC #988388			2	1	1,346,433	104.6160	1,359,056	1,299,090	1,345,989		(444)			5.000	3.644	MON	5,413	42,212	04/02/2009	09/01/2023
31415T-H7-8	FED NATL MTG ASSOC #988654			2	1	90,250	105.8660	91,738	86,655	91,134		885			5.500	3.378	MON	397	3,035	03/30/2009	09/01/2023
31415T-SN-1	FED NATL MTG ASSOC #988925			2	1	2,986,272	104.6160	3,011,426	2,878,551	3,002,820		16,548			5.000	3.213	MON	11,994	92,195	04/02/2009	08/01/2023
31415T-TK-6	FED NATL MTG ASSOC #988954			2	1	557,158	103.0740	557,663	541,032	556,458		(700)			4.500	3.528	MON	2,029	15,910	03/31/2009	08/01/2023
31415V-ZW-8	FED NATL MTG ASSOC #990957			2	1	2,526,144	104.6160	2,550,950	2,438,393	2,538,004		11,860			5.000	3.251	MON	10,160	77,939	04/02/2009	09/01/2023
31415V-ZY-4	FED NATL MTG ASSOC #990959			2	1	911,080	104.6160	920,289	879,682	915,981		4,901			5.000	3.249	MON	3,665	28,035	03/31/2009	09/01/2023
31415V-6A-8	FED NATL MTG ASSOC #991065			2	1	726,629	103.0740	730,391	708,609	724,212		(2,417)			4.500	3.625	MON	2,657	21,015	03/24/2009	10/01/2023
31415Y-BA-6	FED NATL MTG ASSOC #992933			2	1	345,138	105.8660	350,830	331,390	343,443		(1,694)			5.500	4.108	MON	1,519	12,052	03/30/2009	11/01/2023
31416A-L5-7	FED NATL MTG ASSOC #994148			2	1	3,553,986	104.6160	3,590,279	3,431,862	3,583,095		29,109			5.000	3.258	MON	14,299	109,131	03/31/2009	12/01/2023
31416A-L7-3	FED NATL MTG ASSOC #994150			2	1	18,289,432	103.0740	18,192,158	17,649,633	18,287,548		(1,884)			4.500	3.236	MON	66,186	193,946	09/24/2009	12/01/2023
31416B-M2-1	FED NATL MTG ASSOC #995077			2	1	17,700,886	102.7340	17,837,136	17,362,453	17,705,335		4,450			5.000	4.424	MON	72,344	641,233	03/04/2009	11/01/2038
31416B-Y4-4	FED NATL MTG ASSOC #995431			2	1	4,379,847	106.1060	4,462,173	4,205,389	4,392,671		12,824			5.500	3.712	MON	19,275	148,455	03/30/2009	02/01/2023
31416B-Z2-7	FED NATL MTG ASSOC #995461			2	1	4,199,774	105.9650	4,269,841	4,029,466	4,212,612		12,838			5.500	3.581	MON	18,468	142,383	03/31/2009	12/01/2023
31416B-Z7-6	FED NATL MTG ASSOC #995466			2	1	676,945	103.1680	681,068	660,157	677,267		323			4.500	3.532	MON	2,476	19,328	03/24/2009	12/01/2022
31416B-2F-4	FED NATL MTG ASSOC #995474			2	1	18,958,417	104.6690	19,170,292	18,315,234	18,998,707		40,290			5.000	3.554	MON	76,313	592,804	04/02/2009	02/01/2024
31416B-7J-1	FED NATL MTG ASSOC #995597			2	1	35,340	105.9650	35,930	33,907	35,448		107			5.500	3.648	MON	155	1,198	03/31/2009	03/01/2024
31416C-J5-6	FED NATL MTG ASSOC #995884			2	1	10,861,412	103.8890	10,810,034	10,405,365	10,843,332		(18,080)			5.000	3.689	MON	43,356	128,797	08/28/2009	01/01/2025
312960-20-2	FED NATL MTG ASSOC #A16183			2	1	2,789,610	105.2290	2,900,586	2,756,447	2,777,930		(4,144)			5.500	5.232	MON	12,634	148,143	11/25/2003	11/01/2033
31416H-YD-1	FED NATL MTG ASSOC #AA0707			2	1	256,645	104.6160	259,570	248,116	259,129		2,483			4.000	3.309	MON	1,034	7,883	03/24/2009	01/01/2024
31416J-FS-5	FED NATL MTG ASSOC #AA1076			2	1	369,941	103.0740	369,548	358,527	369,400		(541)			4.500	3.193	MON	1,344	3,974	09/15/2009	01/01/2024
31416K-MT-2	FED NATL MTG ASSOC #AA2169			2	1	846,636	104.6060	855,413	817,747	843,840		(2,796)			5.000	3.613	MON	3,407	27,020	03/30/2009	02/01/2024
31416T-FD-6	FED NATL MTG ASSOC #AA9163			2	1	5,034,901	103.0740	5,029,546	4,879,556	5,026,680		(8,220)			4.500	3.439	MON	18,298	54,540	09/15/2009	08/01/2024
31417J-SM-3	FED NATL MTG ASSOC #AC0523			2	1	343,662	102.9800	342,985	333,059	343,187		(475)			4.500	3.670	MON	1,249	2,425	09/15/2009	07/01/2024
31418M-EK-4	FED NATL MTG ASSOC #AD0137			2	1	19,239,652	102.1980	18,999,127	18,590,438	19,219,452		(20,199)			4.000	3.076	MON	61,968	183,486	09/01/2009	12/01/2020
31417Y-FR-3	FED NATL MTG ASSOC #MA0175			2	1	28,454,262	103.9800	28,304,237	27,220,819	28,389,044		(65,218)			4.500	3.024	MON	102,078	404,453	08/28/2009	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 (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	Maturity
2699999. U.S. Special Revenues - Single Class Mortgage-Backed/Asset-Backed Securities						1,332,414,220	XXX	1,340,838,838	1,283,707,945	1,319,351,114		1,846,348			XXX	XXX	XXX	5,422,779	41,998,079	XXX	XXX
31396L-YT-1	FANNIE MAE BENCHMARK REMIC			2	1	3,054,857	103.5190	3,165,191	3,057,604	3,056,639		1,253			5.500	5.545	MON	14,014	158,490	11/16/2006	05/25/2014
3133T3-VD-7	FED HOME LOAN MTG CORP 1666 H			2	1	514,803	107.0310	540,722	505,200	505,998		675			6.250	5.932	MON	2,631	29,252	09/24/1998	09/15/2023
3133T9-NW-1	FHR 1948 PJ			2	1	2,317,929	109.8880	2,506,387	2,280,865	2,304,009		7,961			6.650	6.251	MON	12,640	149,668	02/26/2002	03/15/2027
31393V-P9-6	FHR 2628 LE			2	1	1,379,105	101.2470	1,489,637	1,471,290	1,442,033		36,469			3.250	5.223	MON	3,985	45,284	12/30/2003	06/15/2033
31394K-K6-0	FHR 2682 LC			2	1	1,906,250	102.3580	2,047,156	2,000,000	1,946,052		9,654			4.500	5.146	MON	7,500	90,000	08/05/2005	07/15/2032
31394T-TV-7	FHR 2764 JA			2	1	10,006,575	101.8190	10,746,010	10,554,067	10,168,095		56,938			4.500	5.630	MON	39,578	474,553	12/21/2006	03/15/2019
31395W-K5-5	FHR 3005 ZG			2	1	2,959,954	100.3440	3,014,514	3,004,178	2,994,257		(9,921)			4.500	5.351	MON	11,266	125,342	10/14/2005	02/15/2020
31397F-HC-9	FHR 3271 SE			23	1	2,867,593	95.2600	2,727,846	2,863,566	2,866,122		(463)			4.500	4.375	MON	10,738	110,376	02/07/2007	02/15/2037
31392F-ES-2	FNR 2002-71 AP			2	1	3,814,395	104.6950	3,926,021	3,749,943	3,826,736		17,971			5.000	4.154	MON	15,625	185,565	11/21/2003	11/25/2032
31393U-K3-6	FNR 2003-129 JB			2	1	7,411,425	101.4020	8,091,911	7,980,000	7,393,596		(167,655)			4.500	7.057	MON	29,925	358,523	05/26/2004	09/25/2018
31393C-D7-5	FNR 2003-57 DG			2	1	2,086,536	101.1240	2,206,517	2,181,999	2,061,774		(51,466)			4.500	6.302	MON	8,183	97,076	12/22/2003	06/25/2018
2899999. U.S. Special Revenues - Other Multi-Class Residential Mortgage-Backed Securities						38,319,424	XXX	40,461,913	39,648,713	38,565,311		(98,583)			XXX	XXX	XXX	156,084	1,824,127	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						9,055,686,617	XXX	9,233,288,458	10,178,265,920	9,084,037,902	88,591,952	23,314,554	57,227,274		XXX	XXX	XXX	117,936,803	433,525,679	XXX	XXX
002819-AB-6	ABBOTT LABORATORIES	D			1FE	5,814,569	108.6010	6,516,036	6,000,000	5,835,426		15,809			5.600	5.682	MN	28,933	336,000	11/06/2007	11/30/2017
000886-AB-7	ADC TELECOMMUNICATIONS 3.065000% 06/15/2			1	3	4,438,159	80.7500	3,800,903	4,707,000	3,800,903	1,635,506	93,069			0.831	12.745	JD	1,847	102,295	07/02/2008	06/15/2013
000886-AE-1	ADC TELECOMMUNICATIONS I 3.500000% 07/15				3	3,025,112	76.2500	2,287,500	3,000,000	2,287,500	1,000,980	(3,480)			3.500	3.370	JJ	48,417	105,000	06/03/2008	07/15/2015
007708-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B				1Z		1.0000		1						18.241	0.000				03/01/2007	02/28/2010
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A	B			1	220,961	65.3720	222,030	339,641	281,471		22,243			0.000	8.506	NA			04/01/2002	03/01/2017
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B	B			1	607,603	65.1940	608,882	933,951	773,935		45,370			0.000	8.506	NA			04/01/2002	03/01/2017
007634-AA-6	AEGON NV		R		1FE	5,298,570	92.0900	5,525,376	6,000,000	5,350,985		37,886			5.750	5.759	JD	15,333	345,000	12/05/2005	12/15/2020
00817Y-AE-8	AETNA INC				1FE	1,923,812	104.9880	2,099,760	2,000,000	1,933,316		8,039			6.000	5.902	JD	5,333	120,000	08/21/2007	06/15/2016
008252-AL-2	AFFILIATED MANAGERS GROU 3.950000% 08/15			1	2FE	4,294,689	98.6250	4,314,844	4,375,000	4,291,677		(2,376)			3.950	4.369	FA	65,285	177,133	09/05/2008	08/15/2038
990501-9A-8	AFFINION GROUP B			2	3FE	911,615	99.1140	911,851	920,000	911,851	(1)	2,688			2.731	3.188	MJSD	70	35,379	10/31/2007	10/17/2012
00828D-AJ-0	AFFINION GROUP INC			1	5FE	2,475,861	104.7500	2,506,668	2,393,000	2,443,241	1,014,703	(10,254)			11.500	11.511	AO	58,097	275,195	05/11/2006	10/15/2015
001084-AM-4	AGCO CORP 1.250000% 12/15/2036			1	3FE	3,614,737	104.8750	3,932,813	3,750,000	3,615,311		575			1.250	1.347	JD	2,083	23,438	09/01/2009	12/15/2036
00846U-AC-5	AGILENT TECHNOLOGIES INC				2FE	4,099,089	105.8250	4,762,112	4,500,000	4,141,944		32,018			6.500	6.560	MN	48,750	292,500	10/24/2007	11/01/2017
009363-AG-7	AIRGAS INC				2FE	4,994,000	101.5150	5,075,750	5,000,000	4,994,330		330			4.500	4.538	MS	68,750		09/08/2009	09/15/2014
010392-EZ-7	ALABAMA POWER CO				1FE	2,779,514	106.8000	3,203,994	3,000,000	2,782,687		2,527			6.125	6.145	MN	23,479	183,750	05/08/2008	05/15/2038
012348-AC-2	ALBANY INTL CORP 2.250000% 03/15/2026			1	4	2,283,040	86.7500	2,082,000	2,400,000	2,082,000	728,810	18,190			2.250	3.106	MS	15,900	54,000	12/12/2006	03/15/2026
013817-AQ-4	ALCOA INC				2FE	5,165,933	92.8590	5,571,516	6,000,000	5,215,993		38,428			5.870	5.776	FA	125,227	352,200	02/20/2007	02/23/2022
01741R-AD-4	ALLEGHENY TECHNOLOGIES 4.250000% 06/01/2				2FE	3,483,318	136.8750	4,448,438	3,250,000	3,459,545		(23,773)			4.250	2.717	JD	11,510	68,679	06/23/2009	06/01/2014
018490-AL-6	ALLERGAN INC 1.500000% 04/01/2026			1	1FE	9,154,611	115.1250	10,372,763	9,010,000	8,995,198		(79,874)			1.500	1.446	AO	33,788	125,775	09/21/2009	04/01/2026
018802-AA-6	ALLIANT ENERGY CORP				2FE	1,993,020	100.0250	2,000,506	2,000,000	1,993,332		312			4.000	4.110	AO	19,778		09/30/2009	10/15/2014
018804-AN-4	ALLIANT TECHSYSTEMS INC 2.750000% 09/15/				3FE	4,589,040	106.0000	4,823,000	4,550,000	4,585,498		(3,542)			2.750	2.281	MS	36,842		11/11/2009	09/15/2011
018804-AK-0	ALLIANT TECHSYSTEMS INC 3.000000% 08/15/			1	3FE	647,836	125.5000	784,375	625,000	639,783		(2,985)			3.000	2.456	FA	7,083	18,750	03/29/2007	08/15/2024
01958X-BD-8	ALLIED WASTE NORTH AMER				2FE	10,663,256	104.0460	11,034,110	10,605,000	10,642,759		(20,497)			5.750	5.413	FA	230,364	304,894	05/14/2009	02/15/2011
01958X-BF-3	ALLIED WASTE NORTH AMER			1	2FE	2,368,750	101.7380	2,543,460	2,500,000	2,395,160		21,092			6.125	7.320	FA	57,847	153,125	09/23/2008	02/15/2014
02261W-AB-5	ALZA CORP 0% 07/28/2020	B		1	1FE	858,425	92.6250	926,250	1,000,000	729,865		21,187			0.000	2.980	NA			07/30/2007	07/28/2020
0258M0-CZ-0	AMER EXPRESS CREDIT CO				1FE	11,988,480	105.3730	12,644,796	12,000,000	11,989,197		717			5.125	5.147	FA	215,250		08/20/2009	08/25/2014
02580E-CN-1	AMERICAN EXPRESS BK FSB				1FE	914,108	106.5930	1,065,929	1,000,000	935,751		16,554			5.500	5.554	AO	11,458	55,000	04/11/2008	04/16/2013
02580H-AC-0	AMERICAN EXPRESS BK FSB				1FE	41,187,159	103.3470	41,338,720	40,000,000	40,843,466		(343,692)			3.150	2.033	JD	77,000	1,253,000	03/25/2009	12/09/2011
0258M0-BZ-1	AMERICAN EXPRESS CREDIT				1FE	860,654	103.1970	1,031,969	1,000,000	881,642		15,202			5.300	5.343	JD	4,269	53,000	11/29/2005	12/02/2015
029171-AF-2	AMERICAN REAL ESTATE PARTNERS			1	3FE	2,730,015	102.0000	2,805,000	2,750,000	2,739,064	838,545	3,018			7.125	10.038	FA	74,021	195,938	02/08/2008	02/15/2013
029912-AZ-5	AMERICAN TOWER CORP				2FE	3,994,560	101.1450	4,045,820	4,000,000	3,994,735		175			4.625	4.604	AO	36,486		10/13/2009	04/01/2015
029912-AZ-5	AMERICAN TOWER CORP	D			2FE	2,995,920	101.1450	3,034,365	3,000,000	2,996,051		131			4.625	4.604	AO	27,365		10/13/2009	04/01/2015
03076C-AA-4	AMERIPRISE FINANCIAL INC				1FE	86,452	103.3230	90,925	88,000	87,341		715			5.350	5.351	MN	602	2,354	11/18/2005	11/15/2010
03076C-AB-2	AMERIPRISE FINANCIAL INC				1FE	5,248,660	105.4410	6,326,472	6,000,000	5,359,205		82,771			5.650	5.650	MN	43,317	339,000	11/18/2005	11/15/2015
031162-AN-0	AMGEN INC .125000% 02/01/2011				1FE	7,013,335	98.7500	7,406,250	7,500,000	7,245,072		185,735			0.125	3.348	FA	3,906	5,938	04/08/2009	02/01/2011
031162-AQ-3	AMGEN INC .375000% 02/01/2013				1FE	14,541,085	100.6250	15,596,875	15,500,000	14,856,039		174,828			0.375	1.786	FA	24,219	32,813	09/22/2009	02/01/2013
029171-AC-9	AMR REAL ESTATE PTR/FIN			1	3FE	1,303,125	102.0000	1,275,000	1,250,000	1,256,154	307,775	(14,120)			8.125	7.708	JD	8,464	101,563	05/10/2006	06/01/2012
03216N-AD-5	AMSCAN HOLDINGS INC			1	5FE	2,097,508	98.5000	2,462,500	2,500,000	2,245,443	740,076	42,867			8.750	9.871	MN	36,458	218,750	06/07/2005	05/01/2014

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	
		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	Maturity
032346-AF-5	AMYLIN PHARMACEUTICALS 3.000000% 06/15/2				5	6,127,071	78.0000	4,680,000	6,000,000	4,680,000	(160,375)	(21,116)			3.000	2.675	JD	8,000	120,000	12/03/2009	06/15/2014
78443*-AN-1	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (			3	2	4,994,004	94.1200	4,705,991	5,000,000	4,985,062		1,058			2.731	4.917	MJSD	379	69,688	07/15/2009	06/30/2014
03350#-AF-3	ANDERSEN CORP SR NTS (2004 TRANSACTION)			3	2	5,000,000	104.0730	5,203,650	5,000,000	5,000,000					7.700	7.092	MN	49,194	175,833	05/15/2009	05/15/2016
035290-AJ-4	ANIXTER INTL INC 1.000000% 02/15/2013				3FE	3,532,124	96.2500	3,465,000	3,600,000	3,316,485	37,535	18,291			1.000	1.857	FA	13,600	10,000	12/03/2009	02/15/2013
037735-CH-8	APPALACHIAN POWER CO				2FE	3,913,403	107.0260	4,281,052	4,000,000	3,940,174		20,391			5.650	5.685	FA	85,378	226,000	08/14/2007	08/15/2012
038521-AD-2	ARAMARK CORP			1	4FE	1,303,125	103.0000	1,287,500	1,250,000	1,280,593	157,852	(8,509)			8.500	8.176	FA	44,271	106,250	02/27/2007	02/01/2015
039380-AA-8	ARCH COAL INC			1	4FE	785,625	105.7500	793,125	750,000	785,304		(321)			8.750	8.264	FA	27,526		12/03/2009	08/01/2016
039483-AW-2	ARCHER DANIELS .875000% 02/15/2014				1FE	7,970,650	104.7500	8,694,250	8,300,000	8,022,884		51,056			0.875	1.735	FA	27,436	40,688	07/30/2009	02/15/2014
040555-CJ-1	ARIZONA PUBLIC SERVICE				2FE	2,770,688	105.7240	3,171,729	3,000,000	2,803,998		22,288			6.250	6.312	FA	78,125	187,500	07/31/2006	08/01/2016
042690-AC-4	ARRIS GROUP INC 2.000000% 11/15/2026			1	3	1,453,125	98.8800	1,483,200	1,500,000	1,453,271		146			2.000	2.845	MN	3,833		12/03/2009	11/15/2026
045086-AC-9	ASHTON WOODS USA/FINANCE			1	5*	447,200	45.1500	469,562	1,040,000	469,562	(58,767)	81,129			0.000	18.780	JD			02/24/2009	06/30/2015
053332-AC-6	AUTOZONE INC				2FE	3,343,070	108.0880	3,410,180	3,155,000	3,323,454		(19,615)			5.875	3.836	AO	39,131	92,678	08/24/2009	10/15/2012
053332-AD-4	AUTOZONE INC				2FE	1,000,000	101.6770	1,016,773	1,000,000	1,000,000					4.375	4.373	JD	3,646	21,875	08/25/2009	06/01/2013
053332-AK-8	AUTOZONE INC				2FE	2,069,000	108.4500	2,168,998	2,000,000	2,064,248		(4,752)			5.750	5.053	JJ	57,181		07/22/2009	01/15/2015
053332-AK-8	AUTOZONE INC	0			2FE	3,103,500	108.4500	3,253,497	3,000,000	3,096,372		(7,128)			5.750	5.053	JJ	85,771		07/22/2009	01/15/2015
053807-AN-3	AVNET INC				2FE	2,919,591	103.1690	3,095,061	3,000,000	2,931,358		7,770			6.625	6.688	MS	58,521	198,750	09/07/2006	09/15/2016
05523U-AA-8	BAE SYSTEMS HOLDINGS INC		R		2FE	5,400,100	106.2050	5,310,235	5,000,000	5,297,372		(102,728)			6.400	3.235	JD	14,222	320,000	04/14/2009	12/15/2011
05523U-AE-0	BAE SYSTEMS HOLDINGS INC		R		2FE	4,985,600	101.5170	5,075,870	5,000,000	4,998,039		3,038			4.750	4.814	FA	89,722	237,500	07/20/2005	08/15/2010
05523U-AG-5	BAE SYSTEMS HOLDINGS INC		R		2FE	8,423,600	104.1240	8,329,952	8,000,000	8,405,370		(18,230)			4.950	3.693	JD	33,000	194,700	10/07/2009	06/01/2014
055678-AD-4	BANC ONE CAPITAL HLDGS/BOCNY LLC			3	1	684,666	95.5920	768,553	803,990	786,526		31,562			0.000	7.427	MAR			06/01/1998	03/15/2010
050705-30-0	BANK OF AMERICA - RITS 2007-2 2007-2			34	4FE	0	0.0000	0	4,499,996						5.067	10.843	FMAN			08/16/2007	08/21/2027
06050B-AG-6	BANK OF AMERICA CORP				1FE	49,887,300	100.9230	50,461,550	50,000,000	49,916,096		28,796			2.100	2.069	AO	177,917	787,500	03/04/2009	04/30/2012
06050B-AJ-0	BANK OF AMERICA CORP				1FE	49,944,500	101.8940	50,947,150	50,000,000	49,957,686		13,186			2.375	2.252	JD	29,688	923,611	03/09/2009	06/22/2012
06051G-DY-2	BANK OF AMERICA CORP				1FE	3,977,800	113.4710	4,538,856	4,000,000	3,980,184		2,384			7.375	7.520	MN	37,694	149,139	05/08/2009	05/15/2014
74039G-20-3	BANK OF AMERICA CORP - RITS 2006-B 2006-			3	4FE	9,081	0.0000	0	5,913,575			(10)	38		4.286	9.074	FMAN			07/03/2007	11/15/2026
06050T-KW-1	BANK OF AMERICA NA				1FE	2,648,209	101.6390	3,049,158	3,000,000	2,687,229		29,720			6.100	6.102	JD	8,133	183,000	06/14/2007	06/15/2017
06406H-BM-0	BANK OF NEW YORK MELLON				1FE	2,996,100	104.9890	3,149,667	3,000,000	2,996,291		191			5.450	5.473	MN	20,892	83,112	05/05/2009	05/15/2019
064244-AA-4	BANK OF THE WEST		R		1FE	9,989,900	101.2990	10,129,930	10,000,000	9,992,403		2,503			2.150	2.185	MS	56,139	107,500	03/20/2009	03/27/2012
067806-AD-1	BARNES GROUP INC 3.375000% 03/15/2027			1	3	2,082,461	93.1250	1,629,688	1,750,000	1,629,688	457,987	(48,925)			3.375	1.752	MS	17,391	59,063	08/02/2007	03/15/2027
059457-A*-2	BBVA 5.76% 09/29/2016		R	1	1	5,000,000	80.4100	4,020,517	5,000,000	5,000,000					5.760	5.760	MS	73,600	288,000	09/18/2006	09/29/2016
075811-AD-1	BECKMAN COULTER INC 2.500000% 12/15/2036			1	2FE	4,443,176	114.5000	5,200,590	4,542,000	4,410,276		(16,396)			2.500	3.332	JD	5,047	101,050	12/03/2009	12/15/2036
079860-AJ-1	BELLSOUTH CORP				1FE	2,790,277	106.7800	3,203,415	3,000,000	2,890,505		33,880			4.750	5.987	MN	18,208	142,500	08/01/2006	11/15/2012
081437-AG-0	BEMIS COMPANY INC				2FE	2,994,930	106.4390	3,193,155	3,000,000	2,995,310		380			5.650	5.704	FA	72,508		07/20/2009	08/01/2014
086516-AF-8	BEST BUY 2.250000% 01/15/2022			1	2FE	2,830,912	107.1250	2,678,125	2,500,000	2,500,000					2.250	2.250	JJ	25,938	56,250	06/06/2007	01/15/2022
06846N-AA-2	BILL BARRETT CORP 5.000000% 03/15/2028			1	4FE	1,411,875	96.2500	1,443,750	1,500,000	1,412,677		802			5.000	7.604	MS	22,083		09/15/2009	03/15/2028
09061G-AD-3	BIOMARIN PHARMACEUTICAL 1.875000% 04/23/				4FE	2,030,215	106.8750	2,265,750	2,120,000	2,033,341		3,126			1.875	2.490	AO	7,508	18,750	11/13/2009	04/23/2017
091797-AN-0	BLACK & DECKER				2FE	2,717,324	103.0810	3,092,436	3,000,000	2,755,110		26,637			5.750	5.805	MN	22,042	172,500	11/13/2006	11/15/2016
U09513-DU-0	BMW US CAPITAL LLC		R		1FE	15,410,100	103.6590	15,548,805	15,000,000	15,350,972		(59,128)			4.250	2.994	DEC	15,938	318,750	08/21/2009	12/22/2011
97181#-HV-8	BORDERS GROUP SR SEC NTS				2	2,019,722	90.3070	1,841,274	2,038,908	2,026,735		1,362			6.850	7.120	MON	11,639	138,699	11/12/2003	12/01/2017
099724-AF-3	BORGWARNER INC 3.500000% 04/15/2012				2FE	1,834,400	126.1250	2,251,331	1,785,000	1,822,842		(11,558)			3.500	2.557	AO	13,189	32,279	04/21/2009	04/15/2012
110122-AL-2	BRISTOL-MEYERS SQUIBB				1FE	3,276,120	108.3840	3,251,508	3,000,000	3,262,733		(13,387)			5.250	2.695	FA	59,500		10/16/2009	08/15/2013
676255-AL-6	BRISTOW GROUP INC			1	3FE	3,375,793	98.7500	3,629,063	3,675,000	3,515,243	830,160	39,083			6.125	7.613	JD	10,004	225,094	07/06/2005	06/15/2013
110394-AC-7	BRISTOW GROUP INC 3.000000% 06/15/2038			1	3FE	828,750	89.6250	896,250	1,000,000	829,357		607			3.000	6.692	JD	1,333	15,000	10/20/2009	06/15/2038
171870-AK-4	BROADWING INC				3FE	668,774	81.2500	568,750	700,000	568,750	49,604	1,146			7.250	7.150	JD	2,256	50,750	02/03/2005	06/15/2023
12189T-AY-0	BURLINGTON NORTH SANTA F				2FE	1,914,949	106.4380	2,128,762	2,000,000	1,925,661		7,768			5.650	5.693	MN	18,833	113,000	04/10/2007	05/01/2017
12189T-AZ-7	BURLINGTON NORTH SANTA F				2FE	1,824,934	105.1840	2,103,670	2,000,000	1,827,925		2,114			6.150	6.178	MN	20,500	123,000	04/10/2007	05/01/2037
127190-AD-8	CACI INTERNATIONAL INC 2.125000% 05/01/2				3	1,559,266	106.3750	1,702,000	1,600,000	1,571,177	60,971	6,206			2.125	2.567	MN	5,667	34,000	01/24/2008	05/01/2014
13342B-AB-1	CAMERON INTL CORP 2.500000% 06/15/2026			1	2FE	7,487,022	134.6250	9,760,313	7,250,000	7,304,317		(66,024)			2.500	1.870	JD	8,056	181,250	03/11/2009	06/15/2026
138616-AA-5	CANTOR FITZGERALD LP	0			2FE	2,979,240	97.8650	2,935,965	3,000,000	2,979,519		279			7.875	7.964	AO	47,250		10/14/2009	10/15/2019
14149Y-AQ-1	CARDINAL HEALTH INC				2FE	2,808,951	101.8370	3,055,113	3,000,000	2,831,072		16,774			6.000	6.058	JD	8,000	180,000	06/05/2007	06/15/2017
144577-AA-1	CARRIZO OIL & GAS INC 4.375000% 06/01/20			1	4	2,951,285	85.8750	2,576,250	3,000,000	2,571,678	836,319	(18,641)			4.375	5.576	JD	10,937	87,500	12/14/2009	06/01/2028
14912L-3U-3	CATERPILLAR FIN SERV CRP				1FE	5,366,428	104.1580	6,249,462	6,000,000	5,429,164		49,430			5.450	5.518	AO	69,033	327,000	03/19/2008	04/15/2018
759539-AC-7	CENTERPOINT ENERGY				2FE	3,328,687	105.7600	3,172,794	3,000,000	3,040,441		(33,721)			7.750	5.411	FA	87,833	232,500	03/03/2004	02/15/2011
156708-AL-3	CEPHALON INC 0% 06/15/2033	@		1	4	1,975,320	113.6250	2,272,500	2,000,000	1,979,827		842			0.000	0.264	NA			02/09/2005	06/15/2033
156708-AP-4	CEPHALON INC 2.000000% 06/01/2015				4	5,049,252	141.5000	4,952,500	3,500,000	4,622,982		(230,771)			2.000	(3.352)	JD	5,833	70,000	03/03/2008	06/01/2015
156708-AR-0	CEPHALON INC 2.500000% 05/01/2014				4	1,800,625	111.6250	1,953,438	1,750,000	1,797,836		(2,789)			2.500	1.854	MN	7,292	18,715	09/23/2009	05/01/2014

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	
		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	Maturity
15672W-AA-2	CEQUEL COM HLDG I/CAP CP			1	4FE	995,000	101.0000	1,010,000	1,000,000	995,030		30			8.625	10.855	MN	13,656		12/02/2009	11/15/2017
990532-9C-9	CEQUEL COMMUNICATIONS 2ND LIEN PIK TERM			2	4FE	1,736,882	74.7500	621,315	831,195	621,315		35,855			6.257	14.577	MJSD	8,668	84,161	04/15/2009	11/05/2013
159864-AB-3	CHARLES RIVER LABORATORI 2.250000% 06/15				3FE	967,500	97.2500	875,250	900,000	875,250	188,866	(9,991)			2.250	1.035	JD	900	20,250	09/26/2006	06/15/2013
990512-9C-1	CHARTER COMM. OPERATING CO. NEW TERM LOA			2	3FE	12,321,532	89.9220	13,374,646	14,873,546	12,469,064	(59)	237,007			2.260	7.173	MJSD	29,879	433,362	06/30/2009	03/06/2014
165167-BC-0	CHESAPEAKE ENERGY CORP			1	3FE	3,446,250	101.7500	3,459,500	3,400,000	3,417,296	502,526	(9,230)			7.500	8.451	MS	75,083	255,000	08/11/2006	09/15/2013
165167-CB-1	CHESAPEAKE ENERGY CORP 2.250000% 12/15/2			1	3FE	11,388,948	75.6250	8,696,875	11,500,000	8,696,875	3,555,127	(18,877)			2.250	2.398	JD	11,500	258,750	08/20/2008	12/15/2038
165167-BW-6	CHESAPEAKE ENERGY CORP 2.750000% 11/15/2			1	3FE	6,474,291	97.3750	4,381,875	4,500,000	4,381,875	1,833,432	(292,182)			2.750	(2.661)	MN	15,813	123,750	08/11/2008	11/15/2035
166751-AK-3	CHEVRON CORP				1FE	14,999,100	103.9320	15,589,770	15,000,000	14,999,339		239			3.450	3.452	MS	169,625	258,750	02/26/2009	03/03/2012
171232-AR-2	CHUBB CORP				1FE	926,026	106.1650	1,061,651	1,000,000	933,785		5,709			5.750	5.888	MN	7,347	57,500	05/01/2008	05/15/2018
171779-AB-7	CIENA CORP .250000% 05/01/2013				4FE	3,210,235	75.5000	2,642,500	3,500,000	2,642,500	832,801	42,199			0.250	1.538	MN	1,458	8,750	02/14/2007	05/01/2013
171779-AE-1	CIENA CORP .875000% 06/15/2017				4FE	2,193,706	57.8750	1,157,500	2,000,000	1,157,500	472,073	(19,573)			0.875	(0.096)	JD	778	17,500	07/09/2007	06/15/2017
125509-BH-1	CIGNA CORP				2FE	3,368,144	89.3320	3,573,292	4,000,000	3,378,684		7,075			6.150	6.190	MN	31,433	246,000	11/07/2006	11/15/2036
171871-AL-0	CINCINNATI BELL INC			1	3FE	997,500	101.5000	1,015,000	1,000,000	997,515		15			8.250	9.288	AO	19,708		12/02/2009	10/15/2017
17314J-AA-1	CITIBANK NA				1FE	29,985,400	101.0380	30,311,310	30,000,000	29,990,842		5,442			1.625	1.650	MS	123,229	243,750	03/25/2009	03/30/2011
17313Y-AL-5	CITIGROUP FUNDING INC				1FE	9,964,200	99.6220	9,962,220	10,000,000	9,967,308		3,108			1.875	2.052	AO	51,563		09/15/2009	10/22/2012
17313Y-AN-1	CITIGROUP FUNDING INC				1FE	14,974,200	99.7420	14,961,330	15,000,000	14,976,107		1,907			1.875	2.004	MN	66,406		09/29/2009	11/15/2012
17314A-AE-2	CITIGROUP FUNDING INC			3	1FE		100.9160								0.583	0.000	MJSD			03/23/2009	03/30/2012
172967-EY-3	CITIGROUP INC				1FE	6,952,610	104.6910	7,328,349	7,000,000	6,955,763		3,153			6.375	6.536	FA	172,302		08/05/2009	08/12/2014
172967-EZ-0	CITIGROUP INC				1FE	1,989,900	101.2530	2,025,062	2,000,000	1,990,371		471			5.500	5.690	AO	29,639		09/17/2009	10/15/2014
17313U-AA-7	CITIGROUP INC				1FE	46,012,814	103.0000	46,349,955	45,000,000	45,726,224		(286,590)			2.875	2.022	JD	79,063	1,293,750	03/24/2009	12/09/2011
17313U-AE-9	CITIGROUP INC				1FE	20,003,800	101.0710	20,214,160	20,000,000	20,002,835		(965)			2.125	2.019	AO	72,014	318,750	03/03/2009	04/30/2012
18451Q-AB-4	CLEAR CHANNEL WORLDWIDE		R	1	4FE	750,000	103.0000	772,500	750,000	750,000					9.250	11.182	JD	1,542		12/18/2009	12/15/2017
186108-CE-4	CLEVELAND ELECTRIC ILLUM				2FE	4,766,884	93.1510	5,589,090	6,000,000	4,786,293		13,139			5.950	5.993	JD	15,867	357,000	12/04/2006	12/15/2036
189054-AQ-2	CLOROX				2FE	5,073,656	106.8950	5,387,513	5,040,000	5,087,661		6,853			5.000	4.280	MS	84,000	150,000	08/27/2009	03/01/2013
125720-AD-7	CME GROUP INC				1FE	3,290,310	109.3770	3,281,313	3,000,000	3,277,946		(12,364)			5.750	3.325	FA	65,167		10/15/2009	02/15/2014
125896-AW-0	CMS ENERGY CORP 2.875000% 12/01/2024			1	3FE	8,542,070	122.7500	8,776,625	7,150,000	7,849,786	2,033,358	(377,259)			2.875	(2.072)	JD	17,130	205,563	07/11/2008	12/01/2024
191219-AW-4	COCA-COLA ENTERPRISES				1FE	5,181,758	115.3050	5,765,275	5,000,000	5,149,582		(4,734)			7.000	6.280	AO	87,500	350,000	04/19/2006	10/01/2026
191219-BV-5	COCA-COLA ENTERPRISES				1FE	2,022,280	105.0420	2,100,832	2,000,000	2,020,030		(2,250)			4.250	4.047	MS	28,333	45,097	05/01/2009	03/01/2015
191219-BV-5	COCA-COLA ENTERPRISES	D			1FE	3,033,420	105.0420	3,151,248	3,000,000	3,030,046		(3,374)			4.250	4.047	MS	42,500	67,646	05/01/2009	03/01/2015
20035C-AB-6	COMERICA BANK				1FE	1,934,251	92.7030	2,781,096	3,000,000	2,049,169		74,347			5.200	5.558	FA	55,900	156,000	02/16/2006	08/22/2017
201723-AJ-2	COMMERCIAL METALS CO				2FE	998,280	106.6120	1,066,122	1,000,000	998,453		125			7.350	7.406	FA	27,767	75,746	07/30/2008	08/15/2018
201723-AJ-2	COMMERCIAL METALS CO	D			2FE	2,994,840	106.6120	3,198,366	3,000,000	2,995,359		374			7.350	7.406	FA	83,300	227,237	07/30/2008	08/15/2018
202795-HN-3	COMMONWEALTH EDISON				2FE	3,783,823	107.0660	4,282,628	4,000,000	3,805,549		22,516			5.950	5.760	FA	89,911	238,000	11/13/2006	08/15/2016
202795-HP-8	COMMONWEALTH EDISON				2FE	2,930,942	106.8440	3,205,314	3,000,000	2,957,600		19,815			5.400	5.435	JD	7,200	162,000	12/13/2006	12/15/2011
202795-HS-2	COMMONWEALTH EDISON				2FE	1,890,957	108.3010	2,166,030	2,000,000	1,902,894		9,248			6.150	6.200	MS	36,217	123,000	09/04/2007	09/15/2017
203372-AG-2	COMMSCOPE INC 3.250000% 07/01/2015				4FE	1,118,695	118.3750	1,183,750	1,000,000	1,110,755		(7,940)			3.250	1.165	JJ	19,229		07/30/2009	07/01/2015
12543D-AF-7	COMMUNITY HEALTH SYSTEMS	D		1	4FE	3,067,500	103.5000	3,105,000	3,000,000	3,066,261		(1,239)			8.875	9.954	JJ	122,771		11/30/2009	07/15/2015
205363-AK-0	COMPUTER SCIENCES CORP				2FE	4,845,756	106.0170	5,300,870	5,000,000	4,888,363		30,554			5.500	5.657	MS	80,972	275,000	02/27/2008	03/15/2013
205826-AE-0	COMTECH TELECOMMUNICATIO 3.000000% 05/01			1	3Z	1,160,808	116.0000	1,160,000	1,000,000	1,160,000	(80)	(728)			3.000	(0.629)	MN	5,000		12/21/2009	05/01/2029
209615-CA-9	CONSOLIDATED NATURAL GAS				2FE	5,512,195	106.5010	6,390,060	6,000,000	5,608,262		65,548			5.000	5.040	JD	25,000	300,000	11/15/2004	12/01/2014
210518-BV-7	CONSUMERS ENERGY COMPANY				2FE	7,448,140	107.3740	7,516,152	7,000,000	7,422,152		(25,988)			5.375	3.420	AO	79,431	188,125	10/08/2009	04/15/2013
210518-CQ-7	CONSUMERS ENERGY COMPANY				2FE	1,602,449	104.5790	1,830,131	1,750,000	1,616,692		10,906			5.650	5.701	MS	29,113	98,875	03/10/2008	09/15/2018
210518-CD-6	CONSUMERS ENERGY-ITC				2FE	2,380,532	105.0270	2,625,675	2,500,000	2,437,339		26,560			5.000	5.476	FA	47,222	125,000	02/21/2006	02/15/2012
221600-AC-6	COSTCO WHOLESALE CORP 0% 08/19/2017	@		1	1FE	411,700	133.8750	769,781	575,000	441,045		15,061			0.000	(23.243)	NA			01/03/2003	08/19/2017
22282E-AA-0	COVANTA HOLDING CORP 1.000000% 02/01/202			1	4FE	1,500,000	93.3750	1,400,625	1,500,000	1,400,625	35,625				1.000	1.000	FA	6,250	15,000	01/26/2007	02/01/2027
224044-BF-3	COX COMMUNICATIONS INC				2FE	7,057,859	103.9890	7,799,160	7,500,000	7,277,916		66,733			4.625	5.453	JD	28,906	289,063	08/21/2009	06/01/2013
224044-BM-8	COX COMMUNICATIONS INC				2FE	5,168,680	107.1350	5,356,760	5,000,000	5,156,574		(12,106)			5.450	4.733	JD	12,111	136,250	07/21/2009	12/15/2014
22541H-BF-8	CREDIT SUISSE NEW YORK 1.000000% 08/26/2		R	1	1FE	500,000	96.2600	481,300	500,000	500,000					1.000	1.000	FA	1,736	5,000	08/25/2006	08/26/2013
22541H-BQ-4	CREDIT SUISSE NEW YORK 2.000000% 02/07/2		R		1FE	1,500,000	94.3600	1,415,400	1,500,000	1,500,000					2.000	2.000	FA	12,000	30,000	02/07/2007	02/07/2014
12626P-AG-8	CRH AMERICA INC		R		2FE	2,585,921	104.4460	3,133,383	3,000,000	2,633,678		38,988			6.000	5.799	MS	45,500	180,000	01/10/2007	09/30/2016
126304-AU-8	CSC HOLDINGS INC			1	3FE	2,105,000	106.5000	2,130,000	2,000,000	2,103,727		(1,273)			8.500	7.813	JD	7,556	85,000	12/03/2009	06/15/2015
126408-GJ-6	CSX CORP				2FE	3,476,769	103.7390	4,149,572	4,000,000	3,540,051		45,267			5.600	5.636	MN	37,333	224,000	04/20/2007	05/01/2017
126408-GK-3	CSX CORP				2FE	3,873,242	101.3180	5,065,895	5,000,000	3,888,635		10,735			6.150	6.164	MN	51,250	307,500	04/20/2007	05/01/2037
126408-GL-1	CSX CORP				2FE	2,857,014	108.1810	3,245,418	3,000,000	2,895,689		28,138			5.750	5.832	MS	50,792	172,500	09/04/2007	03/15/2013
126408-GM-9	CSX CORP				2FE	905,089	107.6820	1,076,823	1,000,000	914,127		7,286			6.250	6.070	MS	18,403	62,500	10/29/2007	03/15/2018
126650-BJ-8	CVS CAREMARK CORP				2FE	2,699,814	101.6950	3,050,850	3,000,000	2,711,073		8,101			6.250	6.340	JD	15,625	187,500	05/22/2007	06/01/2027

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 (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	Maturity
23331A-AZ-2	D.R. HORTON INC	0			3FE	2,917,500	97.5000	2,925,000	3,000,000	2,917,993		493			6.500	7.043	AO	41,167		12/09/2009	04/15/2016
233835-AP-2	DAIMLER FINANCE NA LLC		R		2FE	4,251,520	106.3180	4,252,724	4,000,000	4,215,571		(35,949)			7.750	2.501	JJ	140,361		10/22/2009	01/18/2011
23383F-BU-8	DAIMLERCHRYSLER NA HLDG		R		2FE	5,913,699	105.0410	6,302,472	6,000,000	5,954,605		24,814			5.750	5.854	MS	108,292	345,000	09/05/2006	09/08/2011
235851-AG-7	DANAHER CORP				1FE	2,965,417	106.8810	3,206,439	3,000,000	2,970,355		2,826			5.625	5.775	JJ	77,813	168,750	12/06/2007	01/15/2018
235851-AF-9	DANAHER CORP 0% 01/22/2021	@		1	1FE	2,872,664	110.0000	4,180,000	3,800,000	2,925,878		68,353			0.000	(20,832)	NA		4,971	10/20/2005	01/22/2021
237194-AG-0	DARDEN RESTAURANTS INC				2FE	2,532,831	107.4470	3,223,422	3,000,000	2,582,155		36,259			6.200	6.220	AO	39,267	186,000	10/10/2007	10/15/2017
23918K-AE-8	DAVITA INC			1	4FE	650,000	100.2500	651,625	650,000	650,000					6.625	12.579	MS	12,680		12/03/2009	03/15/2013
23918K-AH-1	DAVITA INC			1	4FE	1,537,568	100.2500	1,541,845	1,538,000	1,537,560		(7)			7.250	7.162	MS	32,832		12/10/2009	03/15/2015
990688-9B-1	DEALER COMPUTER SERVICES, INC. 2ND LIEN			2	4FE	2,929,599	88.4280	3,537,132	4,000,000	2,709,060	(251,234)	41,554			5.731	18.282	MJSD	637	181,196	08/31/2009	10/26/2013
247916-AB-5	DENBURY RESOURCES INC			1	4FE	715,500	106.7500	720,563	675,000	715,036		(464)			9.750	8.899	MS	21,938		12/01/2009	03/01/2016
24823U-AF-5	DENBURY RESOURCES INC			1	4FE	1,294,713	99.7500	1,306,725	1,310,000	1,294,867		155			7.500	12.248	JD	4,367	49,125	12/01/2009	12/15/2015
25459H-AD-7	DIRECTV HOLDINGS/FINANCE			1	2FE	3,406,988	103.8750	3,500,588	3,370,000	3,404,067		(2,921)			6.375	8.872	JD	9,548	107,419	08/27/2009	06/15/2015
254709-AD-0	DISCOVER FINANCIAL SVS				2FE	3,240,086	93.5940	4,211,712	4,500,000	3,367,025		91,889			6.450	6.478	JD	15,319	290,250	06/05/2007	06/12/2017
25746U-AT-6	DOMINION RESOURCES INC 2.125000% 12/15/2			1	2FE	4,081,636	115.5000	4,620,000	4,000,000	4,057,610		(24,026)			2.125	1.377	JD	3,778	85,000	03/03/2009	12/15/2023
995642-9B-3	DONNELLEY (R.H.) Tranche D-2 Term Loan			2	6FE	10,946,866	99.5910	12,017,441	12,066,784	10,945,923		(943)			6.750	0.000	MJSD	1,514	6,788	12/28/2009	10/31/2014
257867-AT-8	DONNELLEY (R.R.) & SONS				2FE	2,175,383	98.8610	2,471,523	2,500,000	2,216,659		28,670			6.125	6.248	JJ	70,608	153,125	01/03/2007	01/15/2017
259603-AA-6	DOUGLAS DYNAMICS LLC			1	4FE	5,209,488	94.0000	5,677,600	6,040,000	5,415,914	1,830,603	174,511			7.750	30.115	JJ	215,846	429,350	06/10/2009	01/15/2012
260543-BZ-5	DOW CHEMICAL CO/THE				2FE	9,998,500	105.0960	10,509,610	10,000,000	9,998,687		187			4.850	4.894	FA	194,000		08/04/2009	08/15/2012
260543-BV-4	DOW CHEMICAL COMPANY				2FE	4,142,425	101.5860	4,571,361	4,500,000	4,179,538		27,588			5.700	5.778	MN	32,775	256,500	05/01/2008	05/15/2018
26138E-AG-4	DR PEPPER SNAPPLE GROUP				2FE	5,650,313	109.4420	5,745,700	5,250,000	5,615,420		(34,892)			6.120	3.872	MN	53,550	160,650	08/25/2009	05/01/2013
26138E-AH-2	DR PEPPER SNAPPLE GROUP				2FE	1,930,501	112.1820	2,243,636	2,000,000	1,937,105		5,316			6.820	6.825	MN	22,733	136,400	04/25/2008	05/01/2018
26138E-AJ-8	DR PEPPER SNAPPLE GROUP				2FE	2,895,837	117.4740	3,524,217	3,000,000	2,897,065		989			7.450	7.454	MN	37,250	223,500	04/25/2008	05/01/2038
26157V-9C-3	DRESSER, INC. 2ND LIEN			2	4FE	746,236	99.2370	744,276	750,000	742,457	569	555			6.001	6.480	MJSD	3,005	53,889	08/19/2008	05/04/2015
233326-AB-3	DST SYSTEMS INC 4.125000% 08/15/2023			1	2Z	4,187,423	104.3750	3,131,250	3,000,000	3,267,163		(502,236)			4.125	(9.434)	FA	46,750	123,750	02/06/2009	08/15/2023
26442E-AA-8	DUKE ENERGY OHIO INC				1FE	2,499,000	105.3830	2,634,580	2,500,000	2,499,059		59			5.450	5.471	AO	34,063	71,153	03/18/2009	04/01/2019
26442E-AA-8	DUKE ENERGY OHIO INC	0			1FE	1,499,400	105.3830	1,580,748	1,500,000	1,499,436		36			5.450	5.471	AO	20,438	42,692	03/18/2009	04/01/2019
263534-BS-7	E.I. DU PONT DE NEMOURS				1FE	2,963,594	107.0930	3,212,802	3,000,000	2,974,062		7,672			5.000	5.181	JJ	69,167	150,000	11/28/2007	01/15/2013
263534-BU-2	E.I. DU PONT DE NEMOURS				1FE	2,475,200	107.7250	2,693,118	2,500,000	2,481,682		4,599			5.000	5.187	JJ	57,639	120,486	07/23/2008	07/15/2013
27876G-AQ-1	ECHOSTAR DBS CORP				3FE	2,384,927	103.2500	2,478,000	2,400,000	2,396,371	162,569	1,802			6.375	6.199	AO	38,250	153,000	11/21/2007	10/01/2011
28336L-AE-9	EL PASO CORPORATION				3FE	1,040,000	103.6050	1,036,054	1,000,000	1,023,869	134,548	(8,654)			7.875	6.800	JD	3,500	78,750	01/24/2008	06/15/2012
532457-AZ-1	ELI LILLY & CO				1FE	3,799,398	100.6120	4,024,480	4,000,000	3,809,183		6,240			5.500	5.544	MS	64,778	220,000	03/07/2007	03/15/2027
532457-BD-9	ELI LILLY & CO				1FE	6,992,860	104.0690	7,284,802	7,000,000	6,994,738		1,878			3.550	3.586	MS	79,382	124,250	03/03/2009	03/06/2012
268648-AK-8	EMC CORP 1.750000% 12/01/2011				1FE	4,820,100	121.5000	6,075,000	5,000,000	4,871,300		51,200			1.750	3.146	JD	7,292	87,500	03/17/2009	12/01/2011
268648-AM-4	EMC CORP 1.750000% 12/01/2013				1FE	19,076,009	125.1250	22,334,813	17,850,000	18,783,461		(166,504)			1.750	0.453	JD	26,031	188,125	11/11/2009	12/01/2013
29264F-AA-4	ENDO PHARMACEUT HLDGS IN 1.750000% 04/15				3	3,587,790	92.7500	3,246,250	3,500,000	3,246,250	(97,063)	(12,312)			1.750	1.368	AO	12,931	61,250	06/09/2008	04/15/2015
29273R-AE-9	ENERGY TRANSFER PARTNERS				2FE	2,739,075	103.7220	3,111,657	3,000,000	2,770,709		23,583			6.125	6.138	FA	69,417	183,750	10/18/2006	02/15/2017
29355X-AB-3	ENPRO INDUSTRIES INC 3.937500% 10/15/201				4	2,650,864	99.0000	2,128,500	2,150,000	2,128,500	550,406	(66,656)			3.938	0.723	AO	17,872	84,650	07/21/2008	10/15/2015
29364D-AN-0	ENTERGY ARKANSAS INC				1FE	2,499,825	107.7390	2,693,468	2,500,000	2,499,871		32			5.400	5.449	FA	56,250	140,250	07/14/2008	08/01/2013
29365P-AN-2	ENTERGY GULF STATES LA				2FE	2,754,746	104.7190	3,141,570	3,000,000	2,779,606		18,761			6.000	6.090	MN	30,000	180,000	05/16/2008	05/01/2018
29379V-AA-1	ENTERPRISE PRODUCTS OPER				2FE	3,729,633	107.6520	4,306,092	4,000,000	3,758,415		22,629			6.300	6.332	MS	74,200	252,000	08/27/2007	09/15/2017
294549-AR-1	EQUITABLE RESRCS				2FE	2,861,473	102.5930	3,077,793	3,000,000	2,875,599		10,738			6.500	6.625	AO	48,750	195,000	03/13/2008	04/01/2018
26882P-BB-7	ERAC USA FINANCE COMPANY				2FE	1,585,538	101.0070	2,020,134	2,000,000	1,627,558		30,637			6.375	6.394	AO	26,917	127,500	10/10/2007	10/15/2017
30704@-AA-2	FAMILY DOLLAR STORES, SER 2005-A TR. A				2	2,600,000	96.0890	2,498,314	2,600,000	2,600,000					5.410	5.410	MS	36,728	140,660	09/06/2005	09/27/2015
30704@-AB-0	FAMILY DOLLAR STORES, SER 2005-A TR. B				2	4,400,000	97.5920	4,294,048	4,400,000	4,400,000					5.240	5.240	MS	60,202	230,560	09/06/2005	09/27/2015
314275-AB-4	FEDERATED RETAIL HOLDING				3FE	1,145,712	102.1250	1,276,563	1,250,000	1,183,878		26,436			5.350	5.375	MS	19,691	66,875	03/07/2007	03/15/2012
30241L-AF-6	FEI COMPANY 2.875000% 06/01/2013				4	1,702,428	104.8750	1,678,000	1,600,000	1,633,836	435,242	(17,406)			2.875	1.736	JD	3,833	46,000	09/04/2007	06/01/2013
00770@-AA-4	FINL. SEC. ASSUR/ADV. CAP. PTNERS VII				1Z		1.0000	1							0.000	0.000	FEB			03/01/2007	02/28/2010
836520-EQ-5	FIRST SOURCE CORP/CITY OF SO BEND				1	1,530,973	100.2730	1,535,152	1,530,973	1,530,973					5.520	5.584	MON	7,042	81,968	10/01/1993	04/01/2012
31909@-AA-3	FIRST SOURCE CORP/FIRST BANK CNTR				1	463,113	103.0450	477,217	463,113	463,113					6.902	7.002	MON	2,664	31,067	10/01/1993	04/01/2012
33766J-AB-9	FIRSTENERGY SOLUTIONS CO				2FE	4,997,800	102.0690	5,103,465	5,000,000	4,997,941		141			4.800	4.831	FA	96,000		08/04/2009	02/15/2015
338032-AX-3	FISHER SCIENTIFIC INTL 3.250000% 03/01/2			1	2FE	5,547,476	132.7500	6,504,750	4,900,000	5,202,042		(227,849)			3.250	(1.761)	MS	53,083	126,750	03/25/2009	03/01/2024
340711-AM-2	FLORIDA GAS TRANSMISSION				2FE	3,533,714	104.9950	3,517,333	3,350,000	3,502,315		(31,399)			7.625	2.571	JD	21,286	127,719	10/19/2009	12/01/2010
341099-CK-3	FLORIDA POWER CORP				1FE	1,912,614	107.3250	2,146,492	2,000,000	1,921,305		6,879			5.650	5.692	JD	5,022	113,000	06/11/2008	06/15/2018
343412-AA-0	FLUOR CORP 1.500000% 02/15/2024			1	1FE	339,248	161.7500	363,938	225,000	225,171		(3,889)			1.500	1.490	FA	1,275	3,375	02/17/2006	02/15/2024
346091-BC-4	FOREST OIL CORPORATION				4FE	1,042,500	104.5000	1,045,000	1,000,000	1,041,994		(506)			8.500	7.297	FA	32,111		12/07/2009	02/15/2014
35687M-AM-9	FREESCALE SEMICONDUCTOR			1	5FE		18.0000				381,149				8.875	0.000	JD			09/03/2008	12/15/2014

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 (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 Maturity
35906A-AA-6	FRONTIER COMMUNICATIONS				3FE	2,575,000	104.2500	2,606,250	2,500,000	2,574,066		(934)			8.250	7.434	MN	34,375		12/03/2009	05/01/2014
367905-AE-6	GAYLORD ENTERTAINMENT CO 3.750000% 10/01				5Z	200,000	101.8750	203,750	200,000	200,000					3.750	3.750	AO	1,917		09/24/2009	10/01/2014
369300-AL-2	GENERAL CABLE CORP 4.500000% 11/15/2029				4FE	6,222,420	103.5000	6,222,420	6,012,000	6,222,174		(246)			4.500	4.238	MN	9,770		12/18/2009	11/15/2029
36962G-4C-5	GENERAL ELEC CAP CORP				1FE	4,994,450	108.1070	5,405,360	5,000,000	4,995,068		618			5.900	5.926	MN	39,333	147,500	05/06/2009	05/13/2014
36962G-4E-1	GENERAL ELEC CAP CORP				1FE	29,950,800	102.0630	30,619,020	30,000,000	29,956,813		6,013			3.500	3.558	FA	402,500		08/10/2009	08/13/2012
36962G-K9-4	GENERAL ELEC CAP CORP			3	1FE	1,435,000	94.3450	1,886,894	2,000,000	1,503,129		68,129			0.514	8.088	MJSD	485	15,360	03/16/2009	09/15/2014
36962G-W7-5	GENERAL ELEC CAP CORP			3	1FE	2,619,789	84.3960	4,219,800	5,000,000	2,717,112		82,877			0.658	5.648	FMAN	5,210	90,058	05/02/2006	05/05/2026
36967H-AD-9	GENERAL ELEC CAP CORP				1FE	46,044,580	103.0820	46,386,990	45,000,000	45,738,184		(306,396)			3.000	2.131	JD	82,500	1,350,000	02/26/2009	12/09/2011
36967H-AH-0	GENERAL ELEC CAP CORP				1FE	10,006,200	101.4030	10,140,250	10,000,000	10,004,696		(1,504)			2.200	2.146	JD	14,056	201,667	03/05/2009	06/08/2012
36967H-AL-1	GENERAL ELEC CAP CORP				1FE	55,039,062	101.1280	55,620,400	55,000,000	55,024,050		(15,012)			1.800	1.760	MS	302,500	492,250	03/24/2009	03/11/2011
36967H-AN-7	GENERAL ELEC CAP CORP				1FE	19,992,000	101.4490	20,289,800	20,000,000	19,994,090		2,090			2.250	2.264	MS	136,250	225,000	03/09/2009	03/12/2012
370334-BE-3	GENERAL MILLS INC				2FE	5,990,520	108.7880	6,527,262	6,000,000	5,994,599		1,809			5.650	5.726	MS	104,525	339,000	08/24/2007	09/10/2012
370334-BG-8	GENERAL MILLS INC				2FE	3,991,360	107.8840	4,315,360	4,000,000	3,993,553		1,576			5.250	5.333	FA	79,333	215,833	07/31/2008	08/15/2013
45957@-AD-8	GENERAL PARTS (INT'L GROUP) SER. A SR NT				2	1,800,000	102.1150	1,838,070	1,800,000	1,800,000					5.240	5.240	MN	15,720	94,320	10/08/2004	11/01/2011
45957@-AE-6	GENERAL PARTS (INT'L GROUP) SER. B SR NT				2	2,750,000	101.7940	2,799,337	2,750,000	2,750,000					5.980	5.980	MN	27,408	164,450	10/08/2004	11/01/2016
375558-AH-6	GILEAD SCIENCES INC .625000% 05/01/2013				1	7,256,746	123.3750	8,327,813	6,750,000	6,981,491		(99,686)			0.625	(0.329)	MN	7,031	33,594	09/22/2009	05/01/2013
377372-AC-1	GLAXOSMITHKLINE CAP INC		R		1FE	5,375,100	107.3450	5,367,245	5,000,000	5,354,989		(20,111)			4.850	2.635	MN	30,986	121,250	10/14/2009	05/15/2013
38011M-AA-6	GMX RESOURCES INC 5.000000% 02/01/2013				4	700,000	87.6250	613,375	700,000	613,375	(24,500)				5.000	5.000	FA	14,583	35,000	02/11/2008	02/01/2013
05069M-30-6	GOLDMAN SACHS - RITS 2006-7			3	1FE	99,500	0.0000		11,974,998						0.089	7.822	FMAN			05/24/2006	06/08/2026
05069G-30-9	GOLDMAN SACHS - RITS 2006-8			3	1FE	81,608	0.0000		11,975,000						10.289	7.822	FMAN			05/24/2006	06/08/2026
74039F-30-4	GOLDMAN SACHS - RITS 2006-A 2006-A			13	2FE	303,969	0.0000		11,799,983						8.045	5.105	FMAN			07/25/2006	08/14/2026
38143U-AB-7	GOLDMAN SACHS GROUP INC				1FE	10,257,200	105.7860	10,578,610	10,000,000	10,233,793		(23,407)			5.150	4.510	JJ	237,472		07/15/2009	01/15/2014
38146F-AA-9	GOLDMAN SACHS GROUP INC				1FE	10,353,000	103.8930	10,389,340	10,000,000	10,268,080		(84,920)			3.250	2.136	JD	14,444	337,639	03/06/2009	06/15/2012
38146F-AF-8	GOLDMAN SACHS GROUP INC				1FE	19,941,040	100.8940	20,178,880	20,000,000	19,960,284		19,244			1.625	1.748	JJ	149,861	157,083	03/24/2009	07/15/2011
38239D-AA-2	GOODMAN GLOBAL GRP INC	@		1	4FE	1,114,106	56.7500	1,135,000	2,000,000	1,119,565		5,459			0.000	21.594	NA			12/11/2009	12/15/2014
382410-AC-2	GOODRICH PETROLEUM CORP 5.000000% 10/01/			1	4Z	761,250	102.8750	771,563	750,000	760,728		(522)			5.000	4.661	AO	9,688		09/23/2009	10/01/2029
990929-9A-1	GRACEWAY PHARMACEUTICALS TERM B			2	4FE		96.2730					30,448			2.981	0.000	MJSD			06/30/2009	05/03/2012
39248#-9A-6	GREEKTOWN HOLDINGS, LLC INCREMENTAL TERM			2	6FE	478,892	34.5070	172,283	499,265	172,283		(5,132)	302,381		5.000	7.856	MJSD	6,360		10/15/2008	12/03/2012
39248#-9D-0	GREEKTOWN HOLDINGS, LLC TERM LOAN B			2	6FE	2,398,635	34.5070	862,937	2,500,735	862,937		(25,706)	1,514,574		5.000	7.861	JAJO	31,859		10/14/2008	12/03/2012
40624@-AB-6	HALLMARK CARDS INC. SERIES B SR NTS				2	10,685,500	112.4030	11,240,324	10,000,000	10,200,103		(67,833)			8.920	8.037	JJ	391,489	892,000	01/12/2000	07/23/2012
41659E-EV-5	HARTFORD LIFE GLOB FUND				1FE	4,991,150	101.9820	5,099,085	5,000,000	4,997,788		1,868			5.200	5.241	FA	98,222	260,000	03/02/2006	02/15/2011
418056-AP-2	HASBRO INC				2FE	4,822,256	105.8260	5,291,300	5,000,000	4,843,134		15,037			6.300	6.340	MS	92,750	315,000	09/12/2007	09/15/2017
404119-AX-7	HCA INC			1	4FE	3,180,000	107.3750	3,221,250	3,000,000	3,177,386		(2,614)			9.250	8.098	MN	35,458		11/24/2009	11/15/2016
197677-9A-7	HCA, INC. TRANCHE B TERM LOAN			2	3FE	2,972,570	98.1270	2,916,883	2,972,570	2,916,883	(55,687)				2.501	7.853	MJSD	19,445	70,084	09/28/2007	11/17/2013
404132-AB-8	HCC INSURANCE HOLDINGS 1.300000% 04/01/2			1	1FE	1,682,772	120.5000	1,807,500	1,500,000	1,500,000		(14,244)			1.300	(2.289)	AO	4,875	19,500	07/12/2006	04/01/2023
423074-AJ-2	HEINZ (H.J.) CO.				2FE	5,997,900	107.4990	6,449,916	6,000,000	5,998,458		386			5.350	5.358	JJ	148,017	321,000	07/09/2008	07/15/2013
127914-AB-5	HELIX ENERGY SOLUTIONS 3.250000% 12/15/2			1	2	733,465	90.0000	450,000	500,000	624,828		(46,217)			3.250	(4.527)	JD	722	16,250	09/17/2007	12/15/2025
806407-AB-8	HENRY SCHEIN INC 3.000000% 08/15/2034			1	1	4,244,861	118.2500	4,848,250	4,100,000	4,138,863		(55,488)			3.000	1.968	FA	46,467	75,000	09/21/2009	08/15/2034
427093-AA-7	HERCULES OFFSHORE LLC 3.375000% 06/01/20			1	4	1,885,890	79.3750	1,587,500	2,000,000	1,587,500	680,983	(8,483)			3.375	4.418	JD	5,625	67,500	08/25/2008	06/01/2038
428040-BZ-1	HERTZ CORPORATION			1	4FE	508,750	102.2500	511,250	500,000	508,504		(246)			8.875	48.237	JJ	22,188		12/03/2009	01/01/2014
428236-AU-7	HEWLETT-PACKARD CO				1FE	9,995,600	104.8940	10,489,360	10,000,000	9,996,790		1,190			4.250	4.257	FA	149,931	210,139	02/23/2009	02/24/2012
428236-AV-5	HEWLETT-PACKARD CO				1FE	2,144,280	106.7860	2,135,714	2,000,000	2,138,680		(5,600)			4.750	3.060	JD	7,653	47,500	10/19/2009	06/02/2014
428303-AH-4	HEXION SPECIALTY CHEMICA			1	5FE	1,725,000	98.0000	1,690,500	1,725,000	1,690,500	1,198,875				9.750	10.740	MN	21,491	168,188	10/27/2006	11/15/2014
428303-AG-6	HEXION US FIN/NOVA SCOTI			1	5FE	875,500	85.0000	722,500	850,000	722,500	501,008	(8,008)			4.773	9.112	FMAN	5,296	48,923	08/01/2007	11/15/2014
436440-AA-9	HOLOGIC INC 2.000000% 12/15/2037			1	3FE	12,922,218	85.3750	10,671,875	12,500,000	10,671,875	3,520,790	(114,540)			2.000	1.508	JD	11,111	250,000	06/05/2008	12/15/2037
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15			2	4	910,432	104.7840	1,146,067	1,093,744	891,585	914,205	(22,620)			3.000	3.031	MON	2,734	32,432	02/12/2002	12/01/2015
437076-AR-3	HOME DEPOT INC				2FE	3,672,749	107.0560	4,282,228	4,000,000	3,749,279		53,139			5.250	5.341	JD	8,750	210,000	12/13/2006	12/16/2013
44044K-AB-7	HORIZON LINES INC 4.250000% 08/15/2012				5FE	1,285,375	81.2500	1,137,500	1,400,000	1,137,500	395,673	24,327			4.250	6.397	FA	22,478	59,500	03/04/2008	08/15/2012
440543-AE-6	HORNBECK OFFSHORE SRVCS 1.625000% 11/15/			1	3FE	1,498,389	87.2500	1,308,750	1,500,000	1,308,750	(189,654)	14			1.625	1.652	MN	3,115	12,188	09/22/2009	11/15/2026
44107T-AD-8	HOST HOTELS & RESORTS LP			1	3FE	496,225	100.6250	503,125	500,000	497,477	112,052	425			6.875	7.848	MN	5,729	34,375	10/27/2006	11/01/2014
44108E-AS-7	HOST MARRIOTT LP			1	3FE	2,230,673	101.6250	2,286,563	2,250,000	2,238,439	424,658	2,531			7.125	7.949	MN	26,719	160,313	06/02/2006	11/01/2013
44266R-AA-5	HOWARD HUGHES MEDICAL IN				1FE	18,957,060	101.3290	19,252,472	19,000,000	18,959,967		2,907			3.450	3.527	MS	242,171		08/12/2009	09/01/2014
451055-AA-5	ICONIX BRAND GROUP INC 1.875000% 06/30/2				4FE	2,250,000	89.3750	2,010,938	2,250,000	2,010,938	863,438				1.875	1.876	JD	117	42,188	06/14/2007	06/30/2012
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%				4	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					3.000	3.211	JAJO	15,000	57,750	12/10/2002	01/01/2015
452327-AB-5	ILLUMINA INC .625000% 02/15/2014				6*	90,383	146.0000	146,000	100,000		(94,098)	1,356			0.625	2.128	FA	236	625	03/13/2007	02/15/2014
45257#-AA-9	IMPACT CHILDCARE LLC				5	871,281	85.3900	743,987	871,281	743,987	(68,172)				5.053	5.024	JAJO	9,293	21,440	01/15/2009	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	Maturity
45257@-AA-1	IMPACT COMMERC OPPRT LLC SER 2006-1				5	2,167,077	92.1000	1,995,878	2,167,077	1,995,878	(171,199)				7.780	7.855	JAJO	168,551	78,815	09/21/2006	10/30/2014
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1				5	749,403	43.6020	310,258	711,569	310,258	(67,262)	(105)			7.900	7.533	JAJO	12,180	49,386	02/08/2007	01/31/2029
44981W-AJ-9	ING SEC LIFE INST FUND		R		1FE	7,906,159	99.9070	7,992,560	8,000,000	7,997,746		57,152			4.250	4.299	JJ	156,778	340,000	01/05/2005	01/15/2010
45687A-AD-4	INGERSOLL-RAND CO LTD 4.500000% 04/15/20				2FE	1,600,720	105.2500	2,565,625	1,250,000	1,533,176		(67,544)			4.500	(4.510)	AO	11,875	29,531	06/29/2009	04/15/2012
457985-AH-2	INTEGRA LIFESCIENCES HLD 2.375000% 06/01				3	1,968,548	92.7500	2,086,875	2,250,000	2,013,147	264,912	53,235			2.375	6.620	JD	4,453	44,635	06/18/2009	06/01/2012
458140-AD-2	INTEL CORP 2.950000% 12/15/2035				1FE	10,231,432	96.5000	11,001,000	11,400,000	10,297,021		21,216			2.950	3.525	JD	14,947	268,598	09/22/2009	12/15/2035
458140-AF-7	INTEL CORP 3.250000% 08/01/2039				1FE	7,455,602	114.8750	8,500,750	7,400,000	7,455,147		(455)			3.250	3.211	FA	102,881		08/04/2009	08/01/2039
460690-AV-2	INTERPUBLIC GROUP CO INC				3FE	2,971,875	96.0000	3,024,000	3,150,000	3,017,325	1,594,854	20,721			6.250	7.230	MN	25,156	196,875	04/18/2007	11/15/2014
460690-BA-7	INTERPUBLIC GROUP COS 4.250000% 03/15/20			1	3FE	2,980,340	99.3750	2,981,250	3,000,000	2,975,293	1,028,060	983			4.250	4.426	MS	37,542	127,500	03/05/2008	03/15/2023
459902-AQ-5	INTL GAME TECHNOLOGY 3.250000% 05/01/201				2FE	4,639,220	121.8750	5,484,375	4,500,000	4,623,749		(15,471)			3.250	2.586	MN	24,375	69,063	07/08/2009	05/01/2014
460146-CA-9	INTL PAPER CO				2FE	3,930,067	115.3410	4,613,640	4,000,000	3,936,655		5,025			7.950	7.986	JD	14,133	318,000	05/28/2008	06/15/2018
461202-AB-9	INTUIT INC				2FE	2,648,021	103.5750	3,107,259	3,000,000	2,691,833		31,097			5.750	5.809	MS	50,792	172,500	03/07/2007	03/15/2017
46126P-AC-0	INVERNESS MEDICAL INNOV 3.000000% 05/15/				4FE	3,000,000	114.7500	3,442,500	3,000,000	3,000,000	1,110,000				3.000	3.000	MN	11,500	90,000	05/09/2007	05/15/2016
46185R-AK-6	INVITROGEN CORPORATION 1.500000% 02/15/2			1	3FE	2,730,300	115.5000	3,465,000	3,000,000	2,766,510	502,505	14,006			1.500	3.622	FA	17,000	45,000	06/19/2007	02/15/2024
46185R-AM-2	INVITROGEN CORPORATION 3.250000% 06/15/2			1	3FE	4,531,330	118.0000	5,428,000	4,600,000	4,541,436	628,593	2,843			3.250	3.581	JD	6,644	149,500	10/09/2006	06/15/2025
462613-AD-2	IPALCO ENTERPRISES INC			3	3FE	2,105,000	104.5000	2,090,000	2,000,000	2,060,425	219,726	(29,301)			8.625	5.873	MN	22,042	172,500	06/11/2008	11/14/2011
465741-AJ-5	ITRON INC 2.500000% 08/01/2026			1	4FE	1,366,113	124.7500	1,372,250	1,100,000	1,220,221	113,524	(72,252)			2.500	(4.022)	FA	11,458	21,250	07/07/2009	08/01/2026
94978#-CA-3	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR				3	1,799,858	94.4890	1,700,676	1,799,858	1,700,676	(99,182)				6.210	6.211	JJ	55,575	107,883	06/16/2004	01/02/2020
94978#-CB-1	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR				3	1,806,254	94.4590	1,706,169	1,806,254	1,706,169	(100,085)				6.210	6.211	JJ	55,773	108,310	06/16/2004	01/02/2020
46648@-AB-5	J.M. HUBER 7.07% SERIES B SENIOR NOTES D				3	10,171,400	102.8620	10,286,171	10,000,000	9,996,604	946,154	(39,940)			7.070	6.653	AO	119,797	707,000	02/01/2005	10/30/2012
466313-AE-3	JABIL CIRCUIT INC				3FE	1,558,125	105.0000	1,575,000	1,500,000	1,557,666		(459)			7.750	6.981	JJ	45,208		12/02/2009	07/15/2016
469815-AG-9	JACOBS ENTERTAINMENT			1	4FE	1,116,275	93.2500	1,258,875	1,350,000	1,133,262		16,987			9.750	14.780	JD	5,850	65,813	06/24/2009	06/15/2014
708130-AC-3	JC PENNEY CORPORATION IN				3FE	1,140,017	88.8000	1,332,000	1,500,000	1,145,020		3,321			6.375	6.459	AO	20,188	95,625	04/25/2007	10/15/2036
47580*-BA-6	JELD-WEN, INC. (2006 TRANSACTION) 2012 (			3	4	3,801,289	62.0000	5,875,599	9,476,773	3,641,809		(167,639)			10.960	5.961	MON			09/08/2006	09/30/2012
24422E-QR-3	JOHN DEERE CAPITAL CORP				1FE	3,624,763	105.6840	4,227,368	4,000,000	3,663,097		29,737			5.350	5.390	AO	52,311	214,000	03/31/2008	04/03/2018
478160-AU-8	JOHNSON & JOHNSON				1FE	2,947,521	107.5640	3,226,908	3,000,000	2,952,916		4,245			5.150	5.216	JJ	71,242	163,942	06/18/2008	07/15/2018
478366-AQ-0	JOHNSON CONTROLS INC				2FE	6,169,680	104.9400	6,296,430	6,000,000	6,132,577		(37,103)			5.250	3.070	JJ	145,250		09/09/2009	01/15/2011
478366-AR-8	JOHNSON CONTROLS INC				2FE	2,833,566	101.7070	3,051,222	3,000,000	2,879,132		15,993			5.500	6.112	JJ	76,083	165,000	05/26/2006	01/15/2016
46625H-GG-9	JP MORGAN CHASE & CO				1FE	4,953,819	105.8530	5,292,635	5,000,000	4,964,156		23,535			5.600	5.319	JD	23,333	280,000	01/31/2007	06/01/2011
48121C-JN-7	JP MORGAN CHASE BANK NA				1FE	1,858,954	104.9310	2,098,618	2,000,000	1,871,002		15,275			5.875	5.473	JD	5,875	117,500	11/09/2006	06/13/2016
46625H-HP-8	JPMORGAN CHASE & CO				1FE	4,989,400	100.2960	5,014,790	5,000,000	4,989,915		515			3.700	3.624	JJ	52,931		09/15/2009	01/20/2015
481247-AA-2	JPMORGAN CHASE & CO				1FE	10,303,400	103.4980	10,349,820	10,000,000	10,241,442		(61,958)			3.125	1.973	JD	26,042	311,632	03/06/2009	12/01/2011
481247-AK-0	JPMORGAN CHASE & CO				1FE	79,950,400	101.3900	81,111,760	80,000,000	79,962,867		12,467			2.200	2.096	JD	78,222	1,427,556	02/18/2009	06/15/2012
442488-AZ-5	K HOVNANIAN ENTERPRSIES				5FE	720,000	71.5000	2,145,000	3,000,000	778,240		58,240			7.500	40.827	MN	28,750	225,000	03/12/2009	05/15/2016
485134-BL-3	KANSAS CITY POWER & LT				2FE	2,996,760	114.2030	3,426,090	3,000,000	2,996,936		176			7.150	7.184	AO	53,625	111,421	03/19/2009	04/01/2019
487836-AS-7	KELLOGG CO				1FE	10,641,700	106.6480	10,664,780	10,000,000	10,398,757		(242,943)			6.600	3.314	AO	165,000	660,000	03/13/2009	04/01/2011
487836-BA-5	KELLOGG CO				1FE	7,706,273	104.8300	8,386,440	8,000,000	7,791,324		58,966			4.250	4.292	MS	108,611	340,000	03/03/2008	03/06/2013
492386-AU-1	KERR-MCGEE CORP				2FE	4,270,104	108.2990	4,873,442	4,500,000	4,264,606		8,718			6.950	6.384	JJ	156,375	312,750	10/12/2006	07/01/2024
49338P-AB-0	KEYSTONE AUTOMOTIVE OPER			1	5FE	358,656	43.0000	860,000	2,000,000	472,810	615,041	61,613	866,344		9.750	87.079	MN		97,500	02/05/2008	11/01/2013
990776-9A-6	KEYSTONE AUTOMOTIVE OPERATIONS, INC. TER			2	5FE	2,826,237	100.0460	2,824,885	2,823,599	2,824,027	960	(1,153)			3.771	4.205	MJSD	8,184	130,869	11/14/2008	01/12/2012
494550-AY-2	KINDER MORGAN ENER PART				2FE	2,670,524	105.9210	3,177,645	3,000,000	2,703,882		25,563			5.950	5.985	FA	67,433	178,500	02/05/2008	02/15/2018
49460W-AF-6	KINETIC CONCEPTS INC 3.250000% 04/15/201				4FE	3,272,810	98.7500	3,209,375	3,250,000	3,209,375	1,425,014	(3,139)			3.250	3.134	AO	22,299	105,625	07/15/2008	04/15/2015
49567#-AA-6	KINGDOM FILMS LLC (DISNEY) SUB NOTE				4	5,250,000	100.0000	5,250,000	5,250,000	5,250,000					0.000	5.070	FMAN			08/11/2006	08/16/2015
50075N-AL-8	KRAFT FOODS INC				2FE	1,945,073	105.6740	2,113,472	2,000,000	1,939,948		13,845			5.250	4.692	AO	26,250	105,000	06/09/2005	10/01/2013
50075N-AQ-7	KRAFT FOODS INC				2FE	5,597,783	107.2410	5,898,244	5,500,000	5,578,412		(15,515)			6.000	5.013	FA	128,333	255,000	04/07/2009	02/11/2013
50075N-AS-3	KRAFT FOODS INC				2FE	961,709	108.5060	1,085,056	1,000,000	966,232		3,251			6.500	6.576	FA	25,278	65,000	08/08/2007	08/11/2017
50075N-AS-3	KRAFT FOODS INC	D			2FE	4,808,545	108.5060	5,425,280	5,000,000	4,831,158		16,257			6.500	6.576	FA	126,389	325,000	08/08/2007	08/11/2017
501044-CD-1	KROGER CO				2FE	5,073,716	108.9400	5,447,010	5,000,000	5,033,636		(12,383)			6.200	5.862	JD	13,778	310,000	10/12/2006	06/15/2012
501044-CE-9	KROGER CO				2FE	4,908,382	106.7950	5,014,030	4,695,000	4,889,100		(17,050)			5.500	3.896	FA	107,594	55,000	08/21/2009	02/01/2013
501044-CJ-8	KROGER CO/THE				2FE	2,700,705	105.7510	2,696,663	2,550,000	2,692,581		(8,124)			5.000	3.195	AO	26,917		10/15/2009	04/15/2013
502413-AL-1	L-3 COMMUNICATIONS CORP			1	3FE	3,306,149	101.0000	3,535,000	3,500,000	3,391,456	145,351	26,105			6.125	7.535	JJ	98,851	214,375	02/27/2006	07/15/2013
502413-AW-7	L-3 COMMUNICATIONS CORP 3.000000% 08/01/			1	3FE	3,275,250	105.0000	3,465,000	3,300,000	3,277,234		581			3.000	3.175	FA	41,250	99,000	06/12/2006	08/01/2035
50540R-AG-7	LABORATORY CORP AMERICA HOLDINGS	@		1	2FE	3,064,735	100.7500	3,590,730	3,564,000	2,823,985		(88,033)			0.000	(18.479)	NA		2,831	03/11/2009	09/11/2021
513075-AG-6	LAMAR MEDIA CORP			1	4FE	2,228,739	99.7500	2,274,300	2,280,000	2,253,199	427,232	7,667			7.250	9.401	JJ	82,650	165,300	06/07/2006	01/01/2013
990954-9B-7	LAS VEGAS SANDS LLC DELAYED DRAW TERM LO			2	4FE	197,000	100.0000	197,000	197,000	197,000					2.001	2.208	JAJO	1,066	4,252	09/30/2008	05/23/2014
991082-9C-4	LAUREATE EDUCATION, INC INCREMENTAL TERM			2	4FE		98.0120								7.000	0.000	MJSD	3,694		10/19/2009	08/15/2014

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 (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 Maturity
991082-9A-8	LAUREATE EDUCATION, INC. TERM LOAN B			2	4FE		98.2650								0.000	0.000	MJSD	5,527		10/11/2007	08/18/2014
991082-9B-6	LAUREATE EDUCATION, INC. TERM LOAN B DEL			2	4FE		100.0000								0.000	0.000	MJSD	827		09/22/2008	08/17/2014
530715-AR-2	LIBERTY MEDIA CORP 3.250000% 03/15/2031			1	3FE	2,226,522	59.5000	1,785,000	3,000,000	1,785,000	821,864	18,136			3.250	29.640	MS	28,708	115,324	08/17/2005	03/15/2031
530718-AF-2	LIBERTY MEDIA LLC 3.12500% 03/30/2023			1	3FE	8,412,167	100.6250	8,301,563	8,250,000	8,284,100	2,397,452	(32,727)			3.125	2.702	MS	65,169	376,283	06/03/2008	03/30/2023
53219L-AH-2	LIFEPOINT HOSPITALS INC 3.500000% 05/15/				4FE	2,353,988	93.1250	2,514,375	2,700,000	2,455,347	582,238	47,235			3.500	5.862	MN	12,075	94,500	10/30/2007	05/15/2014
534187-AW-9	LINCOLN NATIONAL CORP				2FE	838,226	91.5810	915,811	1,000,000	840,476		1,623			6.300	6.361	AO	14,350	63,000	10/11/2007	10/09/2037
535678-AA-4	LINEAR TECHNOLOGY CORP 3.000000% 05/01/2			1	3	4,617,135	100.2500	4,511,250	4,500,000	4,511,250	1,270,701	(16,326)			3.000	2.828	MN	22,500	135,000	05/23/2007	05/01/2027
535678-AC-0	LINEAR TECHNOLOGY CORP 3.000000% 05/01/2			1	3	2,853,621	100.2500	3,007,500	3,000,000	2,863,922	687,048	5,625			3.000	3.854	MN	15,000	90,000	03/14/2008	05/01/2027
53961*-AQ-9	LOCAL INITIATIVES SUPPORT CORP				4	714,286	100.0000	714,286	714,286	714,286					4.000	4.000	JJ	14,286	28,111	06/02/1999	06/02/2014
53961*-AS-5	LOCAL INITIATIVES SUPPORT CORPORATION				4	857,143	100.0000	857,143	857,143	857,143					4.000	4.001	JJ	17,143	32,714	03/22/2000	03/22/2015
502161-AJ-1	LSI CORP 4.000000% 05/15/2010				4	4,108,788	100.3750	4,115,375	4,100,000	4,098,105	266,150	3,580			4.000	4.099	MN	20,956	164,000	06/26/2008	05/15/2010
549463-AE-7	LUCENT TECHNOLOGIES		R		4FE	2,034,443	71.6250	1,719,000	2,400,000	1,719,000	751,628	7,372			6.450	7.678	MS	45,580	154,800	05/24/2006	03/15/2029
549463-AH-0	LUCENT TECHNOLOGIES 2.875000% 06/15/2025		R	13	4FE	4,607,500	85.2500	4,049,375	4,750,000	4,049,375	1,828,620	6,067			2.875	3.011	JD	6,069	136,563	06/13/2006	06/15/2025
555904-AB-7	MACROVISION CORP 2.625000% 08/15/2011				4	181,792	123.6250	309,063	250,000	202,100		23,975			2.625	(0.150)	FA	2,479	6,563	09/11/2007	08/15/2011
55616X-AA-5	MACYS RETAIL HLDGS INC				3FE	1,010,000	103.5000	1,035,000	1,000,000	1,009,937		(63)			7.450	7.275	JJ	34,353		12/03/2009	07/15/2017
565849-AG-1	MARATHON OIL CORP				2FE	1,991,700	110.6160	2,212,328	2,000,000	1,992,964		1,264			6.500	6.679	FA	49,111	64,278	02/11/2009	02/15/2014
573284-AK-2	MARTIN MARIETTA MATERIAL				2FE	1,850,314	102.9380	2,058,750	2,000,000	1,864,629		11,308			6.600	6.595	AO	27,867	132,000	04/16/2008	04/15/2018
576203-AJ-2	MASSEY ENERGY CO 3.250000% 08/01/2015				3FE	1,682,806	87.3750	1,747,500	2,000,000	1,732,739	608,650	39,090			3.250	6.110	FA	27,083	63,014	09/15/2008	08/01/2015
57629W-AW-0	MASSMUTUAL GLOBAL FUNDIN			3	1FE	14,753,744	98.5420	14,781,285	15,000,000	14,865,515		77,816	19,411		0.346	5.594	FMAN	5,040	183,450	08/17/2006	08/26/2011
576323-AG-4	MASTEC INC 4.000000% 06/15/2014				4FE	1,000,000	105.2500	1,052,500	1,000,000	1,000,000					4.000	4.000	JD	1,778	21,111	06/01/2009	06/15/2014
577729-AE-6	MAXTOR CORP 2.375000% 08/15/2012			1	4FE	1,534,100	118.0000	1,357,000	1,150,000	1,225,878	644,021	(115,331)			2.375	(6.676)	FA	10,318	27,313	06/14/2007	08/15/2012
581241-AA-4	MCJUNKIN RED MAN CORP			1	4FE	1,462,995	97.7500	1,466,250	1,500,000	1,463,100		105			9.500	12.480	JD	3,958		12/16/2009	12/15/2016
15135#-BC-5	MDU RESOURCES / CENTENNIAL ENERGY HOLDIN			2		15,000,000	101.1480	15,172,200	15,000,000	15,000,000					5.030	5.030	MS	197,008	754,500	09/08/2005	09/27/2015
58470K-AA-2	MEDICIS PHARMACE			1	3	3,529,881	101.5000	3,552,500	3,500,000	3,364,750	894,459	(1,584)			2.500	2.605	JD	6,563	87,500	03/24/2008	06/04/2032
585055-AL-0	MEDTRONIC INC 1.500000% 04/15/2011				1FE	6,640,168	101.5000	7,105,000	7,000,000	6,760,568		138,073			1.500	4.279	AO	22,167	105,000	03/16/2009	04/15/2011
585055-AM-8	MEDTRONIC INC 1.625000% 04/15/2013				1FE	19,325,600	104.3750	19,831,250	19,000,000	19,226,432		(75,558)			1.625	1.250	AO	65,181	268,125	09/22/2009	04/15/2013
587200-AF-3	MENTOR GRAPHICS CORP 6.250000% 03/01/202			1	4	1,596,375	97.8750	1,614,938	1,650,000	1,596,448		73			6.250	10.558	MS	34,375		12/14/2009	03/01/2026
050700-30-1	MERRILL LYNCH - RITS 2007-1 2007-1			34	4FE	10,455	0.0000		5,200,000						5.447	9.722	FMAN			06/14/2007	05/30/2027
05070B-30-7	MERRILL LYNCH - RITS 2007-2 2007-2			34	4FE	26,201	0.0000		8,849,999						4.207	7.833	FMAN			03/15/2007	05/22/2027
05070C-30-5	MERRILL LYNCH - RITS 2007-3 2007-3			34	4FE	28,621	0.0000		10,000,000						4.123	7.770	MJSD			03/15/2007	05/29/2027
05070D-30-3	MERRILL LYNCH - RITS 2007-4 2007-4			34	4FE	27,112	0.0000		10,000,000						4.093	7.741	MJSD			03/15/2007	06/01/2027
590188-4M-7	MERRILL LYNCH & CO				1FE	816,903	100.9000	1,008,998	1,000,000	837,949		17,808			6.050	5.794	MN	7,563	60,500	08/16/2006	05/16/2016
59217E-BZ-6	MET LIFE GLOB FUNDING I				1FE	3,988,600	100.7850	4,031,388	4,000,000	3,989,658		1,058			2.875	2.975	MS	33,222		09/10/2009	09/17/2012
552953-AR-2	MGM MIRAGE INC				5FE	3,266,125	77.7500	2,876,750	3,700,000	2,876,750	574,237	45,513			6.625	8.831	JJ	113,030	245,125	07/28/2008	07/15/2015
595112-AH-6	MICRON TECHNOLOGY INC 1.875000% 06/01/20				4FE	4,826,783	96.2500	4,331,250	4,500,000	4,331,250	2,909,698	(46,573)			1.875	0.798	JD	7,031	84,375	06/22/2007	06/01/2014
601073-AD-1	MILLIPORE CORP 3.750000% 06/01/2026			1	3FE	7,052,582	103.1250	7,218,750	7,000,000	7,024,615	288,765	(11,547)			3.750	3.558	JD	21,875	168,750	09/22/2009	06/01/2026
60467P-AH-7	MIRANT AMERICAS GENERATION, LLC				4FE	1,852,813	102.5000	1,793,750	1,750,000	1,786,949	115,167	(25,718)			8.300	6.616	MN	24,208	145,250	04/13/2007	05/01/2011
60467P-AJ-3	MIRANT AMERICAS GENR INC				4FE	1,312,500	90.0000	1,350,000	1,500,000	1,315,430	203,178	2,252			9.125	10.587	MN	22,813	136,875	09/02/2008	05/01/2031
60467M-AA-9	MIRANT MID-ATLAN				3FE	2,957,458	102.1250	2,828,380	2,769,528	2,828,380	343,148	(36,096)			8.625	6.955	JD	120,535	238,748	10/27/2006	06/30/2012
608190-AH-7	MOHAWK INDUSTRIES INC			3	3FE	1,957,940	99.5000	1,990,000	2,000,000	1,970,243		3,890			6.875	6.425	JJ	63,403	127,500	08/08/2006	01/15/2016
60855R-AA-8	MOLINA HEALTHCARE				3	3,255,340	87.2500	2,792,000	3,200,000	2,792,000	973,044	(9,044)			3.750	3.662	AO	30,000	120,000	05/13/2008	10/01/2014
615322-AW-4	MONUMENTAL GLOBAL FUNDNG		R		1FE	2,999,880	100.4390	3,013,155	3,000,000	2,999,995		26			4.625	4.626	MS	40,854	138,750	03/09/2005	03/15/2010
61746S-BR-9	MORGAN STANLEY				1FE	1,182,587	103.3260	2,066,512	2,000,000	1,286,879		74,029			5.375	5.637	AO	22,694	107,500	11/07/2005	10/15/2015
61747Y-CF-0	MORGAN STANLEY				1FE	4,982,550	107.5200	5,376,010	5,000,000	4,984,487		1,937			6.000	6.082	MN	40,000	150,000	05/08/2009	05/13/2014
61757U-AB-6	MORGAN STANLEY				1FE	41,331,974	103.7330	41,493,000	40,000,000	40,944,215		(387,759)			3.250	1.987	JD	108,333	1,296,389	03/24/2009	12/01/2011
61757U-AF-7	MORGAN STANLEY				1FE	10,037,200	101.5390	10,153,890	10,000,000	10,025,539		(11,661)			2.000	1.826	MS	55,000	150,000	03/06/2009	09/22/2011
61757U-AH-3	MORGAN STANLEY				1FE	19,903,200	100.9260	20,185,120	20,000,000	19,926,689		23,489			1.950	2.065	JD	11,917	357,500	03/03/2009	06/20/2012
61757U-AP-5	MORGAN STANLEY				1FE	19,971,800	101.5780	20,315,500	20,000,000	19,979,138		7,338			2.250	2.299	MS	135,000	225,000	03/10/2009	03/13/2012
61748W-AB-4	MORGANS HOTEL GROUP CO 2.375% 10/15/2014				4Z	2,487,410	65.3750	1,634,375	2,500,000	1,634,375	(853,137)	102			2.375	2.486	AO	12,535		12/16/2009	10/15/2014
628530-AG-2	MYLAN LABORATORIES INC 1.250000% 03/15/2				3FE	5,417,484	103.7500	5,550,625	5,350,000	5,372,004	1,452,570	(12,816)			1.250	1.044	MS	19,691	66,875	07/25/2007	03/15/2012
62911*-9B-6	N.E.W. HOLDINGS TERM LOAN			2	4FE	2,353,574	96.1440	2,377,334	2,472,693	2,357,910	(340)	14,453			2.734	4.021	MJSD	4,640	94,853	12/10/2008	05/22/2014
629568-AQ-9	NABORS INDUSTRIES INC				2FE	4,766,852	103.9340	5,196,710	5,000,000	4,790,344		18,775			6.150	6.150	FA	116,167	307,500	02/14/2008	02/15/2018
629568-AP-1	NABORS INDUSTRIES INC .940000% 05/15/201				2FE	19,826,893	97.7500	20,283,125	20,750,000	20,144,938		281,640			0.940	3.182	MN	24,923	105,750	12/16/2009	05/15/2011
631103-AA-6	NASDAQ STOCK MARKET INC 2.500000% 08/15/				3FE	5,739,220	93.7500	5,625,000	6,000,000	5,572,012	1,084,831	47,182			2.500	3.498	FA	56,667	150,000	07/16/2008	08/15/2013
637432-KT-1	NATIONAL RURAL UTIL COOP				1FE	2,781,058	104.3500	3,130,509	3,000,000	2,805,053		17,847			5.450	5.495	FA	68,125	163,500	01/15/2008	02/01/2018
63934E-AM-0	NAVISTAR INTL CORP			1	3FE	1,477,500	102.5000	1,537,500	1,500,000	1,477,597		97			8.250	9.329	MN	21,656		11/24/2009	11/01/2021

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	
		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	Maturity
63934E-AL-2	NAVISTAR INTL CORP 3.000000% 10/15/2014				4FE	3,914,075	103.3750	4,135,000	4,000,000	3,915,836		1,761			3.000	3.488	AO	21,000		12/02/2009	10/15/2014
75523@-AC-2	NCLR/RAZA DEVELOPMENT FUND SR NTS				4	2,100,000	100.0000	2,100,000	2,100,000	2,100,000					3.000	1.002	JAJO	16,100	42,583	11/16/2001	10/23/2011
640094-AF-5	NEFF CORP			1	5Z		10.0000								10.000	0.000	JD		(4,167)	01/10/2008	06/01/2015
990963-9B-8	NEFF CORPORATION 1ST LIEN TERM LOAN			2	6*	135,000	36.4040	163,819	450,000		(163,819)	28,819			3.958	41.246	MJSD	845	20,601	01/31/2009	05/31/2013
64016*-DV-7	NEIGHBORHOOD HSG REPLACEMENT REHAB LOAN				4	11,579,942	62.6580	7,255,760	11,579,942	7,255,760	(4,324,182)				5.000	5.052	JAJO	144,749	575,777	09/03/2008	09/03/2020
64016*-DQ-8	NEIGHBORHOOD HSG SVCS				4	318,861	100.0000	318,861	318,861	318,861					4.000	4.020	JAJO	3,189	12,619	07/15/2002	07/15/2012
64016*-BW-7	NEIGHBORHOOD HSG SVCS AMER				4	2,500,000	100.0000	2,500,000	2,500,000	2,500,000					1.000	1.001	JAJO	6,250	25,000	02/11/1994	02/11/2014
64016*-DL-9	NEIGHBORHOOD HSG SVCS AMER-				4	80,302	100.0000	80,302	80,302	80,302					4.000	4.020	JAJO	803	3,197	03/28/2000	03/28/2010
64016*-DM-7	NEIGHBORHOOD HSG SVCS AMER-				4	395,868	100.0000	395,868	395,868	395,868					4.000	4.020	JAJO	3,959	15,740	03/28/2000	03/28/2010
640204-AG-8	NEIMAN MARCUS GROUP INC			1	5FE	2,282,706	97.7500	2,206,541	2,257,331	2,206,541	1,127,824	(2,614)			9.750	10.089	JAJO	46,463	204,585	01/09/2008	10/15/2015
64110D-AB-0	NETAPP INC 1.750000% 06/01/2013				3	5,656,925	124.0000	7,130,000	5,750,000	5,683,591	1,316,736	18,417			1.750	2.104	JD	8,385	100,625	07/24/2008	06/01/2013
641423-BW-7	NEVADA POWER CO				2FE	2,990,190	107.1580	3,214,725	3,000,000	2,991,229		741			6.500	6.547	FA	81,250	195,542	07/25/2008	08/01/2018
649787-UF-3	NEW YORK STATE GO VAR BFD 01D TAXABLE			3	1FE	6,050,000	99.8300	6,039,715	6,050,000	6,050,000					1.733	4.958	4IWK	4,660	114,358	10/28/2008	03/15/2011
651229-AH-9	NEWELL RUBBERMAID INC 5.500000% 03/15/20				2FE	1,456,090	188.8750	1,888,750	1,000,000	1,447,193		(8,897)			5.500	(2.624)	MS	16,194	12,604	12/02/2009	03/15/2014
651639-AF-3	NEWMONT MINING CORP 1.250000% 07/15/2014				2FE	2,669,912	124.7500	3,118,750	2,500,000	2,612,315		(24,838)			1.250	0.263	JJ	14,410	31,250	09/26/2007	07/15/2014
651639-AH-9	NEWMONT MINING CORP 1.250000% 07/15/2014				2FE	2,106,660	124.7500	2,495,000	2,000,000	2,096,863		(9,797)			1.250	0.178	JJ	11,528		07/10/2009	07/15/2014
651639-AG-1	NEWMONT MINING CORP 1.625000% 07/15/2017				2FE	2,443,147	123.8750	2,849,125	2,300,000	2,410,225		(14,112)			1.625	0.968	JJ	17,234	37,375	09/05/2007	07/15/2017
651639-AJ-5	NEWMONT MINING CORP 1.625000% 07/15/2017				2FE	554,885	123.8750	619,375	500,000	547,096		(6,152)			1.625	0.358	JJ	3,747	8,125	09/22/2008	07/15/2017
652482-BJ-8	NEWS AMERICA INC				2FE	399,310	100.5010	502,508	500,000	400,158		1,224			6.200	5.945	JD	1,378	31,000	03/01/2005	12/15/2034
62912X-AB-0	NGPL PIPECO LLC				2FE	949,121	110.3470	1,103,472	1,000,000	954,094		4,015			7.119	7.119	JD	3,164	71,190	12/14/2007	12/15/2017
990619-9A-8	NIELSEN FINANCE LLC CLASS A DOLLAR TERM			2	4FE	3,409,088	99.6720	3,409,967	3,421,197	3,408,767	(1,200)	1,096			2.235	2.432	MJSD	4,885	106,404	12/10/2008	08/09/2013
65409Q-AJ-1	NIELSEN FINANCE LLC/CO			1	5FE	2,010,000	91.2500	2,737,500	3,000,000	2,182,913		172,913			0.000	42.570	FA			06/02/2009	08/01/2016
67021B-AB-5	NII CAPITAL CORP			1	4FE	991,870	97.3750	973,750	1,000,000	973,750	(18,143)	23			8.875	9.602	MN	3,944		12/09/2009	12/15/2019
65473Q-AR-4	NISOURCE FINANCE CORP				2FE	3,973,128	96.9700	4,848,505	5,000,000	4,051,097		53,944			5.450	5.491	MS	80,236	272,500	09/07/2005	09/15/2020
655844-AZ-1	NORFOLK SOUTHERN CORP				2FE	5,781,299	105.7820	6,346,914	6,000,000	5,805,240		17,570			5.750	5.781	AO	86,250	345,000	04/01/2008	04/01/2018
666807-BB-7	NORTHROP GRUMMAN CORP				2FE	9,981,400	100.3840	10,038,440	10,000,000	9,982,833		1,433			3.700	3.743	FA	155,194		07/27/2009	08/01/2014
66989H-AA-6	NOVARTIS CAPITAL CORP		R		1FE	2,996,910	105.1180	3,153,531	3,000,000	2,997,416		506			4.125	4.148	FA	48,469	61,875	02/04/2009	02/10/2014
629377-AU-6	NRG ENERGY INC			1	4FE	1,002,500	100.1250	1,001,250	1,000,000	1,001,250	(1,217)	(33)			7.375	10.232	FA	30,729		12/03/2009	02/01/2016
629377-AX-0	NRG ENERGY INC			1	4FE	825,000	100.2500	827,063	825,000	825,000	66,000				7.375	7.371	JJ	28,056	60,844	11/08/2006	01/15/2017
629377-BG-6	NRG ENERGY INC			1	4FE	3,052,500	102.5000	3,075,000	3,000,000	3,052,062		(438)			8.500	8.233	JD	11,333	134,583	11/24/2009	06/15/2019
67059T-AA-3	NUSTAR LOGISTICS				2FE	998,020	109.6690	1,096,688	1,000,000	998,266		145			7.650	7.711	AO	16,150	76,500	04/01/2008	04/15/2018
670704-AA-3	NUVASIVE INC 2.250000% 03/15/2013				5	900,000	98.7500	888,750	900,000	888,750	56,250				2.250	2.250	MS	5,963	20,250	03/03/2008	03/15/2013
67090F-AD-8	NUVEEN INVESTMENTS INC			1	5FE	2,257,550	90.7500	2,105,400	2,320,000	2,105,400	1,585,992	6,108			10.500	11.451	MN	31,127	243,600	05/12/2008	11/15/2015
67090F-9A-6	NUVEEN INVESTMENTS, INC. TERM LOAN B			2	4FE	1,285,633	97.5990	1,313,730	1,346,051	1,284,965		(706)			3.281	4.630	MJSD	7,915	64,405	05/31/2009	11/13/2014
674599-BX-2	OCCIDENTAL PETROLEUM COR				1FE	992,920	100.7320	1,007,321	1,000,000	993,470		550			4.125	4.273	JD	3,438	22,458	05/12/2009	06/01/2016
677415-CL-3	OHIO POWER COMPANY - IBC				2FE	3,813,549	106.0170	4,240,676	4,000,000	3,840,521		19,273			6.000	6.048	JD	20,000	240,000	06/07/2006	06/01/2016
681904-AG-3	OMNICARE INC			1	4FE	992,968	97.0000	1,042,750	1,075,000	1,030,063	115,915	11,148			6.125	8.439	JD	5,487	65,844	02/01/2006	06/01/2013
681919-AT-3	OMNICOM GROUP INC 0% 07/01/2038	@		1	1FE	8,805,801	98.2500	8,842,500	9,000,000	8,653,998		11,869			0.000	0.402	NA			09/06/2006	07/01/2038
682189-AF-2	ON SEMICONDUCTOR CORP 2.625000% 12/15/20			1	4FE	2,070,985	111.1250	1,889,125	1,700,000	1,887,666	1,020,410	(54,994)			2.625	(0.521)	JD	1,983	44,625	03/12/2007	12/15/2026
682189-AG-0	ON SEMICONDUCTOR CORP 2.625000% 12/15/20			1	4FE	1,137,530	111.1250	1,111,250	1,000,000	1,090,408	571,875	(23,967)			2.625	0.789	JD	1,167	26,250	05/14/2008	12/15/2026
682680-AL-7	ONEOK INC				2FE	15,024,520	105.7670	14,807,366	14,000,000	14,810,427		(214,093)			7.125	2.528	AO	210,583	498,750	08/21/2009	04/15/2011
68268N-AD-5	ONEOK PARTNERS LP				2FE	2,690,174	104.5790	3,137,373	3,000,000	2,694,251		3,080			6.850	6.899	AO	43,383	205,500	09/25/2007	10/15/2037
683399-AB-5	ONYX PHARMACEUTICALS INC 4.000000% 08/15				4	500,000	105.8750	529,375	500,000	500,000					4.000	4.000	FA	7,722		08/06/2009	08/15/2016
68389X-AD-7	ORACLE CORP				1FE	8,414,724	107.3060	8,584,488	8,000,000	8,395,034		(20,262)			4.950	3.361	AO	83,600	148,500	10/20/2009	04/15/2013
671040-AH-6	OSI PHARMACEUTICALS INC 3.000000% 01/15/			1	4	1,450,270	92.0000	1,380,000	1,500,000	1,358,394	70,388	(11,014)			3.000	4.508	JJ	20,750	15,000	09/09/2009	01/15/2038
694308-GC-5	PACIFIC GAS & ELECTRIC				1FE	2,830,290	103.1930	3,095,781	3,000,000	2,955,041		36,366			4.200	5.544	MS	42,000	126,000	04/19/2006	03/01/2011
6944P0-AF-2	PACIFIC LIFE GLOBAL FNDG			3	1FE	4,981,474	94.4250	4,721,230	5,000,000	4,990,417		6,412			0.481	3.726	MJSD	668	57,876	06/15/2005	06/22/2011
70109H-AH-8	PARKER-HANNIFIN CORP				1FE	1,745,579	105.3480	1,843,588	1,750,000	1,746,137		354			5.500	5.529	MN	12,299	96,250	05/13/2008	05/15/2018
704549-AG-9	PEABODY ENERGY CORP 4.750000% 12/15/2041			1	3FE	5,290,298	101.0000	4,797,500	4,750,000	4,797,500	1,957,915	(10,415)			4.750	4.189	JD	10,028	225,625	10/18/2007	12/15/2041
706451-BG-5	PEMEX PROJ FDG MASTER TR		R		2FE	3,664,508	95.2150	3,808,604	4,000,000	3,668,582		4,074			6.625	7.348	JD	11,778	265,000	01/26/2009	06/15/2035
706451-BR-1	PEMEX PROJ FDG MASTER TR		R		2FE	2,718,862	93.0530	2,791,599	3,000,000	2,722,380		2,812			6.625	6.663	JD	8,833	198,750	05/28/2008	06/15/2038
706451-BS-9	PEMEX PROJ FDG MASTER TR		R		2FE	6,810,759	101.1130	7,077,882	7,000,000	6,832,276		15,205			5.750	5.751	MS	134,167	402,500	05/28/2008	03/01/2018
707569-AL-3	PENN NATIONAL GAMING INC			1	4FE	1,020,469	96.6250	1,014,563	1,050,000	1,014,563	213,339	3,223			6.750	8.809	MS	23,625	70,875	02/09/2007	03/01/2015
707882-AA-4	PENN VIRGINIA CORP 4.500000% 11/15/2012				4	736,000	94.7500	805,375	850,000	750,635	109,775	24,611			4.500	8.675	MN	4,888	38,250	11/07/2008	11/15/2012
708160-BQ-8	PENNEY (JC) CO INC				3FE	1,073,750	109.2500	1,092,500	1,000,000	1,073,246		(504)			7.950	6.657	AO	19,875		12/03/2009	04/01/2017
71343P-AE-1	PEPSIAMERICAS INC				1FE	4,487,625	108.7410	4,893,363	4,500,000	4,493,213		2,373			5.750	5.861	JJ	108,531	258,750	07/11/2007	07/31/2012

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 Maturity
716578-AB-5	PETROLEUM DEVELOPMENT CO			1	4FE	3,029,436	103.1250	3,093,750	3,000,000	2,999,247	1,128,046	(3,799)			12.000	12.738	FA	136,000	360,000	06/30/2008	02/15/2018
717081-CZ-4	PFIZER INC.				1FE	16,976,710	105.7650	17,980,033	17,000,000	16,982,450		5,740			4.450	4.460	MS	222,747	359,338	03/17/2009	03/15/2012
723787-AH-0	PIONEER NATURAL RESOURCE 2.875000% 01/15			1	3FE	3,573,750	107.3750	3,436,000	3,200,000	3,352,336	963,866	(71,905)			2.875	0.349	JJ	42,422	77,625	12/29/2009	01/15/2038
72447X-AC-1	PITNEY BOWES INC				1FE	1,952,960	107.1440	2,142,880	2,000,000	1,959,827		3,983			5.750	5.910	MS	33,861	115,000	09/06/2007	09/15/2017
72650R-AT-9	PLAINS ALL AMER PIPELINE				2FE	2,705,710	106.9390	3,208,161	3,000,000	2,732,204		21,920			6.500	6.599	MN	32,500	195,000	04/18/2008	05/01/2018
69344F-AD-8	PMC SIERRA INC 2.250000% 10/15/2025			1	4	1,428,548	119.5000	1,493,750	1,250,000	1,336,372	353,435	(31,126)			2.250	(0.217)	AO	5,938	28,125	05/09/2007	10/15/2025
693476-AZ-6	PNC FUNDING CORP			3	1FE	9,414,840	97.7180	9,771,770	10,000,000	9,651,496		160,851			0.421	5.309	JAJO	7,361	168,850	01/25/2007	01/31/2012
69347U-AC-4	PNC FUNDING CORP				1FE	2,980,649	103.9610	3,118,827	3,000,000	2,992,410		7,567			5.125	5.134	JD	7,260	153,750	12/07/2005	12/14/2010
736679-MC-2	PORTLAND OREGON LTD TAX PENSION BDS 99D			3	1FE	24,100,000	98.5350	23,746,935	24,100,000	24,100,000					0.105	2.443	WK	211	71,612	10/28/2008	06/01/2019
736679-MD-0	PORTLAND OREGON LTD TAX PENSION BDS 99E			3	1FE	13,925,000	100.0000	13,925,000	13,925,000	13,925,000					0.090	1.938	WK	35	37,290	10/28/2008	06/01/2019
74005P-AN-4	PRAXAIR INC				1FE	2,941,786	106.1290	3,183,873	3,000,000	2,949,900		5,856			5.375	5.399	MN	26,875	161,250	10/30/2006	11/01/2016
74251V-AA-0	PRINCIPAL LIFE INC FDG				1FE	3,149,465	90.3450	3,613,816	4,000,000	3,162,364		8,884			6.050	6.098	AO	51,089	242,000	10/11/2006	10/15/2036
74254P-JR-4	PRINCIPAL LIFE INC FNDG				1FE	4,948,127	103.3050	5,165,260	5,000,000	4,980,608		21,135			5.200	5.211	MN	33,222	260,000	11/03/2005	11/15/2010
742718-DL-0	PROCTER & GAMBLE CO				1FE	15,035,560	106.4780	14,906,864	14,000,000	14,971,483		(64,077)			4.600	2.772	JJ	296,956		10/23/2009	01/15/2014
742718-DL-0	PROCTER & GAMBLE CO	0			1FE	3,220,170	106.4780	3,194,328	3,000,000	3,211,548		(8,622)			4.600	2.743	JJ	63,633		10/23/2009	01/15/2014
743263-AD-7	PROGRESS ENERGY				2FE	3,144,948	105.8420	3,175,272	3,000,000	3,041,258		(33,264)			7.100	5.274	MS	71,000	213,000	05/17/2007	03/01/2011
743862-AA-2	PROVIDENT COMPANIES INC				2FE	1,521,928	82.6000	1,251,396	1,515,000	1,521,817		(282)			7.250	7.023	MS	32,341	109,838	04/12/2007	03/15/2028
744320-AQ-8	PRUDENTIAL FINANCIAL INC				2FE	3,321,246	90.3530	4,065,863	4,500,000	3,338,444		11,903			5.700	5.737	JD	12,113	256,500	12/11/2006	12/14/2036
69362B-AN-2	PSEG POWER				2FE	4,482,185	106.2300	5,311,520	5,000,000	4,579,163		55,165			5.500	5.965	JD	22,917	275,000	10/25/2006	12/01/2015
69366A-AC-4	PSS WORLD MEDICAL INC 3.125000% 08/01/20				3FE	2,026,250	121.8750	2,437,500	2,000,000	2,020,691	52,515	(4,324)			3.125	2.890	FA	26,042	61,979	09/03/2008	08/01/2014
744448-CA-7	PUBLIC SERVICE COLORADO				1FE	1,493,970	112.1150	1,681,722	1,500,000	1,494,066		70			6.500	6.515	FA	40,625	94,250	08/06/2008	08/01/2038
744448-CB-5	PUBLIC SERVICE COLORADO				1FE	2,995,590	108.4680	3,254,025	3,000,000	2,996,062		345			5.800	5.795	FA	72,500	168,200	08/06/2008	08/01/2018
744456-AK-2	PUBLIC SERVICE EL & GAS				1FE	5,832,970	105.1070	5,780,907	5,500,000	5,811,874		(21,096)			5.000	3.008	JJ	137,500		10/08/2009	01/01/2013
745867-AQ-4	PULTE HOMES INC				3FE	1,478,400	98.2500	1,650,600	1,680,000	1,531,575	300,210	30,164			5.250	7.842	JJ	40,670	88,200	03/03/2008	01/15/2014
74762E-AE-2	QUANTA SERVICES INC 3.750000% 04/30/2026			1	3	1,984,083	107.6250	1,937,250	1,800,000	1,860,793	41,359	(58,316)			3.750	(0.567)	AO	11,438	48,750	07/08/2009	04/30/2026
74837R-AB-0	QUICKSILVER RESOURCES 1.875000% 11/01/20			1	4	458,925	118.6250	415,188	350,000	385,780	188,405	(20,500)			1.875	(3.452)	MN	1,094	8,313	09/27/2006	11/01/2024
749121-BY-4	QWEST COMMUNICATIONS INT 3.500000% 11/15			1	4FE	6,866,911	103.7500	5,395,000	5,200,000	5,395,000	1,569,916	(549,416)			3.500	(5.965)	MN	23,256	182,000	01/24/2008	11/15/2025
74913G-AG-0	QWEST CORPORATION				2FE	2,039,063	103.8750	2,259,281	2,175,000	2,064,455		18,043			7.500	8.829	AO	40,781	163,125	07/22/2008	10/01/2014
74913G-AK-1	QWEST CORPORATION				2FE	3,903,625	103.5000	4,321,125	4,175,000	3,947,492		31,198			7.625	8.905	JD	14,149	318,344	07/22/2008	06/15/2015
75281A-AH-2	RANGE RESOURCES CORP			1	3FE	862,750	103.0000	875,500	850,000	862,636		(114)			7.500	8.099	AO	15,938		12/03/2009	10/01/2017
75508A-AA-4	RAYONIER TRS HOLDINGS IN 3.750000% 10/15				2FE	1,529,250	106.2500	1,593,750	1,500,000	1,517,067		(5,842)			3.750	3.325	AO	11,875	56,250	11/15/2007	10/15/2012
75508A-AB-2	RAYONIER TRS HOLDINGS IN 3.750000% 10/15				2FE	1,015,785	106.2500	1,062,500	1,000,000	1,009,788		(3,304)			3.750	3.316	AO	7,917	37,500	09/17/2008	10/15/2012
75508A-AD-8	RAYONIER TRS HOLDINGS IN 4.500000% 08/15				2FE	250,000	114.7500	286,875	250,000	250,000					4.500	4.500	FA	4,344		08/06/2009	08/15/2015
990897-9C-6	REALOGY CORP. CREDIT LINK FACILITY			2	5FE		100.0870								0.000	0.000	MJSD			06/30/2007	10/10/2013
990897-9A-0	REALOGY CORP. TERM B			2	5FE		100.0860								0.000	0.000	MJSD			06/30/2007	10/10/2013
758750-AB-9	REGAL BELOIT CORP 2.750000% 03/15/2024				3Z	450,000	205.2500	923,625	450,000	450,000					2.750	2.750	MS	3,644		09/22/2009	03/15/2024
7591EA-AB-9	REGIONS BANK				1FE	41,969,840	103.7690	42,233,902	40,700,000	41,608,180		(361,660)			3.250	2.067	JD	80,835	1,315,401	03/24/2009	12/09/2011
990750-9B-9	RENTAL SERVICES CORPORATION TERM LOAN			2	5FE		97.4910								0.000	0.000	MJSD			04/16/2009	11/30/2013
771196-AN-2	ROCHE HLDGS INC		R		1FE	1,989,400	105.0320	2,100,634	2,000,000	1,992,242		2,842			4.500	4.718	MS	30,000	46,500	02/18/2009	03/01/2012
771196-AS-1	ROCHE HLDGS INC		R		1FE	5,564,550	109.8850	5,494,255	5,000,000	5,550,561		(13,989)			6.000	4.519	MS	100,000		09/14/2009	03/01/2019
U75000-AR-7	ROCHE HLDGS INC				1FE	7,884,112	151.7070	7,585,339	7,467,500	7,547,240		(22,593)		(314,279)	4.625	3.012	MAR	275,244		10/20/2009	03/04/2013
776696-AA-4	ROPER INDUSTRIES INC 1.481300% 01/15/203			1	3FE	934,871	65.1250	1,042,000	1,600,000	655,952		19,260			0.000	(13.182)	JJ		12,901	09/15/2006	01/15/2034
990965-9C-1	ROYALTY PHARMA FINANCE TRUST SENIOR UNSE			2	3FE	3,954,184	98.9140	3,956,543	4,000,000	3,956,543		6,217			7.750	8.489	FMAN	39,611	313,444	11/17/2008	05/15/2015
749685-AQ-6	RPM INTERNATIONAL INC				2FE	6,743,186	102.2640	7,158,494	7,000,000	6,772,764		20,157			6.500	6.692	FA	171,889	455,000	02/14/2008	02/15/2018
749685-AQ-6	RPM INTERNATIONAL INC	0			2FE	2,889,937	102.2640	3,067,926	3,000,000	2,902,613		8,639			6.500	6.692	FA	73,667	195,000	02/14/2008	02/15/2018
74971X-AA-5	RRI ENERGY INC			1	3FE	1,301,813	102.0000	1,336,200	1,310,000	1,304,343	124,413	930			6.750	8.070	JD	3,930	71,888	02/05/2007	12/15/2014
78355H-JM-2	RYDER SYSTEM INC				2FE	5,131,500	105.1240	5,256,205	5,000,000	5,119,402		(12,098)			6.000	5.172	MS	100,000	150,000	08/20/2009	03/01/2013
786514-BP-3	SAFEWAY INC				2FE	5,814,704	109.4460	6,566,766	6,000,000	5,834,919		16,053			6.350	6.353	FA	143,933	381,000	08/13/2007	08/15/2017
786514-BQ-1	SAFEWAY INC				2FE	7,908,311	109.8270	7,808,671	7,110,000	7,860,085		(48,225)			6.250	3.528	MS	130,844		09/11/2009	03/15/2014
797440-BH-6	SAN DIEGO G & E				1FE	1,851,959	105.4510	2,109,022	2,000,000	1,858,304		4,626			6.000	6.039	JD	10,000	120,000	06/05/2006	06/01/2026
799183-AA-6	SAN PASQUAL CASINO			1	4FE	1,798,338	93.5000	1,664,300	1,780,000	1,664,300	365,175	8,625			8.000	8.755	MS	41,929	142,400	08/16/2006	09/15/2013
80004C-AC-5	SANDISK CORP 1.000000% 05/15/2013				4FE	5,327,103	83.3750	5,210,938	6,250,000	5,197,733	2,541,823	155,911			1.000	4.052	MN	7,986	62,500	06/02/2008	05/15/2013
80007P-AC-3	SANDRIDGE ENERGY INC			1	4FE	3,617,988	98.2500	3,497,700	3,560,000	3,497,700	1,527,630	(5,730)			8.000	8.313	JD	23,733	284,800	06/03/2008	06/01/2018
800907-AK-3	SANMINA CORP			1	5FE	1,651,200	99.7500	1,715,700	1,720,000	1,667,510	990,521	6,189			8.125	10.209	MS	46,583	139,750	02/22/2007	03/01/2016
805423-AA-8	SAVVIS INC 3.000000% 05/15/2012				4	2,003,750	91.0000	2,275,000	2,500,000	2,132,310	498,491	95,069			3.000	10.191	MN	9,583	45,000	12/14/2009	05/15/2012
78388J-AJ-5	SBA COMMUNICATIONS CORP .375000% 12/01/2				5	4,148,771	109.0000	4,033,000	3,700,000	3,832,448	1,059,560	(150,112)			0.375	(3.418)	JD	1,156	13,875	06/27/2008	12/01/2010

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	Maturity
806605-AJ-0	SCHERING-PLOUGH				1FE	2,811,578	111.0750	3,332,235	3,000,000	2,832,987		15,926			6.000	6.062	MS	53,000	180,000	09/12/2007	09/15/2017
80689#-AU-0	SCHNEIDER NATIONAL LEASING, SER B SR GTD				2	3,000,000	100.8270	3,024,810	3,000,000	3,000,000					4.760	4.760	JD	5,950	142,800	11/17/2003	12/16/2010
809388-AB-7	SCOTT CABLE COMMUNICATIONS INC			4	6*		0.0000		11,028,976						16.000	52.026	JUL			01/01/1997	07/18/2002
816752-AA-7	SEMINOLE HARD ROCK ENT			1	4FE	1,865,500	82.3750	1,499,225	1,820,000	1,499,225	587,461	(11,886)			2.754	6.929	MJSD	2,227	64,847	03/29/2007	03/15/2014
81721M-AB-5	SENIOR HOUSING PROPS TR			1	3FE	1,729,645	98.2500	1,641,758	1,671,000	1,641,758	315,019	(10,061)			7.875	7.473	AO	27,780	131,591	05/26/2005	04/15/2015
81721M-AA-7	SENIOR HOUSING TRUST				3FE	3,411,750	103.5000	3,208,500	3,100,000	3,201,864	583,839	(47,975)			8.625	6.763	JJ	123,290	267,375	01/12/2006	01/15/2012
817565-BQ-6	SERVICE CORP INTL				4FE	2,828,016	98.0000	2,817,500	2,875,000	2,806,729	260,619	1,110			6.750	7.101	AO	48,516	92,813	12/01/2009	04/01/2015
78412F-AH-7	SESI LLC 1.500000% 12/15/2026			1	3FE	2,465,125	91.6250	2,619,559	2,859,000	2,459,414	(12,627)	6,916			1.500	8.201	JD	1,906	12,068	12/16/2009	12/15/2026
826418-BD-6	SIERRA PACIFIC POWER CO				2FE	5,308,550	105.9800	5,298,975	5,000,000	5,294,446		(14,104)			6.000	4.911	MN	38,333	150,000	08/18/2009	05/15/2016
826418-BH-7	SIERRA PACIFIC POWER CO				2FE	1,597,320	106.6520	1,599,779	1,500,000	1,592,608		(4,712)			5.450	3.635	MS	27,250		10/14/2009	09/01/2013
826428-AJ-3	SIERRA PACIFIC RESOURCES			1	3FE	2,669,963	101.5510	2,677,889	2,637,000	2,655,258	198,668	(11,491)			7.803	11.114	JD	9,145	205,765	09/10/2008	06/15/2012
832248-AM-0	SMITHFIELD FOODS INC				5FE	1,449,819	99.7500	1,496,250	1,500,000	1,481,416	405,783	10,632			7.000	6.509	FA	43,750	105,000	02/01/2006	08/01/2011
995242-9E-6	SMURFIT STONE CONTAINER NEW MONEY US DIP			2	3FE		100.4370					(2,243)			0.000	0.000	MON			05/07/2009	01/28/2010
835415-AJ-9	SONAT INC				3FE	1,035,000	103.0700	1,030,701	1,000,000	1,016,515	114,676	(9,899)			7.625	6.479	JJ	35,160	76,250	01/24/2008	07/15/2011
845905-AU-2	SOVEREIGN BANCORP		R		1FE	3,882,394	102.1030	5,105,135	5,000,000	4,595,299		528,903			4.800	4.849	MS	80,000	240,000	08/24/2005	09/01/2010
846042-AA-7	SOVEREIGN BANK		R		1FE	15,279,450	102.6450	15,396,810	15,000,000	15,205,839		(73,611)			2.750	2.088	JJ	187,917	234,896	03/25/2009	01/17/2012
991056-9A-2	STALLION OILFIELD SERVICES TERM LOANS			2	6FE	943,487	15.9300	159,304	1,000,000	159,304					6.278	9.741	MJSD			11/07/2008	08/01/2012
85748K-AA-1	STATE STREET CAPITAL TRU				1FE	35,448,880	101.3100	35,965,015	35,500,000	35,461,845		12,965			2.150	2.311	AO	129,328	496,113	03/03/2009	04/30/2012
858119-AJ-9	STEEL DYNAMICS INC				3FE	2,494,406	103.0000	2,549,250	2,475,000	2,493,949		(457)			7.375	7.068	MN	30,422		12/01/2009	11/01/2012
858119-AP-5	STEEL DYNAMICS INC 5.125000% 06/15/2014				3FE	1,550,887	126.6250	1,899,375	1,500,000	1,546,037		(4,850)			5.125	4.366	JD	3,417	39,719	07/06/2009	06/15/2014
86063*-AA-1	STIFEL CAPCO SERIES A (BOND)				1	1,225,053	99.5670	2,988,074	3,001,075	2,956,950		2,956,950			8.463	34.218	MAT			06/15/1999	03/31/2010
86063*-AB-9	STIFEL CAPCO SERIES B (BOND #2)				1	122,870	91.7040	320,963	350,000	316,710		68,174			9.204	42.292	MAT			06/15/1999	12/31/2010
867363-AH-6	SUNGARD DATA SYSTEMS INC			1	4FE	3,359,322	102.5000	3,356,875	3,275,000	3,328,556	191,640	(9,834)			9.125	9.134	FA	112,897	114,063	12/01/2009	08/15/2013
867652-AA-7	SUNPOWER CORP 1.250000% 02/15/2027			1	4	500,000	86.2500	431,250	500,000	431,250	61,875				1.250	1.250	FA	2,361	6,250	02/02/2007	02/15/2027
86801B-AB-1	SUNTRUST BANK				1FE	30,777,800	103.1850	30,955,380	30,000,000	30,544,770		(233,030)			3.000	1.978	MN	112,500	825,000	03/02/2009	11/16/2011
78486Q-AA-9	SVB FINANCIAL GROUP 3.875000% 04/15/2011				2FE	516,250	104.5000	522,500	500,000	515,060		(1,190)			3.875	1.505	AO	4,090		11/19/2009	04/15/2011
871130-AB-6	SYBASE INC 1.750000% 02/22/2025			1	3	6,161,198	173.0000	9,601,500	5,550,000	5,602,053	119,484	(340,996)			1.750	(3.897)	FA	34,803	85,400	09/22/2009	02/22/2025
871130-AC-4	SYBASE INC 3.500000% 08/15/2029			1	3	500,000	118.5000	592,500	500,000	500,000					3.500	3.500	FA	7,146		07/29/2009	08/15/2029
871503-AF-5	SYMANTEC CORP 1.000000% 06/15/2013				2	9,411,901	112.1250	10,091,250	9,000,000	9,317,102		(57,615)			1.000	(0.019)	JD	4,000	76,500	09/30/2009	06/15/2013
875127-AV-4	TAMPA ELECTRIC				2FE	2,622,518	105.9760	3,179,280	3,000,000	2,628,503		4,306			6.550	6.598	MN	25,108	196,500	05/09/2006	05/15/2036
67109@-AC-1	TECHTRONIC INDUSTRIES CO SER C SR NTS		R		3Z	2,495,743	102.2650	2,556,628	2,500,000	2,474,299		223			7.170	6.490	MS	23,900		11/13/2009	03/22/2012
67109@-AD-9	TECHTRONIC INDUSTRIES CO SER D SR NTS		R		3Z	2,600,880	98.0950	2,452,368	2,500,000	2,452,368	(124,728)	(2,118)			7.440	6.174	MS	24,800		11/13/2009	03/22/2015
87929J-AA-1	TELECOMMUNICATION SYSTEM 4.500000% 11/01				4Z	1,515,000	120.0000	1,800,000	1,500,000	1,514,669		(331)			4.500	4.277	MN	8,438		11/13/2009	11/01/2014
882330-AH-6	TEXAS COMP ELEC HOLD LLC			1	5FE	1,781,878	70.5000	1,337,123	1,896,628	1,337,123	293,138	(2,643)			11.250	12.887	MN	35,562	197,349	11/29/2007	11/01/2016
991099-9C-8	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP			2	4FE	2,763,577	93.3720	2,751,895	2,947,236	2,751,895	3,476	32,686			3.775	5.553	MJSD	16,453	110,670	11/10/2008	10/10/2014
882389-CA-5	TEXAS EAST TRANS				2FE	4,975,250	105.1510	5,257,550	5,000,000	4,996,918		3,142			7.300	7.371	JD	30,417	365,000	11/28/2000	12/01/2010
882384-AA-8	TEXAS EASTERN TRANSMISSI				2FE	2,912,146	105.2430	3,157,275	3,000,000	2,922,504		7,564			6.000	6.063	MS	53,000	180,000	09/06/2007	09/15/2017
883203-BN-0	TEXTRON INC 4.500000% 05/01/2013				2FE	1,532,653	161.1250	2,416,875	1,500,000	1,528,486		(4,167)			4.500	3.890	MN	11,250	33,288	06/18/2009	05/01/2013
87244E-AG-7	TIAA GLOBAL MARKETS				1FE	5,369,800	106.9590	5,347,925	5,000,000	5,351,790		(18,010)			4.950	2.845	JJ	114,125		10/19/2009	07/15/2013
88732J-AG-3	TIME WARNER CABLE INC				2FE	2,375,597	106.8430	2,671,073	2,500,000	2,415,228		30,048			5.400	5.140	JJ	67,125	135,000	04/04/2007	07/02/2012
88732J-AL-2	TIME WARNER CABLE INC				2FE	1,867,809	109.8560	2,197,126	2,000,000	1,879,844		9,695			6.750	6.792	JJ	67,500	139,500	06/16/2008	07/01/2018
88731E-AF-7	TIME WARNER ENTMT CO L P DEB				2FE	3,000,786	118.4590	3,553,773	3,000,000	2,973,169		1,072			8.375	6.857	MS	73,979	251,250	10/12/2006	03/15/2023
887317-AB-1	TIME WARNER INC				2FE	12,048,578	106.1680	12,740,124	12,000,000	12,093,027		27,416			5.500	4.740	MN	84,333	577,500	10/21/2009	11/15/2011
887319-AC-5	TIME WARNER TELECOM LLC 2.375000% 04/01/			1	4FE	2,562,140	110.1250	2,753,125	2,500,000	2,550,441	582,865	(8,815)			2.375	1.736	AO	14,844	35,625	11/18/2009	04/01/2026
872540-AM-1	TJX COS INC				1FE	1,996,240	115.5850	2,311,692	2,000,000	1,996,437		197			6.950	6.997	AO	29,344	72,589	04/02/2009	04/15/2019
872540-AN-9	TJX COS INC				1FE	4,999,600	104.6220	5,231,095	5,000,000	4,999,626		26			4.200	4.249	FA	92,167		07/20/2009	08/15/2015
872540-AN-9	TJX COS INC	0			1FE	4,999,600	104.6220	5,231,095	5,000,000	4,999,626		26			4.200	4.249	FA	92,167		07/20/2009	08/15/2015
889175-BE-4	TOLEDO EDISON COMPANY				2FE	2,994,090	114.1130	3,423,402	3,000,000	2,994,339		249			7.250	7.295	MN	36,250	112,979	04/21/2009	05/01/2020
893830-AV-1	TRANSOCEAN INC 1.500000% 12/15/2037			1	2FE	25,464,711	96.5000	23,739,000	24,600,000	24,489,347		(579,650)			1.500	1.321	JD	16,400	369,000	03/26/2009	12/15/2037
896522-AF-6	TRINITY INDUSTRIES INC 3.875000% 06/01/2			1	3FE	5,103,718	74.7500	3,737,500	5,000,000	3,737,500	1,478,455	(15,955)			3.875	3.700	JD	16,146	193,750	04/30/2008	06/01/2036
896818-AB-7	TRIUMPH GROUP INC 2.625000% 10/01/2026			1	4	1,581,593	108.8750	1,633,125	1,500,000	1,568,669		(12,923)			2.625	0.026	AO	9,844	19,688	08/31/2009	10/01/2026
902494-AN-3	TYSON FOODS INC			3	3FE	2,468,164	102.5000	3,075,000	3,000,000	2,535,887	266,813	49,074			7.850	6.614	AO	58,875	117,750	03/17/2006	04/01/2016
902494-AS-2	TYSON FOODS INC				3FE	4,731,250	114.2500	5,712,500	5,000,000	4,765,283		34,033			10.500	11.897	MS	175,000	250,833	02/27/2009	03/01/2014
902494-AP-8	TYSON FOODS INC 3.250000% 10/15/2013				3FE	1,000,000	103.0000	1,030,000	1,000,000	1,000,000	193,750				3.250	3.249	AO	6,861	35,208	09/09/2008	10/15/2013
05068M-67-9	U.S. BANCORP - RITS 2006-5 SERIES B			3	1FE	47,998	0.0000		10,000,000	1		1			2.218	5.927	JAJO			03/23/2006	04/10/2026
05068M-69-5	U.S. BANCORP - RITS 2006-6 SERIES B			3	1FE	49,224	0.0000		10,000,000						2.393	5.927	JAJO			03/23/2006	04/10/2026

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	
		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	Maturity
912325-A*-8	U.S. OFFICE PRODUCTS CO. TRANCHE B			2	5Z	2,895,563	0.0000		1,447,781						7.000	5.128	MJSD			08/25/2003	12/31/2009
904764-AK-3	UNILEVER CAPITAL CORP		R		1FE	998,970	102.6460	1,026,459	1,000,000	999,043		73			4.800	4.818	FA	18,133	24,400	02/09/2009	02/15/2019
907818-CY-2	UNION PACIFIC CORP				2FE	3,921,748	107.6080	4,304,316	4,000,000	3,943,159		16,353			5.450	5.411	JJ	91,439	218,000	08/21/2007	01/31/2013
907818-CZ-9	UNION PACIFIC CORP				2FE	2,775,650	105.5100	3,165,288	3,000,000	2,799,881		18,635			5.750	5.791	MN	22,042	172,500	10/25/2007	11/15/2017
911312-AG-1	UNITED PARCEL SERVICE				1FE	53,565,500	106.3200	53,159,900	50,000,000	53,243,408		(322,092)			4.500	2.278	JJ	1,037,500		09/02/2009	01/15/2013
911365-AU-8	UNITED RENTALS NORTH AM			1	4FE	1,475,730	103.2500	1,548,750	1,500,000	1,475,908		178			9.250	10.580	JD	16,958		11/10/2009	12/15/2019
913017-BM-0	UNITED TECHNOLOGIES CORP	0			1FE	2,899,491	106.5650	3,196,947	3,000,000	2,910,548		8,612			5.375	5.415	JD	7,167	161,250	12/04/2007	12/15/2017
91324P-AW-2	UNITEDHEALTH GROUP INC				1FE	2,755,305	104.6570	3,139,701	3,000,000	2,780,138		21,536			6.000	5.679	JD	8,000	180,000	11/09/2007	06/15/2017
91324P-BA-9	UNITEDHEALTH GROUP INC				1FE	1,909,350	106.7670	2,135,344	2,000,000	1,936,175		19,530			5.500	5.561	MN	14,056	110,000	11/14/2007	11/15/2012
91324P-BE-1	UNITEDHEALTH GROUP INC				1FE	840,397	100.1790	1,001,789	1,000,000	842,492		1,490			6.625	6.678	MN	8,465	66,250	11/14/2007	11/15/2037
91359P-AE-0	UNIVERSAL HOSPITAL SERVI			1	4FE	875,000	84.2500	737,188	875,000	737,188	203,438				3.859	9.782	JD	2,814	46,277	05/22/2007	06/01/2015
91359P-AF-7	UNIVERSAL HOSPITAL SERVI			1	4FE	2,662,188	98.5000	2,585,625	2,625,000	2,585,625	727,530	(5,655)			8.500	8.085	JD	18,594	223,125	05/22/2007	06/01/2015
903192-AA-0	UNUMPROVIDENT CORP				2FE	104,376	82.5160	96,544	117,000	105,279		265			6.750	6.921	JD	351	7,898	02/17/2005	12/15/2028
91160H-AA-5	US BANCORP				1FE	15,091,800	101.6640	15,249,615	15,000,000	15,068,713		(23,087)			2.250	2.036	MS	101,250	168,750	03/24/2009	03/13/2012
90345A-AA-0	US CENTRAL FEDERAL CRED				1FE	9,994,900	99.9730	9,997,270	10,000,000	9,995,405		505			1.250	1.276	AO	25,000		10/14/2009	10/19/2011
90338W-AK-9	US ONCOLOGY INC			1	4FE	1,050,000	105.0000	1,050,000	1,000,000	1,049,556		(444)			9.125	8.585	FA	34,472		12/03/2009	08/15/2017
912909-AE-8	US STEEL CORP 4.000000% 05/15/2014				3FE	1,193,350	87.3750	1,873,750	1,000,000	1,175,460		(17,890)			4.000	0.311	MN	5,111	21,222	07/29/2009	05/15/2014
92276M-AD-7	VENTAS REALTY LP/CAP CRP				2FE	3,316,125	104.5000	3,265,625	3,125,000	3,223,675		(37,725)			9.000	7.506	MN	46,875	281,250	08/08/2008	05/01/2012
92276M-AT-2	VENTAS REALTY LP/CAP CRP			1	2FE	2,991,250	96.7500	2,902,500	3,000,000	2,993,351		689			6.750	7.320	AO	50,625	202,500	09/13/2006	04/01/2017
92339*-AA-7	VERDE REALTY OPERATING DEBS	R			5	6,300,000	100.0000	6,300,000	6,300,000	6,300,000					4.750	4.750	JD	831	299,250	12/31/2007	12/31/2018
92342Y-AB-5	VERIFONE HOLDINGS INC 1.375000% 06/15/20				4	2,473,956	87.7500	2,193,750	2,500,000	2,193,750	1,137,721	6,029			1.375	1.706	JD	1,528	34,375	12/06/2007	06/15/2012
92343E-AC-6	VERISIGN INC 3.250000% 08/15/2037				2	5,697,363	88.8750	4,443,750	5,000,000	5,661,417		(16,289)			3.250	2.579	FA	61,389	162,500	11/01/2007	08/15/2037
92343E-AD-4	VERISIGN INC 3.250000% 08/15/2037				2	1,897,518	88.8750	1,422,000	1,600,000	1,886,367		(7,356)			3.250	2.361	FA	19,644	52,000	08/05/2008	08/15/2037
92343V-AJ-3	VERIZON COMMUNICATIONS				1FE	2,106,720	104.6020	2,092,046	2,000,000	2,100,560		(6,160)			4.350	2.660	FA	32,867		10/14/2009	02/15/2013
92553P-AB-8	VIACOM INC				2FE	2,717,901	107.8560	3,235,677	3,000,000	2,750,009		22,963			6.125	6.222	AO	43,896	183,750	10/02/2007	10/05/2017
92553P-AE-2	VIACOM INC				2FE	14,893,650	103.1260	15,468,915	15,000,000	14,900,229		6,579			4.375	4.586	MS	227,865		08/19/2009	09/15/2014
927804-EZ-3	VIRGINIA ELECTRIC POWER				1FE	2,811,333	105.5500	3,166,485	3,000,000	2,840,709		20,954			5.400	5.434	JJ	74,700	162,000	01/10/2006	01/15/2016
927804-FC-3	VIRGINIA ELECTRIC POWER				1FE	2,854,124	108.3650	3,250,956	3,000,000	2,870,576		12,493			5.950	6.011	MS	52,558	178,500	09/06/2007	09/15/2017
94978#-EQ-6	WACHOVIA BANK LEASE BACKED (FUR 2006-1)				1	2,933,103	105.8970	3,106,068	2,933,103	2,933,103					5.660	5.650	JJ	76,551	160,453	05/18/2006	01/15/2019
94978#-ER-4	WACHOVIA BANK LEASE BACKED (FUR 2006-1)				1	2,492,330	105.8970	2,639,303	2,492,330	2,492,330					5.660	5.650	JJ	65,047	136,341	05/18/2006	01/15/2019
94978#-EP-8	WACHOVIA BANK N.A. LEASE BACKED NOTES 20				1	2,049,249	105.8970	2,170,093	2,049,249	2,049,249					5.660	5.650	JJ	53,483	112,103	05/18/2006	01/15/2019
931142-CH-4	WAL-MART STORES INC				1FE	5,600,964	104.8180	6,289,074	6,000,000	5,617,265		11,768			5.875	5.891	AO	84,208	352,500	03/29/2007	04/05/2027
254687-AV-8	WALT DISNEY COMPANY				1FE	994,749	107.6650	1,076,653	1,000,000	996,462		1,104			4.700	4.743	JD	3,917	47,000	11/29/2007	12/01/2012
941053-AG-5	WASTE CONNECTIONS INC 3.750000% 04/01/20			1	3FE	1,058,750	107.5000	1,075,000	1,000,000	1,029,040		(29,710)			3.750	(7.436)	AO	9,375	18,750	09/24/2009	04/01/2026
94973V-AG-2	WELLPOINT INC				2FE	1,822,524	104.0320	2,080,638	2,000,000	1,857,272		23,561			5.000	5.876	JD	4,444	100,000	05/07/2008	12/15/2014
94973V-AJ-6	WELLPOINT INC				2FE	2,962,504	103.3960	3,101,883	3,000,000	2,985,022		13,648			5.000	5.038	JJ	69,167	150,000	01/05/2006	01/15/2011
94973V-AM-9	WELLPOINT INC				2FE	1,848,658	103.0250	2,060,504	2,000,000	1,867,547		13,123			5.875	6.002	JD	5,222	117,500	07/24/2007	06/15/2017
949744-AC-0	WELLS FARGO & COMPANY				1FE	4,998,700	101.1630	5,058,140	5,000,000	4,998,997		297			2.125	1.950	JD	4,722	75,260	03/25/2009	06/15/2012
94980V-AA-6	WELLS FARGO BANK NA				1FE	1,917,520	101.9690	2,039,386	2,000,000	1,943,364		9,404			4.750	5.392	FA	37,472	95,000	02/07/2007	02/09/2015
95082P-AE-5	WESCO INTERNATIONAL INC 2.625000% 10/15/			1	4FE	1,276,988	98.7500	987,500	1,000,000	987,500	297,722	(91,472)			2.625	0.947	AO	5,542	26,250	10/16/2007	10/15/2025
95082P-AH-8	WESCO INTERNATIONAL INC 6.000000% 09/15/			1	4FE	4,228,050	122.0000	4,843,400	3,970,000	4,217,353		(10,697)			6.000	5.462	MS	82,047		08/27/2009	09/15/2029
952355-AC-9	WEST CORP			1	5FE	2,569,531	101.5000	2,613,625	2,575,000	2,571,220	1,154,373	597			9.500	10.544	AO	51,643	244,625	11/15/2006	10/15/2014
955278-BH-8	WEST PENN POWER CO				2FE	2,783,244	102.2600	3,067,800	3,000,000	2,805,708		17,708			5.950	5.996	JD	7,933	178,500	12/06/2007	12/15/2017
959319-AC-8	WESTERN REFINING INC 5.750000% 06/15/201				4FE	1,010,000	79.1250	791,250	1,000,000	791,250	(217,770)	(980)			5.750	5.519	JD	2,556	29,549	06/08/2009	06/15/2014
39153L-AB-2	WILSON GREATBATC 2.250000% 06/15/2013			1	3	891,890	85.3750	853,750	1,000,000	853,750	(22,592)	18,842			2.250	4.523	JD	1,000	22,500	01/11/2008	06/15/2013
990794-9A-9	WIMAR OPCO LLC, TERM LOAN			2	6FE	3,805,326	21.9820	838,017	3,812,313	837,973	(44)				6.500	13.214	MJSD			07/30/2008	01/03/2012
97381W-AC-8	WINDSTREAM CORP				3FE	184,188	103.7500	181,563	175,000	180,295	20,551	(1,255)			8.125	7.150	FA	5,924	14,219	08/16/2006	08/01/2013
97381W-AD-6	WINDSTREAM CORP			1	3FE	5,118,750	101.7500	5,087,500	5,000,000	5,087,500	(29,162)	(2,088)			8.625	9.474	FA	179,688		11/20/2009	08/01/2016
934548-AE-8	WMG ACQUISITION CORP			1	4FE	3,924,375	96.6250	4,106,563	4,250,000	3,946,012		21,637			7.375	8.490	AO	66,170	55,313	12/03/2009	04/15/2014
98235T-AA-5	WRIGHT MEDICAL GROUP INC 2.625000% 12/01				3	4,349,513	87.5000	3,937,500	4,500,000	3,915,505	328,242	(5,296)			2.625	3.503	JD	9,844	98,438	11/17/2009	12/01/2014
983024-AA-8	WYETH			3	1FE	3,035,790	108.7290	3,261,864	3,000,000	3,020,591		(5,756)			5.500	5.264	MS	48,583	169,500	03/22/2007	03/15/2013
983024-AF-7	WYETH				1FE	1,988,902	111.4040	2,228,084	2,000,000	1,980,599		819			6.450	5.935	FA	53,750	132,000	03/09/2006	02/01/2024
983024-AJ-9	WYETH				1FE	2,929,552	107.4870	3,224,601	3,000,000	2,933,664		8,236			5.500	5.397	FA	62,333	165,000	11/16/2007	02/15/2016
98310W-AB-4	WYNDHAM WORLDWIDE				3FE	1,912,990	93.1590	2,096,087	2,250,000	1,956,987		30,032			6.000	6.053	JD	11,250	135,000	11/30/2006	12/01/2016
98310W-AC-2	WYNDHAM WORLDWIDE 3.500000% 05/01/2012				3FE	531,934	168.1250	840,625	500,000	525,544		(6,390)			3.500	1.271	MN	2,917	7,875	05/21/2009	05/01/2012
984121-BP-7	XEROX CORPORATION				2FE	2,810,450	106.3120	3,189,357	3,000,000	2,820,959		21,852			6.400	5.812	MS	56,533	192,000	11/30/2006	03/15/2016

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 (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	Maturity
983919-AD-3	XILINX INC 3.125000% 03/15/2037				3FE	6,533,430	92.5000	6,211,375	6,715,000	6,167,568	1,606,092	3,670			3.125	3.268	MS	61,787	209,844	02/12/2008	03/15/2037
98374P-BA-3	XLLIAC GLOBAL FUNDING			3	1FE	4,979,240	96.6640	4,833,205	5,000,000	4,993,767		10,120			0.574	4.107	FMAN	4,146	79,251	08/03/2005	08/10/2010
98385X-AM-8	XTO ENERGY INC				2FE	2,831,730	117.7890	3,533,676	3,000,000	2,834,313		1,870			6.750	7.214	FA	84,375	202,500	08/04/2008	08/01/2037
98385X-AS-5	XTO ENERGY INC				2FE	2,997,930	111.2440	3,337,332	3,000,000	2,998,412		348			5.750	5.592	JD	7,667	172,500	08/04/2008	12/15/2013
98385X-AT-3	XTO ENERGY INC				2FE	2,991,390	114.2700	3,428,100	3,000,000	2,992,247		620			6.500	6.418	JD	8,667	195,000	08/04/2008	12/15/2018
988498-AE-1	YUM! BRANDS INC				2FE	4,988,250	100.3000	5,015,010	5,000,000	4,988,851		601			4.250	4.339	MS	74,375		08/20/2009	09/15/2015
06849V-AB-9	BARRICK GOLD FINANCE INC		A		1FE	2,750,133	104.9900	3,149,700	3,000,000	2,828,850		29,224			4.875	5.771	MN	18,688	146,250	04/24/2006	11/15/2014
990563-9A-8	BOMBARDIER RECREATIONAL PRODUCTS TERM B		A	2	5FE	174,809	96.0090	315,919	329,051	182,402		7,593			3.026	23.737	FMAN	1,270	2,528	06/30/2009	06/28/2013
136375-BM-3	CANADIAN NATL RAILWAY		A		1FE	2,990,550	108.0050	3,240,165	3,000,000	2,993,332		835			5.800	5.844	JD	14,500	174,000	05/23/2006	06/01/2016
136385-AG-6	CANADIAN NATL RESOURCES		A		2FE	2,546,248	97.9230	3,427,312	3,500,000	2,558,300		10,730			5.850	5.738	FA	85,313	204,750	04/25/2005	02/01/2035
13645R-AF-1	CANADIAN PACIFIC RR CO		A		2FE	2,453,667	94.9420	2,848,260	3,000,000	2,462,962		5,864			5.950	6.081	MN	22,808	178,500	05/03/2007	05/15/2037
15135U-AA-7	CENOVUS ENERGY INC		A		2FE	4,995,150	103.2250	5,161,235	5,000,000	4,995,401		251			4.500	4.514	MS	64,375		09/15/2009	09/15/2014
448055-AE-3	HUSKY ENERGY INC		A		2FE	4,993,900	109.0050	5,450,250	5,000,000	4,994,569		669			5.900	6.056	JD	13,111	175,361	05/06/2009	06/15/2014
496902-AB-3	KINROSS GOLD CORP 1.750000% 03/15/2028		A	1	3	2,862,724	104.1250	2,603,125	2,500,000	2,603,125	484,004	(74,629)			1.750	(1.051)	MS	12,882	43,750	03/13/2008	03/15/2028
68383K-AB-5	OPTI CANADA INC		A	1	5FE	3,522,750	82.3750	2,800,750	3,400,000	2,800,750	984,783	(20,033)			8.250	8.070	JD	12,467	280,500	03/07/2007	12/15/2014
71644E-AH-5	PETRO-CANADA LTD		A		2FE	1,725,616	107.4970	2,149,946	2,000,000	1,751,116		20,102			6.050	6.073	MN	15,461	121,000	05/12/2008	05/15/2018
71644E-AJ-1	PETRO-CANADA LTD		A		2FE	1,584,338	110.2300	2,204,608	2,000,000	1,588,468		3,244			6.800	6.817	MN	17,378	136,000	05/12/2008	05/15/2038
884903-BB-0	THOMSON REUTERS CORP	D	A		1FE	2,868,528	113.0250	3,390,738	3,000,000	2,881,238		9,815			6.500	6.688	JJ	89,917	208,542	06/17/2008	07/15/2018
748203-9A-6	WORLD COLOR USA TERM LOAN		A	2	4FE	1,800,000	91.2070	1,820,847	1,996,389	1,820,847		24,097			9.000	6.986	FMAN	15,260	62,027	07/28/2009	07/21/2012
98417E-AC-4	XSTRATA FINANCE CANADA				2FE	5,099,627	101.9750	6,118,506	6,000,000	5,110,346		8,083			6.900	6.918	MN	52,900	414,000	11/13/2007	11/15/2037
00182E-AJ-8	AUST & NZ BANKING GROUP		F		1FE	2,997,180	107.6540	3,229,605	3,000,000	2,997,914		510			6.200	6.234	JJ	83,700	187,550	07/09/2008	07/19/2013
055451-AG-3	BHP BILLITON FIN USA LTD		F		1FE	3,305,280	109.6830	3,290,493	3,000,000	3,293,067		(12,213)			5.500	3.032	AO	41,250		10/20/2009	04/01/2014
055451-AD-0	BHP BILLITON FINANCE		F		1FE	5,915,710	106.4400	6,386,412	6,000,000	5,944,994		22,426			5.125	5.131	MS	78,583	307,500	03/26/2007	03/29/2012
191085-AA-7	COCA-COLA AMATIL LTD		F		1FE	9,989,900	98.7210	9,872,150	10,000,000	9,990,207		307			3.250	3.272	MN	53,264		10/28/2009	11/02/2014
20272B-AK-0	COMMONWEALTH BANK AUST		F		1FE	4,989,600	98.3430	4,917,125	5,000,000	4,990,162		562			2.900	2.945	MS	41,889		09/10/2009	09/17/2014
2027A0-DG-1	COMMONWEALTH BANK AUST		F		1FE	9,999,100	100.7040	10,070,430	10,000,000	9,999,161		61			2.750	2.753	AO	58,056		10/08/2009	10/15/2012
Q4429#-AA-1	HENRY WALKER ELTIN SR NTS, SERIES A		F	24	6	0	0.0000		1						0.000	0.000			1,561,846	09/26/2006	04/30/2008
767201-AE-6	RIO TINTO FIN USA LTD		F		2FE	2,988,750	107.9040	3,237,111	3,000,000	2,991,774		2,031			5.875	6.030	JJ	81,271	185,063	06/24/2008	07/15/2013
Q9194#-AC-9	TRANSURBAN FINANCE CO LTD, SER. 2004-1,		F		1FE	2,500,000	107.6660	2,691,656	2,500,000	2,500,000					5.470	5.470	JD	9,117	136,750	10/21/2004	12/07/2019
961214-BH-5	WESTPAC BANKING CORP		F		1FE	4,994,900	101.6470	5,082,360	5,000,000	4,995,187		287			4.200	4.221	FA	72,333		08/24/2009	02/27/2015
9612EM-AH-2	WESTPAC BANKING CORP		F		1FE	14,993,700	98.6910	14,803,605	15,000,000	14,994,045		345			2.900	2.909	MS	134,125		09/11/2009	09/10/2014
G0746#-AC-2	BANK OF N.T. BUTTERFIELD & SON LTD. SUB		F	1	2	5,000,000	90.8180	4,540,923	5,000,000	5,000,000					4.810	4.810	JJ	119,582	240,500	06/10/2005	07/02/2015
45687A-AB-8	INGERSOLL-RAND FIN I				2FE	999,570	107.9760	1,079,765	1,000,000	999,676		78			6.000	6.010	FA	22,667	60,000	08/12/2008	08/15/2013
995962-9C-3	INTELSAT BERMUDA TERM LOAN		F	2	4FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					2.734	2.843	MJSD	2,734	93,763	04/04/2008	01/01/2014
45822E-AK-6	INTELSAT SUBSIDIARY HLDG		F	1	4FE	3,963,250	103.0000	4,017,000	3,900,000	3,962,054		(1,196)			8.875	8.310	JJ	159,602		12/07/2009	01/15/2015
66989G-AA-8	NOVARTIS SECS INVEST LTD		F		1FE	1,996,440	105.0530	2,101,052	2,000,000	1,996,689		249			5.125	5.148	FA	40,146	51,250	02/04/2009	02/10/2019
U4594T-YA-9	INTL BK RECON & DEVELOP		D		1FE	3,053,191	58.9170	2,945,841	3,039,514	2,877,291		(6,908)		730,769	12.250	15.816	AUG	143,717	336,955	08/19/2008	08/04/2010
10600P-AA-5	BRAMER 2003-1		F		1FE	1,135,630	101.0000	1,146,986	1,135,630	1,135,630					5.911	5.955	MJSD	22,421	45,224	07/02/2003	06/15/2011
44841R-AA-9	HUTCHISON WHAMP INTL LTD		F		1FE	3,436,378	108.6120	3,801,417	3,500,000	3,444,977		15,246			6.500	6.417	FA	87,208	227,500	02/10/2003	02/13/2013
98372P-AK-4	XL CAPITAL LTD				2FE	6,612,801	90.9350	8,184,168	9,000,000	6,686,980		52,480			6.250	6.279	MN	71,875	562,500	05/02/2007	05/15/2027
15238P-AB-2	CENTRAL AMERICAN BANK		F		1FE	10,245,000	101.2710	10,127,100	10,000,000	10,212,157		(32,843)			4.875	3.782	JJ	224,792		08/28/2009	01/15/2012
29843Y-AA-3	EURASIAN DEVELOPMENT BAN		F		2FE	5,000,000	103.8750	5,193,750	5,000,000	5,000,000					7.375	7.375	MS	94,236		09/22/2009	09/29/2014
298785-EZ-5	EUROPEAN INVESTMENT BANK		F		1FE	74,958,000	99.6730	74,754,600	75,000,000	74,962,206		4,206			1.750	1.776	MS	404,688		09/02/2009	09/14/2012
35177P-AS-6	FRANCE TELECOM		F		1FE	4,977,150	104.4960	5,224,810	5,000,000	4,979,144		1,994			4.375	4.481	JJ	105,729		06/29/2009	07/08/2014
89152U-AA-0	TOTAL CAPITAL SA		F		1FE	19,912,200	98.7640	19,752,800	20,000,000	19,915,510		3,310			3.125	3.206	AO	154,514		09/25/2009	10/02/2015
D4085A-YT-4	KFW		D		1FE	2,556,126	0.8160	2,447,340	3,662,556	1,597,309		(18,320)	1,240,345	359,699	10.500	9.636	SEP	77,390	253,940	08/13/2008	09/10/2010
D4085B-DJ-7	KFW		D		1FE	2,945,272	0.0110	3,027,150	3,062,569	2,891,940		23,216		396,613	7.500	8.335	JUL	102,096	205,797	10/04/2007	07/17/2012
X3123F-AE-6	MORGAN STANLEY (GAZPROM)				2FE	10,225,000	112.3000	11,230,000	10,000,000	10,195,982		(29,018)			9.625	8.893	MS	320,833	481,250	06/09/2009	03/01/2013
44841A-AA-6	HUTCHISON WHAMPOA FINANC		F		1FE	5,989,740	100.8990	6,053,940	6,000,000	5,990,199		459			4.625	4.658	MS	84,792		09/08/2009	09/11/2015
G0350#-AF-2	ANGLO IRISH BANK CORP. SUB NTS SER A		F	1	2	10,000,000	45.0000	4,500,000	10,000,000	10,000,000					4.710	4.736	MS	120,367	471,000	09/01/2005	09/29/2015
45074G-AA-8	IBERDROLA FIN IRELAND		F		1FE	4,991,450	100.4520	5,022,605	5,000,000	4,991,929		479			5.800	3.838	MS	58,056		09/08/2009	09/11/2014
G5264#-AA-7	KINGSPAN GROUP/KINGSPAN SEC. SER A GTD S		F		2	10,000,000	100.1990	10,019,900	10,000,000	10,000,000					5.160	5.160	MS	131,867	516,000	02/25/2005	03/29/2015
88164R-AB-3	TEVA PHARMACEUT FIN LLC .250000% 02/01/2		F	1	2FE	1,275,475	163.0000	1,793,000	1,100,000	1,103,523		(42,824)			0.250	(3.522)	FA	1,146	2,750	08/14/2006	02/01/2024
03210@-AA-6	AMPLIFON S.P.A. 5YR		F		2	5,000,000	103.2530	5,162,650	5,000,000	5,000,000					6.250	6.250	FA	129,340	312,500	08/02/2008	08/02/2011
15238P-AC-0	CENTRAL AMERICAN BANK		F		1FE	16,000,000	102.8060	16,448,896	16,000,000	16,000,000					5.375	5.375	MS	231,722		09/17/2009	09/24/2014
15238R-AA-0	CENTRAL AMERICAN BANK		F		1FE	2,105,000	106.5740	2,131,484	2,000,000	2,094,992		(10,008)			6.750	5.158	AO	28,500	67,500	08/11/2009	04/15/2013

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	
		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	Maturity
15238R-AB-8	CENTRAL AMERICAN BANK		F		1FE	2,045,000	101.2710	2,025,420	2,000,000	2,039,327		(5,673)			4.875	3.861	JJ	44,958		09/04/2009	01/15/2012
29268B-AC-5	ENEL FINANCE INTERNATION		F		1FE	1,963,133	110.5680	2,211,358	2,000,000	1,963,719		425			6.800	6.814	MS	40,044	136,000	09/13/2007	09/15/2037
29268B-AD-3	ENEL FINANCE INTL SA		F		1FE	9,973,000	101.2180	10,121,770	10,000,000	9,974,152		1,152			3.875	3.935	AO	90,417		09/30/2009	10/07/2014
368266-AM-4	GAZ CAPITAL SA		F		2FE	10,000,000	106.0000	10,600,000	10,000,000	10,000,000					8.125	8.125	JJ	340,799		07/22/2009	07/31/2014
87927V-AU-2	TELECOM ITALIA CAPITAL		F		2FE	2,692,901	110.0290	3,300,873	3,000,000	2,720,047		21,920			6.999	6.999	JD	15,748	209,970	05/28/2008	06/04/2018
902133-AF-4	TYCO ELECTRONICS GROUP S				2FE	5,882,496	103.3960	6,203,766	6,000,000	5,890,359		10,313			6.550	6.266	AO	98,250	393,000	01/03/2008	10/01/2017
902133-AG-2	TYCO ELECTRONICS GROUP S				2FE	2,834,567	103.1140	3,093,423	3,000,000	2,836,812		1,695			7.125	7.172	AO	53,438	213,750	09/20/2007	10/01/2037
902118-BM-9	TYCO INTERNATIONAL FINAN				2FE	3,986,120	102.2230	4,088,904	4,000,000	3,986,718		598			4.125	4.228	AO	39,417		09/30/2009	10/15/2014
902118-BK-3	TYCO INTL GROUP SA				2FE	3,918,604	109.5380	3,998,152	3,650,000	3,897,900		(20,703)			6.000	4.084	MN	27,983	109,500	08/19/2009	11/15/2013
716743-AC-3	PETRONAS GLOBAL SUKUK LT		F		1FE	9,930,000	100.2330	10,023,270	10,000,000	9,934,849		4,849			4.250	4.408	FA	164,097		08/10/2009	08/12/2014
U4594T-XT-9	INTL BK RECON & DEVELOP		D		1FE	12,527,765	7.8730	12,888,232	12,090,103	12,898,189		(61,103)		431,527	8.250	5.863	JUN	540,012		09/29/2009	06/24/2011
71656L-AB-7	PETROLEOS MEXICANOS		F		2FE	9,925,100	99.6300	9,963,000	10,000,000	9,928,535		3,435			4.875	5.024	MS	139,479		09/10/2009	03/15/2015
26835P-AA-8	EDP FINANCE BV		F		1FE	2,989,713	107.6840	3,230,529	3,000,000	2,993,537		2,055			5.375	5.426	MN	26,427	161,250	10/26/2007	11/02/2012
500472-AC-9	PHILIPS ELECTRONICS NV		F		1FE	2,949,900	113.4390	3,403,176	3,000,000	2,950,863		548			6.875	7.009	MS	63,021	206,250	03/05/2008	03/11/2038
822582-AF-9	SHELL INTERNATIONAL FIN		F		1FE	1,999,460	104.3530	2,087,062	2,000,000	1,999,537		77			4.000	4.001	MS	22,222	39,556	03/18/2009	03/21/2014
822582-AG-7	SHELL INTERNATIONAL FIN		F		1FE	14,999,400	100.2580	15,038,715	15,000,000	14,999,482		82			1.300	1.302	MS	53,625		09/15/2009	09/22/2011
822582-AH-5	SHELL INTERNATIONAL FIN		F		1FE	9,979,500	100.0850	10,008,480	10,000,000	9,980,358		858			3.250	3.288	MS	89,375		09/15/2009	09/22/2015
806857-AD-0	SCHLUMBERGER LIMITED 2.125000% 06/01/202			1	1FE	423,000	163.2500	653,000	400,000	401,963		(4,646)			2.125	0.948	JD	708	8,500	05/23/2005	06/01/2023
88165F-AA-0	TEVA PHARMACEUT FIN BV 1.750000% 02/01/2		F	1	2FE	11,495,483	123.2500	12,941,250	10,500,000	11,112,318		(317,575)			1.750	(3.602)	FA	76,562	140,000	07/21/2009	02/01/2026
9612EA-AB-1	WESTPAC SECURITIES NZ LT		F		1FE	15,522,900	100.6580	15,098,760	15,000,000	15,512,123		(10,777)			3.450	2.652	JJ	219,938		11/19/2009	07/28/2014
85771S-AC-0	STATOILHYDRO ASA		F		1FE	8,986,320	99.5860	8,962,776	9,000,000	8,986,861		541			2.900	2.933	AO	55,100		10/07/2009	10/15/2014
143658-AN-2	CARNIVAL CORP 2.000000% 04/15/2021			1	2FE	5,972,120	103.1250	5,156,250	5,000,000	5,000,000		(30,500)			2.000	(19.452)	AO	21,111	100,000	08/26/2008	04/15/2021
74733L-AA-0	QTEL INTERNATIONAL FIN		F		1FE	17,195,320	108.1400	18,383,783	17,000,000	17,177,588		(17,732)			6.500	6.227	JD	64,458	552,500	06/29/2009	06/10/2014
33938E-AJ-6	FLEXTRONICS INTL LTD		F	1	3FE	868,438	100.2500	877,188	875,000	868,552		115			6.500	10.714	MN	7,267		12/02/2009	05/15/2013
33938E-AN-7	FLEXTRONICS INTL LTD		F	1	3FE	1,697,500	98.5000	1,723,750	1,750,000	1,698,190		690			6.250	11.815	MN	13,976		12/01/2009	11/15/2014
33938E-AL-1	FLEXTRONICS INTL LTD 1.000000% 08/01/201		F		3FE	3,851,449	98.2500	3,930,000	4,000,000	3,930,000	588,776	41,224			1.000	2.066	FA	16,667	40,000	06/12/2008	08/01/2010
P31347-HU-7	CORP ANDINA DE FOMENTO		D	3	1FE	3,195,310	134.6430	3,366,084	3,506,513	3,330,827		63,062		72,456	1.273	5.743	FMAN	5,831	26,872	06/24/2009	11/16/2011
023526-ZZ-2	HYUNDAI CAPITAL SERVICES		F		2FE	12,733,750	101.5690	12,696,150	12,500,000	12,698,153		(35,597)			5.500	3.680	MN	72,569	343,750	10/29/2009	11/23/2010
44920U-AB-4	HYUNDAI CAPITAL SERVICES		F		2FE	995,430	104.4160	1,044,164	1,000,000	995,541		111			6.000	6.099	MN	9,333		10/29/2009	05/05/2015
50064Y-AA-1	KOREA HYDRO & NUCLEAR PO		F		1FE	19,784,500	109.1110	21,822,180	20,000,000	19,804,335		19,835			6.250	6.506	JD	48,611	625,000	06/17/2009	06/17/2014
50065L-AA-8	KOREA NATIONAL OIL CORP		F		1FE	7,947,520	105.7140	8,457,136	8,000,000	7,951,402		3,882			5.375	5.527	JJ	180,361		07/23/2009	07/30/2014
87938W-AA-1	TELEFONICA EMISIONES SAU		F		1FE	2,967,120	105.7650	3,172,944	3,000,000	2,981,526		11,629			5.984	5.984	JD	5,485	179,520	06/09/2006	06/20/2011
87938W-AJ-2	TELEFONICA SA	0	F		1FE	5,000,000	106.8940	5,344,700	5,000,000	5,000,000					4.949	4.949	JJ	120,288		06/22/2009	01/15/2015
86959L-AB-9	SVENSKA HANDELSBANKEN AB		F		1FE	15,980,320	100.6170	16,098,704	16,000,000	15,982,200		1,880			2.875	2.918	MS	136,722		09/09/2009	09/14/2012
87019E-AL-9	SWEDBANK AB		F		1FE	5,110,250	101.8500	5,092,475	5,000,000	5,103,932		(6,318)			2.900	2.204	JJ	74,917		10/19/2009	01/14/2013
00254E-JE-3	SWEDISH EXPORT CREDIT		F		1FE	29,972,400	99.9840	29,995,170	30,000,000	29,973,895		1,495			3.250	3.270	MS	284,375		09/09/2009	09/16/2014
225460-AA-5	CREDIT SUISSE NEW YORK		F		1FE	4,994,850	108.5200	5,426,005	5,000,000	4,995,453		603			5.500	5.514	MN	45,833	135,208	04/28/2009	05/01/2014
225400-TC-1	CREDIT SUISSE NEW YORK		F		1FE	1,851,022	106.6440	2,132,870	2,000,000	1,888,641		28,443			5.000	4.980	MN	12,778	100,000	05/12/2008	05/15/2013
P78954-AA-5	PETRO CO TRIN/TOBAGO LTD		F		2FE	825,000	93.5000	935,000	1,000,000	829,532		4,532			6.000	8.223	MN	8,833	30,000	06/01/2009	05/08/2022
23330N-AA-0	DUBAI PORTS WORLD		F		3FE	5,226,769	86.3590	5,181,522	6,000,000	5,181,522	(133,271)	63,581			6.250	6.282	JJ	186,458	375,000	06/21/2007	07/02/2017
00386S-AF-9	TAQA ABU DHABI NATL ENER		F		1FE	9,975,675	96.0770	9,607,740	10,000,000	9,977,005		1,330			4.750	4.808	MS	141,181		10/06/2009	09/15/2014
00388W-AA-9	TAQA ABU DHABI NATL ENER		F		1FE	5,262,500	101.8380	5,091,895	5,000,000	5,238,728		(23,772)			5.620	3.814	AO	51,517	140,500	09/09/2009	10/25/2012
87239M-AA-9	TDIC FINANCE LTD		F		1FE	36,366,040	102.4420	36,879,084	36,000,000	36,337,076		(28,964)			6.500	6.259	JJ	1,163,500		07/21/2009	07/02/2014
046353-AC-2	ASTRAZENECA PLC		F		1FE	21,270,400	109.2350	21,847,060	20,000,000	21,002,401		(267,999)			5.400	3.443	MS	318,000	540,000	03/20/2009	09/15/2012
G0682#-AC-8	AVIS EUROPE PLC SER A GTD SR UNSECD NTS		F		3	7,000,000	86.0000	6,020,000	7,000,000	6,020,000	3,220,000				5.660	5.660	JD	24,212	396,200	04/30/2004	06/09/2011
055650-BG-2	BP CAPITAL MARKETS PLC		F		1FE	9,999,400	103.0050	10,300,480	10,000,000	9,999,556		156			3.125	3.127	MS	96,354	156,250	03/05/2009	03/10/2012
111021-AD-3	BRITISH TELECOM PLC		F	3	2FE	8,599,020	107.1320	8,570,560	8,000,000	8,501,301		(97,719)			9.125	1.824	JD	32,444	365,000	10/21/2009	12/15/2010
11102A-AB-7	BRITISH TELECOM PLC		F		2FE	2,785,820	104.2790	3,128,358	3,000,000	2,844,980		44,271			5.150	5.304	JJ	71,242	154,500	12/05/2007	01/15/2013
601607-EH-3	GALENA CDO II			3	3FE	126,000	7.0000	126,000	1,800,000	126,000	(11,697)	11,697			1.302	74.671	AO	5,598	66,039	02/12/2009	04/07/2017
377372-AD-9	GLAXOSMITHKLINE CAPITAL		F		1FE	2,848,008	107.8590	3,235,779	3,000,000	2,863,213		12,050			5.650	5.662	MN	21,658	169,500	05/06/2008	05/15/2018
G6644#-AL-2	NORTHGATE PLC SERIES A SENIOR MAKE-WHOL		F		6*	314,963	101.0700	357,999	354,209		(318,172)	3,208			7.860	10.959	JAJO	4,717	9,418	09/11/2009	09/30/2012
G6644#-AF-5	NORTHGATE PLC SERIES A SENIOR NOTE DUE D		F		4	21,926,940	103.1860	28,047,456	27,181,455	23,160,636		218,498			7.860	10.270	JAJO	362,012	846,295	09/11/2009	12/14/2013
74734*-AB-4	QINETIQ GROUP SR NTS 5.5% 12/06/16		F		2	8,000,000	94.1180	7,529,440	8,000,000	8,000,000					5.500	5.500	JD	30,556	440,000	11/10/2006	12/06/2016
D04580-57-3	STATE BANK INDIA LONDON		F		2FE	7,973,220	99.2260	7,938,048	8,000,000	7,974,102		882			4.500	4.576	AO	68,000		10/21/2009	10/23/2014
881575-AA-2	TESCO PLC		F		1FE	894,641	105.2460	1,052,465	1,000,000	906,136		8,654			5.500	5.575	MN	7,028	55,000	10/29/2007	11/15/2017
881575-AC-8	TESCO PLC		F		1FE	820,852	103.7950	1,037,952	1,000,000	823,309		1,783			6.150	6.202	MN	7,858	61,500	10/29/2007	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 (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	Maturity
92857W-AE-0	VODAFONE GROUP PLC		F		1FE	5,262,120	97.8080	5,868,486	6,000,000	5,342,510		56,618			4.625	6.304	JJ	127,958	277,500	07/18/2008	07/15/2018
92857W-AK-6	VODAFONE GROUP PLC		F		1FE	2,724,347	107.5600	3,226,800	3,000,000	2,760,760		29,469			5.750	5.614	MS	50,792	172,500	10/24/2007	03/15/2016
92857W-AT-7	VODAFONE GROUP PLC		F		1FE	5,162,850	102.8780	5,143,920	5,000,000	5,156,356		(6,494)			4.150	3.385	JD	12,104	103,750	10/14/2009	06/10/2014
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						3,571,705,528	XXX	3,679,127,365	3,719,985,759	3,522,000,393	86,635,848	(61,722)	3,943,093	1,676,784	XXX	XXX	XXX	35,986,938	96,331,405	XXX	XXX
83612Q-AD-0	SVHE 2007-NS1 A4			3	1Z*	23,911,318	34.6270	8,301,842	23,975,000	8,301,842	(15,644,047)	7,189			0.531	0.560	MON	1,415	193,561	03/02/2007	01/25/2037
04541G-EU-2	ABSHE 2003-HE4 M1			3	1Z*	23,899,392	69.0980	16,498,575	23,877,008	23,878,076		(6,638)			1.478	1.477	MON	16,666	398,989	07/13/2007	08/15/2033
004421-BH-5	ACE 2002-HE3, M1			3	1Z*	5,625,818	68.6160	3,843,388	5,601,312	5,623,484		(941)			2.031	1.914	MON	1,264	120,894	09/26/2006	10/25/2032
004421-JX-2	ACE 2004-RM2 M2			3	1Z*	11,660,325	67.3100	7,824,095	11,624,000	11,643,566		(6,222)			1.026	0.701	MON	9,145	124,552	02/02/2007	01/25/2035
004421-MQ-3	ACE 2005-SN1, A1				1Z*	453,171	99.1140	449,177	453,193	453,192		(1)			4.250	4.253	MON	1,605	12,613	03/18/2005	11/25/2039
03072S-A9-6	AMERIQUEST MORTGAGE SECURITIES			3	1Z*	2,564,312	94.9700	2,732,472	2,877,208	2,580,849		16,538			0.711	15.140	MON	227	9,297	05/13/2009	05/25/2035
12489W-NN-0	CBASS 2005-CB6 A3				1Z*	1,061,292	83.5900	905,238	1,082,951	1,057,105		(9,903)			5.120	5.831	MON	4,621	52,729	06/29/2007	07/25/2035
12498N-AB-9	CBASS 2006-CB2 AF2				1Z*	1,630,404	71.0260	1,163,000	1,637,440	1,163,000	(472,873)	244			5.501	5.706	MON	15,344	85,463	05/16/2007	12/25/2036
12558M-BM-3	CITHE 2003-1				1Z*	2,230,899	30.3080	676,220	2,231,154	2,230,981		(114)			4.670	4.672	MON	8,683	103,433	03/03/2003	10/20/2032
126673-NT-5	COUNTRYWIDE ASSET-BACKED CERTI			3	1Z*	1,622,072	96.3420	1,644,981	1,707,444	1,637,246		15,174			0.831	1.112	MON	158	8,268	06/10/2009	04/25/2035
17310N-AG-3	CRMSI 2006-3, M1				1Z*	3,319,896	41.5530	1,379,550	3,319,996	1,379,550	(1,940,385)	3			5.794	5.795	MON	16,030	192,360	11/16/2006	11/25/2036
17310N-AH-1	CRMSI 2006-3, M2				4Z*	3,749,925	31.0560	1,164,582	3,750,000	1,164,582	(2,585,372)	2			5.824	5.824	MON	18,200	218,400	11/16/2006	11/25/2036
17310N-AJ-7	CRMSI 2006-3, M3				6Z*	903,139	29.1410	263,185	903,148	263,185	(639,958)				5.874	5.874	MON	4,421	53,051	11/16/2006	11/25/2036
126671-R4-0	CWL 2003-5, MF1				1Z*	2,256,298	65.1300	1,473,223	2,261,957	2,254,444		(5,237)			5.413	5.474	MON	10,203	118,669	08/10/2006	01/25/2034
126671-R5-7	CWL 2003-5, MF2				1Z*	2,001,684	53.9380	1,079,690	2,001,732	1,079,690	(921,998)	(34)			5.959	5.959	MON	9,940	128,037	11/06/2003	11/25/2033
126673-WE-8	CWL 2005-1, MF1				1Z*	3,535,272	41.0380	1,450,809	3,535,297	1,450,809	(2,084,469)	(10)			5.456	5.456	MON	16,074	208,839	03/11/2005	07/25/2035
152314-DP-2	CXHE 2001-B A5				1Z*	2,615,042	65.9720	1,729,510	2,621,596	2,616,176		(1,679)			7.330	7.380	MON	16,014	192,163	06/29/2007	07/25/2032
152314-KH-2	CXHE 2004-C, AF4				1Z*	3,867,634	89.7950	3,518,571	3,918,451	3,838,664		(59,423)			5.080	5.544	MON	16,588	199,058	12/08/2006	05/25/2032
152314-LN-8	CXHE 2004-D, MF2				1Z*	2,780,822	73.7080	2,050,320	2,781,681	2,050,320	(730,779)	(287)			5.560	5.564	MON	12,888	153,155	09/08/2004	09/25/2034
152314-MD-9	CXHE 2005-A AF6				1Z*	4,846,485	90.4900	4,524,507	5,000,000	4,870,944		(44,112)			4.690	4.988	MON	19,542	234,500	11/14/2006	01/25/2035
152314-NN-6	CXHE 2005-C, AF4				1Z*	845,100	95.2890	815,834	856,170	821,822		(29,187)			4.747	5.378	MON	3,387	40,643	12/20/2006	06/25/2035
294751-DF-6	EQABS 2003-4, M1				1Z*	695,009	74.7060	522,928	699,985	696,168		(1,141)			5.369	5.572	MON	3,132	38,566	11/29/2006	10/25/2034
30246Q-AB-9	FBRSI 2005-1, A2			3	1Z*	4,447,523	68.4190	3,042,946	4,447,523	4,447,523					0.471	0.471	MON	233	25,923	08/02/2005	06/28/2035
40430H-DC-9	HASC 2006-OPT1 2A3			3	1Z*	4,874,050	82.0850	4,005,241	4,879,386	4,879,386					0.421	0.421	MON	228	26,797	05/08/2007	12/25/2035
22541N-ZE-2	HEAT 2003-1, M2			3	1Z*	239,662	20.7130	49,394	238,469	49,394	(189,654)	(164)			2.631	2.526	MON	70	6,573	09/26/2006	06/25/2033
40430X-AD-5	HFCHC 2006-3, A2V			3	1Z*	6,301,595	95.7520	6,033,887	6,301,595	6,301,595					0.363	0.363	MON	699	30,718	10/20/2006	03/20/2036
40430X-AF-0	HFCHC 2006-3, A3V			3	1Z*	16,850,000	87.5940	14,759,554	16,850,000	16,850,000					0.393	0.393	MON	2,024	87,318	10/20/2006	03/20/2036
40431F-AD-3	HFCHC 2007-1 A1V			3	1Z*	586,472	96.5130	566,023	586,472	586,472					0.343	0.343	MON	61	2,602	04/18/2007	03/20/2036
40431F-AF-8	HFCHC 2007-1 A2V			3	1Z*	5,000,000	91.8630	4,593,145	5,000,000	5,000,000					0.413	0.413	MON	631	26,922	04/17/2007	03/20/2036
40431M-AD-8	HFCHC 2007-2 A1V			3	1Z*	3,594,525	97.3340	3,498,678	3,594,525	3,594,524					0.323	0.323	MON	355	14,552	05/17/2007	07/20/2036
40431M-AK-2	HFCHC 2007-2 M1			3	1Z*	7,000,000	38.1470	2,670,289	7,000,000	7,000,000					0.543	0.543	MON	1,162	46,891	05/17/2007	07/20/2036
40431M-AL-0	HFCHC 2007-2 M2			3	1Z*	4,000,000	35.4150	1,416,594	4,000,000	4,000,000					0.603	0.603	MON	737	29,222	05/17/2007	07/20/2036
46626L-EM-8	JPMAC 2005-OPT2 M2			3	1Z*	15,713,034	27.8020	4,345,403	15,630,000	4,345,403	(11,310,369)	(12,668)			0.681	0.623	MON	1,183	127,276	01/19/2007	12/25/2035
46629B-AF-6	JPMAC 2006-CW2 AF6				1Z*	3,006,226	72.3340	2,160,686	2,987,090	2,160,686	(856,011)	6,143			5.932	5.806	MON	14,766	177,092	04/11/2007	08/25/2036
46630L-AH-7	JPMAC 2007-CH1 MF1				6Z*	4,499,929	28.2530	1,271,378	4,500,000	1,271,378	(3,228,566)	(5)			5.791	5.791	MON	21,716	260,595	02/27/2007	10/25/2036
57643L-KJ-4	MABS 2005-HE2, A3			3	1Z*	1,856,615	95.4840	1,772,772	1,856,615	1,856,615					0.501	0.501	MON	103	10,722	09/27/2005	10/25/2035
61746R-EV-9	MSAC 2004-HE1, A4			3	1Z*	7,011,094	80.0990	5,598,296	6,989,253	6,989,253		(805)			0.601	0.601	MON	4,349	64,932	01/10/2007	01/25/2034
61746W-WK-2	MSDWC 2002-AM3, M1			3	1Z*	4,515,440	65.0720	2,920,487	4,488,091	2,920,487	(1,585,350)	(2,115)			1.656	1.532	MON	826	79,635	09/26/2006	02/25/2033
61749Q-AC-4	MSIX 2006-1, A2			3	1Z*	543,893	97.8760	532,341	543,893	543,893					0.321	0.321	MON	19	1,539	12/18/2006	07/25/2036
63860F-AB-9	NSTR 2006-B, AV2			3	1Z*	10,618,180	86.3960	9,173,691	10,618,180	10,618,180					0.361	0.361	MON	426	49,794	09/08/2006	09/25/2036
73316P-BA-7	POPLR 2004-5, M1				2Z*	3,238,323	45.8780	1,485,685	3,238,323	3,238,323					5.255	5.255	MON	14,181	167,950	11/10/2004	12/25/2034
73316P-CK-4	POPLR 2005-2, M1				2Z*	2,928,482	43.5070	1,274,082	2,928,482	2,928,482					5.417	5.417	MON	13,220	171,497	03/18/2005	04/25/2035
73316P-JD-3	POPLR 2005-6 A3				2Z*	1,384,528	92.6180	1,285,336	1,387,781	1,387,151		536			5.680	5.772	MON	13,316	76,182	05/10/2007	01/25/2036
73316P-JE-1	POPLR 2005-6 A4				1Z*	9,977,344	50.5770	5,057,712	10,000,000	5,057,712	(4,934,682)	(7,606)			5.803	5.863	MON	96,717	531,087	01/11/2007	01/25/2036
73316P-KG-4	POPLR 2006-B, A-2			3	1Z*	4,385,780	96.3530	4,225,849	4,385,780	4,385,779					0.401	0.401	MON	196	33,396	03/27/2006	05/25/2036
73316Q-AB-4	POPLR 2006-D, A2			3	1Z*	5,000,000	69.9080	3,495,425	5,000,000	5,000,000					0.391	0.391	MON	217	25,675	09/14/2006	11/25/2046
73316T-AB-8	POPLR 2006-E, A2			3	1Z*	7,000,000	66.6270	4,663,875	7,000,000	7,000,000					0.381	0.381	MON	297	35,593	11/16/2006	01/25/2037
70069F-EF-0	PPSI 2004-WHQ2, A3D			3	1Z*	1,127,128	98.9660	1,172,640	1,184,891	1,146,856		19,728			0.711	1.250	MON	94	4,887	05/06/2009	02/25/2035
70069F-LV-7	PPSI 2005-WCW3, A2C			3	1Z*	15,340,000	85.2880	13,083,222	15,340,000	15,340,000					0.612	0.612	MON	1,043	137,414	07/15/2005	08/25/2035
75970N-BD-8	RAMC 2005-3 AF3				1Z*	9,778,448	95.2890	9,422,643	9,888,535	9,824,457		(47,470)			4.814	5.222	MON	39,670	459,217	05/21/2007	11/25/2035
760985-D2-4	RAMP 2003-RS10, MI1				1Z*	2,331,689	61.0700	1,424,380	2,332,375	2,331,929		(171)			5.520	5.525	MON	10,729	137,647	11/21/2003	11/25/2033

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 (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	Maturity
760985-WR-8	RAMP 2003-RZ3, M1				1Z*	1,370,028	53.6090	734,771	1,370,625	1,370,259		(219)			4.120	4.129	MON	4,706	60,263	06/13/2003	06/25/2033
760985-YW-5	RAMP 2003-RZ4, M1				1Z*	6,512,046	48.6070	3,172,649	6,527,089	6,517,766		(2,562)			5.270	5.314	MON	28,665	338,909	10/06/2003	10/25/2033
760985-H9-5	RAMP 2003-RZ5, M1				1Z*	1,607,757	48.1930	774,995	1,608,106	1,607,883		(127)			5.330	5.335	MON	7,143	90,962	12/04/2003	12/25/2033
76110W-UY-0	RASC 2003-KS10, MI1				1Z*	2,028,863	62.4630	1,267,665	2,029,481	2,028,982		(299)			5.120	5.125	MON	8,659	111,442	11/17/2003	12/25/2033
86360X-AA-8	SACO 2006-GEL3, A1			3	1Z*	3,148,795	86.3170	2,717,936	3,148,795	3,148,795					0.351	0.351	MON	123	13,834	07/27/2006	07/25/2036
86358E-ZS-8	SAIL 2005-11 A6			3	1Z*	8,877,250	83.3610	7,402,476	8,880,025	8,879,114		480			0.451	0.468	MON	445	49,176	03/15/2007	01/25/2036
86364G-AB-9	SASC 2007-TC1 A-IO			4	1Z*	1,500,000	1.0690	491,871	46,012,270	148,673		(251,200)			2.800	7.000	MON	214,724	289,370	10/01/2009	04/25/2031
86359D-LK-1	SASCO 2005-WF3, A3			3	1Z*	5,000,000	68.8680	3,443,407	5,000,000	5,010,456		(2,571)			0.581	0.561	MON	323	35,618	07/15/2005	07/25/2035
84751P-HT-9	SURF 2005-BC4 A2B			3	1Z*	8,265,436	90.3090	7,464,154	8,265,113	8,265,112					0.461	0.461	MON	424	45,816	04/26/2007	09/25/2036
836120-AB-4	SVHE 2007-NS1 A2			3	1Z*	6,500,000	67.4630	4,385,072	6,500,000	4,385,072	(2,114,928)				0.382	0.382	MON	276	41,698	03/02/2007	01/25/2037
836120-AC-2	SVHE 2007-NS1 A3			3	1Z*	20,000,000	38.4370	7,687,302	20,000,000	7,687,302	(12,431,759)	(84,509)			0.431	0.197	MON	958	111,888	03/02/2007	01/25/2037
3499999. Industrial and Miscellaneous (Unaffiliated) - Defined Multi-Class Residential Mortgage-Backed Securities						334,035,441	XXX	218,555,649	379,255,483	271,160,585	(61,671,200)	(511,385)			XXX	XXX	XXX	711,260	6,925,862	XXX	XXX
04541G-FP-2	ABSHE 2003-HE5, M3			3	1Z*	1,485,569	12.1660	179,731	1,477,374	179,731	(1,302,606)	(1,403)			3.833	3.749	MON	2,674	59,111	09/08/2006	09/15/2033
04541G-HM-7	ABSHE 2004-HE1, M2			3	1Z*	1,216,175	62.1760	749,430	1,205,346	749,430	(461,987)	(737)			1.883	1.735	MON	1,072	32,240	02/26/2007	01/15/2034
004421-EX-7	ACE 2004-OP1, M2			3	1Z*	3,119,647	74.2690	2,326,397	3,132,372	2,326,397	(800,084)	1,566			1.281	1.341	MON	446	42,642	04/04/2007	04/25/2034
004406-AA-2	ACE 2006-GP1, A			3	1Z*	2,392,181	74.9310	1,792,486	2,392,181	1,792,486	(599,695)				0.361	0.361	MON	96	11,216	05/23/2006	02/25/2031
00442B-AD-3	ACE 2006-HE4, A2C			3	1Z*	4,985,833	33.4020	1,670,082	5,000,000	1,670,082	633,931	(1,923)	953,209		0.391	0.413	MON	217	18,462	09/15/2006	10/25/2036
00442B-AE-1	ACE 2006-HE4, A2D			3	1Z*	19,937,333	32.7070	6,541,310	20,000,000	6,541,310	5,318,518	(112,967)	3,465,986		0.481	0.000	MON	1,069	87,747	09/15/2006	10/25/2036
00441Y-AC-6	ACE 2006-OP2, A2B			3	2Z*	7,250,000	78.2610	5,673,901	7,250,000	7,250,000					0.341	5.569	MON	275	33,908	10/13/2006	08/25/2036
00441Y-AD-4	ACE 2006-OP2, A2C			3	1Z*	6,990,000	37.4230	2,615,879	6,990,000	2,615,879	(4,374,121)				0.381	0.381	MON	296	35,542	10/13/2006	08/25/2036
007036-PC-4	ARMT 2005-6A A22			2	1Z*	575,259	30.5760	175,894	575,259	175,894	(399,423)	(12)			0.541	0.539	MON	61	3,737	03/15/2006	11/25/2035
007037-BL-7	ARMT 2007-1 5A4			2	1Z*	3,114,489	8.6060	1,002,606	11,650,490	1,002,606	1,798,700	(1,320,389)			0.431	118.069	MON	558	45,538	10/28/2008	03/25/2037
040104-MY-4	ARSI 2005-W1, A2			3	1Z*	7,667,020	47.7020	3,657,343	7,667,020	3,657,343	(540,437)				0.471	0.471	MON	401	45,459	04/11/2005	05/25/2035
04013B-AB-8	ARSI 2006-M2, A2B			3	1Z*	6,211,369	42.8570	2,662,013	6,211,369	2,662,013	(2,713,119)		836,236		0.341	0.341	MON	236	27,849	08/17/2006	09/25/2036
04541G-HX-3	ASSET BACKED SECURITIES CORP H			3	1Z*	8,816,432	67.3510	5,895,554	8,753,516	5,895,554	(2,866,605)	(8,639)			1.481	1.448	MON	13,840	123,705	03/08/2007	04/25/2034
05946X-SC-8	BAFC 2005-B 3A3			2	1Z*	1,080,721	27.5220	296,999	1,079,119	296,999	(833,031)	(1,551)			0.533	(0.200)	MON	176	6,993	06/28/2006	04/20/2035
07386H-SQ-5	BALTA 2005-4 1A2			2	1Z*	7,598,579	26.4910	2,011,054	7,591,462	2,011,054	(5,581,923)	(2,033)			0.501	0.497	MON	423	47,041	07/26/2006	04/25/2035
073873-AB-7	BALTA 2006-5 11A2			2	1Z*	1,580,768	5.8030	106,042	1,827,290	106,042	37,372	1,560,919	638,155		0.451	0.000	MON	92	638	07/18/2006	08/25/2036
05948K-F9-5	BOAA 2005-6 6A1			2	1Z*	12,627,026	89.5000	11,352,629	12,684,502	12,646,699		6,096			5.000	5.108	MON	52,852	624,956	08/26/2005	07/25/2020
05949A-AY-6	BOAMS 2004-3 1A23			2	1Z*	5,951,843	100.0950	5,935,255	5,929,607	5,947,175		(4,669)			4.500	4.061	MON	22,236	63,855	09/03/2009	04/25/2034
07388A-AB-0	BSABS 2006-HE4, IA2			3	1Z*	17,306,400	42.7250	7,552,968	17,678,224	7,552,968	(9,387,897)	16,144	719,754		0.401	5.310	MON	788	60,239	04/17/2006	05/25/2036
07384M-4L-3	BSARM 2004-10 31A1			23	1Z*	4,708,909	71.6370	3,407,395	4,756,474	4,677,099		(33,993)			3.723	3.971	MON	29,544	213,613	05/16/2006	01/25/2035
07384M-6H-0	BSARM 2004-12 2A1			23	1Z*	5,581,270	80.5390	4,571,551	5,676,168	5,582,625		(1,019)			4.262	4.587	MON	40,639	226,170	01/16/2007	02/25/2035
07400W-AA-8	BSMF 2006-SL1, A			34	1Z*	2,465,602	19.4120	1,073,915	5,532,160	1,073,915	(1,891,300)	3,843,620	(318,117)		0.371	5.686	MON			07/20/2006	08/25/2036
07401U-AA-1	BSSLT 2007-SV1A A1			3	1Z*	2,333,258	69.1640	1,613,781	2,333,258	1,613,781	153,306	(1)			0.451	0.451	MON	117	13,026	03/22/2007	12/25/2036
07401U-AU-7	BSSLT 2007-SV1A, A3			3	1Z*	10,372,375	38.8270	4,027,286	10,372,375	4,027,286	(1,933,593)				0.481	0.481	MON	555	62,233	03/22/2007	12/25/2036
14983A-AA-7	CBASS 2006-SL1, A-1			3	1Z*	1,439,531	11.9350	233,371	1,955,290	233,371	60,568	101,866	629,452		0.321	5.545	MON	70	8,489	08/25/2006	09/25/2036
12558M-BN-1	CITHE 2003-1				1Z*	2,300,327	16.7770	386,056	2,301,038	386,056	(1,914,532)	(286)			5.060	5.065	MON	9,703	115,248	03/03/2003	09/20/2032
167685-JH-0	CITY OF CHICAGO SINGLE FAMILY MORTGAGE R			2	1	106,493	68.6210	73,076	106,493	106,493					5.750	5.750	MON	527	6,087	09/08/1999	09/01/2032
17312B-AB-8	CMLTI 2007-WFH2 A2			3	1Z*	10,375,000	82.6290	8,572,741	10,375,000	10,375,000					0.381	0.381	MON	440	52,754	03/13/2007	03/25/2037
225458-UJ-5	CSFB 2005-5 6A2			23	1Z*	3,748,326	100.1850	3,793,180	3,786,187	3,755,975		7,650			5.000	5.838	MON	15,776	77,752	07/09/2009	07/25/2035
225470-M4-2	CSMC 2006-3 1A2			24	1Z*	13,862,580	52.5830	14,952,549	28,436,062	13,165,607		(696,973)			0.451	18.717	MON	1,426	80,587	06/04/2009	04/25/2036
22944B-AK-4	CSMC 2007-5 1A10			2	5Z*	1,642,806	24.5780	1,625,122	6,612,070	1,191,260	951,567	(310,263)	2,076,406		7.000	0.000	MON	38,570	38,331	11/30/2007	08/25/2037
22944B-AF-5	CSMC 2007-5 1A6			2	1Z*	731,118	24.5780	958,849	3,901,230	453,070	474,741	(197,272)	1,228,745		7.000	0.000	MON	22,757	22,616	11/30/2007	08/25/2037
12641T-CN-4	CSMC 2009-5R 4A1			23	1Z*	12,508,686	101.0000	12,777,520	12,651,010	12,532,798		24,111			5.510	6.278	MON	58,089	340,312	06/25/2009	06/30/2036
12667F-AG-0	CWALT 2004-2CB 1A1			2	1Z*	2,749,308	95.2320	2,675,065	2,808,999	2,797,041		(11,958)			4.250	5.374	MON	9,949	111,172	10/06/2006	03/25/2034
12667F-AK-1	CWALT 2004-2CB 1A4			2	1Z*	2,006,072	88.7570	1,780,808	2,006,385	2,006,263		24			0.631	0.636	MON	211	14,476	01/16/2004	03/25/2034
02146P-AB-1	CWALT 2006-HY12 A2			23	1Z*	10,535,601	90.5340	9,593,713	10,596,752	10,541,203		5,603			6.113	6.464	MON	53,986	264,276	07/16/2009	08/25/2036
12668B-KC-6	CWALT 2006-J1 1A6			2	1Z*	7,869,890	80.8830	6,378,373	7,885,908	6,378,373	247,203	2,265			5.500	5.581	MON	36,144	416,038	02/10/2006	02/25/2036
02151L-AA-4	CWALT 2007-20 A1			2	1Z*	10,238,337	48.0930	5,564,882	11,571,097	5,564,882	2,759,704	29,039	998,423		0.731	0.000	MON	8,524		06/19/2007	06/25/2047
126685-AB-2	CWHEL 2005-B, 2A			3	1Z*	3,292,913	29.7340	979,122	3,292,890	979,122	433,841	1,425	621,002		0.413	0.410	MON	642	19,437	03/07/2005	05/15/2035
12669G-NM-9	CWHL 2005-7 1-A2			2	1Z*	606,596	23.6390	149,371	631,871	610,244		1,380			0.632	1.010	MON	414	5,287	10/16/2007	03/25/2035
126694-GD-4	CWHL 2005-HYB7 3A2			23	1Z*	3,184,602	23.2080	3,374,277	14,539,001	2,585,621		(544,349)	9,481,675		5.559	0.000	MON	67,351	67,042	08/02/2006	11/20/2035
126673-DR-0	CWL 2004-7, MF2				1Z*	8,950,482	47.3890	4,241,591	8,950,563	4,241,591	(4,708,906)	(20)			5.649	5.649	MON	42,135	547,059	08/30/2004	10/25/2034

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	
		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	Maturity
126673-WF-5	CWL 2005-1, MF2				1Z*	2,386,232	38.3560	915,301	2,386,325	915,301	(1,470,954)	(39)			5.505	5.505	MON	10,947	142,232	03/11/2005	07/25/2035
126673-WG-3	CWL 2005-1, MF3				1Z*	1,325,703	34.6790	459,756	1,325,736	459,756	(865,955)	(14)			5.555	5.555	MON	6,137	79,736	03/11/2005	07/25/2035
126673-WH-1	CWL 2005-1, MF4				6Z*	1,767,575	32.4650	573,864	1,767,648	573,864	(1,193,728)	(32)			5.654	5.654	MON	8,329	108,209	03/11/2005	07/25/2035
126673-WJ-7	CWL 2005-1, MF5				6Z*	1,104,768	27.5580	304,459	1,104,780	304,459	(800,312)	(5)			5.754	5.754	MON	5,297	68,827	03/11/2005	07/25/2035
126670-NX-2	CWL 2005-16 2AF2				1Z*	15,798,509	81.7290	14,773,880	18,076,624	15,868,346		69,789			5.382	9.436	MON	81,074	761,748	05/20/2009	05/25/2036
126670-PA-0	CWL 2005-16 2AF5				1Z*	19,557,583	49.1040	9,604,043	19,558,575	9,604,043	(9,953,815)	(154)			5.565	5.566	MON	90,703	1,086,651	12/08/2005	05/25/2036
126670-QS-0	CWL 2005-17, 1AF2				1Z*	9,936,532	82.2400	8,171,957	9,936,711	8,171,957	(1,764,676)	(78)			5.363	5.363	MON	44,409	524,042	12/15/2005	05/25/2036
126673-ZW-5	CWL 2005-3, MF2				1Z*	7,816,095	20.2200	1,580,401	7,816,218	1,580,401	(6,235,723)	(47)			5.633	5.633	MON	36,691	477,082	03/23/2005	08/25/2035
126673-ZX-3	CWL 2005-3, MF3				1Z*	9,691,660	17.3020	1,676,968	9,692,110	1,676,968	(8,014,798)	(174)			5.682	5.683	MON	45,892	596,727	03/23/2005	08/25/2035
126673-ZY-1	CWL 2005-3, MF4				1Z*	4,220,707	14.4870	611,480	4,220,758	611,480	(3,609,238)	(20)			5.782	5.782	MON	20,337	264,438	03/23/2005	08/25/2035
126673-ZZ-8	CWL 2005-3, MF5				1Z*	2,988,430	11.7830	352,141	2,988,554	352,141	(2,636,316)	(50)			5.831	5.831	MON	14,522	188,825	03/23/2005	08/25/2035
12666R-AF-7	CWL 2006-9 1AF6				1Z*	3,954,418	66.6520	2,612,114	3,919,055	2,612,114	(1,330,903)	(1,363)			5.989	5.827	MON	19,559	234,365	04/11/2007	10/25/2046
126685-CZ-7	CWL 2006-S1, A2				1Z*	15,034,708	76.9800	11,573,934	15,034,944	11,573,934	(3,460,942)	(68)			5.549	5.550	MON	69,524	797,745	03/20/2006	08/25/2021
126685-DW-3	CWL 2006-S2, A2				2Z*	15,733,009	78.8660	12,906,546	16,365,162	12,906,546	1,182,412	804,333	1,349,638		5.627	0.000	MON	76,739	531,110	03/29/2006	07/25/2027
12668X-AC-9	CWL 2006-S8, A3				1Z*	11,162,402	38.5360	4,301,605	11,162,602	4,301,605	(6,860,889)	(30)			5.555	5.555	MON	51,674	657,196	12/08/2006	04/25/2036
12668W-AR-8	CWL 2007-4 M1				6Z*	7,145,738	23.4430	7,150,252	30,500,000	7,145,738					5.881	25.644	MON	149,475		12/29/2009	09/25/2037
12668W-AS-6	CWL 2007-4 M2				6Z*	5,572,638	19.8430	5,556,057	28,000,000	5,556,057	(16,582)				5.931	29.933	MON	138,390		12/29/2009	09/25/2037
12669R-AC-1	CWL 2007-S1 A3				1Z*	5,504,265	41.1660	2,266,007	5,504,534	2,266,007	(3,238,374)	(30)			5.810	5.811	MON	26,651	314,947	02/23/2007	11/25/2036
152314-HS-2	CXHE 2003-C, M2			3	1Z*	1,742,277	36.7010	636,149	1,733,319	636,149	(1,097,167)	(3)			1.831	1.831	MON	353	34,088	02/14/2007	09/25/2033
25151E-AA-1	DBALT 2006-AB3 A1			24	1Z*	4,724,255	73.1240	5,065,520	6,927,311	4,332,801		(391,454)			6.250	14.961	MON	36,080	238,260	05/20/2009	07/25/2036
31959A-AA-1	FCHT 2005-1A, A			3	1Z*	1,228,875	52.5310	645,536	1,228,875	1,228,643		(232)			0.443	0.447	MON	257	7,706	05/06/2005	09/15/2022
32029G-AC-8	FFML 2007-FF2 A2B			3	1Z*	9,000,000	39.1910	3,527,229	9,000,000	3,527,229	(5,082,234)	(252,758)	390,537		0.331	5.569	MON	331	41,175	02/23/2007	03/25/2037
36185N-4E-7	GMACM 2004-J4 A1			2	1Z*	4,639,225	98.6920	4,543,045	4,603,262	4,626,702		(12,523)			5.500	3.745	MON	21,098	61,203	09/22/2009	09/25/2034
36185N-4Y-3	GMACM 2004-J5 A1			2	1Z*	12,082,820	100.3950	12,111,577	12,063,970	12,077,969		(4,852)			5.250	5.020	MON	52,780	153,694	09/08/2009	01/25/2035
361856-EC-7	GMACM 2005-HE1, A3			3	1Z*	11,181,596	25.8280	3,603,333	13,951,173	11,157,702	6,592,621	(20,467)	2,742,384		0.411	0.000	MON	637	47,744	03/17/2005	08/25/2035
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A			2	1Z*	843,538	95.3450	770,440	808,059	770,440	(81,501)	20,075			7.750	6.469	MON	5,219	61,954	08/18/1998	09/19/2027
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A			2	1Z*	342,369	99.6270	325,527	326,747	325,527	(21,396)	9,363			8.000	6.435	MON	2,178	25,853	05/19/1998	09/19/2027
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A			2	1Z*	683,947	95.8750	629,284	656,359	629,284	(61,998)	16,044			7.750	6.457	MON	4,239	50,172	06/22/1998	05/19/2027
36228F-P7-5	GSAMP 2004-NC1, M2			3	2Z*	3,368,978	65.4180	2,190,573	3,348,573	3,348,573		(1)			1.351	1.351	MON	503	47,915	12/07/2006	03/25/2034
36244M-AA-9	GSAMP 2006-S4, A1			3	1Z*	1,534,398	8.5840	187,335	2,182,259	187,335	431,185	(543)	1,055,733		0.321	5.373	MON	78	9,526	06/02/2006	05/25/2036
36228F-CG-9	GSMPS 99-2 A1			2	2Z*	1,219,725	101.1350	1,199,833	1,186,366	1,199,833	(28,479)	19,819			8.000	7.185	MON	7,909	93,526	06/23/1999	09/19/2027
362631-AB-9	GSR 2006-0A1 2A1			2	1Z*	22,015,941	71.7210	24,819,441	34,605,542	21,962,144		(53,797)			0.421	22.828	MON	1,620	93,142	06/23/2009	08/25/2046
40431K-AG-5	HALO 2007-WF1 M1				1Z*	718,702	5.6540	122,631	2,169,000	122,631	(197,804)	15,086	1,679,073		5.990	0.000	MON	10,827	10,827	01/26/2007	12/25/2036
41809X-AA-2	HASCN 2007-OPT1 A			4	1Z*		0.0000		1,246,178		(6,231)	6,231			6.000	7.739	MON			02/15/2007	12/26/2036
22541S-ES-3	HEMT 2004-2, M2			3	1Z*	1,907,997	51.4700	982,043	1,907,997	1,907,997					1.881	1.881	MON	399	38,878	04/06/2004	08/25/2034
225470-QV-8	HEMT 2005-5, A1A			3	1Z*	1,681,093	28.2940	475,653	1,681,093	475,653	(1,205,440)				0.431	0.431	MON	81	16,531	12/22/2005	04/25/2036
225470-XH-1	HEMT 2006-1, A-1B			3	1Z*	1,040,574	62.9130	654,655	1,040,574	654,655	(385,919)	(141,784)			0.361	4.832	MON	42	6,249	02/14/2006	05/25/2036
225470-W5-8	HEMT 2006-2, 2A1			3	1Z*	3,169,250	27.8500	869,030	3,120,434	869,030	(361,894)	76,487	(73,311)		0.391	5.220	MON	1,259	10,016	04/03/2006	07/25/2036
43718U-AA-4	HLMLT 2006-1, A1			3	1Z*	192,469	99.4840	191,477	192,469	192,469					0.323	0.323	MON	29	501	10/12/2006	02/15/2037
43739E-AJ-6	HMBT 2004-2 A1			2	1Z*	1,536,881	81.0850	1,244,229	1,534,483	1,536,461		(73)			0.601	0.582	MON	103	11,071	01/31/2006	12/25/2034
456610-AC-8	INDX 2006-AR15 A3			2	1Z*	1,041,171	4.6570	92,784	1,992,354	92,784	749,909	(388,392)	1,049,292		0.481	0.000	MON	107	698	05/23/2006	07/25/2036
45669E-AD-8	INDX 2007-AR5 CM			23	1Z*	1,595,728	11.5570	1,871,841	16,195,941		601,428	(1,579,299)			5.646	528.819	MON	76,206	73,164	10/28/2008	05/25/2037
46629Q-AG-1	JPMAC 2006-CH2, AF6				1Z*	10,485,364	61.3890	6,437,050	10,485,733	6,437,050	(4,107,354)	(9,498)			5.537	5.405	MON	48,383	580,595	11/21/2006	10/25/2036
46629Q-AH-9	JPMAC 2006-CH2, MF1				6Z*	1,609,954	18.9840	305,636	1,610,000	305,636	(1,304,326)	(8)			5.734	5.734	MON	7,693	92,317	11/21/2006	10/25/2036
46629Q-AJ-5	JPMAC 2006-CH2, MF2				6Z*	919,990	12.2170	112,401	920,000	112,401	(709,869)	(2)	97,721		5.784	5.784	MON	4,434	53,213	11/21/2006	10/25/2036
46629Q-AK-2	JPMAC 2006-CH2, MF3				6Z*	1,116,413	11.4020	131,120	1,150,000	131,120	222,882	1,151	213,132		5.833	6.146	MON	5,590	50,310	11/21/2006	10/25/2036
46626L-GZ-7	JPMAC 2006-FRE2 A3			3	1Z*	6,062,068	86.7330	5,257,811	6,062,068	6,062,067		(1)			0.411	0.411	MON	277	31,115	06/14/2007	02/25/2036
46630L-AJ-3	JPMAC 2007-CH1 MF2				6Z*	1,799,918	24.3940	439,087	1,800,000	439,087	(1,360,849)	(6)			5.840	5.841	MON	8,760	105,120	02/27/2007	10/25/2036
46630M-AG-7	JPMAC 2007-CH2 AF6				1Z*	1,857,675	50.5190	944,788	1,870,167	944,788	(923,399)	433			5.551	5.581	MON	8,651	103,813	05/08/2007	01/25/2037
54251R-AC-7	LBMLT 2006-6, 2A2			3	1Z*	4,785,388	64.9130	3,106,317	4,785,388	3,106,317	(1,679,070)				0.331	0.331	MON	176	20,088	07/21/2006	07/25/2036
52520M-DR-1	LMT 2005-3 1A5			2	1Z*	9,930,229	70.9950	7,416,105	10,446,000	9,381,553		61,276	790,052		5.500	6.021	MON	47,878	574,530	05/18/2006	01/25/2036
525220-AP-7	LMT 2007-10 3A3			2	1Z*	15,030,665	30.9060	9,457,789	30,601,541	9,457,789	(3,416,738)	(1,863,674)			6.000	36.062	MON	153,008	151,919	10/28/2008	12/25/2037
52524V-AL-3	LXS 2007-15N AF3			2	1Z*	32,708,828	15.1790	13,996,417	92,206,352	13,996,417	(14,344,651)	(4,665,482)	6,371,062		0.731	106.829	MON	70,076		10/28/2008	08/25/2047
576449-AB-8	MABS 2006-HE4 A2			3	1Z*	7,500,000	40.8410	3,063,095	7,500,000	3,063,095	(3,935,958)	(225,452)	500,948		0.341	0.341	MON	284	35,085	11/15/2006	11/25/2036
59023F-AB-1	MERRILL LYNCH MORTGAGE INVESTO			3	1Z*	3,937,477	27.3590	1,947,806	7,119,438	1,947,806	3,626,573	57,009	3,839,608		0.351	5.780	MON	2,616	9,906	01/18/2007	10/25/2037
59020U-YL-3	MLMI 2005-A5 A1			23	1Z*	2,130,984	93.2540	2,160,019	2,316,287	2,153,473		22,489			4.875	9.357	MON	9,410	44,657	07/08/2009	06/25/2035

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 (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	Maturity
59022V-AE-1	MLMI 2006-OPT1, A2D			3	1Z*	5,096,000	35.1180	1,789,599	5,096,000	1,789,599	(3,306,402)				0.471	0.471	MON	267	30,587	09/12/2006	08/25/2037
59020U-6G-5	MLMI 2006-RM1W A2D			3	1Z*	3,736,779	40.4690	3,224,674	7,968,317	3,224,674	4,170,026	99,132	4,324,149		5.590	0.000	MON	74,456		01/11/2007	02/25/2037
59020U-6K-6	MLMI 2006-WMC2, A2B				1Z*	6,809,079	48.1740	3,677,147	7,633,020	5,004,208		88,647	2,553,292		5.609	0.000	MON	72,203	205,404	03/23/2006	03/25/2037
61749G-AC-6	MORGAN STANLEY HOME EQUITY LOA			3	1Z*	9,941,624	60.5140	6,015,103	9,940,070	6,015,103	(3,924,967)				0.391	0.391	MON	432	50,882	01/18/2007	04/25/2036
61746R-BX-8	MSAC 2003-HE1, M3			3	1Z*	2,260,318	19.1480	429,280	2,241,927	429,280	(1,812,647)	(1)			2.481	2.481	MON	5,727	85,709	10/06/2006	05/25/2033
61746R-DB-4	MSAC 2003-HE2, M2			3	1Z*	629,571	56.2620	350,377	622,760	350,377	(276,264)	(495)			1.881	1.699	MON	1,223	16,906	10/11/2006	08/25/2033
61746R-EJ-6	MSAC 2003-HE3 M2			3	1Z*	2,984,726	60.3580	1,782,124	2,952,602	1,782,124	(1,171,107)	(525)			1.931	1.926	MON	634	58,917	02/14/2007	10/25/2033
61746R-GT-2	MSAC 2004-WMC1 M2			3	1Z*	2,888,354	53.2060	1,526,280	2,868,632	1,526,280	(1,353,452)	(636)			1.481	1.369	MON	4,519	76,529	02/14/2007	06/25/2034
61748B-AC-8	MSAC 2006-HE4 A3			3	1Z*	18,093,841	61.1460	11,084,816	18,128,540	11,084,816	(7,034,576)	3,606			0.381	0.451	MON	768	91,719	03/15/2007	06/25/2036
61750S-AE-2	MSAC 2006-HE8, A2C			3	1Z*	14,000,000	36.8320	5,156,463	14,000,000	5,156,463	(665,455)		425,726		0.371	0.371	MON	578	69,619	11/16/2006	10/25/2036
61755E-AB-4	MSAC 2007-NC4 A2A			3	1Z*	4,687,324	28.6670	1,521,864	5,308,811	2,866,758		(44,305)	2,389,632		0.311	0.000	MON	184	14,976	06/18/2007	05/25/2037
61746W-HY-9	MSDWC 2001-NC2, M1			3	1Z*	1,235,792	53.5590	661,053	1,234,249	661,053	(574,531)	(92)			1.101	1.019	MON	151	14,921	09/26/2006	01/25/2032
61746W-WL-0	MSDWC 2002-AM3, M2			3	1Z*	545,002	33.4960	181,054	540,526	181,054	(362,551)	(581)			3.231	3.089	MON	194	18,222	09/26/2006	02/25/2033
61749Q-AD-2	MSIX 2006-1 A3			3	1Z*	14,990,625	50.0540	7,508,118	15,000,000	7,508,118	(6,969,792)		522,090		0.381	0.381	MON	635	95,648	01/11/2007	07/25/2036
61748H-EF-4	MSM 2004-8AR 4A1			23	1Z*	6,206,946	77.9500	6,936,660	8,898,847	6,219,344		12,398			3.386	9.824	MON	25,109	203,697	05/20/2009	10/25/2034
61750Y-AA-7	MSM 2006-15XS A1			23	1Z*	5,173,457	88.8740	5,461,446	6,145,160	5,464,273		290,816			0.351	27.506	MON	2,454	9,352	07/10/2009	11/25/2036
61751J-AF-8	MSM 2007-6XS 2A1S			24	1Z*	14,440,160	75.4640	14,279,671	19,003,802	14,458,118		17,958			0.346	9.017	MON	740	42,816	10/01/2009	02/25/2047
643528-AB-8	NCAMT 2006-ALT1 AF2			23	1Z*	19,448,009	91.1260	17,722,259	19,448,009	19,448,009					5.909	5.909	MON	95,771	1,190,379	06/08/2006	07/25/2036
65537M-AC-0	NHELI 2007-2 2A2			3	1Z*	13,788,362	38.1020	8,242,712	21,633,000	8,242,712	(5,560,057)	(486,393)	223,992		0.371	92.971	MON	892	29,946	12/29/2009	01/25/2037
69121P-DE-0	OWNIT 2006-2, A2B				1Z*	5,985,862	71.4990	4,279,835	5,985,862	4,279,835	(1,706,027)				5.633	5.633	MON	28,098	317,938	03/02/2006	01/25/2037
69337M-AA-8	PHHAM 2007-3 A1			24	1Z*	10,667,524	83.9100	11,154,039	13,292,865	10,388,710		(278,814)			0.346	17.289	MON	511	29,440	06/16/2009	07/25/2037
69336Q-AC-6	PHHMC 2007-4 A3			23	1Z*	8,135,962	90.8160	7,579,510	8,345,972	8,204,268		23,996			5.965	7.946	MON	41,487	482,435	06/08/2007	06/18/2037
69337R-AC-3	PHHMC 2007-5 A3			23	1Z*	5,849,702	77.2800	4,699,086	6,080,563	5,951,815		49,077			6.208	7.389	MON	31,456	409,105	08/02/2007	08/18/2037
73316P-BT-6	POPLR 2005-1 M2				1Z*	1,486,891	31.3490	474,443	1,513,435	474,443	(1,013,143)	(15,202)			5.507	5.873	MON	6,945	96,156	02/07/2007	05/25/2035
73316P-CL-2	POPLR 2005-2, M2				1Z*	4,064,726	28.9720	1,177,641	4,064,726	1,177,641	(2,887,085)				5.717	5.717	MON	19,365	232,071	03/18/2005	04/25/2035
748351-AR-4	QUEST 2006-X1, A-2			3	1Z*	5,269,748	51.3480	2,705,886	5,269,748	2,705,886	(219,131)				0.421	0.421	MON	247	28,638	03/08/2006	03/25/2036
74922G-AN-4	RALI 2006-QA14 A13			2	1Z*	20,748,622	67.0300	19,107,280	28,505,429	19,848,675		(1,266,918)			6.500	0.000	MON	154,404	452,276	10/28/2008	11/25/2036
759950-FX-1	RAMC 2005-4, A3				1Z*	13,370,718	93.1410	12,453,666	13,370,718	13,370,718					5.565	5.565	MON	62,007	724,830	12/09/2005	02/25/2036
759950-GV-4	RAMC 2006-1, AF3				1Z*	9,048,913	87.5310	7,920,768	9,049,139	7,920,768	(1,128,313)	(27)			5.608	5.609	MON	42,290	503,181	03/06/2006	05/25/2036
75971E-AF-3	RAMC 2006-3, AF3				1Z*	4,984,375	49.8880	2,494,419	5,000,000	2,494,419	(2,497,558)	(2,213)			5.586	5.656	MON	23,275	279,300	04/24/2007	11/25/2036
760985-4U-2	RAMP 2004-RZ2 A16				1Z*	5,312,424	73.2140	3,927,933	5,365,026	5,145,597	3,181,453	22,715	194,041		5.410	5.666	MON	24,187	287,722	04/10/2007	03/25/2034
75156V-AB-1	RAMP 2006-RS3, A-I-2			3	1Z*	6,474,620	86.8250	5,621,561	6,474,620	5,621,561	(853,058)				0.371	0.371	MON	267	29,995	05/05/2006	05/25/2036
76110W-MB-9	RASC 2001-KS3, AI5			3	1Z*	3,963,052	64.3590	2,541,060	3,948,246	2,541,060	(1,418,239)	468			6.980	6.938	MON	22,966	275,572	10/19/2006	09/25/2031
76110W-UZ-7	RASC 2003-KS10 MI2				1Z*	1,521,845	41.1810	626,826	1,522,111	626,826	(895,071)	(125)			5.570	5.573	MON	7,065	90,927	11/17/2003	12/25/2033
76110W-VS-2	RASC 2003-KS11, MI2				1Z*	2,273,854	50.2460	1,142,778	2,274,387	1,142,778	(1,131,224)	(203)			5.530	5.534	MON	10,481	134,697	12/11/2003	01/25/2034
45660N-QS-7	RAST 2003-A6 A2			2	1Z*	1,110,392	99.9770	1,122,771	1,123,026	1,111,590		1,199			4.750	5.658	MON	4,445	21,310	07/23/2009	06/01/2033
45660N-QS-7	RAST 2003-A6 A2	D		2	1Z*	2,966,250	99.9770	2,999,320	3,000,000	2,969,452		3,202			4.750	5.658	MON	11,875	56,926	07/23/2009	06/01/2033
76110V-KG-2	RFMS2 2002-HS2			3	1Z*	1,455,276	99.6210	1,449,916	1,455,434	1,455,139		(295)			6.180	6.189	MON	7,495	87,096	06/14/2002	01/25/2032
76110V-MU-9	RFMS2 2003-HS2, M1				1Z*	790,164	77.4420	612,059	790,347	790,292		(51)			3.880	3.885	MON	5,172	31,234	06/09/2003	07/25/2033
76110V-RV-2	RFMS2 2005-HS1, AI2				1Z*	9,731,088	90.0070	8,758,849	9,731,252	8,758,849	(899,409)	(18)	72,976		4.660	4.660	MON	37,790	422,711	09/13/2005	09/25/2035
76110V-SR-0	RFMS2 2005-HS2, AI2				1Z*	15,369,400	75.6700	12,556,975	16,594,406	12,556,975	2,527,271	222,025	862,909		5.220	0.000	MON	72,186	505,300	11/18/2005	12/25/2035
76110V-SS-8	RFMS2 2005-HS2, AI3				1Z*	9,419,726	32.1720	3,378,021	10,500,000	3,378,021	876,226	32,890	707,401		5.320	0.000	MON	46,550	186,200	11/18/2005	12/25/2035
76110V-TA-6	RFMS2 2005-HSA1 AI5				1Z*	4,828,010	35.3560	2,045,685	5,785,909	2,045,685	(280,368)	108,844	590,297		5.480	0.000	MON	26,422	26,330	10/27/2006	12/25/2035
76110V-TU-2	RFMS2 2006-HI1, A2				1Z*	49,977	99.1740	49,573	49,985	49,985					5.530	5.536	MON	230	230	03/15/2006	02/25/2036
76110V-TV-0	RFMS2 2006-HI1, A3				1Z*	9,999,651	91.2970	9,129,722	10,000,000	9,999,890		(26)			5.570	5.571	MON	46,417	557,000	03/15/2006	02/25/2036
74957V-AM-1	RFMSI 2006-S6 A12			2	1Z*	15,643,945	83.5780	13,044,245	15,607,364	15,471,050		(16,382)	148,075		6.000	5.900	MON	78,037	923,595	08/07/2007	07/25/2036
785778-QJ-3	SACO 2006-3, A1			3	1Z*	4,343,941	16.7150	910,106	5,444,781	910,106	214,701	718,514	1,071,666		0.411	4.884	MON	249	21,236	02/21/2006	04/25/2036
785779-AA-7	SACO 2006-6, A			3	1Z*	3,891,271	17.6270	1,015,013	5,758,304	1,015,013	118,616	(5,219,403)	(1,128,525)		0.361	5.354	MON	231	16,666	05/15/2006	06/25/2036
07384M-6M-9	SAMI 0412 2A3			23	1Z*	17,176,090	80.5390	14,286,097	17,738,025	17,187,271		(10,894)			4.060	4.665	MON	60,009	597,355	12/04/2006	02/25/2035
86360K-BL-1	SAMI 2006-AR3 3A3			2	1Z*	1,720,601	20.1440	1,494,633	7,419,845	1,258,326		(220,252)	715,129		0.481	0.000	MON	298	3,253	03/29/2006	02/25/2036
86364C-AB-8	SARM 2007-6 1A2			2	1Z*	7,946,335	15.2180	1,303,455	8,565,139	1,303,455	1,639,634	(118,806)	2,229,795		0.511	10.595	MON	487	39,085	08/20/2007	07/25/2037
86359P-AD-2	SASC 2006-BC3 A4			3	1Z*	9,639,839	9.9800	997,979	10,000,000	997,979	1,860,073	19,268	3,070,169		0.471	0.000	MON	524	38,298	01/18/2007	10/25/2036
86363M-AA-9	SASC 2007-GEL2 A1			3	1Z*	6,839,447	77.2430	5,283,003	6,839,447	6,839,447					0.381	0.381	MON	290	33,536	05/03/2007	05/25/2037
805564-PF-2	SAST 2003-3 M2			3	1Z*	1,262,252	30.7080	384,492	1,252,079	384,492	(869,891)	(1,797)			1.831	1.793	MON	255	24,571	02/14/2007	12/25/2033
805564-PP-0	SAST 2004-1 M2			3	1Z*	2,070,406	21.5590	446,143	2,069,436	446,143	(1,623,292)				1.926	1.926	MON	443	39,089	04/03/2007	03/25/2035
80556B-AC-9	SAST 2007-1, A-2B			3	1Z*	4,000,000	67.2760	2,691,040	4,000,000	2,691,040	(1,308,960)				0.341	0.341	MON	152	18,626	02/28/2007	01/25/2047

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	Maturity
80556Y-AB-1	SAST 2007-2 A2A			3	1Z*	1,163,604	90.1600	1,049,100	1,163,604	1,163,604					0.331	0.331	MON	43	4,919	04/18/2007	05/25/2047
84751P-LM-9	SURF 2006-BC2, A2B				1Z*	8,379,680	50.0400	4,251,745	8,496,727	6,453,264		(6,614)	2,036,849		5.573	0.000	MON	79,721	421,007	03/22/2006	02/25/2037
84751W-AD-6	SURF 2006-BC3, A-2C			3	1Z*	13,000,000	35.6940	4,640,164	13,000,000	4,640,164	(8,037,098)		322,738		0.381	0.381	MON	551	66,101	06/07/2006	06/25/2037
83612J-AC-8	SVHE 2006-EQ1 A3			3	1Z*	8,308,300	49.2860	4,100,581	8,320,000	4,100,581	(4,216,009)	1,624			0.392	0.424	MON	362	54,294	04/20/2007	10/25/2036
83612L-AE-9	SVHE 2006-WF1, M1			3	1Z*	3,820,246	4.4570	178,282	4,000,000	178,282	816,056	(53,924)	1,109,414		5.412	6.003	MON	36,231	148,954	10/26/2006	10/25/2036
872224-AE-0	TBW 2006-4 A4			2	4Z*	30,113,015	42.5610	12,819,418	30,120,000	12,819,418	(17,294,102)	(2,750)			6.160	6.162	MON	463,848	1,546,026	08/23/2006	09/25/2036
88157G-AA-8	TMTS 2007-1SL A1			3	1Z*	20,326,038	6.0000	1,219,562	20,326,038	1,219,562	(19,106,476)				0.341	0.341	MON	771	94,819	01/09/2007	01/25/2038
92926W-AB-3	WAMU 2007-0A1 A1B			2	4Z*	3,058,625	28.8150	1,557,336	5,404,665	1,557,336	(990,666)	(3,738)	540,891		0.431	5.652	MON	453	1,957	02/23/2007	02/25/2047
949808-AT-6	WFMBS 2003-J 2A5			23	1Z*	7,510,472	97.5830	7,447,644	7,632,108	7,526,608		16,136			4.436	5.450	MON	28,211	163,296	06/04/2009	10/25/2033
92933U-AA-0	WMHEN 2007-WM1 N1			4	1Z*	0.0000			1,519,279						6.750	7.232	MON			01/29/2007	01/25/2047
14975T-AA-6	ABSN 2006-HE5, A1		F	4	1Z*	0.0000			1,238,741						6.500	6.656	MON			10/17/2006	07/27/2036
3599999. Industrial and Miscellaneous (Unaffiliated) - Other Multi-Class Residential Mortgage-Backed Securities						1,051,633,311	XXX	668,606,897	1,315,782,124	700,426,045	(191,781,138)	(12,100,536)	64,319,500		XXX	XXX	XXX	3,793,028	26,724,854	XXX	XXX
22544Q-AE-9	CSMC 2007-C3, A4			23	2FE		73.2480								5.723	0.000	MON			04/14/2009	06/15/2039
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMM			23	1	6,858,413	101.1100	6,746,136	6,672,076	6,834,550		(4,193)			6.158	5.726	MON	34,238	407,397	11/15/2001	07/25/2031
45256H-AC-2	IMPACT FUNDING LLC SER 2001-A CL B COMME			23	1	422,083	30.4300	124,936	410,569	420,656		(237)			6.548	6.284	MON	2,240	26,979	11/15/2001	07/25/2031
3699999. Industrial and Miscellaneous (Unaffiliated) - Defined Multi-Class Commercial Mortgage-Backed Securities						7,280,496	XXX	6,871,072	7,082,645	7,255,206		(4,430)			XXX	XXX	XXX	36,478	434,376	XXX	XXX
003890-AC-4	ACADEMIC FIN CORP SR - TRUST 2005 - SER			3	1FE	8,000,000	96.7900	7,743,200	8,000,000	8,000,000					1.731	4.078	4WK	11,565	165,444	08/15/2007	06/01/2042
03061N-JS-9	AMCAR 2005-DA, A4				1FE	16,302,687	102.2080	16,720,152	16,358,921	16,330,799		28,112			5.020	5.457	MON	57,029	459,373	05/14/2009	11/06/2012
030610-AD-1	AMERICREDIT AUTOMOBILE RECEIVA				1FE	12,705,968	102.6970	12,967,608	12,627,049	12,679,847		(26,121)			5.640	5.123	MON	49,456	406,916	05/19/2009	09/06/2013
030613-AD-5	AMERICREDIT AUTOMOBILE RECEIVA			3	2FE	8,878,487	96.9790	8,992,408	9,272,571	8,923,146		44,660			0.275	3.138	MON	1,769	6,546	09/16/2009	10/06/2013
03061N-JN-0	AMERICREDIT AUTOMOBILE RECEIVA				1FE	12,396,547	100.3060	12,418,995	12,381,071	12,392,392		(4,154)			4.630	4.506	MON	39,809	313,410	05/06/2009	06/06/2012
030616-AD-8	AMERICREDIT PRIME AUTOMOBILE R				2FE	5,021,262	101.5140	5,011,920	4,937,176	4,996,671		(24,592)			5.220	2.339	MON	16,465	59,723	09/02/2009	06/08/2012
030616-AF-3	AMERICREDIT PRIME AUTOMOBILE R				2FE	13,575,790	102.3960	13,591,060	13,273,000	13,565,937		(9,853)			5.350	4.817	MON	45,368	118,351	10/23/2009	03/08/2016
03027W-AA-0	AMTT 2007-1 A-FX				1FE	20,000,000	102.7500	20,550,000	20,000,000	20,000,000					5.420	5.420	MON	48,175	1,083,941	04/27/2007	04/15/2037
041150-DG-5	ARKANSAS STUDENT LOAN AUTH SR SER 06 A-4			3	1FE	15,756,150	94.2600	16,259,850	17,250,000	15,802,210		38,742			1.153	5.530	4WK	12,707	264,187	10/28/2008	12/01/2040
09201J-AA-4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SE			1	1FE	7,924,874	99.9550	7,921,308	7,924,874	7,924,874					0.684	0.684	JAJO	11,751	179,889	05/10/2005	07/17/2017
106238-LC-0	BRAZOS 2005-1, A2			3	1FE	25,000,000	98.7500	24,687,500	25,000,000	25,000,000					0.331	0.331	MJSD	918	246,512	03/01/2005	12/26/2018
106238-FV-5	BRAZOS HIGHER ED AUTH REV SR TRUST 1993			3	2FE	4,719,285	84.1350	4,290,885	5,100,000	4,733,308		11,426			1.440	4.367	WK	204	115,852	10/28/2008	12/01/2034
106238-MA-3	BRAZOS HIGHER ED AUTH STUD LN REV TRUST			3	3FE	14,206,500	78.4050	11,760,750	15,000,000	11,760,750	(2,465,283)	15,812			1.990	4.246	4WK	17,413	387,454	10/28/2008	06/01/2042
10620N-BP-2	BRAZOS HIGHER ED AUTH STUD LN SR TRUST 1			3	1FE	9,710,265	89.7800	9,247,340	10,300,000	9,723,990		10,694			1.920	4.369	4WK	4,395	269,235	10/28/2008	06/01/2043
106238-HX-9	BRAZOS HIGHER ED AUTH STUD LN SR TRUST 1			3	1FE	600,000	89.2350	535,410	600,000	600,000					1.730	4.076	4WK	202	13,863	12/29/2006	12/01/2037
10620N-BG-2	BRAZOS HIGHER ED AUTH STUD LN SR TRUST 1			3	1FE	4,100,000	89.2650	3,659,865	4,100,000	4,100,000					1.730	4.075	4WK	1,773	99,079	03/21/2007	12/01/2042
10623P-DE-7	BRAZOS STUDENT FIN CORP SR - TRUST 1995			3	2FE	1,950,000	91.7350	1,788,833	1,950,000	1,950,000					1.320	3.880	WK	501	39,949	12/14/2007	12/01/2042
10623P-CZ-1	BRAZOS STUDENT FIN CORP SR -TRUST 2001 -			3	1FE	15,750,000	94.9000	14,946,750	15,750,000	15,750,000					1.735	4.077	4WK	21,234	342,999	12/04/2008	03/01/2040
10623P-CJ-7	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A			3	1FE		100.0000								1.821	0.000	4WK			01/22/2008	07/01/2038
10623P-CK-4	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A			3	1FE	6,821,625	95.5550	7,166,625	7,500,000	6,842,760		17,087			1.731	4.604	4WK	1,443	150,936	10/28/2008	07/01/2038
10623P-CM-0	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A			3	1FE	5,000,000	94.9700	4,748,500	5,000,000	5,000,000					1.731	4.078	4WK	1,923	101,870	09/06/2007	07/01/2038
10623P-DL-1	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A			3	1FE	6,000,000	96.7800	5,806,800	6,000,000	6,000,000					1.731	4.075	WK	577	127,784	10/18/2007	01/01/2039
106238-FU-7	BRAZOS TX HIGHER ED AUTH REV SR TRUST 19			3	2FE	1,100,000	84.1450	925,595	1,100,000	1,100,000					1.440	4.075	WK	88	24,442	12/21/2007	12/01/2034
106238-FH-6	BRAZOS TX HIGHER ED AUTH STUD LN REV TRU			3	3FE	6,600,000	92.7850	6,123,810	6,600,000	6,123,810	(476,190)				2.010	4.060	4WK	8,476	164,058	01/10/2007	12/01/2033
106238-FK-9	BRAZOS TX HIGHER ED AUTH STUD LN REV TRU			3	3FE	5,274,495	78.6450	4,482,765	5,700,000	4,482,765	(806,797)	12,039			2.010	4.468	4WK	2,864	144,571	10/28/2008	12/01/2033
10620N-AN-8	BRHEA 2006-1, A2			3	1FE	12,000,000	98.3670	11,803,984	12,000,000	12,000,000					0.341	0.341	MJSD	454	119,549	04/21/2006	06/25/2023
14041G-CM-6	CAPITAL ONE AUTO FINANCE TRUST			3	1FE	14,666,559	99.8360	15,075,372	15,100,096	14,763,499		96,940			0.273	3.048	MON	1,948	32,802	05/11/2009	06/15/2012
14041G-CR-5	CAPITAL ONE AUTO FINANCE TRUST			3	1FE	9,566,322	99.1510	9,666,216	9,748,996	9,620,764		54,442			0.273	1.716	MON	1,257	9,705	09/14/2009	10/15/2012
14042H-AF-0	CAPITAL ONE AUTO FINANCE TRUST				2FE	9,290,313	103.5870	9,322,859	9,000,000	9,273,836		(16,476)			5.230	3.649	MON	20,920	39,225	11/10/2009	07/15/2014
14041P-BK-1	CAPITAL ONE PRIME AUTO RECEIVA				1FE	2,312,743	100.1680	2,284,678	2,280,847	2,298,247		(14,496)			5.010	3.334	MON	5,079	78,519	04/01/2009	11/15/2011
14042C-AD-6	CAPITAL ONE PRIME AUTO RECEIVA				1FE	5,770,049	101.8420	5,781,164	5,676,620	5,728,839		(41,210)			4.940	3.051	MON	12,463	197,986	04/07/2009	07/15/2012
13973A-AF-0	CARAT 2006-2, B				1FE	7,998,860	102.0320	8,162,547	8,000,000	7,999,804		229			5.070	5.074	MON	18,027	405,600	12/06/2006	12/15/2011
13973A-AG-8	CARAT 2006-2, C				1FE	7,998,321	101.6720	8,133,766	8,000,000	7,999,566		289			5.310	5.316	MON	18,880	424,800	12/06/2006	06/15/2012
14312T-AC-4	CARMAX AUTO OWNER TRUST				1FE	5,623,486	101.6190	5,703,842	5,612,961	5,618,387		(5,099)			5.230	4.985	MON	13,047	216,543	02/19/2009	12/15/2011
14312V-AH-8	CARMAX AUTO OWNER TRUST			3	1FE	404,413	100.0200	407,998	407,918	406,783		2,370			0.933	3.932	MON	180	1,161	03/25/2009	04/15/2011
15132K-AA-2	CDTIM 2005-1, A1				2FE	2,279,623	85.8790	1,957,854	2,279,788	2,279,646		(43)			4.670	4.674	MON	3,253	102,278	08/02/2005	05/20/2017
14041G-CV-6	COAFT 06-A A4			3	1FE	7,240,429	99.1100	7,374,169	7,440,390	7,265,841		25,412			0.243	2.729	MON	854	8,085	07/31/2009	12/15/2012

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	Maturity
194262-BF-7	COLLEGE LOAN CORP - TRUST I SR NOTES SER			3	1FE	6,000,000	94.7950	5,687,700	6,000,000	6,000,000					1.733	4.002	4WK	5,128	73,232	08/28/2007	03/01/2042
196777-KU-9	COLLEGEINV STUD LN NOTES SR - TRUST 1999			3	1FE	1,300,000	94.2450	1,225,185	1,300,000	1,300,000					0.918	4.061	4WK	530	15,778	06/30/2008	06/01/2040
196777-KF-2	COLORADO STUDENT OBLIG BD SR - TRUST 199			3	1FE	4,800,000	94.4900	4,535,520	4,800,000	4,800,000					1.256	3.803	4WK	3,684	55,768	12/13/2007	12/01/2037
207784-AK-5	CONNECTICUT STUD LN FOUND - 2004 TRUST -			3	1FE	8,872,500	95.2250	9,522,500	10,000,000	8,917,415		37,907			1.735	2.438	4WK	11,408	134,365	10/28/2008	06/01/2034
207784-AL-3	CONNECTICUT STUD LN FOUND - 2004 TRUST -			3	1FE	5,043,645	95.1800	5,425,260	5,700,000	5,069,454		21,675			1.735	2.106	4WK	6,232	77,313	10/28/2008	06/01/2034
207784-AT-6	CONNECTICUT STUD LN FOUND - 2004 TRUST -			3	1FE	8,557,538	95.1300	9,203,828	9,675,000	8,585,476		23,397			1.734	1.948	4WK	9,652	127,744	10/28/2008	06/01/2046
12619M-AD-1	CPS 2007-B A4				1FE	5,347,499	99.0800	5,697,102	5,749,999	5,393,286		45,787			5.600	9.917	MON	14,311	161,000	07/09/2009	01/15/2014
12615W-CR-0	CPS AUTO TRUST				1FE	1,965,459	101.8000	2,065,371	2,028,861	1,987,338		21,880			5.330	9.244	MON	4,806	59,894	06/01/2009	11/15/2012
12619R-AD-0	CPS AUTO TRUST				2FE	8,482,493	101.5550	9,139,924	8,999,993	8,592,506		110,013			5.050	8.447	MON	20,200	189,375	07/14/2009	11/15/2013
12619X-AB-1	CPS AUTO TRUST				2FE	4,247,805	102.0090	4,245,761	4,162,124	4,241,189		(6,617)			5.250	3.468	MON	9,712	18,209	11/12/2009	12/16/2013
22411F-AD-5	CPS AUTO TRUST				1FE	4,560,398	101.6910	4,534,951	4,459,536	4,551,279		(9,119)			5.115	3.105	MON	10,138	55,603	09/29/2009	08/15/2013
233880-AB-9	DAIMLER CHRYSLER AUTO TRUST				1FE	276,846	100.1340	274,791	274,423	274,821		(2,025)			4.980	2.607	MON	873	1,688	04/01/2009	02/08/2011
233880-AC-7	DAIMLER CHRYSLER AUTO TRUST				1FE	16,220,004	101.6540	16,559,412	16,290,000	16,257,454		37,451			4.940	5.307	MON	51,413	536,483	04/29/2009	02/08/2012
233882-AD-1	DAIMLER CHRYSLER AUTO TRUST				1FE	21,522,535	101.6050	21,880,650	21,535,000	21,533,083		10,548			5.000	5.023	MON	68,792	674,979	05/06/2009	02/08/2012
233882-AF-6	DAIMLER CHRYSLER AUTO TRUST				1FE	8,024,861	104.5110	7,989,871	7,645,000	7,973,160		(51,701)			5.280	2.514	MON	25,789	100,914	09/24/2009	03/08/2013
233889-AD-6	DAIMLER CHRYSLER AUTO TRUST			3	1FE	2,734,823	100.1050	2,769,073	2,766,158	2,753,030		18,207			1.165	2.843	MON	2,148	21,756	04/01/2009	07/08/2011
233889-AG-9	DAIMLER CHRYSLER AUTO TRUST				1FE	8,435,707	104.6460	8,476,294	8,100,000	8,393,688		(42,019)			5.320	3.373	MON	27,531	107,730	09/15/2009	11/10/2014
26207R-AC-0	DRIVE 2006-2, A3				3FE	15,171,742	100.3330	15,222,410	15,171,904	15,171,882		28			5.330	5.330	MON	35,941	768,188	10/18/2006	04/15/2014
262073-AD-1	DRIVE AUTO RECEIVABLES TRUST				1FE	5,586,117	101.7870	5,668,706	5,569,170	5,577,647		(8,470)			5.540	5.105	MON	13,713	170,439	05/21/2009	12/16/2013
280850-AE-8	EDINVEST COMPANY STUD LN SR - TRUST 2003			3	1FE	1,900,000	96.7650	1,838,535	1,900,000	1,900,000					1.733	4.075	4WK	1,280	35,705	08/31/2007	06/01/2041
280850-AG-3	EDINVEST COMPANY STUD LN SR - TRUST 2003			3	1FE	3,100,000	96.7800	3,000,180	3,100,000	3,100,000					1.735	4.060	4WK	3,436	65,759	01/10/2007	06/01/2042
28140E-AD-3	EDUCATION LENDING GROUP, INC - ED FUNDIN			3	1FE	13,556,378	96.9400	14,201,710	14,650,000	13,602,449		38,226			1.733	4.706	4WK	12,694	306,768	10/28/2008	03/15/2032
28140E-AH-4	EDUCATION LENDING GROUP, INC - ED FUNDIN			3	1FE	25,199,768	96.9450	25,157,228	25,950,000	25,219,722		15,976			1.731	4.033	4WK	9,982	523,354	10/28/2008	03/17/2042
28140U-AD-7	EDUCATION LENDING GROUP, INC - ED FUNDIN			3	1FE	3,450,000	96.9350	3,344,258	3,450,000	3,450,000					1.731	3.555	4WK	498	73,498	06/19/2007	12/15/2032
28140U-AF-2	EDUCATION LENDING GROUP, INC - ED FUNDIN			3	1FE	6,600,000	96.9500	6,398,700	6,600,000	6,600,000					1.732	3.554	4WK	3,175	123,343	10/31/2006	12/15/2042
28140V-AD-5	EDUCATION LENDING GROUP, INC - ED FUNDIN			3	1FE	18,250,000	96.7650	17,659,613	18,250,000	18,250,000					1.733	3.499	4WK	12,299	341,940	01/15/2008	06/15/2043
28140V-AF-0	EDUCATION LENDING GROUP, INC - ED FUNDIN			3	1FE	2,400,000	96.7900	2,322,960	2,400,000	2,400,000					1.735	3.504	4WK	3,355	47,785	06/22/2007	06/15/2043
280907-AG-1	EDUCATION LOANS INC SR - TRUST 1998-1 -			3	1FE	26,800,000	96.9150	25,973,220	26,800,000	26,800,000					1.732	4.830	4WK	12,894	561,528	10/28/2008	06/01/2020
280907-BM-7	EDUCATION LOANS INC SR - TRUST 2004 C/D			3	1FE	10,600,000	87.2000	9,243,200	10,600,000	10,600,000					1.733	4.061	4WK	8,675	217,313	06/30/2008	12/01/2036
28148N-AV-5	EDUCATIONAL FUNDING OF THE SOUTH, INC -			3	1FE	11,750,000	99.4650	11,687,138	11,750,000	11,750,000					2.791	4.596	4WK	13,664	349,469	01/10/2008	12/01/2035
28148N-BM-4	EDUCATIONAL FUNDING OF THE SOUTH, INC -			3	1FE	4,800,000	99.4650	4,774,320	4,800,000	4,800,000					2.811	4.576	4WK	8,995	143,448	01/08/2008	06/01/2038
28148N-AF-0	EDUCATIONAL FUNDING OF THE SOUTH, INC -			3	1FE	3,500,000	99.4650	3,481,275	3,500,000	3,500,000					2.801	4.745	4WK	6,263	105,091	08/22/2007	06/01/2032
28148N-AL-7	EDUCATIONAL FUNDING OF THE SOUTH, INC -			3	1FE	15,280,020	99.4700	15,865,465	15,950,000	15,303,401		18,549			2.821	4.515	4WK	11,249	473,884	10/28/2008	06/01/2032
281486-AB-6	EFSI - CA (EDFUS) STUDENT LOAN NOTES - T			3	3FE	31,924,575	85.7000	29,566,500	34,500,000	29,566,500	(2,423,471)	51,333			1.720	4.695	WK	11,538	848,866	10/28/2008	06/01/2041
281487-AA-6	EFSI - CA (EDFUS) STUDENT LOAN NOTES - T			3	3FE	46,704,318	77.8150	38,907,500	50,000,000	38,907,500	(7,876,452)	62,175			1.720	4.618	4WK	4,778	1,376,350	10/28/2008	06/01/2042
29266F-AA-2	ENDURANCE I CLO CLASS A LOANS			3	1FE	17,880,589	94.0000	17,928,271	19,072,628	17,923,668		43,079			0.723	3.045	FMAN	17,991		11/18/2009	02/15/2014
31428N-AE-8	FEDERATED STUDENT FIN CORP - TRUST 2003			3	1FE	26,927,685	97.8550	28,475,805	29,100,000	26,992,945		52,958			1.731	4.607	4WK	4,198	638,359	10/28/2008	06/01/2040
31428N-AF-5	FEDERATED STUDENT FIN CORP - TRUST 2003			3	1FE	4,900,000	96.7800	4,742,220	4,900,000	4,900,000					1.735	4.060	4WK	5,668	99,531	09/19/2007	06/01/2040
31678X-AF-0	FIFTH THIRD AUTO TRUST				1FE	2,409,430	103.9060	2,389,841	2,300,000	2,397,845		(11,584)			4.810	1.847	MON	4,917	18,438	10/23/2009	01/15/2013
339464-AM-1	FLINT EUROPEAN DEBT INV. TRUST, CLASS A5				1FE	11,079,673	102.0000	11,189,372	10,969,973	11,059,562		(20,111)			7.533	7.110	MN	94,114	413,184	08/26/2009	11/20/2013
34528C-AG-0	FORDO 2006-C, B				1FE	12,999,071	104.8090	13,625,165	13,000,000	12,999,677		139			5.300	5.302	MON	30,622	689,001	11/16/2006	06/15/2012
34528C-AH-8	FORDO 2006-C, C				1FE	6,998,234	105.0050	7,350,327	7,000,000	6,999,299		178			5.470	5.476	MON	17,018	382,900	11/16/2006	09/15/2012
36156H-AG-3	GCO ED LOAN FUNDING STUDENT LN - TRUST I			3	1FE	47,348,750	96.9400	48,470,000	50,000,000	47,433,797		70,307			1.731	4.488	WK	7,213	929,766	10/28/2008	09/01/2040
36156H-AK-4	GCOE 2005-1, A3L			3	1FE	39,765,957	92.2700	36,692,049	39,765,957	39,765,957					0.342	0.342	FMAN	13,973	482,074	03/08/2005	11/25/2020
39353R-AA-9	GREEN TREE				1FE	7,656,656	100.8250	8,179,947	8,113,013	7,884,962		228,306			9.500	17.786	MON	64,228	451,429	04/24/2009	03/25/2025
36292R-AV-3	GS AUTO LOAN TRUST				1FE	6,627,031	99.9720	6,655,322	6,657,196	6,639,139		12,108			4.560	5.220	MON	13,492	213,177	03/03/2009	11/15/2013
41283A-CC-1	HARLEY-DAVIDSON MOTORCYCLE TRU				1FE	1,522,969	100.9830	1,514,741	1,500,000	1,518,223		(4,746)			5.060	2.376	MON	3,373	6,325	11/13/2009	06/15/2013
41283E-AE-1	HARLEY-DAVIDSON MOTORCYCLE TRU				1FE	5,603,689	103.8570	5,647,724	5,438,000	5,583,560		(20,129)			5.430	2.332	MON	13,124	24,607	11/12/2009	11/15/2014
40431C-AD-0	HAT 2006-3, A4				1FE	19,999,694	103.5380	20,707,590	20,000,000	19,999,923		28			5.340	5.340	MON	41,533	1,068,000	10/25/2006	09/17/2013
429827-AB-4	HIGHER EDUCATION FUNDING I - SER 04-1A-2			3	1FE	1,400,000	95.5650	1,337,910	1,400,000	1,400,000					1.608	0.000	4WK	123	20,309	11/07/2007	01/01/2044
446148-AC-2	HUNTINGTON AUTO TRUST				1FE	22,642,814	102.9330	22,645,306	22,000,000	22,532,894		(109,919)			3.940	2.199	MON	38,524	288,933	09/09/2009	06/17/2013
45256#-AA-0	IMPACT C.I.L. PARENT, LLC			23	2FE	46,471,026	100.0000	46,491,175	46,491,175	46,388,750		(43,795)			4.697	4.726	MJSD	54,592	1,718,145	12/17/2009	08/22/2013
45255@-AD-7	IMPACT COMMUNITY CAPITAL SR NTS, DUE 203			23	4	2,332,289	100.0000	2,332,289	2,332,289	2,332,289					5.219	5.219	MON	10,144	127,341	11/16/2001	07/25/2031
45256H-AD-0	IMPACT FUNDING LLC SER 2001-A CL C PASS-			23	1	1,055,085	23.0400	236,487	1,026,421	1,051,720		(566)			6.748	6.492	MON	5,772	69,500	09/28/2004	07/25/2031
45256H-AE-8	IMPACT FUNDING LLC SER 2001-A CL D PASS-			23	2	316,561	20.2200	62,263	307,926	315,600		(159)			7.208	6.951	MON	1,850	22,266	11/16/2001	07/25/2031
48273V-AA-8	K2 STUDENT LOAN - TRUST I - SER 05-1A-1			3	1FE	2,350,000	94.0850	2,210,998	2,350,000	2,350,000					1.314	3.713	4WK	2,184	25,756	05/23/2007	07/01/2044

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	
		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	Maturity
49130N-AG-4	KENTUCKY HIGHER ED STUD LN CORP SR - TRU			3	1FE	11,241,825	99.8340	11,480,910	11,500,000	11,254,564		10,770			3.457	2.482	4|W	26,141	154,515	10/28/2008	05/01/2030
49925J-AA-5	KNOWLEDGEWORKS FOUNDATION SERIES 2007 A-			3	1FE	18,925,000	99.8010	18,887,339	18,925,000	18,925,000					0.080	3.842	4|W	373	263,767	01/07/2008	12/01/2047
54265S-AA-3	LGCLO 2004-1A A LOANS			3	1FE	5,373,725	87.0000	4,890,488	5,621,251	4,764,380		112,795			0.642	7.703	FMAN	3,708	25,287	06/05/2009	05/25/2016
605354-EA-3	MISSISSIPPI HIGHER ED ASSISTANCE CORP -			3	1FE	10,702,230	96.9500	10,955,350	11,300,000	10,728,713		21,747			1.732	4.444	4|W	5,980	211,447	10/28/2008	09/01/2030
605354-ER-6	MISSISSIPPI HIGHER ED ASSISTANCE CORP -			3	1FE	5,168,260	96.9350	5,040,620	5,200,000	5,169,450		971			1.731	4.019	4|W	750	96,811	10/28/2008	09/01/2034
605354-EU-9	MISSISSIPPI HIGHER ED ASSISTANCE CORP -			3	1FE	5,100,000	96.9350	4,943,685	5,100,000	5,100,000					1.731	3.966	4|W	490	95,033	12/20/2007	09/01/2035
606072-GS-9	MISSOURI HIGHER EDUCATION LOAN AUTH -11T			3	1FE	15,200,000	99.8930	15,183,736	15,200,000	15,200,000					2.709	2.794	4|W	10,153	209,787	01/07/2008	07/01/2032
606072-HT-6	MISSOURI HIGHER EDUCATION LOAN AUTH -11T			3	1FE	4,589,785	99.7420	4,687,874	4,700,000	4,592,843		2,549			1.175	2.000	4|W	3,177	66,818	10/28/2008	05/01/2044
612130-GY-4	MONTANA HIGHER EDUCATION STUDENT ASSISTA			3	1FE	10,550,000	95.5900	10,084,745	10,550,000	10,550,000					1.200	0.997	4|W	5,275	118,161	10/28/2008	12/01/2034
612130-HC-1	MONTANA HIGHER EDUCATION STUDENT ASSISTA			3	1FE	4,250,000	95.5300	4,060,025	4,250,000	4,250,000					1.200	0.000	4|W	1,275	48,195	10/28/2008	12/01/2035
612130-HG-2	MONTANA HIGHER EDUCATION STUDENT ASSISTA			3	1FE	1,450,000	95.5800	1,385,910	1,450,000	1,450,000					1.230	1.832	4|W	1,387	15,146	11/09/2007	12/01/2037
61751N-AH-5	MSC 2007 HQ11 AJ			2	1FE		45.7360								5.508	0.000	MON			05/18/2009	02/12/2044
57164U-AA-3	MVCOT 2006-2A A				1FE	3,223,880	98.1210	3,163,351	3,223,929	3,223,881		(14)			5.362	5.363	MON	14,406	166,114	10/31/2006	10/20/2028
571628-AA-4	MVCOT 2007-1A A				1FE	8,312,661	97.5610	8,110,123	8,312,862	8,312,670		(35)			5.518	5.519	MON	38,225	444,999	05/22/2007	05/20/2029
63543P-AV-8	NCSLT 2004-2, A2			3	1FE	2,590,574	99.5070	2,573,979	2,586,734	2,587,228		(624)			0.381	0.341	MON	110	10,849	05/03/2005	10/27/2025
644616-AL-8	NEW HAMPSHIRE HIGHER EDUCATION LOAN CORP			3	1FE	4,400,000	99.6120	4,382,928	4,400,000	4,400,000					0.000	0.000	4|W		81,791	11/14/2007	12/01/2035
644616-AQ-7	NEW HAMPSHIRE HIGHER EDUCATION LOAN CORP			3	1FE	4,800,000	99.6120	4,781,376	4,800,000	4,800,000					0.000	0.000	4|W		89,227	09/19/2007	12/01/2036
644616-AT-1	NEW HAMPSHIRE HIGHER EDUCATION LOAN CORP			3	1FE	5,600,000	99.7940	5,588,464	5,600,000	5,600,000					1.734	0.000	4|W	1,862	70,176	11/30/2007	12/01/2040
644616-AD-6	NEW HAMPSHIRE HIGHER EDUCATION LOAN CORP			3	1FE	3,550,000	99.6490	3,537,540	3,550,000	3,550,000					0.000	0.000	4|W		71,268	06/19/2007	12/01/2032
644616-AF-1	NEW HAMPSHIRE HIGHER EDUCATION LOAN CORP			3	1FE	1,250,000	93.1250	1,164,063	1,250,000	1,250,000					0.000	0.000	4|W		25,075	11/27/2007	12/01/2033
644616-AS-3	NEW HAMPSHIRE HIGHER EDUCATION LOAN CORP			3	1FE	3,995,620	99.6510	4,135,517	4,150,000	4,000,970		4,438			0.000	0.126	4|W		79,780	10/28/2008	12/01/2038
679110-CT-1	OKLAHOMA STUDENT LOAN AUTH - 1995 TRUST			3	1FE	2,872,770	94.3600	2,925,160	3,100,000	2,883,219		8,685			0.643	1.504	4|W	166	34,808	10/28/2008	12/01/2031
698476-DA-3	PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD			3	1FE	9,800,000	97.1900	9,524,620	9,800,000	9,800,000					1.735	3.791	4|W	10,863	192,057	09/19/2007	04/01/2031
698476-DK-1	PANHANDLE-PLAINS HIGH ED AUTH -91AB TRUS			3	1FE	15,823,485	96.9450	16,577,595	17,100,000	15,868,777		36,721			1.732	4.262	4|W	7,404	319,585	10/28/2008	06/01/2035
698476-DR-6	PANHANDLE-PLAINS HIGH ED AUTH -91AB TRUS			3	1FE	8,600,000	96.9450	8,337,270	8,600,000	8,600,000					1.734	3.790	4|W	9,113	167,960	09/20/2007	06/01/2036
698476-DX-3	PANHANDLE-PLAINS HIGH ED AUTH -91AB TRUS			3	1FE	10,456,455	96.9350	10,953,655	11,300,000	10,481,446		20,176			1.731	4.217	4|W	543	240,595	10/28/2008	01/01/2040
71722T-AB-0	PENNSYLVANIA HIGHER ED ASSIST AGY - TRUS			3	1FE	18,149,068	96.9450	18,177,188	18,750,000	18,165,073		13,235			1.734	4.290	4|W	18,966	362,716	10/28/2008	07/25/2042
71722T-AF-1	PENNSYLVANIA HIGHER ED ASSIST AGY - TRUS			3	1FE	14,700,000	100.3530	14,751,891	14,700,000	14,700,000					1.733	2.530	4|W	10,469	220,267	01/07/2008	04/25/2044
71722T-AG-9	PENNSYLVANIA HIGHER ED ASSIST AGY - TRUS			3	1FE	6,700,000	100.3470	6,723,249	6,700,000	6,700,000					1.731	2.082	4|W	9,235	90,504	12/06/2007	04/25/2044
709163-FF-1	PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M			3	1FE	2,100,000	92.6900	1,946,490	2,100,000	2,100,000					1.431	2.621	4|W	1,920	52,022	03/07/2007	05/01/2046
78108L-AA-8	RTP STUDENT LOAN TRUST II 07-1A-1			3	1FE	12,200,000	88.5850	10,807,370	12,200,000	12,200,000					0.170	3.494	4|W	576	135,448	08/30/2007	08/01/2047
80104M-BG-2	SANKATY HIGH YIELD PARTNERS II, CL B LOA			6	FE	2,714,235	84.0000	2,731,316	3,251,567	2,731,316	(91,457)	108,531	369,600		5.441	0.000	JJ	15,235	83,835	04/14/2005	01/31/2010
813768-AD-6	SECURITIZED MULTIPLE ASSET RATED TRUST				6Z	358,436	0.0000		6,490,150						7.900	7.997	MON			12/01/2003	12/15/2005
82651C-AA-1	SIERRA RECEIVABLES FUNDING COM				1FE	8,168,748	103.8880	8,487,124	8,169,506	8,168,763		15			9.790	9.799	MON	24,438	413,393	05/22/2009	12/22/2025
86386M-AS-3	SLCC STUDENT LOAN TRUST I 2002-2A-16			3	1FE	17,000,000	95.5400	16,241,800	17,000,000	17,000,000					1.731	1.355	4|W	23,419	221,146	12/04/2008	07/01/2042
78442G-SD-9	SLMA 2006-3, A5			3	1FE	35,293,000	95.5290	33,715,004	35,293,000	35,293,000					0.382	0.382	JAJO	25,104	596,835	03/03/2006	01/25/2021
78443C-CF-9	SLMA 2006-A, A2			3	1FE	17,000,000	97.0200	16,493,412	17,000,000	17,000,000					0.334	0.334	MJSD	2,678	196,487	03/31/2006	12/15/2020
840555-CK-0	SOUTH TEXAS HIGHER EDUCATION AUTHORITY -			3	1FE	1,000,000	96.7950	967,950	1,000,000	1,000,000					1.731	4.076	4|W	337	18,653	03/15/2007	12/01/2041
840555-CF-1	SOUTH TEXAS HIGHER EDUCATION AUTHORITY I			3	1FE	20,300,000	93.0700	18,893,210	20,300,000	20,300,000					1.835	5.109	4|W	7,243	460,879	11/30/2007	12/01/2034
78487M-AA-7	SVOVM 2006-AA A				1FE	4,539,909	89.2410	4,052,277	4,540,811	4,540,232		(15)			5.280	5.286	MON	19,980	254,232	11/15/2006	02/20/2024
86838A-AB-0	SWIFT 2007-AE1 B			3	1FE	9,000,000	99.9170	8,992,519	9,000,000	9,000,000					0.533	0.533	MON	2,266	64,990	02/06/2007	01/15/2012
89578P-AD-1	TRIAD AUTO RECEIVABLES OWNER T				2FE	16,858,151	103.5040	17,607,837	17,011,680	16,908,828		50,678			5.310	5.906	MON	47,675	327,708	09/29/2009	05/13/2013
89578W-AD-6	TRIAD AUTO RECEIVABLES OWNER T				1FE	13,473,555	100.4330	13,222,033	13,165,000	13,464,950		(8,605)			5.430	4.348	MON	37,729	59,572	12/02/2009	07/14/2014
896518-AB-3	TRINITY HIGHER ED AUTH, INC. - TRUST 200			3	1FE	29,600,000	95.4650	28,257,640	29,600,000	29,600,000					1.731	3.905	4|W	2,847	661,463	12/04/2008	06/01/2040
906619-AW-1	UNION FINANCIAL SERVICES-1 INC TAX STUDE			3	1FE	27,390,360	96.9300	28,691,280	29,600,000	27,477,720		71,608			1.733	5.456	4|W	21,374	556,515	10/28/2008	12/01/2032
903207-AC-2	UPFC AUTO RECEIVABLES TRUST				2FE	15,273,577	103.2110	15,690,525	15,202,316	15,252,947		(20,630)			6.150	5.751	MON	41,553	530,872	05/27/2009	07/15/2014
91730E-AA-3	US EDUCATION LOAN TRUST III 2004A-1			3	1FE	13,900,000	94.7550	13,170,945	13,900,000	13,900,000					0.753	3.010	4|W	581	220,752	12/04/2008	06/01/2039
903485-AA-8	USXL 2006-1A, A				2FE	4,970,459	100.0050	4,970,720	4,970,481	4,970,477		7			5.379	5.379	MON	11,883	241,089	11/16/2006	04/15/2014
917546-GD-9	UTAH STATE BOARD OF REGENTS - 1993 TRUST			3	1FE	3,000,000	100.1050	3,003,150	3,000,000	3,000,000					1.732	3.178	4|W	1,281	40,020	11/28/2007	05/01/2045
917546-GG-2	UTAH STATE BOARD OF REGENTS - 1993 TRUST			3	1FE	4,941,473	100.1460	5,032,337	5,025,000	4,943,733		1,897			1.734	2.744	4|W	5,013	64,409	10/28/2008	11/01/2045
917546-GC-1	UTAH STATE BOARD OF REGENTS - 1993 TRUST			3	1FE	4,547,933	100.0730	4,653,395	4,650,000	4,550,690		2,258			1.732	2.621	4|W	2,207	62,811	10/28/2008	05/01/2045
917546-EM-1	UTAH STATE BOARD OF REGENTS - 1993 TRUST			3	1FE	1,467,375	100.6130	1,509,195	1,500,000	1,469,219		1,555			0.788	2.834	5|W	1,198	21,245	10/28/2008	11/01/2027
92428C-EW-0	VERMONT STUD ASST CORP ED LN SR 04 OO			3	1FE	16,650,000	74.4350	12,393,428	16,650,000	16,650,000					0.000	0.000	4|W		423,122	06/07/2007	12/15/2038
92428C-FA-7	VERMONT STUD ASST CORP ED LN SR 05 SS			3	1FE	13,660,438	66.6200	10,126,240	15,200,000	13,707,056		38,125			0.000	0.353	4|W		438,663	10/28/2008	12/15/2039
92979A-AD-3	WACHOVIA AUTO LOAN OWNER TRUST				1FE	5,506,454	101.5180	5,639,837	5,555,499	5,534,141		27,686			4.270	5.003	MON	7,248	177,915	03/26/2009	04/20/2012
92977F-AD-4	WACHOVIA AUTO OWNER TRUST				1FE	3,556,005	101.8720	3,599,364	3,533,233	3,546,743		(9,262)			5.380	4.538	MON	5,808	116,674	04/23/2009	03/20/2013

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 Maturity
98156D-AD-9	WORLD OMNI AUTO RECEIVABLES TR				1FE	13,802,113	101.6660	13,885,547	13,658,000	13,739,036		(63,077)			5.280	3.837	MON	32,051	516,130	03/27/2009	01/17/2012
058736-AC-3	BALLYROCK 2005-3A, CLASS A2 LOANS			3	1FE	9,660,000	90.0000	9,450,000	10,500,000	9,682,628		22,628			0.512	2.873	JAJO	10,158		11/20/2009	07/25/2017
09624W-AD-8	BLUEM 2006-2A B LOANS			3	2FE	2,340,000	80.0000	3,200,000	4,000,000	2,432,975		92,975			0.696	11.839	MJSD	2,396	19,180	06/30/2009	07/15/2018
62845E-AA-6	MUZINICH CASHFLOW CBO II, CLASS A HIGH Y			3	1FE	6,207,430	93.5000	6,168,943	6,597,800	6,228,185		20,755			0.990	4.300	MN	9,798		11/20/2009	11/08/2012
63936J-AB-1	NAVIGATOR 2003-1A, CLASS A2 LOANS		F	3	1FE	5,252,500	95.5000	5,252,500	5,500,000	5,255,779		3,279			1.123	2.820	FMAN	7,717		12/11/2009	11/15/2015
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS L			4	5FE	1,650,104	96.9470	1,604,621	1,655,146	1,604,621	(20,963)	616,229			11.680	6.465	FMAN		46,127	03/13/1999	05/01/2010
82669J-AA-6	SIG6 6A 6 OTHER			3	1FE	6,204,040	96.5000	6,262,446	6,489,581	6,229,394		25,354			1.139	4.296	MS	19,922	30,348	12/01/2009	09/27/2016
872377-AJ-5	TCW GLOBAL PROJECT FUND III CL. B-2 PROJ				1FE	7,000,000	57.0000	3,990,000	7,000,000	7,000,000					5.793	5.793	MJSD	33,793	405,510	06/15/2005	09/01/2017
926244-AG-9	VICTORIA FALLS CLO 2005-1A, CLASS A1B LO			3	1FE	1,650,000	82.5000	1,650,000	2,000,000	1,655,750		5,750			0.763	4.959	FMAN	1,906		11/24/2009	02/17/2017
38741U-AC-1	GRAN 2003-3, 1 A3		F	3	1FE	2,323,540	87.8090	2,034,951	2,317,475	2,317,475		(10)			0.484	0.484	JAJO	2,275	47,965	04/11/2006	01/20/2044
38741Y-BJ-7	GRANM 2006-1A, A5		F	3	1FE	9,521,016	87.5000	8,327,636	9,517,298	9,517,737		402,293			0.303	0.300	MON	882	51,879	04/20/2006	12/20/2054
3799999. Industrial and Miscellaneous (Unaffiliated) - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						1,551,253,469	XXX	1,520,184,975	1,591,287,350	1,537,512,172	(14,160,614)	2,426,939	369,600		XXX	XXX	XXX	1,954,459	35,086,859	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						6,515,908,245	XXX	6,093,345,957	7,013,393,361	6,038,354,401	(180,977,104)	(10,251,135)	68,632,193	1,676,784	XXX	XXX	XXX	42,482,162	165,503,357	XXX	XXX
4199999. Total - Credit Tenant Loans							XXX								XXX	XXX	XXX			XXX	XXX
293791-AV-1	ENTERPRISE PRODUCTS OPER			1	3FE	5,483,779	97.5000	5,216,250	5,350,000	5,216,250	(1,774,668)	(11,183)			8.375	8.005	FA	186,693	448,063	09/12/2006	08/01/2066
40430L-AA-7	HSBC FIN CAP TRUST IX		R	1	2FE	2,259,095	82.0000	2,460,000	3,000,000	2,263,372		8,079			5.911	5.743	MN	15,270	177,330	01/19/2006	11/30/2035
844030-AH-9	SOUTHERN UNION CO			1	3FE	2,989,755	85.5000	2,565,000	3,000,000	2,565,000	(3,038,565)	13			7.200	7.300	MN	36,000	216,000	01/18/2007	11/01/2066
90261X-BY-7	UBS AG STAMFORD CT				1FE	1,800,479	101.2470	2,024,938	2,000,000	1,826,654		19,837			5.875	5.897	JJ	54,181	117,500	07/19/2006	07/15/2016
955306-AA-3	WEST PHARMACEUTICAL SRVC 4.000000% 03/15				4Z	1,514,292	84.0000	1,260,000	1,500,000	1,260,000	(253,642)	(238)			4.000	3.968	MS	17,667	60,000	09/06/2007	03/15/2047
98877C-AA-5	ZFS FINANCE USA TRUST I			1	1	2,009,049	84.5000	2,535,000	3,000,000	2,018,363		6,769			6.500	6.500	MN	28,167	195,000	05/03/2007	05/09/2037
381440-AA-7	GOLDMAN SACHS CAP III			13	2FE	3,158,974	65.7800	5,920,200	9,000,000	3,197,862		31,259			1.026	5.966	MJSD	7,949	172,620	05/09/2007	01/01/9999
86800X-AA-6	SUNTRUST PREFERRED CAP I			1	3FE	554,614	67.0000	676,030	1,009,000	533,118		507			5.853	6.547	JD	2,625	29,528	08/06/2007	01/01/9999
91731K-AA-8	USB CAPITAL IX			1	1FE	1,469,441	80.3750	2,411,250	3,000,000	1,471,735		1,406			6.189	6.187	AO	39,197	185,670	03/14/2006	01/01/9999
236363-AA-5	DANSKE BANK A/S		F	1	2FE	2,643,260	77.8110	2,334,327	3,000,000	2,629,455		1,771			5.914	5.696	JD	7,393	177,420	07/09/2004	01/01/9999
05565A-AA-1	BNP PARIBAS		F	1	1FE	2,296,767	82.4410	2,473,245	3,000,000	2,302,199		3,361			5.186	5.598	JD	864	155,580	03/02/2007	01/01/9999
749770-AQ-6	RABOBANK NEDERLAND		F	1	1FE	5,000,000	121.9250	6,096,270	5,000,000	5,000,000					11.000	11.000	JD	317,778		05/29/2009	12/29/2049
225448-AA-7	CREDIT SUISSE GUERNSEY		F	1	1FE	2,270,062	87.0000	2,610,000	3,000,000	2,274,441		2,617			5.860	6.461	MN	22,463	175,800	07/25/2007	01/01/9999
780097-AN-1	ROYAL BK OF SCOTLAND PLC		F		3FE	4,893,166	89.8090	4,490,425	5,000,000	4,490,425	(432,601)	17,458			5.000	5.045	MN	34,028	250,000	11/04/2003	11/12/2013
853250-AB-4	STANDARD CHARTERED BANK		F		1FE	1,154,806	103.4110	1,292,638	1,250,000	1,165,219		7,817			6.400	6.430	MS	21,111	80,000	09/21/2007	09/26/2017
853254-AB-6	STANDARD CHARTERED BANK		F	1	2	2,522,846	85.8560	2,575,680	3,000,000	2,525,031		1,504			7.014	7.014	JJ	88,260	210,419	05/22/2007	01/01/9999
4299999. Hybrid Securities - Issuer Obligations						42,020,383	XXX	46,941,253	54,109,000	40,739,125	(5,499,476)	90,978			XXX	XXX	XXX	879,643	2,650,930	XXX	XXX
4899999. Total - Hybrid Securities						42,020,383	XXX	46,941,253	54,109,000	40,739,125	(5,499,476)	90,978			XXX	XXX	XXX	879,643	2,650,930	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						18,357,909,186	XXX	18,899,155,148	20,267,139,677	18,437,840,515	166,221,977	29,016,400	70,003,534	30,527,320	XXX	XXX	XXX	222,708,882	715,082,263	XXX	XXX
7899999. Total - Single Class Mortgage-Backed/Asset-Backed Securities						1,378,310,619	XXX	1,389,093,948	1,328,793,139	1,365,187,249		1,929,614			XXX	XXX	XXX	5,640,437	44,569,116	XXX	XXX
7999999. Total - Defined Multi-Class Residential Mortgage-Backed Securities						334,035,441	XXX	218,555,649	379,255,483	271,160,585	(61,671,200)	(511,385)			XXX	XXX	XXX	711,260	6,925,862	XXX	XXX
8099999. Total - Other Multi-Class Residential Mortgage-Backed Securities						1,089,952,735	XXX	709,068,810	1,355,430,837	738,991,356	(191,781,138)	(12,199,119)	64,319,500		XXX	XXX	XXX	3,949,112	28,548,981	XXX	XXX
8199999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities						7,280,496	XXX	6,871,072	7,082,645	7,255,206		(4,430)			XXX	XXX	XXX	36,478	434,376	XXX	XXX
8299999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						1,591,400,869	XXX	1,565,142,825	1,630,767,350	1,577,595,077	(14,160,614)	2,385,174	369,600		XXX	XXX	XXX	2,702,934	36,806,609	XXX	XXX
8399999 - Total Bonds						22,758,889,346	XXX	22,787,887,451	24,968,469,132	22,398,029,989	(101,390,975)	20,616,254	134,692,635	30,527,320	XXX	XXX	XXX	235,749,102	832,367,207	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
00169X-20-3	AFFILIATED MANAGERS GROU			95,000.000	50.00	39.750	3,776,250	39.750	3,776,250	4,761,882	60,563	242,250		2,036,563			2,036,563		RP3LFE	01/17/2008
053611-30-7	AVERY DENNISON CORP			85,000.000	50.00	38.700	3,289,500	38.700	3,289,500	4,254,443	55,781	334,688		379,299	(1,049)		378,250		RP3LFE	08/29/2008
12946P-40-3	CALENERGY CAPITAL TRST 2			39,500.000	50.00	50.650	2,000,839	50.500	1,994,750	2,002,688	16,801	21,484			(1,849)		(1,849)		RP2LFE	11/16/2009
165167-84-2	CHESAPEAKE ENERGY CORP			27,000.000	100.00	84.250	2,274,750	84.250	2,274,750	2,447,856		121,500		661,500			661,500		P4LFE	09/21/2006
19075Q-20-1	COBANK,ACB SER A CUMULATIVE PREF STK			300,000.000	50.00	36.440	10,931,250	36.438	10,931,250	15,000,000		1,172,100		(4,068,750)			(4,068,750)		P1LFE	06/07/2001
20451N-10-1	COMPASS MINERALS INTERNATION			10,220.000	1.00	65.180	666,103	67.190	686,682	666,103		3,628							P3LZ	10/14/2009
23385H-20-8	DAIRY FARMERS OF AMERICA			150,000.000	100.00	75.440	11,315,625	75.438	11,315,625	15,185,000		1,181,250		2,601,555			2,601,555		P3LFE	06/04/2007
247131-30-3	DELPHI FINANCIAL GROUP INC REDEEM			260,000.000	25.00	25.000	6,500,001	17.800	4,628,000	6,500,000	81,238	479,440							RP2LFE	05/16/2007
25153X-20-8	DEUTSCHE BANK CONTINGENT CAPITAL		R	160,000.000	25.00	20.780	3,324,800	20.780	3,324,800	4,000,000		262,000				675,200	(675,200)		P1LFE	05/16/2007
28336L-60-4	EL PASO CORPORATION			900.000	1,000.00	903.750	813,375	903.750	813,375	831,375		44,910		318,375		99,000	219,375		P4UFE	07/17/2008
302571-60-9	FPL GROUP INC			52,000.000	50.00	49.530	2,575,690	52.150	2,711,800	2,569,625	20,565	111,899			6,065		6,065		RP1LFE	06/03/2009
35671D-78-2	FREEPORT-MCMORAN C & G			90,000.000	100.00	59.330	5,339,729	115.200	10,368,000	5,339,729		405,000							P3LFE	04/28/2009
373334-11-9	GEORGIA POWER COMPANY			50,000.000	100.00	99.990	4,999,500	99.990	4,999,500	5,000,000	81,250	325,000		(500)			(500)		P2LFE	10/03/2007
38144G-80-4	GOLDMAN SACHS SERIES D			8,000.000	1.00	22.840	182,720	22.840	182,720	148,400	2,044			34,320			34,320		P2LFE	08/27/2009
391164-80-3	GREAT PLAINS ENERGY INC			10,000.000	50.00	50.000	500,000	66.000	660,000	500,000	5,000	34,500							P3LZ	05/12/2009
595017-AA-2	MICROCHIP TECHNOLOGY INC 2.125000% 12/15			6,500,000.000	100.00	1.010	6,555,098	101.375	6,589,375	6,582,078	6,139	138,125		2,445,905	(2,058)		2,443,848		RP3U	01/15/2008
628530-20-6	MYLAN INC			11,000.000	1,000.00	983.610	10,819,665	1,144.360	12,587,960	10,819,665		715,000		3,570,335			3,570,335		P4LFE	08/12/2008
64572*-13-8	NEW JERSEY WATER CO., 4.70% CUM.			1,200.000	100.00	100.000	120,000	100.000	120,000	94,181	1,410	5,640							RP2A	09/19/1973
651195-30-7	NEWELL FINANCIAL TRUST I			160,000.000	50.00	35.000	5,600,000	35.000	5,600,000	7,456,487	56,000	420,000		(1,908,339)			(1,908,339)		RP3LFE	06/25/2007
675022-40-4	OCEAN SPRAY CRANBERRIES, INC PERPETUAL P			200,000.000	100.00	68.590	13,718,760	68.594	13,718,760	20,000,000		1,250,000		(1,737,500)			(1,737,500)		P3LFE	09/22/1998
837004-4*-8	SOUTH CAROLINA ELECTRIC & GAS CO., 6.00%			16,464.000	50.00	50.000	823,200	50.000	823,200	823,200	27,577	49,392			(1)		(1)		P1LZ	12/14/1966
842400-75-6	SOUTHERN CAL ED			50,000.000	100.00	97.530	4,876,565	97.531	4,876,565	5,075,000	66,863	267,450		(198,435)			(198,435)		P2LFE	08/30/2007
G16962-11-3	BUNGE LTD			4,000.000	1,000.00	414.560	1,658,256	641.250	2,565,000	2,521,720		205,000		340,965			340,965		P3UFE	01/11/2008
G16962-20-4	BUNGE LTD			35,000.000	100.00	91.250	3,193,750	91.250	3,193,750	3,641,920		170,625		805,000			805,000		P3LFE	01/18/2007
G98255-60-0	XL CAPITAL LTD			15,000.000	25.00	25.420	381,256	27.920	418,800	382,253	6,271	10,079			(997)		(997)		RP2LFE	09/01/2009
D61577-10-8	PORSCHE AUTOMOBIL HOLDING SE		D	8,152.000	0.10	43.380	353,641	62.756	511,587	514,416		14,894		(147,979)		271,826	(419,805)	14,904	P3U	12/23/2009
D94523-10-3	VOLKSWAGEN AG-PFD NON VTG PRF NPV		D	9,339.000	1.00	94.320	880,854	94.320	880,854	867,412				45,705			45,705	(32,262)	P2U	12/23/2009
00371G-10-5	ABN AMRO N AMERICAN CAP FUNDING			35,000.000	1,000.00	400.000	14,000,000	564.063	19,742,188	14,000,000		2,438,448			21,412,470		(21,412,470)		P3LFE	05/16/2002
151327-20-2	CENTAUR FUNDING			7,500.000	1,000.00	1,036.360	7,772,717	1,016.250	7,621,875	7,842,734	94,583	681,000			(15,777)		(15,777)		RP2LFE	09/22/2004
8499999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							129,243,896	XXX	141,206,916	149,828,165	582,086	11,105,302		5,178,019	(15,664)	22,458,496	(17,296,142)	(17,358)	XXX	XXX
8999999 - Total Preferred Stocks							129,243,896	XXX	141,206,916	149,828,165	582,086	11,105,302		5,178,019	(15,664)	22,458,496	(17,296,142)	(17,358)	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
G98255-10-5	XL CAPITAL LTD - CLASS A			73,221.000	1,342,141	18.330	1,342,141	1,324,408		7,679		17,733	2,670	15,063		L	10/14/2009
682430-10-6	1800 FLOWERS			5,120.000	13,568	2.650	13,568	22,046					8,478	(8,478)		L	10/14/2009
336901-10-3	1ST SOURCE CORP			4,320.000	69,509	16.090	69,509	67,563		691		1,946		1,946		L	10/14/2009
885535-10-4	3 COM CORP.			85,140.000	638,550	7.500	638,550	495,322				143,228		143,228		L	10/14/2009
88580F-10-9	3 PAR INC			5,960.000	70,626	11.850	70,626	71,450				(824)		(824)		L	10/14/2009
88554D-20-5	3D SYSTEMS CORP			3,920.000	44,296	11.300	44,296	36,124				8,172		8,172		L	10/14/2009
88579Y-10-1	3M COMPANY			164,577.000	13,605,581	82.670	13,605,581	11,384,416		160,949		2,375,264		2,375,264		L	12/23/2009
65440K-10-6	99 CENTS ONLY STORES			10,480.000	136,974	13.070	136,974	135,710				1,264		1,264		L	10/14/2009
000361-10-5	A A R CORP.			8,520.000	195,790	22.980	195,790	195,508				282		282		L	10/14/2009
001765-10-6	A M R CORP.			82,985.000	641,474	7.730	641,474	658,693				(17,219)		(17,219)		L	10/14/2009
000360-20-6	AAON INC			3,060.000	59,639	19.490	59,639	57,357	551			2,282		2,282		L	10/14/2009
002535-20-1	AARONS INC			2,820.000	78,199	27.730	78,199	76,978	51			1,220		1,220		L	10/14/2009
002567-10-5	ABAXIS INC			4,940.000	126,217	25.550	126,217	120,936				5,281		5,281		L	10/14/2009
002824-10-0	ABBOTT LABS			336,727.000	18,179,891	53.990	18,179,891	16,358,091		353,983		782,764		782,764		L	12/23/2009
002896-20-7	ABERCROMBIE + FITCH CO			30,240.000	1,053,864	34.850	1,053,864	927,981		10,616		125,883	11,874	114,010		L	10/14/2009
00350L-10-9	ABINGTON BANCORP INC			5,780.000	39,824	6.890	39,824	45,205		289		(5,381)		(5,381)		L	10/14/2009
003654-10-0	ABIOMED INC			6,660.000	58,208	8.740	58,208	72,580				(14,372)		(14,372)		L	10/14/2009
000957-10-0	ABM INDUSTRIES			10,520.000	217,343	20.660	217,343	212,763				4,581		4,581		L	10/14/2009
00374N-10-7	ABOVENET INC			2,760.000	179,510	65.040	179,510	138,445				41,065		41,065		L	10/14/2009
00383Y-10-2	ABRAXIS BIOSCIENCE INC			2,837.000	115,040	40.550	115,040	103,284				11,757	24,098	(12,342)		L	12/23/2009
003881-30-7	ACACIA RESEARCH - ACACIA TECHNOLOGIES			7,380.000	67,232	9.110	67,232	69,751				(2,519)		(2,519)		L	10/14/2009
004239-10-9	ACADIA REALTY TRUST			9,240.000	155,879	16.870	155,879	139,439	1,654			16,440		16,440		L	10/14/2009
00430U-10-3	ACCELRYS INC			6,800.000	38,964	5.730	38,964	39,079				(115)		(115)		L	10/14/2009
00081T-10-8	ACCO BRANDS CORP			12,080.000	87,942	7.280	87,942	90,620				(2,677)		(2,677)		L	10/14/2009
004397-10-5	ACCURAY			8,640.000	48,470	5.610	48,470	58,283				(9,812)		(9,812)		L	10/14/2009
004446-10-0	ACETO CORP			5,540.000	28,531	5.150	28,531	36,837	554			(8,306)		(8,306)		L	10/14/2009
004498-10-1	ACI WORLDWIDE INC			7,520.000	128,968	17.150	128,968	133,135				(4,167)		(4,167)		L	10/14/2009
004764-10-6	ACME PACKET INC			8,640.000	95,040	11.000	95,040	88,902				6,138		6,138		L	10/14/2009
00484M-10-6	ACORDA THERAPEUTICS INC			8,320.000	209,830	25.220	209,830	206,700				3,131		3,131		L	10/15/2009
004934-10-5	ACTEL CORP			5,640.000	67,003	11.880	67,003	72,291				(5,288)		(5,288)		L	10/14/2009
00507V-10-9	ACTIVISION BLIZZARD INC		R	142,527.000	1,583,475	11.110	1,583,475	1,778,762				(195,287)		(195,287)		L	10/14/2009
00508X-20-3	ACTUANT CORP			36,700.000	680,051	18.530	680,051	472,277		880		344,614	328,020	16,594		L	10/14/2009
00508B-10-2	ACTUATE CORPORATION			10,120.000	43,314	4.280	43,314	58,022				(14,708)		(14,708)		L	10/14/2009
00508Y-10-2	ACUITY BRANDS INC			9,620.000	342,857	35.640	342,857	330,131				12,726		12,726		L	10/14/2009
00509L-70-3	ACURA PHARMACEUTICALS INC			1,900.000	10,127	5.330	10,127	9,182				945		945		L	10/14/2009
005125-10-9	ACXIOM CORP			14,800.000	198,616	13.420	198,616	143,117				55,499		55,499		L	10/14/2009
00651F-10-8	ADAPTEC INC.			26,520.000	88,842	3.350	88,842	87,056				1,786		1,786		L	10/14/2009
000886-30-9	ADC TELECOMMUNICATI			21,460.000	133,267	6.210	133,267	154,993				(21,726)		(21,726)		L	10/14/2009
007094-10-5	ADMINISTAFF INC			4,840.000	114,176	23.590	114,176	130,063		629		(15,888)		(15,888)		L	10/14/2009
00724F-10-1	ADOBE SYS INC			130,224.000	4,789,639	36.780	4,789,639	4,471,229				318,409	13,294	305,115		L	10/14/2009
00724X-10-2	ADOLOR CORPORATION			10,100.000	14,746	1.460	14,746	16,446				(1,700)		(1,700)		L	10/14/2009
00738A-10-6	ADTRAN INC			12,120.000	273,306	22.550	273,306	306,647		1,091		(33,341)		(33,341)		L	10/14/2009
00739W-10-7	ADVANCE AMERICA CASH ADVANCE			10,780.000	59,937	5.560	59,937	66,225		674		(6,289)		(6,289)		L	10/14/2009
00752J-10-8	ADVANCED ANALOGIC TECH INC			10,060.000	39,636	3.940	39,636	35,584				4,052		4,052		L	10/14/2009
00751Y-10-6	ADVANCED AUTO PARTS INC.			26,400.000	1,068,672	40.480	1,068,672	1,034,088	1,584	3,168		34,584	159,192	(124,608)		L	06/04/2009
00752H-10-2	ADVANCED BATTERY TECHNOLOGIES INC			11,360.000	45,440	4.000	45,440	47,323				(1,883)		(1,883)		L	10/14/2009
007973-10-0	ADVANCED ENERGY INDUSTRIES			7,220.000	108,878	15.080	108,878	103,730				5,147		5,147		L	10/14/2009
007903-10-7	ADVANCED MICRO DEVICES INC			118,920.000	1,151,146	9.680	1,151,146	930,343				220,803		220,803		L	12/23/2009
007974-10-8	ADVENT SOFTWARE			3,420.000	139,297	40.730	139,297	143,911				(4,615)		(4,615)		L	10/14/2009
00762W-10-7	ADVISORY BOARD CO			3,320.000	101,791	30.660	101,791	87,833				13,958		13,958		L	10/14/2009
00766T-10-0	AECOM TECHNOLOGY GROUP			23,376.000	642,840	27.500	642,840	597,966				44,874	20,559	24,315		L	06/03/2009
001031-10-3	AEP INDUSTRIES INC			1,180.000	45,170	38.280	45,170	45,269				(98)		(98)		L	10/14/2009
007865-10-8	AEROPOSTALE INC			11,160.000	379,998	34.050	379,998	469,059				(89,061)		(89,061)		L	10/14/2009
008073-10-8	AEROVIRONMENT INC			2,840.000	82,587	29.080	82,587	80,883				1,704		1,704		L	10/14/2009

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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
00130H-10-5	AES CORP			148,148.000	1,971,850	13.310	1,971,850	2,110,325				(138,475)	34,798	(173,273)		L	10/14/2009
00817Y-10-8	AETNA INC.			101,346.000	3,212,668	31.700	3,212,668	2,710,155		3,678		502,514	11,158	491,355		L	12/23/2009
001040-10-7	AFC ENTERPRISES INC			5,820.000	47,491	8.160	47,491	49,545				(2,053)		(2,053)		L	10/14/2009
008190-10-0	AFFILIATED COMPUTER			15,720.000	938,327	59.690	938,327	847,433				90,893		90,893		L	12/23/2009
008252-10-8	AFFILIATED MANAGERS GR			17,840.000	1,201,524	67.350	1,201,524	1,128,677				72,847	15,732	57,115		L	10/14/2009
00826A-10-9	AFFYMAX INC			3,080.000	76,199	24.740	76,199	72,477				3,722		3,722		L	10/14/2009
00826T-10-8	AFFYMETRIX INC			15,720.000	91,805	5.840	91,805	148,224					56,419	(56,419)		U	10/14/2009
001055-10-2	AFLAC INC.			100,560.000	4,650,900	46.250	4,650,900	4,605,285		26,286		45,615		45,615		L	12/23/2009
001084-10-2	AGCO CORP.			19,279.000	623,483	32.340	623,483	605,096				63,777	2,856	60,921		L	12/23/2009
00846L-10-1	AGFEED INDUSTRIES INC		R	6,600.000	33,000	5.000	33,000	34,787				(1,787)		(1,787)		L	10/14/2009
00846U-10-1	AGILENT TECHNOLOGIES INC			83,321.000	2,588,783	31.070	2,588,783	2,234,220				354,564	43,263	311,301		L	10/14/2009
00847J-10-5	AGILYSYS INC			3,560.000	32,396	9.100	32,396	26,552				5,844		5,844		L	10/14/2009
008492-10-0	AGREE REALTY CORP			1,720.000	40,059	23.290	40,059	38,030	877			2,029		2,029		L	10/14/2009
009128-30-7	AIR METHODS CORP			2,560.000	86,067	33.620	86,067	85,989				78		78		L	10/14/2009
009158-10-6	AIR PRODUCTS & CHEM			46,257.000	3,749,592	81.060	3,749,592	3,727,927	20,816	7,568		21,666	38,455	(16,789)		L	10/14/2009
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC			12,040.000	31,786	2.640	31,786	40,155				(8,369)		(8,369)		L	10/14/2009
G0129K-10-4	AIRCASTLE LTD			10,700.000	105,395	9.850	105,395	102,791	1,070			2,604		2,604		L	10/14/2009
00949P-10-8	AIRTRAN HOLDINGS INC			26,300.000	137,286	5.220	137,286	131,290				5,996		5,996		L	10/14/2009
00950V-10-1	AIRVANA INC			4,900.000	37,240	7.600	37,240	32,759				4,481		4,481		L	10/14/2009
001547-10-8	AK STL HLD G CORP COM			25,057.000	534,967	21.350	534,967	435,018		2,343		99,949		99,949		L	10/14/2009
00971T-10-1	AKAMAI TECHNOLOGIES			31,996.000	810,459	25.330	810,459	1,070,774				150,509	90,250	60,259		L	12/23/2009
009728-10-6	AKORN INC			12,360.000	22,124	1.790	22,124	16,980				5,144		5,144		L	10/14/2009
011311-10-7	ALAMO GROUP INC			1,440.000	24,696	17.150	24,696	23,458				1,238		1,238		L	10/14/2009
011659-10-9	ALASKA AIR GROUP, INC.			8,060.000	278,554	34.560	278,554	228,399				50,154		50,154		L	10/14/2009
01167P-10-1	ALASKA COM SYSTEMS GRP			9,340.000	74,533	7.980	74,533	80,218	2,008			(5,685)		(5,685)		L	10/14/2009
012348-10-8	ALBANY INTERNATIONAL CORP.			5,860.000	131,616	22.460	131,616	116,553	703			15,062		15,062		L	10/14/2009
012423-10-9	ALBANY MOLECULAR RESEARCH INC			5,280.000	47,942	9.080	47,942	49,264				(1,322)		(1,322)		L	10/14/2009
013817-10-1	ALCOA INC COM			595,000.000	9,591,400	16.120	9,591,400	6,990,837		29,084		2,600,563		2,600,563		L	12/23/2009
014482-10-3	ALEXANDER & BALDWIN, INC.			5,480.000	187,580	34.230	187,580	178,769		1,726		8,811		8,811		L	10/14/2009
014752-10-9	ALEXANDERS, INC.			460.000	140,033	304.420	140,033	136,325				3,708		3,708		L	10/14/2009
015271-10-9	ALEXANDRIA REAL ESTATE			16,580.000	1,065,928	64.290	1,065,928	893,377	5,175			172,551		172,551		L	10/14/2009
015351-10-9	ALEXION PHARMACEUTICAL INC			19,680.000	960,778	48.820	960,778	946,161				14,617		14,617		L	12/23/2009
016230-10-4	ALICO INC			1,020.000	29,029	28.460	29,029	30,165		140		(1,136)		(1,136)		L	10/14/2009
016255-10-1	ALIGN TECHNOLOGY INC			12,780.000	227,740	17.820	227,740	204,376				23,363		23,363		L	10/14/2009
01642T-10-8	ALKERMES INC			21,200.000	199,492	9.410	199,492	185,481				14,011		14,011		L	10/14/2009
017175-10-0	ALLEGHANY CORP.			5,730.000	1,581,480	276.000	1,581,480	1,898,849				336,319	317,369	18,951		L	10/14/2009
017361-10-6	ALLEGHENY ENERGY INC			32,826.000	770,754	23.480	770,754	841,858		14,118		(71,103)	20,198	(91,301)		L	10/14/2009
01741R-10-2	ALLEGHENY TECHNOLOGIES INC			23,379.000	1,046,678	44.770	1,046,678	830,811		7,178		215,867	10,668	205,199		L	10/14/2009
01748X-10-2	ALLEGIANT TRAVEL CO			3,360.000	158,491	47.170	158,491	130,252				28,239		28,239		L	10/14/2009
018490-10-2	ALLERGAN I NC COM			62,699.000	3,950,664	63.010	3,950,664	3,560,335		3,257		390,329	3,281	387,048		L	12/23/2009
018522-30-0	ALLETE INC			6,580.000	215,034	32.680	215,034	223,039		2,895		(8,004)		(8,004)		L	10/14/2009
018581-10-8	ALLIANCE DATA SYSTEMS CORP			10,940.000	706,615	64.590	706,615	640,310				66,305		66,305		L	12/23/2009
019205-10-3	ALLIANCE FINANCIAL CORP			980.000	26,607	27.150	26,607	28,006	274			(1,399)		(1,399)		L	10/14/2009
018606-20-2	ALLIANCE HEALTHCARE SERVICES INC			5,820.000	33,232	5.710	33,232	36,319				(3,086)		(3,086)		L	10/14/2009
018802-10-8	ALLIANT ENERGY CORP COM			12,340.000	373,408	30.260	373,408	335,320		4,628		38,089		38,089		L	10/14/2009
018804-10-4	ALLIANT TECHSYSTEMS, INC.			9,817.000	866,547	88.270	866,547	746,470				120,077	35,004	85,073		L	10/14/2009
019030-10-8	ALLIED CAPITAL CP			39,640.000	143,100	3.610	143,100	124,248				18,852		18,852		L	10/14/2009
01923A-10-9	ALLIED HEALTHCARE INTL INC			10,400.000	30,264	2.910	30,264	31,513				(1,249)		(1,249)		L	10/14/2009
019344-10-0	ALLIED NEVADA GOLD CORP			11,940.000	180,055	15.080	180,055	131,664				48,392		48,392		L	10/14/2009
019615-10-3	ALLION HEALTHCARE INC			5,160.000	33,850	6.560	33,850	25,906				7,944		7,944		L	10/14/2009
019645-50-6	ALLIS CHALMERS ENERGY INC			13,020.000	49,085	3.770	49,085	61,875				(12,790)		(12,790)		L	10/14/2009
019777-10-1	ALLOS THERAPEUTICS INC			13,780.000	90,535	6.570	90,535	92,083				(1,549)		(1,549)		L	10/14/2009
01988P-10-8	ALLSCRIPTS MISYS HEALTHCARE SOLUTIONS		R	21,600.000	436,968	20.230	436,968	468,856				(31,888)		(31,888)		L	10/14/2009
020409-10-8	ALMOST FAMILY INC			1,720.000	67,992	39.530	67,992	55,298				12,693		12,693		L	10/14/2009

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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
020430-10-7	ALNYLAM PHARMACEUTICALS INC			8,120.000	143,074	17.620	143,074	172,488				(29,414)		(29,414)		L	10/14/2009
020520-10-2	ALON USA ENERGY INC		R	2,640.000	18,058	6.840	18,058	26,012		106		(7,955)		(7,955)		L	10/14/2009
02076X-10-2	ALPHA NATURAL RESOURCES			23,435.000	1,016,610	43.380	1,016,610	1,171,023				74,399		74,399		L	12/23/2009
02081G-10-2	ALPHATEC HOLDINGS INC			7,100.000	37,914	5.340	37,914	35,827				2,087		2,087		L	10/14/2009
021441-10-0	ALTERA CORP			92,279.000	2,088,274	22.630	2,088,274	1,539,736		12,338		548,538	55,181	493,357		L	10/14/2009
02208R-10-6	ALTRA HOLDINGS INC			5,640.000	69,654	12.350	69,654	65,003				4,651		4,651		L	10/14/2009
00163U-10-6	AMAG PHARMACEUTICALS INC			3,780.000	143,753	38.030	143,753	134,960				8,793		8,793		L	10/14/2009
023135-10-6	AMAZON COM INC			89,067.000	11,981,293	134.520	11,981,293	8,120,256				4,219,205	14,801	4,204,404		L	12/23/2009
00163T-10-9	AMB PROPERTY CORP			27,220.000	695,471	25.550	695,471	628,306	6,035			67,165		67,165		L	10/14/2009
023139-10-8	AMBAC FINANCIAL GRO			63,340.000	52,572	0.830	52,572	93,978					41,405	(41,405)		L	10/14/2009
023177-10-8	AMBASSADORS GRP INC			4,140.000	55,021	13.290	55,021	66,741		248		(11,721)		(11,721)		L	10/14/2009
02341W-10-3	AMCOL INTL CORP			5,160.000	146,647	28.420	146,647	133,379	929			13,268		13,268		L	10/14/2009
G02602-10-3	AMDOCS LTD		R	47,700.000	1,360,881	28.530	1,360,881	1,242,432				118,449		118,449		L	10/14/2009
023436-10-8	AMEDISYS INC			6,080.000	295,245	48.560	295,245	272,439				22,805		22,805		L	10/14/2009
027745-10-8	AMER NATL BNKSHS/DANVILLE VA			1,160.000	25,404	21.900	25,404	25,797		267		(393)		(393)		L	10/14/2009
023586-10-0	AMERCO			1,860.000	92,479	49.720	92,479	87,139				5,340		5,340		L	10/14/2009
023608-10-2	AMEREN CORP			30,760.000	859,742	27.950	859,742	796,995		9,263		62,747		62,747		L	12/23/2009
02913V-10-3	AMERICA PUBLIC EDUCATION			4,000.000	137,440	34.360	137,440	146,072				(8,632)		(8,632)		L	10/14/2009
02364L-10-9	AMERICA SERVICE GROUP, INC			2,020.000	32,057	15.870	32,057	33,025		101		(968)		(968)		L	10/14/2009
023850-10-0	AMERICAN APPAREL INC			7,380.000	22,878	3.100	22,878	21,986				892		892		L	10/14/2009
024061-10-3	AMERICAN AXLE MFG HLDGS			9,520.000	76,350	8.020	76,350	63,910				12,441		12,441		L	10/14/2009
02503Y-10-3	AMERICAN C AP LTD			61,700.000	150,548	2.440	150,548	203,986				(53,438)		(53,438)		L	10/14/2009
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC			11,880.000	333,828	28.100	333,828	320,511		2,255		13,317		13,317		L	10/14/2009
02503X-10-5	AMERICAN CAPITAL AGENCY CORP			2,740.000	72,720	26.540	72,720	74,654	3,836			(1,934)		(1,934)		L	10/14/2009
02505A-10-3	AMERICAN CARESOURCE HOLDINGS			2,240.000	5,376	2.400	5,376	9,188					3,812	(3,812)		L	10/14/2009
025195-40-5	AMERICAN COMMERCIAL LINES INC			2,020.000	37,027	18.330	37,027	52,093				(15,066)		(15,066)		L	10/14/2009
025334-10-3	AMERICAN DAIRY INC		R	2,220.000	48,130	21.680	48,130	68,426				(20,297)		(20,297)		L	10/14/2009
025353-10-3	AMERICAN DENTAL PARTNERS INC			3,440.000	44,376	12.900	44,376	50,934				(6,558)		(6,558)		L	10/14/2009
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC			0.000		16.860				604						L	03/13/2008
025533-40-7	AMERICAN ECOLOGY, INC.			3,980.000	67,819	17.040	67,819	76,662				(8,843)		(8,843)		U	10/14/2009
025537-10-1	AMERICAN ELEC PWR INC			81,747.000	2,843,978	34.790	2,843,978	2,855,771		74,734		79,493		79,493		L	12/23/2009
025676-20-6	AMERICAN EQUITY INVT LIFE HL			13,600.000	101,184	7.440	101,184	93,091		1,088		8,093		8,093		L	10/14/2009
025816-10-9	AMERICAN EXPRESS CO			222,640.000	9,021,373	40.520	9,021,373	7,742,325		5,119		1,279,048	22,456	1,256,592		L	12/23/2009
025932-10-4	AMERICAN FINANCIAL GROUP INC			15,978.000	398,651	24.950	398,651	384,975		1,186		13,676	2,057	11,620		L	12/23/2009
026375-10-5	AMERICAN GREETINGS CORP., CLASS A			8,740.000	190,445	21.790	190,445	209,352	1,049			(18,907)		(18,907)		L	10/14/2009
026874-78-4	AMERICAN INTL GROUP INC			26,260.000	787,275	29.980	787,275	1,143,713				(356,438)		(356,438)		L	12/23/2009
027070-10-1	AMERICAN ITALIAN PASTA			4,860.000	169,079	34.790	169,079	140,501				28,579		28,579		L	10/14/2009
02744M-10-8	AMERICAN MEDICAL SYSTEMS HOLDINGS			16,200.000	312,498	19.290	312,498	269,289				43,209		43,209		L	10/14/2009
028731-10-7	AMERICAN ORIENTAL BIOENGINEE		R	14,780.000	68,727	4.650	68,727	68,595				132		132		L	10/14/2009
028884-10-4	AMERICAN PHYSICIANS CAP INC			2,220.000	67,310	30.320	67,310	66,217		200		1,093		1,093		L	10/14/2009
028882-10-8	AMERICAN PHYSICIANS SVC GP			1,300.000	29,991	23.070	29,991	32,036				(2,045)		(2,045)		L	10/14/2009
02916P-10-3	AMERICAN RAILCAR INDUSTRIES INC			2,060.000	22,701	11.020	22,701	22,767				(66)		(66)		L	10/14/2009
029174-10-9	AMERICAN REALTY INVESTORS IN			440.000	5,390	12.250	5,390	5,386				4		4		L	10/14/2009
029263-10-0	AMERICAN REPORGRAPHICS			8,040.000	56,360	7.010	56,360	57,896				(1,536)		(1,536)		L	10/14/2009
G02995-10-1	AMERICAN SAFETY INSURANCE HOLDINGS LTD		R	2,240.000	32,368	14.450	32,368	36,711				(4,343)		(4,343)		L	10/14/2009
029429-10-7	AMERICAN SCIENCE ENGINEERING INC			1,920.000	145,613	75.840	145,613	127,587		384		18,026		18,026		L	10/14/2009
029683-10-9	AMERICAN SOFTWARE, INC.			4,640.000	27,840	6.000	27,840	30,413		418		(2,573)		(2,573)		L	10/14/2009
029899-10-1	AMERICAN STATES WATER CO			4,020.000	142,348	35.410	142,348	145,446		1,045		(3,097)		(3,097)		L	10/14/2009
030111-10-8	AMERICAN SUPERCONDUCTOR CORP			9,620.000	393,458	40.900	393,458	325,346				68,112		68,112		L	10/14/2009
029912-20-1	AMERICAN TOWER CORP			114,117.000	4,930,996	43.210	4,930,996	3,746,052				1,184,978	27,458	1,157,520		L	12/23/2009
030371-10-8	AMERICAN VANGUARD CORP			4,560.000	37,848	8.300	37,848	37,501				347		347		L	10/14/2009
030420-10-3	AMERICAN WATER WORKS CO INC			9,420.000	211,102	22.410	211,102	187,290		1,978		23,812		23,812		L	10/14/2009
030506-10-9	AMERICAN WOODMARK CORP			2,280.000	44,870	19.680	44,870	44,095		205		775		775		L	10/14/2009
03062T-10-5	AMERICAS CAR-MART INC			2,140.000	56,346	26.330	56,346	52,249				4,097		4,097		L	10/14/2009

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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
03060R-10-1	AMERICREDIT CORP			14,620.000	278,365	19.040	278,365	255,493				22,872		22,872		L	10/14/2009
03070L-30-0	AMERIGON INC			4,960.000	39,382	7.940	39,382	40,283				(900)		(900)		L	10/14/2009
03073T-10-2	AMERIGROUP CORPORATE			11,940.000	321,902	26.960	321,902	278,267				43,636		43,636		L	10/14/2009
03076C-10-6	AMERIPRISE FINL INC			56,200.000	2,181,684	38.820	2,181,684	2,087,414		9,554		94,270		94,270		L	10/14/2009
03076K-10-8	AMERIS BANCORP			3,360.000	24,058	7.160	24,058	23,212				846		846		L	10/15/2009
03071H-10-0	AMERISAFE INC			4,280.000	76,912	17.970	76,912	75,281				1,630		1,630		L	10/14/2009
03073E-10-5	AMERISOURCEBERGEN CORP			69,293.000	1,806,469	26.070	1,806,469	1,572,664		5,658		233,805	1,572	232,233		L	10/14/2009
03070Q-10-1	AMERISTAR CASINOS INC			6,020.000	91,685	15.230	91,685	103,534		632		(11,850)		(11,850)		L	10/14/2009
030710-10-7	AMERON, INC.			2,000.000	126,920	63.460	126,920	138,925		600		(12,005)		(12,005)		L	10/14/2009
031001-10-0	AMES NATIONAL CORP			1,480.000	31,243	21.110	31,243	36,538		148		(5,295)		(5,295)		L	10/14/2009
031100-10-0	AMETEK INC			14,251.000	544,958	38.240	544,958	547,163		359		(1,906)		(1,906)		L	12/23/2009
031162-10-0	AMGEN INC			224,792.000	12,716,483	56.570	12,716,483	13,301,686				(585,203)	1,983	(587,186)		L	12/23/2009
001712-10-8	AMICAS INC			7,820.000	42,541	5.440	42,541	30,270				12,271		12,271		L	10/14/2009
03152W-10-9	AMICUS THERAPEUTICS INC			3,300.000	13,101	3.970	13,101	15,713				(2,612)		(2,612)		L	10/14/2009
031652-10-0	AMKOR TECHNOLOGY			24,300.000	173,988	7.160	173,988	183,518				(9,530)		(9,530)		L	10/14/2009
001744-10-1	AMN HEALTHCARES SERVICES INC			7,120.000	64,507	9.060	64,507	76,418				(11,911)		(11,911)		L	10/14/2009
032015-10-9	AMPAL-AMERICAN ISRAEL CORP-A			4,300.000	11,610	2.700	11,610	9,403				2,207		2,207		L	10/15/2009
032037-10-3	AMPCO-PITTSBURGH CORP.			1,900.000	59,907	31.530	59,907	56,202				3,705		3,705		L	10/14/2009
032095-10-1	AMPHENOL CORP.			22,800.000	1,052,904	46.180	1,052,904	1,050,804	9	759		2,100		2,100		L	12/23/2009
032159-10-5	AMREP CORP.			200.000	2,740	13.700	2,740	2,976				(236)		(236)		L	10/14/2009
03232P-40-5	AMSUNG CORP			7,000.000	154,140	22.020	154,140	157,968				(3,828)		(3,828)		L	10/14/2009
032359-30-9	AMTRUST FINL SERVICES			5,780.000	68,320	11.820	68,320	67,664	347			656		656		L	10/14/2009
032346-10-8	AMYLIN PHARMACEUTIALS INC			51,741.000	734,205	14.190	734,205	625,717				108,488		108,488		L	10/14/2009
032511-10-7	ANADARKO PETE CORP			189,639.000	11,837,266	62.420	11,837,266	9,857,808		59,504		3,975,922	13,248	3,962,674		L	09/17/2009
032515-10-8	ANADIGICS INC			14,140.000	59,671	4.220	59,671	65,817				(6,147)		(6,147)		L	10/14/2009
032654-10-5	ANALOG DEVICES INC			66,234.000	2,091,670	31.580	2,091,670	1,862,679		14,064		228,991	6,549	222,442		L	10/14/2009
032657-20-7	ANALOGIC CORP.			2,800.000	107,828	38.510	107,828	112,205		280		(4,377)		(4,377)		L	10/14/2009
032744-10-4	ANAREN INC			3,260.000	49,063	15.050	49,063	55,819				(6,756)		(6,756)		L	10/14/2009
034164-10-3	ANDERSON INC			4,140.000	106,895	25.820	106,895	150,410	362				43,515	(43,515)		L	10/14/2009
03475V-10-1	ANGIODYNAMICS INC			5,400.000	86,832	16.080	86,832	79,649				7,183		7,183		L	10/14/2009
035290-10-5	ANIXTER INTERNATIONAL INC			6,520.000	307,092	47.100	307,092	273,881				33,211		33,211		L	10/14/2009
035710-40-9	ANNALY CAPITAL MANAGEMENT IN			116,480.000	2,020,928	17.350	2,020,928	2,033,001	87,360			(12,073)		(12,073)		L	10/14/2009
036115-10-3	ANNTAYLOR STORES INC			12,800.000	174,592	13.640	174,592	200,541				(25,949)		(25,949)		L	10/14/2009
03662Q-10-5	ANSYS INC			15,220.000	661,461	43.460	661,461	651,192				10,269		10,269		L	12/23/2009
037023-10-8	ANTHRACITE CAPITAL INC			17,380.000	1,670	0.096	1,670	17,980					16,309	(16,309)		L	10/14/2009
037347-10-1	ANWORTH MORTGAGE ASSET CORP			23,440.000	164,080	7.000	164,080	180,482	6,563	6,563		(16,402)		(16,402)		L	10/14/2009
00184X-10-5	AOL INC			23,697.000	551,666	23.280	551,666	431,749				119,918		119,918		L	10/07/2009
037389-10-3	AON CORP.			59,360.000	2,275,862	38.340	2,275,862	2,264,579		23,065		(309,764)	5,237	(315,001)		L	10/14/2009
00185E-10-6	APAC TELESERVICES INC			5,840.000	34,806	5.960	34,806	37,329				(2,522)		(2,522)		L	10/14/2009
037411-10-5	APACHE CORP			82,974.000	8,560,428	103.170	8,560,428	7,914,077		48,498		2,319,796		2,319,796		L	09/17/2009
03748R-10-1	APARTMENT INVT + MGMT CO CLASS A			29,860.000	475,371	15.920	475,371	473,167	2,986	2,532		2,204		2,204		L	12/23/2009
G0471F-10-9	APCO OIL AND GAS INTERNATIONAL INC			1,940.000	42,874	22.100	42,874	45,889		23		(3,015)		(3,015)		L	10/15/2009
037598-10-9	APOGEE ENTERPRISES, INC.			6,640.000	92,960	14.000	92,960	100,780		541		(7,820)		(7,820)		L	10/14/2009
037604-10-5	APOLLO GROUP			31,137.000	1,886,279	60.580	1,886,279	2,265,088				(378,808)		(378,808)		L	10/14/2009
03761U-10-6	APOLLO INVESTMENT CORP			35,900.000	342,127	9.530	342,127	354,912	10,052			(12,785)		(12,785)		L	10/14/2009
037833-10-0	APPLE INC.			200,000.000	42,172,000	210.860	42,172,000	36,883,157				5,288,843	21,915	5,266,928		L	12/23/2009
03820C-10-5	APPLIED INDUSTRIAL TECH INC			9,600.000	211,872	22.070	211,872	189,050		1,440		22,822		22,822		L	10/14/2009
038222-10-5	APPLIED MATERIALS INC			418,682.000	5,836,427	13.940	5,836,427	5,528,953		26,229		307,474	17,486	289,988		L	09/22/2009
03822W-40-6	APPLIED MICRO CIRCUITS CORP			14,500.000	108,315	7.470	108,315	141,777				(33,462)		(33,462)		L	10/14/2009
038237-10-3	APPLIED SIGNAL TECHNOLOGY			2,880.000	55,555	19.290	55,555	63,068		360		(7,513)		(7,513)		L	10/14/2009
03834A-10-3	APPROACH RESOURCES INC			2,720.000	20,998	7.720	20,998	26,076				(5,078)		(5,078)		L	10/14/2009
038336-10-3	APTARGROUP INC			12,040.000	430,310	35.740	430,310	463,480		1,806		(33,170)		(33,170)		L	10/14/2009
03836W-10-3	AQUA AMERICA INC			32,860.000	575,379	17.510	575,379	548,637		4,765		26,741		26,741		L	10/14/2009
038750-10-8	ARBITRON INC			5,640.000	132,089	23.420	132,089	129,736	564			2,352		2,352		L	10/14/2009

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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
G0450A-10-5	ARCH CAPITAL GROUP			14,560.000	1,041,768	71.550	1,041,768	1,008,456				33,312		33,312		L	10/14/2009
03937R-10-2	ARCH CHEMICALS INC			5,440.000	167,987	30.880	167,987	167,166		1,088		821		821		L	10/14/2009
039380-10-0	ARCH COAL INC			16,660.000	370,685	22.250	370,685	391,168		1,499		(20,483)		(20,483)		L	10/14/2009
039483-20-1	ARCHER DANIELS			206,000.000	8,983,660	43.610	8,983,660	8,810,944	82,257	439,844		(325,853)		(325,853)		L	12/07/2009
039483-10-2	ARCHER DANIELS MIDLAND CO			159,052.000	4,979,918	31.310	4,979,918	4,569,025		23,125		410,893	15,242	395,651		L	09/22/2009
039666-10-2	ARCSIGHT INC			4,040.000	103,343	25.580	103,343	100,611				2,732		2,732		L	10/14/2009
03969P-10-7	ARDEA BIOSCIENCES INC			3,180.000	44,520	14.000	44,520	53,442				(8,922)		(8,922)		L	10/14/2009
039762-10-9	ARDEN GROUP INC CL A			220.000	21,036	95.620	21,036	26,255	55			(5,219)		(5,219)		L	10/14/2009
040047-10-2	ARENA PHARMACEUTICALS INC			20,060.000	71,213	3.550	71,213	82,647				(11,434)		(11,434)		L	10/14/2009
040049-10-8	ARENA RESOURCES INC			8,440.000	363,933	43.120	363,933	339,548				24,385		24,385		L	10/14/2009
04010L-10-3	ARES CAPITAL CORP			21,980.000	273,651	12.450	273,651	240,147		7,693		33,504		33,504		L	10/14/2009
04010E-10-9	ARGAN INC			1,500.000	21,585	14.390	21,585	19,140				2,445		2,445		L	10/14/2009
G0464B-10-7	ARGO GROUP INTL			6,980.000	203,397	29.140	203,397	250,394				(46,996)		(46,996)		L	10/14/2009
040149-10-6	ARGON ST INC			2,880.000	62,554	21.720	62,554	55,911				6,642		6,642		L	10/14/2009
04033A-10-0	ARIAD PHARMACEUTICALS INC			23,960.000	54,629	2.280	54,629	49,786				4,842		4,842		L	10/14/2009
04033V-20-3	ARIBA INC			19,300.000	241,636	12.520	241,636	243,300				(1,664)		(1,664)		L	10/14/2009
040790-10-7	ARKANSAS BEST CORP DEL			5,700.000	167,751	29.430	167,751	172,013		855		(4,262)		(4,262)		L	10/14/2009
04247X-10-2	ARMSTRONG WORLD IND			6,980.000	271,731	38.930	271,731	261,184				10,547		10,547		L	10/14/2009
04269E-10-7	ARQULE INC			9,640.000	35,572	3.690	35,572	43,651				(8,079)		(8,079)		L	10/14/2009
04269X-10-5	ARRAY BIOPHARMA INC			10,400.000	29,224	2.810	29,224	25,554				3,670		3,670		L	10/14/2009
04269Q-10-0	ARRIS GROUP INC			27,580.000	315,239	11.430	315,239	323,875				(8,635)		(8,635)		L	10/14/2009
042735-10-0	ARROW ELECTRONICS INC			27,680.000	819,605	29.610	819,605	794,258				25,347		25,347		L	10/14/2009
042744-10-2	ARROW FINANCIAL CORP			2,220.000	55,500	25.000	55,500	59,536		555		(4,036)		(4,036)		L	10/14/2009
04289L-10-7	ART TECHNOLOGY GROUP INC			28,040.000	126,460	4.510	126,460	105,896				20,565		20,565		L	10/14/2009
043113-20-8	ARTESIAN RESOURCES CORP-CL A			1,280.000	23,437	18.310	23,437	21,613		240		1,823		1,823		L	10/14/2009
363576-10-9	ARTHUR J GALLAGHER & CO			31,860.000	717,169	22.510	717,169	778,576	10,195			(61,407)		(61,407)		L	10/14/2009
043176-10-6	ARUBA NETWORKS INC			13,020.000	138,793	10.660	138,793	118,474				20,319		20,319		L	10/14/2009
043353-10-1	ARVINMERITOR INC			16,140.000	180,445	11.180	180,445	145,178				35,268		35,268		L	10/14/2009
043387-10-9	ARYX THERAPEUTICS INC			2,060.000	6,613	3.210	6,613	6,198				414		414		L	10/14/2009
043436-10-4	ASBURY AUTOMOTIVE GROUP			7,160.000	82,555	11.530	82,555	100,362				(17,807)		(17,807)		L	10/14/2009
043632-10-8	ASCENT MEDIA CORP CL A			3,000.000	76,590	25.530	76,590	76,668				(78)		(78)		L	10/14/2009
043635-10-1	ASCENT SOLAR TECHNOLOGIES INC			3,300.000	17,490	5.300	17,490	20,465				(2,975)		(2,975)		L	10/14/2009
044103-10-9	ASHFORD HOSPITALITY TRUST			13,480.000	62,547	4.640	62,547	52,412				10,136		10,136		L	10/14/2009
044209-10-4	ASHLAND INC			17,220.000	682,256	39.620	682,256	741,366		1,292		(59,109)		(59,109)		L	10/14/2009
04518A-10-4	ASIAINFO HOLDINGS INC			6,420.000	195,617	30.470	195,617	146,834				48,783		48,783		L	10/14/2009
G05384-10-5	ASPEN INSURANCE HLDGS LTD			24,360.000	619,962	25.450	619,962	680,584		3,654		(60,622)		(60,622)		L	10/14/2009
04543P-10-0	ASSETT ACCEPTANCE CAPITAL			3,320.000	22,510	6.780	22,510	23,757				(1,247)		(1,247)		L	10/14/2009
04544X-30-0	ASSISTED LIVING CONCEPTS CL A			2,340.000	61,706	26.370	61,706	54,807				6,899		6,899		L	10/14/2009
045487-10-5	ASSOCIATED BANC-CORP			29,700.000	326,997	11.010	326,997	359,860		1,485		(32,863)		(32,863)		L	10/14/2009
045604-10-5	ASSOCIATED ESTATES			3,240.000	36,515	11.270	36,515	30,993				5,522		5,522		L	10/14/2009
04621X-10-8	ASSURANT I NC			18,000.000	530,640	29.480	530,640	541,524		1,500		(10,884)		(10,884)		L	12/23/2009
G0585R-10-6	ASSURED GUARANTY LTD			23,160.000	503,962	21.760	503,962	472,221		1,042		31,741		31,741		L	10/14/2009
046224-10-1	ASTEC INDS INC			4,120.000	110,993	26.940	110,993	111,302				(309)		(309)		L	10/14/2009
046265-10-4	ASTORIA FINANCIAL CORP			19,480.000	242,136	12.430	242,136	214,719		2,532		27,417		27,417		L	10/14/2009
046433-10-8	ASTRONICS CORP			1,980.000	16,929	8.550	16,929	18,787				(1,858)		(1,858)		L	10/14/2009
00206R-10-2	AT&T INC			1,279,511.000	35,864,693	28.030	35,864,693	39,763,048		1,826,443		(379,930)		(379,930)		L	12/23/2009
00211W-10-4	ATC TECHNOLOGY CORPORATION			4,360.000	103,986	23.850	103,986	91,654				12,332		12,332		L	10/14/2009
04685W-10-3	ATHENAHEALTH INC			7,500.000	339,300	45.240	339,300	289,982				49,319		49,319		L	10/14/2009
04743P-10-8	ATHEROS COMMUNICATIONS			13,620.000	466,349	34.240	466,349	378,947				87,402		87,402		L	10/14/2009
049079-20-5	ATLANTIC TELE NETWORK INC			2,000.000	110,020	55.010	110,020	101,694	400			8,326		8,326		L	10/14/2009
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS			3,700.000	137,825	37.250	137,825	133,540				4,285		4,285		L	10/14/2009
049298-10-2	ATLAS ENERGY INC			7,600.000	229,292	30.170	229,292	213,504				15,788		15,788		L	10/14/2009
049513-10-4	ATMEL CORP			76,860.000	354,325	4.610	354,325	331,774				22,551		22,551		L	10/14/2009
00207R-10-1	ATMI INC			7,100.000	132,202	18.620	132,202	131,672				530		530		L	10/14/2009

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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
00208J-10-8	ATP OIL GAS CORP			7,880.000	144,046	18.280	144,046	159,146				(15,100)		(15,100)		L	10/14/2009
049904-10-5	ATRION CORP			320.000	49,830	155.720	49,830	45,674		115		4,157		4,157		L	10/14/2009
002083-10-3	ATS MEDICAL INC			10,100.000	32,623	3.230	32,623	28,234				4,389		4,389		L	10/14/2009
050095-10-8	ATWOOD OCEANICS INC			13,200.000	473,220	35.850	473,220	511,775				(38,555)		(38,555)		L	10/14/2009
050473-10-7	AUBURN NATL BANCORPORATION			280.000	5,513	19.690	5,513	7,201		53		(1,688)		(1,688)		L	10/14/2009
050757-10-3	AUDIOVOX CL A			3,680.000	26,091	7.090	26,091	28,923				(2,831)		(2,831)		L	10/14/2009
052769-10-6	AUTODESK INCORPORATED			48,040.000	1,220,696	25.410	1,220,696	1,224,735				(4,039)		(4,039)		L	12/23/2009
052800-10-9	AUTOLIV INV		R	13,260.000	574,954	43.360	574,954	490,656				84,297		84,297		L	12/23/2009
053015-10-3	AUTOMATIC DATA PROCESSING INC COM			112,106.000	4,800,379	42.820	4,800,379	4,476,017	38,116	17,177		324,362	15,177	309,185		L	10/14/2009
05329W-10-2	AUTONATION INC DEL			17,978.000	344,279	19.150	344,279	335,687				8,592	1,213	7,379		L	10/14/2009
053332-10-2	AUTOZONE INC			4,214.000	666,107	158.070	666,107	606,654				59,453	16,445	43,007		L	10/14/2009
05334D-10-7	AUXILIUM PHARMACEUTICALS INC			9,400.000	281,812	29.980	281,812	322,640				(40,828)		(40,828)		L	10/14/2009
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		R	12,987.000	237,532	18.290	237,532	221,688				15,844	9,661	6,183		L	09/02/2009
053484-10-1	AVALONBAY CMNTYS INC			24,740.000	2,031,401	82.110	2,031,401	1,837,131	22,080			194,271		194,271		L	10/14/2009
05348P-40-1	AVANIR PHARMACEUTICALS INC			13,520.000	25,688	1.900	25,688	28,361				(2,673)		(2,673)		L	10/14/2009
053494-10-0	AVATAR HOLDINGS, INC.			1,060.000	18,031	17.010	18,031	19,653				(1,622)		(1,622)		U	10/14/2009
053611-10-9	AVERY DENNISON CORP			24,980.000	911,520	36.490	911,520	938,926		4,996		(27,406)		(27,406)		L	10/14/2009
002346-10-4	AVI BIOPHARMA INC			20,980.000	30,631	1.460	30,631	39,136				(8,505)		(8,505)		L	10/14/2009
05367P-10-0	AVID TECHNOLOGY INC			6,260.000	79,878	12.760	79,878	94,544				(14,667)		(14,667)		L	10/14/2009
053774-10-5	AVIS BUDGET GROUP INC			22,440.000	294,413	13.120	294,413	277,827				16,585		16,585		L	10/14/2009
05379B-10-7	AVISTA CORP			12,060.000	260,375	21.590	260,375	246,651		2,533		13,725		13,725		L	10/14/2009
053807-10-3	AVNET INC			36,200.000	1,091,792	30.160	1,091,792	973,299				118,493		118,493		L	10/14/2009
053893-10-3	AVOCENT CORP			9,740.000	243,403	24.990	243,403	241,847				1,555		1,555		L	10/14/2009
054303-10-2	AVON PRODS INC COM			119,969.000	3,779,024	31.500	3,779,024	3,925,680		27,736		(146,657)	6,125	(152,782)		L	10/14/2009
002444-10-7	AVX CORP		R	780.000	9,883	12.670	9,883	9,210		31		672		672		L	10/14/2009
G0692U-10-9	AXIS CAPITAL HOLDINGS			27,940.000	793,775	28.410	793,775	876,098	5,867			(82,322)		(82,322)		L	10/14/2009
002474-10-4	AZZ INC			2,680.000	87,636	32.700	87,636	106,820				(19,184)		(19,184)		L	10/14/2009
05508R-10-6	B G FOODS INC CL A			7,280.000	66,830	9.180	66,830	57,660	1,238			9,171		9,171		L	10/14/2009
056525-10-8	BADGER METER INC			3,260.000	129,813	39.820	129,813	128,424		391		1,389		1,389		L	10/14/2009
057224-10-7	BAKER HUGHES INC			179,611.000	7,270,653	40.480	7,270,653	6,549,643		41,942		721,010		721,010		L	09/17/2009
057149-10-6	BAKER MICHAEL CORP			1,680.000	69,552	41.400	69,552	66,971				2,581		2,581		L	10/14/2009
057665-20-0	BALCHEM CORP			3,740.000	125,327	33.510	125,327	107,968	411			17,360		17,360		L	10/14/2009
057741-10-0	BALDOR ELECTRIC CO.			10,540.000	296,069	28.090	296,069	311,717	1,792			(15,649)		(15,649)		L	10/14/2009
057755-20-9	BALDWIN LYONS INC CL B			1,660.000	40,853	24.610	40,853	38,433		415		2,420		2,420		L	10/14/2009
058498-10-6	BALL CORP COM			21,260.000	1,099,142	51.700	1,099,142	1,108,411		2,126		(9,269)		(9,269)		L	10/14/2009
05874B-10-7	BALLY TECHNOLOGIES INC			12,060.000	497,957	41.290	497,957	513,886				(15,929)		(15,929)		L	10/14/2009
05945F-10-3	BANCFIRST CORP			1,960.000	72,598	37.040	72,598	72,578	451			20		20		L	10/14/2009
P16994-13-2	BANCO LATINOAMERICANO COME-E		R	6,680.000	92,852	13.900	92,852	95,931		1,002		(3,079)		(3,079)		L	10/14/2009
05969A-10-5	BANCORP INC/THE			4,480.000	30,733	6.860	30,733	25,097				5,636		5,636		L	10/14/2009
059690-10-7	BANCORP RHODE ISLAND INC			800.000	20,544	25.680	20,544	20,852		136		(308)		(308)		L	10/14/2009
059692-10-3	BANCORPSOUTH INC			28,900.000	677,994	23.460	677,994	722,532	6,358			(44,538)		(44,538)		L	10/14/2009
060505-10-4	BANK AMER CORP COM			1,941,300.000	29,235,978	15.060	29,235,978	35,265,402		17,882		(6,029,424)		(6,029,424)		L	12/23/2009
063750-10-3	BANK MUTUAL CORP			11,000.000	76,120	6.920	76,120	95,888		770		(19,768)		(19,768)		L	10/14/2009
064058-10-0	BANK NEW YORK MELLON CORP			271,439.000	7,592,149	27.970	7,592,149	7,803,732		22,183		(211,583)		(211,583)		L	12/23/2009
062540-10-9	BANK OF HAWAII CORP			25,400.000	1,195,324	47.060	1,195,324	1,066,219		11,430		129,105		129,105		L	10/14/2009
062896-10-5	BANK OF KENTUCKY FINL CORP			600.000	11,268	18.780	11,268	13,507				(2,239)		(2,239)		L	10/15/2009
063425-10-2	BANK OF MARIN BANCORP/CA			960.000	31,258	32.560	31,258	30,354		144		904		904		L	10/14/2009
06643P-10-4	BANKFINANCIAL CORP			5,480.000	54,252	9.900	54,252	52,629		384		1,623		1,623		L	10/14/2009
06652V-10-9	BANNER CORP			5,260.000	14,097	2.680	14,097	13,872		53		225		225		L	10/14/2009
066849-10-0	BAR HARBOR BANKSHARES			520.000	14,274	27.450	14,274	17,164		135		(2,890)		(2,890)		L	10/14/2009
067383-10-9	BARD (C.R.) INC.			25,208.000	1,963,703	77.900	1,963,703	1,950,865		4,652		12,838	8,362	4,476		L	10/14/2009
067511-10-5	BARE ESCENTUALS INC			14,520.000	177,580	12.230	177,580	193,117				(15,538)		(15,538)		L	10/14/2009
067774-10-9	BARNES & NOBLE			680.000	12,968	19.070	12,968	14,219		170		(1,251)		(1,251)		L	10/14/2009
067806-10-9	BARNES GROUP INC			10,160.000	171,704	16.900	171,704	189,309		813		(17,605)		(17,605)		L	10/14/2009

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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
06846N-10-4	BARRETT BILL CORP			8,520.000	265,057	31.110	265,057	302,354				(37,296)		(37,296)		L	10/14/2009
068463-10-8	BARRETT BUSINESS SVCS INC			1,640.000	20,156	12.290	20,156	18,057		131		2,099		2,099		L	10/14/2009
06985P-10-0	BASICENERGY SERVICES INC			4,900.000	43,610	8.900	43,610	43,563				47		47		L	10/14/2009
071813-10-9	BAXTER INTL INC			139,642.000	8,194,193	58.680	8,194,193	7,920,948	38,292	50,367		273,245	5,789	267,456		L	12/23/2009
054937-10-7	BB+T CORP			154,819.000	3,927,758	25.370	3,927,758	3,378,550		111,498		262,226	597,410	(335,184)		L	12/23/2009
073302-10-1	BE AEROSPACE			32,260.000	758,110	23.500	758,110	679,176				78,934		78,934		L	10/14/2009
073685-10-9	BEACON ROOFING SUPPLY INC			10,060.000	160,960	16.000	160,960	158,671				2,289		2,289		L	10/14/2009
07556Q-10-5	BEAZER HOMES USA			9,960.000	48,206	4.840	48,206	58,914				(10,708)		(10,708)		L	10/14/2009
075571-10-9	BEBE STORES INC			5,340.000	33,482	6.270	33,482	39,205		134		(5,723)		(5,723)		L	10/14/2009
075811-10-9	BECKMAN COULTER INC			11,160.000	730,310	65.440	730,310	736,762		407		(6,451)		(6,451)		L	12/23/2009
075887-10-9	BECTON DICKINSON			54,147.000	4,270,032	78.860	4,270,032	3,730,877	19,435	4,567		539,156	10,577	528,579		L	12/23/2009
075896-10-0	BED BATH & BEYOND INC			36,814.000	1,422,125	38.630	1,422,125	1,349,871				72,254	4,031	68,223		L	12/23/2009
077347-30-0	BEL FUSE INC CL B			2,100.000	45,129	21.490	45,129	42,277				2,852		2,852		L	10/14/2009
077454-10-6	BELDEN INC			10,220.000	224,022	21.920	224,022	271,533	511	155		(47,511)		(47,511)		L	10/14/2009
080555-10-5	BELO CORPORATION			19,680.000	107,059	5.440	107,059	107,117				(58)		(58)		L	10/14/2009
08160H-10-1	BENCHMARK ELECTRONICS INC			14,280.000	270,035	18.910	270,035	266,385				3,650		3,650		L	10/14/2009
08173R-10-4	BENEFICIAL MUTUAL BANCORP IN			7,540.000	74,194	9.840	74,194	72,321				1,873		1,873		L	10/14/2009
082047-20-0	BENIHANA INC - CLASS A			3,400.000	12,886	3.790	12,886	19,706					6,820	(6,820)		L	10/14/2009
084423-10-2	BERKLEY W R CORP COM			36,320.000	894,925	24.640	894,925	920,861	2,179			(25,936)		(25,936)		L	10/14/2009
084680-10-7	BERKSHIRE HILLS BANCORP INC			3,660.000	75,689	20.680	75,689	81,215		586		(5,526)		(5,526)		L	10/14/2009
085789-10-5	BERRY PETROLEUM CO CL A			9,540.000	278,091	29.150	278,091	281,014		716		(2,923)		(2,923)		L	10/14/2009
086516-10-1	BEST BUY CO INC			165,686.000	6,537,970	39.460	6,537,970	6,302,135	23,196	24,278		235,835	59,472	176,363		L	09/22/2009
05541T-10-1	BGC PARTNERS INC			10,380.000	47,956	4.620	47,956	57,472		830		(9,517)		(9,517)		L	10/14/2009
08915P-10-1	BIG 5 SPORTING GOODS CORP			4,740.000	81,433	17.180	81,433	77,057		237		4,376		4,376		L	10/14/2009
089302-10-3	BIG LOTS INC			33,240.000	963,295	28.980	963,295	878,806				84,489		84,489		L	10/14/2009
089750-50-9	BIGBAND NETWORKS			8,280.000	28,483	3.440	28,483	36,036				(7,553)		(7,553)		L	10/14/2009
090572-20-7	BIO RAD LABORATORIES INC			11,360.000	1,095,786	96.460	1,095,786	1,063,209				32,577		32,577		L	10/14/2009
09058V-10-3	BIOCRYST PHARMACEUTICILS			4,680.000	30,233	6.460	30,233	42,209				(11,977)		(11,977)		L	10/14/2009
09064M-10-5	BIODEL INC			3,860.000	16,752	4.340	16,752	20,116				(3,364)		(3,364)		L	10/14/2009
09060J-10-6	BIODELIVERY SCIENCES INTL			2,400.000	9,432	3.930	9,432	12,395				(2,963)		(2,963)		L	10/14/2009
09062X-10-3	BIOGEN IDEC INC.			65,361.000	3,496,814	53.500	3,496,814	3,224,360				272,453	24,988	247,465		L	10/28/2009
09061G-10-1	BIOMARIN PHARMACEUTICAL INC			46,340.000	871,655	18.810	871,655	807,678				63,977		63,977		L	10/14/2009
09063H-10-7	BIOMED REALTY TRUST INC			21,980.000	346,844	15.780	346,844	290,185	3,077			56,659		56,659		L	10/14/2009
09064X-10-1	BIOMIMETIC THERAPEUTICS INC			3,240.000	38,653	11.930	38,653	47,631				(8,977)		(8,977)		L	10/14/2009
09057G-60-2	BIO-REFERENCE LABS INC			2,860.000	112,083	39.190	112,083	98,634				13,449		13,449		L	10/14/2009
09069N-10-8	BIOSCRIP INC			9,180.000	76,745	8.360	76,745	63,473				13,272		13,272		L	10/14/2009
090931-10-6	BIOSPECIFICS TECHNOLOGIES			600.000	17,610	29.350	17,610	19,686				(2,076)		(2,076)		L	10/14/2009
055482-10-3	BJ SVCS CO			55,920.000	1,040,112	18.600	1,040,112	1,156,543	2,796	921		(116,431)		(116,431)		L	10/14/2009
09180C-10-6	BJS RESTAURANTS INC			4,740.000	89,207	18.820	89,207	78,726				10,481		10,481		L	10/14/2009
05548J-10-6	BJ'S WHOLESALE CLUB			22,700.000	742,517	32.710	742,517	819,089				(76,572)		(76,572)		L	10/14/2009
091797-10-0	BLACK + DECKER CORPORATION			18,660.000	1,209,728	64.830	1,209,728	959,400		2,239		250,328		250,328		L	10/14/2009
091826-10-7	BLACK BOX CORP			3,900.000	110,526	28.340	110,526	103,616	234			6,910		6,910		L	10/14/2009
092113-10-9	BLACK HILLS CORP.			9,260.000	246,594	26.630	246,594	237,000		3,287		9,594		9,594		L	10/14/2009
092270-10-0	BLACKBAUD INC			9,660.000	228,266	23.630	228,266	231,306		966		(3,040)		(3,040)		L	10/14/2009
091935-50-2	BLACKBOARD INC			7,060.000	320,453	45.390	320,453	277,039				43,414		43,414		L	10/14/2009
09247X-10-1	BLACKROCK INC			7,509.000	1,743,590	232.200	1,743,590	1,578,381		5,044		165,209	8,715	156,494		L	12/23/2009
092533-10-8	BLACKROCK KELSO CAPITAL CORP			2,840.000	24,197	8.520	24,197	22,081	909			2,116		2,116		L	10/14/2009
095180-10-5	BLOUNT INTERNATIONAL INC.			8,260.000	83,426	10.100	83,426	80,395				3,031		3,031		L	10/14/2009
09534T-50-8	BLUE COAT SYSTEMS INC			8,640.000	246,586	28.540	246,586	208,871				37,714		37,714		L	10/14/2009
09578R-10-3	BLUE NILE INC			2,860.000	181,124	63.330	181,124	173,500				7,624		7,624		L	10/14/2009
096231-10-5	BLUEGREEN CORP			3,360.000	8,131	2.420	8,131	11,105				(2,974)		(2,974)		L	10/14/2009
09624H-10-9	BLUELINX HOLDINGS INC			2,540.000	7,036	2.770	7,036	9,046				(2,010)		(2,010)		L	10/14/2009
09643P-20-7	BLYTH INC.			1,520.000	51,254	33.720	51,254	59,909		152		(8,655)		(8,655)		L	10/14/2009
055921-10-0	BMC SOFTWARE INC			26,240.000	1,052,224	40.100	1,052,224	1,035,899				16,325		16,325		L	12/23/2009

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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
05569C-10-5	BMP SUNSTONE CORP		R	7,260.000	41,309	5.690	41,309	30,231				11,078		11,078		L	10/14/2009
096761-10-1	BOB EVANS FARMS, INC.			6,840.000	198,018	28.950	198,018	200,101		1,231		(2,083)		(2,083)		L	10/14/2009
097023-10-5	BOEING CO			155,914.000	8,439,625	54.130	8,439,625	8,040,262		64,913		399,363		399,363		L	12/23/2009
09746Y-10-5	BOISE INC			6,540.000	34,727	5.310	34,727	40,785				(6,058)		(6,058)		L	10/14/2009
05561Q-20-1	BOK FINANCIAL CORP			3,623.000	172,165	47.520	172,165	140,224		2,306		31,941	6,009	25,932		L	10/14/2009
097698-10-4	BOLT TECHNOLOGY CORP			1,840.000	20,277	11.020	20,277	23,742				(3,465)		(3,465)		L	10/14/2009
098570-10-4	BOOKS-A-MILLION INC			1,620.000	10,886	6.720	10,886	17,910		81			7,024	(7,024)		L	10/14/2009
099469-50-4	BOOTS & COOTS INC			16,760.000	27,654	1.650	27,654	27,022				632		632		L	10/14/2009
099709-10-7	BORDERS GROUP INC			11,080.000	13,074	1.180	13,074	36,507					23,433	(23,433)		L	10/14/2009
099724-10-6	BORG WARNER INC.			32,200.000	1,069,684	33.220	1,069,684	964,712				104,972	125,258	(20,286)		L	06/04/2009
101121-10-1	BOSTON PPTYS INC			30,240.000	2,028,197	67.070	2,028,197	1,988,870	7,831	(3,213)		4,238		4,238		L	10/14/2009
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC			15,560.000	89,781	5.770	89,781	97,735		156		(7,954)		(7,954)		L	10/14/2009
101137-10-7	BOSTON SCI ENTIFIC CORP COM			347,241.000	3,125,169	9.000	3,125,169	3,475,961				(350,792)	5,911	(356,702)		L	12/23/2009
101388-10-6	BOTTOMLINE TECHNOLOGIES INC			5,520.000	96,986	17.570	96,986	72,777				24,210		24,210		L	10/14/2009
10211F-10-0	BOVIE MEDICAL CORP			3,640.000	28,428	7.810	28,428	30,141				(1,712)		(1,712)		L	10/14/2009
103043-10-5	BOWNE & CO., INC.			8,540.000	57,047	6.680	57,047	68,538		470		(11,491)		(11,491)		L	10/14/2009
103304-10-1	BOYD GAMING CORP			32,560.000	272,527	8.370	272,527	373,204				(100,677)		(100,677)		L	10/14/2009
055639-10-8	BPZ RESOURES INC			20,340.000	193,230	9.500	193,230	148,315				44,915		44,915		L	10/14/2009
104674-10-6	BRADY CORPORATION			10,560.000	316,906	30.010	316,906	297,532				19,373		19,373		L	10/14/2009
105368-20-3	BRANDYWINE REALTY			28,700.000	327,180	11.400	327,180	306,823				20,357		20,357		L	12/23/2009
05564E-10-6	BRE PROPERTIES INC			13,140.000	434,671	33.080	434,671	406,008		4,184		28,663		28,663		L	10/14/2009
108035-10-6	BRIDGE BANCORP INC			1,080.000	25,963	24.040	25,963	26,625	248			(661)		(661)		L	10/14/2009
10807M-10-5	BRIDGEPOINT EDUCATION INC			3,180.000	47,764	15.020	47,764	54,126				(6,363)		(6,363)		L	10/14/2009
109043-10-9	BRIGGS & STRATTON CORP.			11,280.000	211,049	18.710	211,049	230,389	1,241			(19,341)		(19,341)		L	10/14/2009
109178-10-3	BRIGHAM EXPLORATION CO			18,240.000	247,152	13.550	247,152	175,223				71,929		71,929		L	10/14/2009
109473-40-5	BRIGHTPOINT			11,540.000	84,819	7.350	84,819	100,310				(15,491)		(15,491)		L	10/14/2009
109641-10-0	BRINKER INTERNATIONAL, INC.			31,600.000	471,472	14.920	471,472	493,779		6,600		(22,307)	36,920	(59,227)		L	10/14/2009
109696-10-4	BRINKS COMPANY			14,840.000	361,206	24.340	361,206	380,309		1,286		(19,103)		(19,103)		L	12/23/2009
109699-10-8	BRINKS HOME SECURITY HLD			14,580.000	475,891	32.640	475,891	474,560				1,331		1,331		L	10/14/2009
110122-10-8	BRISTOL MYERS SQUIBB CO			446,564.000	11,275,741	25.250	11,275,741	11,532,782	142,900	534,802		916,270		916,270		L	09/17/2009
110394-10-3	BRISTOW GROUP INC			6,500.000	249,925	38.450	249,925	207,162				42,763		42,763		L	10/14/2009
111320-10-7	BROADCOM CORP			104,160.000	3,275,832	31.450	3,275,832	3,137,309				138,523	6,631	131,892		L	10/14/2009
11134A-10-3	BROADPOINT GLEACHER SECURITIES			11,780.000	52,539	4.460	52,539	105,082					52,544	(52,544)		L	10/14/2009
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS			59,140.000	1,334,198	22.560	1,334,198	1,070,104	8,280	8,610		264,094	41,837	222,257		L	10/14/2009
11161T-10-8	BROADWIND ENERGY INC			6,880.000	55,659	8.090	55,659	49,950				5,709		5,709		L	10/14/2009
111621-30-6	BROCADE COMMUNICATIONS SYSTEMS INC			91,046.000	694,681	7.630	694,681	742,662				(35,224)	4,188	(39,412)		L	12/23/2009
112211-10-7	BRONCO DRILLING CO INC			5,200.000	26,364	5.070	26,364	37,055				(10,691)		(10,691)		L	10/14/2009
112463-10-4	BROOKDALE SENIOR LIVING INC			19,960.000	363,072	18.190	363,072	353,826				9,247	5,050	4,197		L	10/14/2009
112723-10-1	BROOKFIELD HOMES		I	2,780.000	22,240	8.000	22,240	20,696				1,544		1,544		L	10/14/2009
114039-10-0	BROOKLYN FEDERAL BANCORP INC			480.000	4,819	10.040	4,819	6,183		53		(1,363)		(1,363)		L	10/14/2009
114340-10-2	BROOKS AUTOMATION INC			14,180.000	121,664	8.580	121,664	114,329				7,335		7,335		L	10/14/2009
115236-10-1	BROWN & BROWN			42,624.000	765,953	17.970	765,953	799,525		7,014		(33,572)	4,479	(38,051)		L	10/14/2009
115736-10-0	BROWN SHOE COMPANY			8,920.000	88,040	9.870	88,040	87,816	624			225		225		L	10/14/2009
116794-10-8	BRUKER CORP			10,960.000	132,178	12.060	132,178	126,857				5,321		5,321		L	10/14/2009
117043-10-9	BRUNSWICK CORP.			19,480.000	247,591	12.710	247,591	245,201		974		2,390		2,390		L	10/14/2009
117421-10-7	BRUSH ENGINEERED MATERIALS INC			4,500.000	83,430	18.540	83,430	119,298				(35,868)		(35,868)		L	10/14/2009
117665-10-9	BRYN MAWR BANK CORP			1,240.000	18,712	15.090	18,712	21,454		174		(2,742)		(2,742)		L	10/14/2009
118255-10-8	BUCKEYE TECHNOLOGIES INC			8,480.000	82,765	9.760	82,765	102,025				(19,260)		(19,260)		L	10/14/2009
118440-10-6	BUCKLE INC			5,600.000	163,968	29.280	163,968	181,052				(17,084)		(17,084)		L	10/14/2009
118759-10-9	BUCYRUS INTERNATIONAL INC CL A			22,268.000	1,255,247	56.370	1,255,247	652,196		1,012		603,051	8,158	594,894		L	10/14/2009
119848-10-9	BUFFALO WILD WINGS INC			4,160.000	167,523	40.270	167,523	165,937				1,586		1,586		L	10/14/2009
120076-10-4	BUILD A BEAR WORKSHOP INC			3,900.000	19,071	4.890	19,071	23,171				(4,100)		(4,100)		L	10/14/2009
12008R-10-7	BUILDERS FIRSTSOURCE			3,620.000	13,937	3.850	13,937	18,300				(4,363)		(4,363)		L	10/14/2009
12008R-11-5	BUILDERS FIRSTSOURCE RIGHTS			5,832.000	2,854	0.489	2,854					2,854		2,854		U	12/17/2009

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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
G16962-10-5	BUNGE LTD			29,660.000	1,893,198	63.830	1,893,198	1,939,097		6,229		(45,899)		(45,899)		L	10/14/2009
12189T-10-4	BURLINGTON NORTHN SANTA FE COM			56,880.000	5,609,506	98.620	5,609,506	5,004,832	18,200			604,673		604,673		L	12/23/2009
12429T-10-4	BWAY HOLDING CO			1,720.000	33,058	19.220	33,058	33,844				(786)		(786)		L	10/14/2009
125071-10-0	C D I CORP			2,820.000	36,519	12.950	36,519	39,672		367		(3,153)		(3,153)		L	10/14/2009
126117-10-0	C N A FINANCIAL CORP.			11,740.000	281,760	24.000	281,760	277,411				4,349		4,349		L	12/23/2009
125902-10-6	C P I CORP.			1,280.000	15,718	12.280	15,718	12,861		205		2,857		2,857		L	10/14/2009
126501-10-5	C T S CORP.			7,420.000	71,380	9.620	71,380	67,927	223			3,454		3,454		L	10/14/2009
12541W-20-9	C.H. ROBINSON WORLDWIDE INC			32,835.000	1,928,400	58.730	1,928,400	1,941,935	8,209	876		(13,535)	2,217	(15,753)		L	10/14/2009
12673P-10-5	CA INC			108,395.000	2,434,552	22.460	2,434,552	2,413,073		4,937		21,478	10,238	11,240		L	10/14/2009
126804-30-1	CABELAS INC			9,020.000	128,625	14.260	128,625	125,581				3,044		3,044		L	10/14/2009
127055-10-1	CABOT CORP.			15,780.000	413,909	26.230	413,909	361,707		2,840		52,202		52,202		L	10/14/2009
12709P-10-3	CABOT MICROELECTRONICS CORPORATION			4,960.000	163,482	32.960	163,482	176,158				(12,676)		(12,676)		L	10/14/2009
127190-30-4	CACI INTERNATIONAL SERVICES			6,580.000	321,433	48.850	321,433	308,487				12,946		12,946		L	10/14/2009
127387-10-8	CADENCE DESIGNS SYS INC			146,320.000	876,457	5.990	876,457	1,099,700				(223,243)		(223,243)		L	10/14/2009
12738T-10-0	CADENCE PHARMACEUTICALS INC			5,340.000	51,638	9.670	51,638	60,732				(9,095)		(9,095)		U	10/14/2009
127537-20-7	CADIZ INC			2,700.000	32,319	11.970	32,319	31,769				550		550		L	10/14/2009
12477X-10-6	CAI INTERNATIONAL INC			1,840.000	16,615	9.030	16,615	13,919				2,696		2,696		L	10/14/2009
12802T-10-1	CAL DIVE INTL INC			9,540.000	72,122	7.560	72,122	96,445				(24,322)		(24,322)		L	10/14/2009
128030-20-2	CAL MAINE FOODS			3,580.000	122,006	34.080	122,006	91,628				30,378		30,378		L	10/14/2009
12811R-10-4	CALAMOS ASSET MANAGEMENT CL A			4,400.000	50,732	11.530	50,732	60,545		242		(9,813)		(9,813)		L	10/14/2009
128246-10-5	CALAVO GROWERS INC			2,680.000	45,560	17.000	45,560	54,232		1,340		(8,672)		(8,672)		L	10/14/2009
129603-10-6	CALGON CARBON CORP.			12,040.000	167,356	13.900	167,356	192,083				(24,727)		(24,727)		L	10/14/2009
13054D-10-9	CALIFORNIA PIZZA KITCHEN INC			4,660.000	62,677	13.450	62,677	75,581				(12,904)		(12,904)		L	10/14/2009
130788-10-2	CALIFORNIA WATER SERVICE GRP			4,120.000	151,698	36.820	151,698	162,740		1,215		(11,041)		(11,041)		L	10/14/2009
13123E-50-0	CALLIDUS SOFTWARE INC			5,480.000	16,550	3.020	16,550	18,608				(2,058)		(2,058)		L	10/14/2009
131193-10-4	CALLOWAY GOLF COMPANY			14,200.000	107,068	7.540	107,068	125,442		142		(18,374)		(18,374)		L	10/14/2009
131347-30-4	CALPINE CORP			70,840.000	779,240	11.000	779,240	1,187,800				(8,721)	122,262	(130,983)		L	12/23/2009
132011-10-7	CAMBREX CORP.			6,560.000	36,605	5.580	36,605	45,473				(8,868)		(8,868)		L	10/14/2009
133034-10-8	CAMDEN NATIONAL CORP			2,000.000	65,400	32.700	65,400	69,883				(4,483)		(4,483)		L	10/14/2009
133131-10-2	CAMDEN PROP			9,180.000	388,957	42.370	388,957	358,944	4,131	65,310		30,013		30,013		L	10/14/2009
13342B-10-5	CAMERON INTERNATIONAL			30,726.000	1,284,347	41.800	1,284,347	1,178,178				106,169		106,169		L	12/23/2009
134429-10-9	CAMPBELL SOUP CO			40,452.000	1,367,278	33.800	1,367,278	1,391,800	11,124	36,240		139,702		139,702		L	10/14/2009
138098-10-8	CANTEL MEDICAL CORP			2,740.000	55,293	20.180	55,293	46,449				8,844		8,844		L	10/14/2009
139209-10-0	CAPE BANCORP INC			1,940.000	13,037	6.720	13,037	12,692				345		345		L	10/15/2009
139594-10-5	CAPELLA EDUCATION CO			3,360.000	253,008	75.300	253,008	238,294				14,714		14,714		L	10/14/2009
139674-10-5	CAPITAL CITY BANK GROUP INC			3,380.000	46,779	13.840	46,779	43,888		642		2,891		2,891		L	10/14/2009
14040H-10-5	CAPITAL ONE FINL CORP			103,260.000	3,958,988	38.340	3,958,988	3,973,964		4,459		(14,975)		(14,975)		L	12/23/2009
140475-10-4	CAPITAL SENIOR LIVING CORP			5,280.000	26,506	5.020	26,506	31,567				(5,061)		(5,061)		L	10/14/2009
14055X-10-2	CAPITAL SOURCE INC			43,300.000	171,901	3.970	171,901	174,791		424		(2,890)		(2,890)		L	12/23/2009
140501-10-7	CAPITAL SOUTHWEST CORP			600.000	47,280	78.800	47,280	45,959		240		1,321		1,321		L	10/14/2009
14057C-10-6	CAPITOL FEDERAL FINANCIAL			6,249.000	196,594	31.460	196,594	198,577		3,233		(1,984)	16,882	(18,866)		L	12/23/2009
140288-10-1	CAPLEASE INC			10,340.000	45,289	4.380	45,289	40,059	620			5,230		5,230		L	10/14/2009
14067E-50-6	CAPSTEAD MORTGAGE CORP			14,680.000	200,382	13.650	200,382	203,631	7,927			(3,249)		(3,249)		L	10/14/2009
14075T-10-7	CARACO PHARM LABS LTD		R	2,420.000	14,617	6.040	14,617	11,616				3,000		3,000		L	10/14/2009
140781-10-5	CARBO CERAMICS INC			4,400.000	299,948	68.170	299,948	237,288		792		62,660		62,660		L	10/14/2009
14141A-10-8	CARDIAC SCIENCE CORP			4,800.000	10,704	2.230	10,704	19,212					8,508	(8,508)		L	10/14/2009
14149F-10-9	CARDINAL FINANCIAL CORP			7,000.000	61,180	8.740	61,180	58,560		70		2,620		2,620		L	10/14/2009
14149Y-10-8	CARDINAL HEALTH INC			68,599.000	2,211,632	32.240	2,211,632	1,648,093	12,005	26,868		1,462,626	1,063,206	399,420		L	10/14/2009
14159L-10-3	CARDIONET INC			5,320.000	31,601	5.940	31,601	37,484				(5,883)		(5,883)		L	10/14/2009
141619-10-6	CARDIOVASCULAR SYSTEMS INC			1,700.000	7,803	4.590	7,803	11,966					4,163	(4,163)		L	10/14/2009
141916-10-6	CARDIUM THERAPEUTICS INC			8,980.000	6,106	0.680	6,106	13,681					7,575	(7,575)		L	10/14/2009
14161H-10-8	CARDTRONICS INC			3,000.000	33,210	11.070	33,210	26,874				6,336		6,336		L	10/14/2009
141657-10-6	CARE INVESTMENT TRUST INC			2,680.000	20,850	7.780	20,850	21,275		456		(425)		(425)		L	10/14/2009
141665-10-9	CAREER EDUCATION CORP.			24,780.000	577,622	23.310	577,622	609,652				(32,031)		(32,031)		L	10/14/2009

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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
14170T-10-1	CAREFUSION CORP			44,600.000	1,115,446	25.010	1,115,446	1,012,567				102,879		102,879		L	10/14/2009
142042-20-9	CARIBOU COFFEE CO INC			1,880.000	14,514	7.720	14,514	16,367				(1,853)		(1,853)		L	10/14/2009
142339-10-0	CARLISLE CORP.			27,000.000	925,020	34.260	925,020	977,160		4,320		(52,140)		(52,140)		L	10/14/2009
143130-10-2	CARMAX INC			31,260.000	758,055	24.250	758,055	718,450				39,605		39,605		L	12/23/2009
143436-40-0	CARMIKE CINEMAS			2,580.000	19,505	7.560	19,505	27,446				(7,941)		(7,941)		L	10/14/2009
143658-30-0	CARNIVAL CORP			88,473.000	2,803,709	31.690	2,803,709	3,168,417				620,908	364,708	256,200		L	10/14/2009
144285-10-3	CARPENTER TECHNOLOGY CORP.			8,080.000	217,756	26.950	217,756	197,634		1,454		20,122		20,122		L	10/14/2009
144577-10-3	CARRIZO OIL GAS INC			6,180.000	163,708	26.490	163,708	173,729				(10,021)		(10,021)		L	10/14/2009
14574X-10-4	CARROLS RESTAURANT GROUP INC			2,860.000	20,220	7.070	20,220	22,097				(1,877)		(1,877)		L	10/14/2009
146229-10-9	CARTER'S INC			12,260.000	321,825	26.250	321,825	351,076				(29,251)		(29,251)		L	10/14/2009
147195-10-1	CASCADE CORP			1,960.000	53,880	27.490	53,880	52,095	20			1,786		1,786		L	10/14/2009
14739#-11-3	CASCADED ADVANCED TURBINE, INC SER A CON			20.000		0.000										U	10/15/1993
147528-10-3	CASEYS GENERAL STORES, INC.			11,160.000	356,227	31.920	356,227	364,906		949		(8,679)		(8,679)		L	10/14/2009
14754D-10-0	CASH AMERICA INTERNATIONAL INC			6,700.000	234,232	34.960	234,232	212,643		235		21,589		21,589		L	10/14/2009
14808P-10-9	CASS INFORMATION SYSTEMS INC			1,740.000	52,896	30.400	52,896	53,186		244		(290)		(290)		L	10/14/2009
148411-10-1	CASTLE A M & CO			3,900.000	53,391	13.690	53,391	41,957				11,434		11,434		L	10/14/2009
14888B-10-3	CATALYST HEALTH SOLUTIONS INC			8,240.000	300,513	36.470	300,513	253,092				47,421		47,421		L	10/14/2009
149123-10-1	CATERPILLAR INC			125,960.000	7,178,460	56.990	7,178,460	6,802,535		52,903		375,925		375,925		L	10/14/2009
149205-10-6	CATO CORP NEW			6,100.000	122,366	20.060	122,366	138,352	1,007			(15,986)		(15,986)		L	10/14/2009
149568-10-7	CAVCO INDUSTRIES			1,540.000	55,317	35.920	55,317	54,393				924		924		L	10/14/2009
14965A-10-1	CAVIUM NETWORKS INC			8,060.000	192,070	23.830	192,070	176,900				15,170		15,170		L	10/14/2009
149847-10-5	CBEYOND INC			5,620.000	88,515	15.750	88,515	90,469				(1,954)		(1,954)		L	10/14/2009
124805-10-2	CBIZ INC			8,300.000	63,910	7.700	63,910	63,222				688		688		L	10/14/2009
124830-10-0	CBL AND ASSOCIATES			30,580.000	295,709	9.670	295,709	295,600	1,425			108		108		L	10/14/2009
124857-20-2	CBS CORP C LASS B			157,500.000	2,212,875	14.050	2,212,875	1,955,847	6,907	19,137		257,028		257,028		L	12/23/2009
125137-10-9	CEC ENTERTAINMENT INC			5,240.000	167,261	31.920	167,261	137,435				29,826		29,826		L	10/14/2009
150602-20-9	CEDAR SHOPPING CENTERS INC			8,720.000	59,296	6.800	59,296	57,363	354			1,933		1,933		L	10/14/2009
150838-10-0	CELADON GROUP INC			4,980.000	54,033	10.850	54,033	59,946				(5,913)		(5,913)		L	10/14/2009
15100E-10-6	CELERA CORP			17,960.000	124,104	6.910	124,104	116,656				7,448		7,448		L	10/14/2009
151020-10-4	CELGENE CORP.			103,552.000	5,765,775	55.680	5,765,775	5,591,124				174,652	4,890	169,762		L	12/23/2009
150934-50-3	CELL THERAPEUTICS INC			116,960.000	133,334	1.140	133,334	134,878				(1,544)		(1,544)		L	10/14/2009
15117B-10-3	CELLDEX THERAPEUTICS INC			5,240.000	24,523	4.680	24,523	26,185				(1,662)		(1,662)		L	10/14/2009
15135B-10-1	CENTENE CORP			9,620.000	203,655	21.170	203,655	180,445				23,211		23,211		L	10/14/2009
151408-10-1	CENTER BANCORP INC			2,740.000	24,441	8.920	24,441	21,467				2,974		2,974		L	10/14/2009
15189T-10-7	CENTERPOINT ENERGY INC			122,660.000	1,779,797	14.510	1,779,797	1,555,157		23,305		224,640		224,640		L	10/14/2009
15201P-10-9	CENTERSTATE BANKS INC			4,660.000	47,019	10.090	47,019	35,585		47		11,434		11,434		L	10/14/2009
G20045-20-2	CENTRAL EUROPEAN MEDIA ENTERPRISES LTD		R	9,340.000	220,517	23.610	220,517	269,004				(48,487)		(48,487)		L	10/14/2009
153527-20-5	CENTRAL GARDEN & PET SERIES A			14,020.000	139,359	9.940	139,359	152,530				(13,171)		(13,171)		L	10/14/2009
154760-10-2	CENTRAL PACIFIC FINANCIAL CORP			7,420.000	9,720	1.310	9,720	18,673					8,953	(8,953)		L	10/14/2009
156431-10-8	CENTURY ALUMINUM COMPANY			10,100.000	163,519	16.190	163,519	109,637				53,882		53,882		L	10/14/2009
156432-10-6	CENTURY BANCORP INC -CL A			560.000	12,337	22.030	12,337	13,857		67		(1,520)		(1,520)		L	10/14/2009
156700-10-6	CENTURYTEL INC COM			74,940.000	2,713,577	36.210	2,713,577	2,507,934		52,458		205,643		205,643		L	10/14/2009
15670S-10-5	CENVEO INC			12,100.000	105,875	8.750	105,875	103,293				2,582		2,582		L	10/14/2009
156708-10-9	CEPHALON INC			20,994.000	1,310,236	62.410	1,310,236	1,188,278				121,957	140,292	(18,335)		L	10/14/2009
15670R-10-7	CEPHEID INC			12,740.000	158,995	12.480	158,995	185,599				(26,604)		(26,604)		L	10/14/2009
156710-10-5	CERADYNE			5,560.000	106,808	19.210	106,808	106,027				781		781		L	10/14/2009
156782-10-4	CERNER CORP			8,220.000	677,657	82.440	677,657	635,179				42,478		42,478		L	10/28/2009
157210-10-5	CEVA INC			4,340.000	55,812	12.860	55,812	47,644				8,168		8,168		L	10/14/2009
125269-10-0	CF INDUSTRIES HOLDINGS			12,813.000	1,163,164	90.780	1,163,164	920,468		3,474		242,696	17,507	225,189		L	06/03/2009
12541M-10-2	CH ENERGY GROUP INC.			3,700.000	157,324	42.520	157,324	162,344				(5,020)		(5,020)		L	10/14/2009
159864-10-7	CHARLES RIVER LAB			37,660.000	1,268,765	33.690	1,268,765	1,447,989				(179,224)		(179,224)		L	10/14/2009
808513-10-5	CHARLES SCHWAB			214,114.000	4,029,625	18.820	4,029,625	4,061,213		14,273		(31,587)	5,902	(37,489)		L	12/23/2009
161133-10-3	CHARMING SHOPPES, INC.			25,440.000	164,597	6.470	164,597	144,324				20,273		20,273		L	10/14/2009
161150-30-8	CHART INDUSTRIES INC			6,200.000	102,610	16.550	102,610	142,507				(39,897)		(39,897)		L	10/14/2009

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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
16150R-10-4	CHASE CORP			1,400.000	16,534	11.810	16,534	17,471		280		(937)		(937)		L	10/14/2009
162456-10-7	CHATTEM INC.			4,380.000	408,654	93.300	408,654	286,636				122,018		122,018		L	10/14/2009
162825-10-3	CHECKPOINT SYSTEMS, INC.			8,460.000	129,015	15.250	129,015	131,097				(2,082)		(2,082)		L	10/14/2009
163072-10-1	CHEESECAKE FACTORY INC			13,820.000	298,374	21.590	298,374	254,820				43,554		43,554		L	10/14/2009
163428-10-5	CHELSEA THERAPEUTICS INTERNATIONAL INC			5,760.000	15,552	2.700	15,552	16,812				(1,260)		(1,260)		L	10/14/2009
16359R-10-3	CHEMED CORP			4,960.000	237,931	47.970	237,931	232,999		595		4,932		4,932		L	10/14/2009
163731-10-2	CHEMICAL FINANCIAL CORP			6,080.000	143,366	23.580	143,366	137,404		1,794		5,962		5,962		L	10/14/2009
16411R-20-8	CHENIERE ENERGY INC			12,800.000	30,976	2.420	30,976	33,859				(2,883)		(2,883)		L	10/14/2009
16444H-10-2	CHEROKEE INC			1,780.000	31,720	17.820	31,720	40,166		890		(8,446)		(8,446)		U	10/14/2009
165167-10-7	CHESAPEAKE ENERGY CORP			127,140.000	3,290,383	25.880	3,290,383	3,475,584	9,536	7,500		(53,211)		(53,211)		L	10/14/2009
165303-10-8	CHESAPEAKE UTILITIES CORP			2,290.000	73,395	32.050	73,395	71,701	721			1,693		1,693		L	10/29/2009
166774-10-9	CHEVIOT FINANCIAL CORP			240.000	1,774	7.390	1,774	1,974		24		(201)		(201)		L	10/15/2009
166764-10-0	CHEVRON CORP			521,208.000	40,127,804	76.990	40,127,804	38,809,236		1,320,606		1,881,856		1,881,856		L	09/17/2009
168615-10-2	CHICO FAS INC			21,260.000	298,703	14.050	298,703	277,800				20,903		20,903		L	10/14/2009
168565-10-9	CHICOPEE BANCORP INC			720.000	8,986	12.480	8,986	9,347				(361)		(361)		L	10/15/2009
168905-10-7	CHILDREN'S PLACE			4,780.000	157,788	33.010	157,788	168,093				(10,306)		(10,306)		L	10/14/2009
16934Q-10-9	CHIMERA INVESTMENT CORP			155,540.000	603,495	3.880	603,495	611,688	26,442			(8,192)		(8,192)		L	12/23/2009
16936R-10-5	CHINA AUTOMOTIVE SYSTEMS INC		R	960.000	17,962	18.710	17,962	10,337				7,625		7,625		L	10/14/2009
16936Y-10-0	CHINA BAK BATTERY INC			8,260.000	22,963	2.780	22,963	38,218					15,255	(15,255)		L	10/14/2009
16938R-10-3	CHINA FIRE & SECURITY GROUP INC			3,120.000	42,214	13.530	42,214	57,508				(15,294)		(15,294)		L	10/14/2009
16943W-10-5	CHINA GGREEN AGRICULTURE INC			2,140.000	31,458	14.700	31,458	28,292				3,166		3,166		L	10/14/2009
16939V-10-3	CHINA HOUSING & LAND DEVELOPMENT INC			6,000.000	24,780	4.130	24,780	25,417				(637)		(637)		L	10/14/2009
16944F-10-1	CHINA INFORMATION SECURITY		R	5,900.000	36,344	6.160	36,344	44,474				(8,130)		(8,130)		L	10/14/2009
16941J-10-6	CHINA PRECISION STEEL INC			7,020.000	14,391	2.050	14,391	19,998				(5,607)		(5,607)		L	10/14/2009
16942J-10-5	CHINA SECURITY & SURVEILLANCE TECHNOLOGY		R	7,840.000	59,898	7.640	59,898	52,611				7,287		7,287		L	10/14/2009
16941P-10-2	CHINA SKY ONE MEDICAL INC			2,480.000	56,420	22.750	56,420	34,515				21,905		21,905		L	10/14/2009
169453-10-7	CHINA TRANSINFO TECHNOLOGY CORP			1,880.000	15,360	8.170	15,360	21,746				(6,387)		(6,387)		L	10/14/2009
16937B-10-9	CHINA-BIOTICS INC		R	1,680.000	25,990	15.470	25,990	28,146				(2,157)		(2,157)		L	10/14/2009
16946T-10-9	CHINACAST EDUCATION CORP			6,460.000	48,838	7.560	48,838	54,523				(5,685)		(5,685)		L	10/14/2009
169467-10-7	CHINDEX INTERNATIONAL INC			2,980.000	42,107	14.130	42,107	38,938				3,170		3,170		L	10/14/2009
169656-10-5	CHIPOTLE MEXICAN GRILL			13,991.000	1,233,447	88.160	1,233,447	1,227,189				6,258	28,120	(21,862)		L	12/23/2009
169905-10-6	CHOICE HOTELS INTL INC			17,440.000	552,150	31.660	552,150	563,680	3,226			(11,530)		(11,530)		L	10/14/2009
170404-30-5	CHORDIANT SOFTWARE INC			6,420.000	17,655	2.750	17,655	25,007				(7,352)		(7,352)		L	10/14/2009
171046-10-5	CHRISTOPHER AND BANKS CORP			7,680.000	58,522	7.620	58,522	49,194				9,328		9,328		L	10/14/2009
171232-10-1	CHUBB CORP			87,310.000	4,293,906	49.180	4,293,906	4,389,215	30,559	85,915		(160,952)		(160,952)		L	10/14/2009
171340-10-2	CHURCH & DWIGHT CO.			13,280.000	802,776	60.450	802,776	818,596		45		(15,820)		(15,820)		L	12/23/2009
171484-10-8	CHURCHILL DOWNS INC			2,220.000	82,917	37.350	82,917	83,546	1,110			(629)		(629)		L	10/14/2009
17163B-10-2	CIBER INC			15,380.000	53,061	3.450	53,061	58,803				(5,742)		(5,742)		L	10/14/2009
171779-30-9	CIENA CORP			30,780.000	333,655	10.840	333,655	437,458				(103,802)		(103,802)		L	10/14/2009
125509-10-9	CIGNA CORP.			60,500.000	2,133,835	35.270	2,133,835	1,775,741				358,094		358,094		L	10/14/2009
171871-10-6	CINCINNATI BELL INC			47,700.000	164,565	3.450	164,565	162,535				2,030		2,030		L	10/14/2009
172062-10-1	CINCINNATI FINL CORP			32,680.000	857,523	26.240	857,523	850,059	12,909			7,464		7,464		L	10/14/2009
17243V-10-2	CINEMARK HOLDINGS INC			7,180.000	103,177	14.370	103,177	80,862		1,292		22,315		22,315		L	10/14/2009
172908-10-5	CINTAS COR P COM			38,100.000	992,505	26.050	992,505	1,071,611				(79,106)		(79,106)		L	12/23/2009
17273K-10-9	CIRCOR INTERNATIONAL INC			3,700.000	93,166	25.180	93,166	108,966		139		(15,800)		(15,800)		L	10/14/2009
172755-10-0	CIRRUS LOGIC INC			14,480.000	98,754	6.820	98,754	82,058				16,695		16,695		L	10/14/2009
17275R-10-2	CISCO SYS INC			1,266,775.000	30,326,594	23.940	30,326,594	29,802,998				523,596	115,014	408,581		L	12/23/2009
17306X-10-2	CITI TRENDS INC			3,260.000	90,041	27.620	90,041	91,670				(1,628)		(1,628)		L	10/14/2009
172967-10-1	CITIGROUP INC			3,419,660.000	11,319,075	3.310	11,319,075	16,571,017				(5,251,942)		(5,251,942)		L	12/23/2009
174715-10-2	CITIZENS HOLDING COMPANY			640.000	14,330	22.390	14,330	16,196		134		(1,866)		(1,866)		L	10/16/2009
174740-10-0	CITIZENS INC			7,660.000	50,020	6.530	50,020	49,133				887		887		L	10/14/2009
172922-10-6	CITIZENS NORTHERN CORP			1,940.000	18,508	9.540	18,508	26,166					7,658	(7,658)		L	10/14/2009
174420-10-9	CITIZENS REPUBLIC BANCORP IN			29,160.000	20,120	0.690	20,120	19,325				796		796		L	10/14/2009
177376-10-0	CITRIX SYS INC			36,743.000	1,528,876	41.610	1,528,876	1,565,797				105,789	1,079	104,710		L	12/23/2009

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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
177835-10-5	CITY HOLDING CO			4,220.000	136,433	32.330	136,433	127,290				9,142		9,142		L	10/14/2009
178566-10-5	CITY NATIONAL CORP.			19,080.000	870,048	45.600	870,048	749,485		1,908		120,563		120,563		L	10/14/2009
12561E-10-5	CKE RESTAURANTS INC			11,440.000	96,782	8.460	96,782	117,428		686		(20,646)		(20,646)		L	10/14/2009
12562M-10-6	CKX INC			12,980.000	68,405	5.270	68,405	85,876				(17,471)		(17,471)		L	10/14/2009
179895-10-7	CLARCOR INCORPORATED			11,080.000	359,435	32.440	359,435	344,775				14,660		14,660		L	10/14/2009
180489-10-6	CLARIENT INC			6,760.000	17,914	2.650	17,914	25,829					7,915	(7,915)		L	10/14/2009
969490-10-1	CLAYTON WILLIAMS ENERGY INC			1,340.000	46,954	35.040	46,954	42,109				4,845		4,845		L	10/14/2009
184499-10-1	CLEAN ENERGY FUELS CORP			7,760.000	119,582	15.410	119,582	108,759				10,823		10,823		L	10/14/2009
184496-10-7	CLEAN HARBORS			4,700.000	280,167	59.610	280,167	281,876				(1,709)		(1,709)		L	10/14/2009
18538R-10-3	CLEARWATER PAPER CORP			2,500.000	137,425	54.970	137,425	107,950				29,475		29,475		L	10/14/2009
18538Q-10-5	CLEARWIRE CORP			17,280.000	116,813	6.760	116,813	138,435				(21,622)		(21,622)		L	10/14/2009
18538Q-13-9	CLEARWIRE CORP RIGHTS			17,280.000	13,824	0.800	13,824					13,824		13,824		U	12/30/2009
12561W-10-5	CLECO CORP. HOLDING CO			13,800.000	377,154	27.330	377,154	347,611		3,105		29,543		29,543		L	10/14/2009
18683K-10-1	CLIFFS NATURAL RESOURCES INC			30,020.000	1,383,622	46.090	1,383,622	1,146,536		2,627		237,086		237,086		L	10/14/2009
18712Q-10-3	CLIFTON SAVINGS BANCORP INC			2,160.000	20,239	9.370	20,239	22,166		108		(1,927)		(1,927)		L	10/14/2009
18725U-10-9	CLINICAL DATA INC			2,480.000	45,285	18.260	45,285	50,452				(5,167)		(5,167)		L	10/14/2009
189054-10-9	CLOROX CO			41,122.000	2,508,442	61.000	2,508,442	2,386,471		22,520		121,971	505	121,466		L	10/14/2009
12572Q-10-5	CME GROUP INC.			14,262.000	4,791,319	335.950	4,791,319	4,359,446		17,390		431,873	18,758	413,115		L	12/23/2009
125896-10-0	CMS ENERGY CORP			97,480.000	1,526,537	15.660	1,526,537	1,335,837		12,185		190,700		190,700		L	10/14/2009
12612L-10-8	CNA SURETY CORP			4,000.000	59,560	14.890	59,560	67,029				(7,469)		(7,469)		L	10/14/2009
126128-10-7	CNB FINANCIAL CORP/PA			1,600.000	25,584	15.990	25,584	28,003		264		(2,419)		(2,419)		L	10/15/2009
189754-10-4	COACH INC			69,194.000	2,527,657	36.530	2,527,657	2,283,347		6,297		244,310	8,679	235,631		L	10/14/2009
191219-10-4	COCA COLA ENTERPRISES INC COM STK			256,936.000	5,447,043	21.200	5,447,043	5,367,451		20,848		79,592	5,333	74,259		L	12/23/2009
191098-10-2	COCA COLA BOTTLING COMPANY			1,800.000	97,236	54.020	97,236	88,650		450		8,586		8,586		L	10/14/2009
191216-10-0	COCA COLA CO.			602,635.000	34,350,195	57.000	34,350,195	31,148,653		474,532		3,234,150	11,523	3,222,627		L	12/23/2009
192108-50-4	COEUR D'ALENE MINES			16,560.000	299,074	18.060	299,074	399,191				(100,117)		(100,117)		L	10/14/2009
19238U-10-7	COGDELL SPENCER INC			6,440.000	36,450	5.660	36,450	30,114	644			6,336		6,336		L	10/14/2009
19239V-30-2	COGENT COMMUNICATIONS GROUP INC			9,940.000	98,008	9.860	98,008	123,246				(25,238)		(25,238)		L	10/14/2009
19239Y-10-8	COGENT INC			9,440.000	98,082	10.390	98,082	91,004				7,077		7,077		L	10/14/2009
192422-10-3	COGNEX CORP			8,460.000	149,911	17.720	149,911	143,181		423		6,731		6,731		L	10/14/2009
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A			74,375.000	3,369,188	45.300	3,369,188	2,803,176				566,012	32,421	533,591		L	10/14/2009
192448-10-8	COGO GROUP INC		R	5,100.000	37,587	7.370	37,587	34,545				3,042		3,042		L	10/14/2009
19247A-10-0	COHEN STEERS INC			4,120.000	94,101	22.840	94,101	105,428		206		(11,327)		(11,327)		L	10/14/2009
192479-10-3	COHERENT, INC.			4,560.000	135,569	29.730	135,569	117,643				17,926		17,926		L	10/14/2009
192576-10-6	COHU INC			5,120.000	71,424	13.950	71,424	68,447	307			2,977		2,977		L	10/14/2009
19259P-30-0	COINSTAR INC			6,660.000	185,015	27.780	185,015	232,381				(47,366)		(47,366)		L	10/14/2009
193068-10-3	COLDWATER CREEK INC			12,540.000	55,928	4.460	55,928	101,334					45,406	(45,406)		L	10/14/2009
194014-10-6	COLFAX CORP			5,260.000	63,330	12.040	63,330	62,487				843		843		L	10/14/2009
194162-10-3	COLGATE PALMOLIVE CO			112,838.000	9,269,642	82.150	9,269,642	8,699,011		54,369		570,631	20	570,611		L	10/14/2009
19421W-10-0	COLLECTIVE BRANDS			14,200.000	323,334	22.770	323,334	276,722				46,612		46,612		U	10/14/2009
195872-10-6	COLONIAL PROPERTY TRUST			10,720.000	125,746	11.730	125,746	128,096		1,503		(2,351)		(2,351)		L	10/14/2009
197236-10-2	COLUMBIA BKG SYS INC			6,800.000	110,024	16.180	110,024	106,954		68		3,070		3,070		L	10/14/2009
198516-10-6	COLUMBIA SPORTSWEAR CO			2,660.000	103,846	39.040	103,846	113,406		479		(9,560)		(9,560)		L	10/14/2009
199333-10-5	COLUMBUS MCKINNON CORP			4,160.000	56,826	13.660	56,826	62,784				(5,959)		(5,959)		L	10/14/2009
20030N-10-1	COMCAST CORP NEW CL A			647,841.000	10,922,599	16.860	10,922,599	10,920,974		44,444		571,625	6,420	565,205		L	12/23/2009
20030N-20-0	COMCAST CORP. CLASS A SPECIAL			7,885.000	126,239	16.010	126,239	121,086		532		5,153	1,871	3,282		L	09/17/2009
199908-10-4	COMFORT SYSTEMS USA INC			8,640.000	106,618	12.340	106,618	98,616		432		8,002		8,002		L	10/14/2009
200525-10-3	COMMERCE BANCSHARES, INC.			10,605.000	410,626	38.720	410,626	409,697		1,368		929		929		U	12/23/2009
201723-10-3	COMMERCIAL METALS CO.			14,200.000	222,230	15.650	222,230	261,219				(38,989)		(38,989)		L	10/14/2009
203372-10-7	COMMSCOPE INC			32,480.000	861,694	26.530	861,694	944,863				(83,168)		(83,168)		L	10/14/2009
203900-10-5	COMMUNICATIONS SYSTEMS INC			1,060.000	13,186	12.440	13,186	12,115	148			1,072		1,072		L	10/14/2009
203607-10-6	COMMUNITY BANK SYSTEMS INC			9,100.000	175,721	19.310	175,721	162,599	2,002			13,122		13,122		L	10/14/2009
203668-10-8	COMMUNITY HEALTH SYSTEMS			29,203.000	1,039,627	35.600	1,039,627	891,175				148,452	32,239	116,213		L	10/14/2009
204149-10-8	COMMUNITY TRUST BANCORP INC			3,740.000	91,443	24.450	91,443	98,802	1,122			(7,359)		(7,359)		L	10/14/2009

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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
204166-10-2	COMMVAULT SYSTEMS INC			9,120.000	216,053	23.690	216,053	199,023				17,030		17,030		L	10/14/2009
20451Q-10-4	COMPASS DIVERSIFIED HOLDINGS			5,300.000	67,628	12.760	67,628	62,892		1,802		4,736		4,736		L	10/14/2009
20452A-10-8	COMPELLENT TECHNOLOGIES			3,660.000	83,009	22.680	83,009	73,130				9,878		9,878		L	10/14/2009
20453E-10-9	COMPLETE PRODUCTION SERVICES INC			12,840.000	166,920	13.000	166,920	157,728				9,192		9,192		L	10/14/2009
20478T-10-7	COMPUCREDIT HOLDINGS CORP			4,380.000	14,585	3.330	14,585	19,610					5,025	(5,025)		L	10/14/2009
205306-10-3	COMPUTER PROGRAMS SYSTEMS			2,280.000	104,994	46.050	104,994	101,340		821		3,654		3,654		L	10/14/2009
205363-10-4	COMPUTER S CIENCES CORP COM			41,561.000	2,391,004	57.530	2,391,004	2,243,766				147,238	1,820	145,418		L	10/14/2009
205477-10-2	COMPUTER TASK GROUP, INC.			3,280.000	26,273	8.010	26,273	25,765				507		507		L	10/14/2009
205638-10-9	COMPUWARE CORP COM			115,400.000	834,342	7.230	834,342	838,000				(3,658)		(3,658)		L	10/14/2009
20564W-10-5	COMSCORE INC			4,800.000	84,240	17.550	84,240	89,823				(5,583)		(5,583)		L	10/14/2009
205768-20-3	COMSTOCK RESOURCES INC			3,660.000	148,486	40.570	148,486	174,728				(26,241)		(26,241)		L	10/14/2009
20581E-10-4	COMSYS IT PARTNERS INC			3,360.000	29,870	8.890	29,870	23,952				5,918		5,918		L	10/14/2009
205826-20-9	COMTECH TELECOMM CORP			6,200.000	217,310	35.050	217,310	208,495				8,815		8,815		L	10/14/2009
205859-10-1	COMVERGE INC			4,280.000	48,107	11.240	48,107	53,049				(4,942)		(4,942)		L	10/14/2009
205887-10-2	CONAGRA INC			74,478.000	1,716,718	23.050	1,716,718	1,597,562		27,970		243,497		243,497		L	10/14/2009
206016-10-7	CONCEPTUS INC			6,940.000	130,194	18.760	130,194	136,266				(6,072)		(6,072)		L	10/14/2009
20605P-10-1	CONCHO RESOURCES INC			5,320.000	238,868	44.900	238,868	214,394				24,474		24,474		L	10/14/2009
206708-10-9	CONCUR TECHNOLOGIES			8,820.000	377,055	42.750	377,055	351,945				25,110		25,110		L	10/14/2009
207410-10-1	CONMED CORP			6,220.000	141,816	22.800	141,816	126,799				15,017		15,017		L	10/14/2009
207797-10-1	CONNECTICUT WATER SVC INC			1,660.000	41,118	24.770	41,118	37,807		378		3,311		3,311		L	10/14/2009
208242-10-7	CONN'S INC			2,380.000	13,899	5.840	13,899	27,726					13,827	(13,827)		L	10/14/2009
20825C-10-4	CONOCOPHILLIPS			322,740.000	16,482,332	51.070	16,482,332	18,705,452		599,993		(177,417)		(177,417)		L	09/17/2009
210226-10-6	CONS TOMOKA LAND CO FLORIDA			1,240.000	43,326	34.940	43,326	48,966		62		(5,641)		(5,641)		L	10/14/2009
208464-88-3	CONSECO INC			40,840.000	204,200	5.000	204,200	256,019				(51,819)		(51,819)		L	10/14/2009
209034-10-7	CONSOLIDATED COMMUNICATIONS			4,920.000	86,100	17.500	86,100	76,471				9,629		9,629		L	10/14/2009
209115-10-4	CONSOLIDATED EDISON INC			45,592.000	2,071,245	45.430	2,071,245	2,035,426		45,224		163,865		163,865		L	12/23/2009
209341-10-6	CONSOLIDATED GRAPHICS			2,280.000	79,846	35.020	79,846	57,281				22,565		22,565		L	10/14/2009
G23773-10-7	CONSOLIDATED WATER CO-ORD SH		R	3,340.000	47,729	14.290	47,729	50,906	251			(3,178)		(3,178)		L	10/14/2009
210313-10-2	CONSTANT CONTACT INC			5,460.000	87,360	16.000	87,360	105,064				(17,704)		(17,704)		L	10/14/2009
210371-10-0	CONSTELLATION ENERG			41,160.000	1,447,597	35.170	1,447,597	1,373,260	9,878			74,338		74,338		L	10/14/2009
21075N-20-4	CONTANGO OIL GAS			2,680.000	125,987	47.010	125,987	142,857				(16,870)		(16,870)		L	10/14/2009
210795-30-8	CONTINENTAL AIRLINES			33,920.000	607,846	17.920	607,846	577,234				30,613		30,613		L	10/14/2009
212172-10-0	CONTINUCARE CORP			7,380.000	32,251	4.370	32,251	22,301				9,950		9,950		L	10/14/2009
212485-10-6	CONVERGYS CORP COM			43,260.000	465,045	10.750	465,045	478,056				(13,011)		(13,011)		L	10/14/2009
205944-10-1	CON-WAY INC			15,820.000	552,276	34.910	552,276	607,256		1,582		(54,980)		(54,980)		L	10/14/2009
216648-40-2	COOPER COMPANIES INC			29,400.000	1,120,728	38.120	1,120,728	909,772				210,956		210,956		L	10/14/2009
G24140-10-8	COOPER IND USTRIES LTD SHS A			0.000		32.820				3,194						L	09/16/2008
216831-10-7	COOPER TIRE & RUBBER CO.			13,020.000	261,051	20.050	261,051	232,381		1,367		28,670		28,670		L	10/14/2009
P31076-10-5	COPA HOLDINGS SA, CLASS A		R	8,200.000	446,654	54.470	446,654	387,112				59,542		59,542		L	10/14/2009
217204-10-6	COPART INC			8,226.000	301,318	36.630	301,318	363,138				33,212		33,212		L	12/23/2009
218681-10-4	CORE MARK HOLDING CO INC			2,060.000	67,898	32.960	67,898	61,217				6,681		6,681		L	10/14/2009
218868-10-7	CORINTHIAN COLLEGES INC			17,760.000	244,555	13.770	244,555	306,907				(62,352)		(62,352)		L	10/14/2009
219023-10-8	CORN PRODUCTS INTL INC			20,720.000	605,646	29.230	605,646	629,981	2,901			(24,336)		(24,336)		L	10/14/2009
219141-10-8	CORNELL COMPANIES INC			2,360.000	53,572	22.700	53,572	53,745				(173)		(173)		L	10/14/2009
21924P-10-3	CORNERSTONE THERAPEUTICS INC			1,580.000	9,638	6.100	9,638	9,593				45		45		L	10/14/2009
219350-10-5	CORNING IN C COM			344,937.000	6,660,733	19.310	6,660,733	5,397,020		19,466		1,263,714	57,055	1,206,659		L	10/14/2009
21988R-10-2	CORPORATE EXECUTIVE BOARD			7,540.000	172,063	22.820	172,063	196,728		754		(24,666)		(24,666)		L	10/14/2009
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST			10,740.000	393,406	36.630	393,406	400,670	4,025			(31,477)		(31,477)		L	12/23/2009
22025Y-40-7	CORRECTIONS CORP OF AMERICA			40,720.000	999,676	24.550	999,676	979,833				19,843		19,843		L	10/14/2009
221006-10-9	CORVEL CORP			1,680.000	56,347	33.540	56,347	48,015				8,332		8,332		L	10/14/2009
22160N-10-9	COSTAR GROUP INC			4,500.000	187,965	41.770	187,965	196,975				(9,010)		(9,010)		L	10/14/2009
22160K-10-5	COSTCO WHS L CORP NEW COM			92,995.000	5,502,514	59.170	5,502,514	5,287,812		18,958		214,702	65,154	149,548		L	10/14/2009
222660-10-2	COURIER CORP.			2,300.000	32,775	14.250	32,775	33,769		483		(994)		(994)		L	10/14/2009
222795-10-6	COUSINS PROPERTY			16,166.000	123,347	7.630	123,347	129,907		1,416		(6,560)		(6,560)		L	12/11/2009

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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
222862-10-4	COVENTRY HEALTH CARE INC			34,520.000	838,491	24.290	838,491	664,379				174,112		174,112		L	12/23/2009
12618M-10-0	CPI INTERNATIONAL INC			1,600.000	21,184	13.240	21,184	19,007				2,177		2,177		L	10/14/2009
232674-50-7	CPRESS BIOSCIENCE INC			8,440.000	48,614	5.760	48,614	67,062					18,447	(18,447)		L	10/14/2009
12618T-10-5	CRA INTL INC			2,360.000	62,894	26.650	62,894	57,891				5,003		5,003		L	10/14/2009
22410J-10-6	CRACKER BARREL OLD COUNTRY STORE			5,160.000	196,028	37.990	196,028	188,693				7,336		7,336		L	10/14/2009
224399-10-5	CRANE CO.			13,880.000	425,006	30.620	425,006	381,749		2,776		43,257		43,257		L	10/14/2009
224633-10-7	CRAWFORD CO CL B			4,500.000	17,730	3.940	17,730	25,955					8,225	(8,225)		L	10/14/2009
225223-30-4	CRAY INC			7,740.000	49,691	6.420	49,691	63,312				(13,621)		(13,621)		L	10/14/2009
225310-10-1	CREAD ACCEPTANCE CORP			1,340.000	56,414	42.100	56,414	48,415				7,999		7,999		L	10/14/2009
225439-20-7	CREDO PETROLEUM CORP			1,820.000	16,926	9.300	16,926	18,975				(2,049)		(2,049)		L	10/14/2009
225447-10-1	CREE INC			19,540.000	1,101,470	56.370	1,101,470	1,141,555				80,109	77	80,032		L	12/23/2009
227046-10-9	CROCS INC			18,480.000	106,260	5.750	106,260	142,034				(35,774)		(35,774)		L	10/14/2009
227483-10-4	CROSS COUNTRY HEALTHCARE INC			6,960.000	68,974	9.910	68,974	70,028				(1,055)		(1,055)		L	10/14/2009
22765Y-10-4	CROSSTEX ENERGY INC			9,080.000	54,934	6.050	54,934	52,530				2,404		2,404		L	10/14/2009
228227-10-4	CROWN CASTLE INTL			100,936.000	3,940,541	39.040	3,940,541	3,206,817				733,725		733,725		L	10/14/2009
228368-10-6	CROWN HOLDINGS INC			16,160.000	413,373	25.580	413,373	418,027				(4,655)		(4,655)		L	12/23/2009
228411-10-4	CROWN MEDIA HOLDINGS			1,940.000	2,813	1.450	2,813	3,571				(758)		(758)		U	10/14/2009
228903-10-0	CRYOLIFE INC			6,180.000	39,676	6.420	39,676	49,256				(9,581)		(9,581)		L	10/14/2009
126349-10-9	CSG SYSTEMS INTERNATION			7,600.000	145,084	19.090	145,084	123,157				21,927		21,927		L	10/14/2009
125906-10-7	CSS INDUSTRIES INC			1,820.000	35,381	19.440	35,381	37,761		273		(2,380)		(2,380)		L	10/14/2009
126408-10-3	CSX CORP			83,460.000	4,046,975	48.490	4,046,975	3,897,104		18,361		149,871		149,871		L	10/14/2009
12642X-10-6	CTC MEDIA INC			16,380.000	244,062	14.900	244,062	285,721				(41,659)		(41,659)		L	10/14/2009
229669-10-6	CUBIC CORP.			3,540.000	132,042	37.300	132,042	133,454				(1,412)		(1,412)		L	10/14/2009
229675-10-3	CUBIC ENERGY INC			5,680.000	8,463	1.490	8,463	6,018				2,445		2,445		L	10/14/2009
229678-10-7	CUBIST PHARMACEUTICALS INC			12,780.000	242,437	18.970	242,437	246,954				(4,518)		(4,518)		L	10/14/2009
229899-10-9	CULLEN FROST BANKERS, INC.			10,280.000	514,000	50.000	514,000	520,607		4,420		(6,607)		(6,607)		L	10/14/2009
230770-10-9	CUMBERLAND PHARMACEUTICALS			1,700.000	23,103	13.590	23,103	24,939				(1,836)		(1,836)		L	10/14/2009
231021-10-6	CUMMINS IN C COM			43,746.000	2,006,192	45.860	2,006,192	2,109,182		7,656		(102,990)	5,192	(108,182)		L	10/14/2009
231269-10-1	CURIS INC			13,640.000	44,330	3.250	44,330	29,574				14,756		14,756		L	10/14/2009
231561-10-1	CURTIS WRIGHT CORP			10,320.000	323,222	31.320	323,222	346,002		826		(22,780)		(22,780)		L	10/14/2009
232109-10-8	CUTERA INC			2,740.000	23,317	8.510	23,317	24,661				(1,344)		(1,344)		L	10/14/2009
155771-10-8	CV ENERGY GROUP, INC.			2,740.000	56,992	20.800	56,992	54,939		630		2,053		2,053		L	10/14/2009
126600-10-5	CVB FINANCIAL CORP			21,640.000	186,970	8.640	186,970	166,489	1,839			20,481		20,481		L	10/14/2009
126650-10-0	CVS CAREMARK CORP			330,848.000	10,656,614	32.210	10,656,614	11,594,004		71,831		523,406	37,188	486,218		L	12/23/2009
23251P-10-2	CYBERONICS INC			6,140.000	125,502	20.440	125,502	96,332				29,170		29,170		L	10/14/2009
23251J-10-6	CYBERSOURCE CORP			15,300.000	307,683	20.110	307,683	287,928				19,755		19,755		L	10/14/2009
232572-10-7	CYMER, INC			6,420.000	246,400	38.380	246,400	254,180				(7,780)		(7,780)		L	10/14/2009
232577-20-5	CYNOSURE INC CL A			2,140.000	24,589	11.490	24,589	26,410				(1,821)		(1,821)		L	10/14/2009
232806-10-9	CYPRESS SEMICONDUCTOR CORP.			98,200.000	1,036,992	10.560	1,036,992	1,000,658				36,334	27,740	8,594		L	09/22/2009
23281A-30-7	CYPRESS SHARPRIDGE INVESTMENTS			3,960.000	53,500	13.510	53,500	53,592	2,178			(93)		(93)		U	10/14/2009
232820-10-0	CYTEC INDUSTRIES INC			20,080.000	731,314	36.420	731,314	707,357		251		23,957		23,957		L	10/14/2009
23282W-10-0	CYTOKINETICS INC			9,580.000	27,878	2.910	27,878	48,514					20,636	(20,636)		L	10/14/2009
23283K-10-5	CYTORI THERAPEUTICS INC			5,980.000	36,478	6.100	36,478	21,716				14,762		14,762		L	10/14/2009
233293-10-9	D P L, INC.			58,780.000	1,622,328	27.600	1,622,328	1,513,032		16,752		109,296		109,296		L	10/14/2009
23331A-10-9	D R HORTON INC COM			61,466.000	668,135	10.870	668,135	636,985		3,798		31,150	16,934	14,216		L	10/14/2009
234264-10-9	DAKTRONICS INC			7,600.000	69,996	9.210	69,996	66,815				3,181		3,181		L	10/14/2009
235825-20-5	DANA HOLDING CORP			21,940.000	237,830	10.840	237,830	155,272				82,558		82,558		L	10/14/2009
235851-10-2	DANAHER CO RP COM			56,378.000	4,239,626	75.200	4,239,626	3,862,391	2,255	497		377,234	7,845	369,390		L	12/23/2009
236442-10-9	DANVERS BANCORP INC			4,820.000	62,612	12.990	62,612	65,941		96		(3,330)		(3,330)		L	10/14/2009
237194-10-5	DARDEN RESTAURANTS INC			41,100.000	1,441,377	35.070	1,441,377	1,351,224				90,153		90,153		L	10/14/2009
237266-10-1	DARLING INTERNATIONAL INC			19,840.000	166,259	8.380	166,259	140,293				25,967		25,967		L	10/14/2009
239359-10-2	DAWSON GEOPHYSICAL CO			1,700.000	39,287	23.110	39,287	48,658				(9,371)		(9,371)		L	10/14/2009
233153-10-5	DCT INDUSTRIAL TR INC			45,920.000	230,518	5.020	230,518	236,826	3,214			(6,307)		(6,307)		L	10/14/2009
233162-50-2	DDI CORP			3,000.000	14,670	4.890	14,670	13,226				1,445		1,445		L	10/14/2009

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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
242309-10-2	DEALERTRACK HOLDINGS			8,260.000	155,205	18.790	155,205	156,731				(1,526)		(1,526)		L	10/14/2009
242370-10-4	DEAN FOODS CO			28,000.000	505,120	18.040	505,120	509,798				(4,678)		(4,678)		L	12/23/2009
243537-10-7	DECKERS OUTDOOR CORP			2,880.000	292,954	101.720	292,954	250,284				42,669		42,669		L	10/14/2009
244199-10-5	DEERE & CO.			97,736.000	5,286,540	54.090	5,286,540	3,867,181	27,366	42,446		1,419,359	14,653	1,404,706		L	09/17/2009
24522P-10-3	DEL MONTE FOODS CO			51,300.000	581,742	11.340	581,742	568,573		2,565		13,169		13,169		L	10/14/2009
24661P-10-4	DELCATH SYSTEMS INC			5,240.000	26,934	5.140	26,934	30,054				(3,120)		(3,120)		L	10/14/2009
246647-10-1	DELEK US HOLDINGS INC		R	3,700.000	25,197	6.810	25,197	29,771		139		(4,574)		(4,574)		L	10/14/2009
24702R-10-1	DELL INC			386,695.000	5,552,940	14.360	5,552,940	5,866,288				(313,347)	41,953	(355,300)		L	12/23/2009
247131-10-5	DELPHI FINANCIAL GROUP			10,560.000	236,227	22.370	236,227	250,481		1,056		(14,254)		(14,254)		L	10/14/2009
247361-70-2	DELTA AIR LINES, INC.			381,231.000	4,338,409	11.380	4,338,409	2,766,714				1,571,695	342,503	1,229,192		U	10/14/2009
247907-20-7	DELTA PETROLEUM CORP			38,980.000	40,539	1.040	40,539	68,733					28,194	(28,194)		L	10/14/2009
24784L-10-5	DELTEK INC			4,080.000	31,742	7.780	31,742	30,891				852		852		L	10/14/2009
247850-10-0	DELTIC TIMBER CORP			2,280.000	105,290	46.180	105,290	109,163		171		(3,873)		(3,873)		L	10/14/2009
248019-10-1	DELUXE CORP.			11,540.000	170,677	14.790	170,677	192,819		2,885		(22,143)		(22,143)		L	10/14/2009
24802R-50-6	DEMANDTEC INC			4,500.000	39,465	8.770	39,465	36,682				2,783		2,783		L	10/14/2009
248230-10-7	DENDREON CORP			25,160.000	661,205	26.280	661,205	736,094				(74,889)		(74,889)		L	10/14/2009
24869P-10-4	DENNYS CORP			21,820.000	47,786	2.190	47,786	60,548				(12,763)		(12,763)		L	10/14/2009
249908-10-4	DEPOMED INC			11,400.000	38,190	3.350	38,190	41,672				(3,482)		(3,482)		L	10/14/2009
250650-10-0	DESTINATION MATERNITY CORP			1,060.000	20,140	19.000	20,140	23,013				(2,873)		(2,873)		L	10/14/2009
251591-10-3	DEVELOPERS DIVERSIFIED RLTY COM			31,700.000	293,542	9.260	293,542	309,060	548			(15,518)		(15,518)		L	10/14/2009
25179M-10-3	DEVON ENERGY CORP.			166,462.000	12,234,957	73.500	12,234,957	11,574,805		96,728		1,412,677		1,412,677		L	09/17/2009
251893-10-3	DEVRY INC			3,820.000	216,709	56.730	216,709	216,838	148			(130)		(130)		L	12/23/2009
252131-10-7	DEXCOM INC			9,960.000	80,477	8.080	80,477	76,335				4,141		4,141		L	10/14/2009
23326R-10-9	DG FASTCHANNEL INC			4,660.000	130,154	27.930	130,154	100,708				29,446		29,446		L	10/14/2009
Y2065G-10-5	DHT MARITIME INC			11,160.000	41,069	3.680	41,069	42,575				(1,507)		(1,507)		L	10/14/2009
252603-10-5	DIAMOND FOODS INC			3,860.000	137,184	35.540	137,184	125,949		174		11,235		11,235		L	10/14/2009
25264R-20-7	DIAMOND HILL INVESTMENT GRP			540.000	34,684	64.230	34,684	31,886		5,400		2,798		2,798		L	10/14/2009
25269L-10-6	DIAMOND MANAGEMENT & TECHNOL			5,180.000	38,177	7.370	38,177	36,189		363		1,988		1,988		L	10/14/2009
25271C-10-2	DIAMOND OF FSHORE DRILLING INC COM			12,613.000	1,241,371	98.420	1,241,371	1,245,871		29,056		(4,500)	4,622	(9,122)		L	10/14/2009
252784-30-1	DIAMONDROCK HOSPITALITY CO			25,620.000	217,001	8.470	217,001	221,944				(4,943)		(4,943)		L	10/14/2009
253017-10-7	DICE HOLDINGS INC			3,220.000	21,091	6.550	21,091	21,148				(57)		(57)		L	10/14/2009
253393-10-2	DICKS SPORTING GOODS			8,440.000	209,903	24.870	209,903	212,082				(2,179)		(2,179)		L	12/23/2009
253651-10-3	DIEBOLD, INC.			19,720.000	561,034	28.450	561,034	630,919		5,127		(69,885)		(69,885)		L	10/14/2009
253675-20-1	DIEDRICH COFFEE INC			660.000	23,001	34.850	23,001	16,165				6,836		6,836		L	10/14/2009
253798-10-2	DIGI INTERNATIONAL INC			5,500.000	50,160	9.120	50,160	47,942				2,218		2,218		L	10/14/2009
253868-10-3	DIGITAL REALTY TRUST INC			0.000		45.710				22,686						L	05/20/2008
25388B-10-4	DIGITAL RIVER INC			8,340.000	225,097	26.990	225,097	213,689				11,407		11,407		L	10/14/2009
25389M-87-7	DIGITALGLOBE INC			3,180.000	76,956	24.200	76,956	76,508				448		448		L	10/14/2009
254067-10-1	DILLARDS I NC CL A			11,760.000	216,972	18.450	216,972	178,905	470			38,067		38,067		L	10/14/2009
253922-10-8	DIME COMMUNITY BANCSHARES			6,220.000	72,898	11.720	72,898	75,286		871		(2,387)		(2,387)		L	10/14/2009
254423-10-6	DINEEQUITY INC			4,080.000	99,103	24.290	99,103	104,182				(5,078)		(5,078)		L	10/14/2009
254543-10-1	DIODES INC			7,060.000	144,377	20.450	144,377	138,755				5,622		5,622		L	10/14/2009
254546-10-4	DIONEX CORP.			3,820.000	282,183	73.870	282,183	257,925				24,258		24,258		L	10/14/2009
25490A-10-1	DIRECTV			218,726.000	7,294,512	33.350	7,294,512	6,399,273				895,239	2,276	892,963		L	12/23/2009
254709-10-8	DISCOVER FINL SVCS			118,280.000	1,739,899	14.710	1,739,899	1,894,399	2,366			(154,500)		(154,500)		L	12/23/2009
25470F-30-2	DISCOVERY COMMUNICATIONS CL C			62,643.000	1,661,292	26.520	1,661,292	1,453,312				207,981	3,668	204,313		L	12/23/2009
254668-10-6	DISCOVERY LABORATORIES INC			26,260.000	16,504	0.629	16,504	28,852					12,347	(12,347)		L	10/14/2009
25470M-10-9	DISH NETWORK CORP			55,940.000	1,161,874	20.770	1,161,874	1,058,551		111,880		103,323	1,017	102,306		L	10/14/2009
254687-10-6	DISNEY WAL T CO DISNEY CO			408,643.000	13,178,737	32.250	13,178,737	13,354,793	131,370	182,762		3,497,305		3,497,305		L	12/23/2009
255413-10-6	DIVX INC			7,440.000	41,962	5.640	41,962	39,722				2,239		2,239		L	10/14/2009
25659P-40-2	DOLAN MEDIA COMPANY			6,560.000	66,978	10.210	66,978	86,275				(19,298)		(19,298)		L	10/14/2009
25659T-10-7	DOLBY LABORATORIES CL A			20,204.000	964,337	47.730	964,337	757,119				207,218	9,391	197,827		L	10/14/2009
256664-10-3	DOLLAR FINL CORP			5,400.000	127,764	23.660	127,764	102,990				24,774		24,774		L	10/14/2009
256743-10-5	DOLLAR THRIFTY AUTOMOTIVE GP			4,820.000	123,440	25.610	123,440	130,599				(7,159)		(7,159)		L	10/14/2009

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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
CUSIP Identi-fication	Description	3 Code	4 For-eign	Number of Shares	Book/ Adjusted Carrying Value	7 Rate Per Share Used to Obtain Fair Value	8 Fair Value	Actual Cost	10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
25746U-10-9	DOMINION RES INC VA			128,051.000	4,983,745	38.920	4,983,745	4,616,927		158,661		422,702		422,702		L	12/23/2009
25754A-20-1	DOMINIOS PIZZA INC			8,320.000	69,722	8.380	69,722	70,240				(518)		(518)		L	10/14/2009
257559-20-3	DOMTAR CORP			9,180.000	508,664	55.410	508,664	388,385				120,279		120,279		L	10/14/2009
257651-10-9	DONALDSON CO.			10,993.000	467,642	42.540	467,642	457,187		551		10,698	2,728	7,970		L	12/23/2009
257867-10-1	DONNELLEY R R + SONS CO COM			59,080.000	1,315,712	22.270	1,315,712	1,282,639		15,361		33,073		33,073		L	10/14/2009
258278-10-0	DORMAN PRODUCTS INC			2,500.000	39,150	15.660	39,150	35,318				3,832		3,832		L	10/14/2009
258598-10-1	DOUBLE TAKE SOFTWARE INC			3,520.000	35,165	9.990	35,165	35,804				(639)		(639)		L	10/14/2009
25960P-10-9	DOUGLAS EMMETT INC			27,940.000	398,145	14.250	398,145	365,813	2,794			32,332		32,332		L	10/14/2009
260003-10-8	DOVER CORP COM			31,860.000	1,325,695	41.610	1,325,695	1,269,984		8,284		55,710		55,710		L	10/14/2009
260095-10-4	DOVER DOWNS GAMING ENTERTAINMENT			3,560.000	13,457	3.780	13,457	20,182		178		(6,725)		(6,725)		L	10/14/2009
260543-10-3	DOW CHEM CO			251,706.000	6,954,637	27.630	6,954,637	6,420,506	37,756	16,236		534,131		534,131		L	12/23/2009
26138E-10-9	DR PEPPER SNAPPLE GROUP INC			131,600.000	3,724,280	28.300	3,724,280	3,485,598	19,740			238,682	3,960	234,722		L	10/14/2009
26153C-10-3	DREAMWORKS ANIMATION SKG INC			20,720.000	827,764	39.950	827,764	686,327				141,437		141,437		L	10/14/2009
261570-10-5	DRESS BARN, INC.			53,821.000	1,243,265	23.100	1,243,265	828,263				555,861		555,861		L	11/30/2009
26168L-20-5	DREW INDUSTRIES			4,060.000	83,839	20.650	83,839	93,962				(10,123)		(10,123)		L	10/14/2009
262037-10-4	DRIL QUIP			6,360.000	359,213	56.480	359,213	344,014				15,199		15,199		L	10/14/2009
262241-10-2	DRUGSTORE.COM			19,160.000	59,204	3.090	59,204	51,665				7,539		7,539		L	10/14/2009
23332B-10-6	DSP GROUP			5,140.000	28,938	5.630	28,938	37,929				(8,991)		(8,991)		L	10/14/2009
233326-10-7	DST SYSTEMS INC			31,893.000	1,388,940	43.550	1,388,940	1,337,115				51,825	1,982	49,843		L	10/14/2009
23334L-10-2	DSW INC CL A			2,720.000	70,394	25.880	70,394	47,883				22,510		22,510		L	10/14/2009
233331-10-7	DTE ENERGY CO			39,200.000	1,708,728	43.590	1,708,728	1,561,134	12,042			147,594		147,594		L	12/23/2009
23335C-10-1	DTS INC			3,880.000	132,735	34.210	132,735	120,229				12,506		12,506		L	10/14/2009
263534-10-9	DU PONT (E.I.) DE NEMOURS			204,660.000	6,890,902	33.670	6,890,902	7,002,922		75,005		(112,020)		(112,020)		L	12/23/2009
264147-10-9	DUCOMMUN INC			2,360.000	44,156	18.710	44,156	46,751		177		(2,596)		(2,596)		L	10/14/2009
26433B-10-7	DUFF PHELPS CORP CL A			3,660.000	66,832	18.260	66,832	69,138		183		(2,306)		(2,306)		L	10/14/2009
26441C-10-5	DUKE ENERGY HLDG CORP			188,791.000	3,249,093	17.210	3,249,093	3,226,026		134,741		321,963		321,963		L	12/23/2009
264411-50-5	DUKE REALTY CORPORATION			56,660.000	689,552	12.170	689,552	702,311		9,461		(12,758)		(12,758)		L	10/14/2009
26483E-10-0	DUN AND BRADSTREET CORP			16,157.000	1,363,166	84.370	1,363,166	1,195,841		15,304		167,325	104,500	62,825		L	10/14/2009
26613Q-10-6	DUPONT FABROS TECHNOLOGY			5,800.000	104,342	17.990	104,342	97,049		464		7,294		7,294		L	10/14/2009
266605-10-4	DURECT CORPORATIONS			18,160.000	44,855	2.470	44,855	45,117				(262)		(262)		L	10/14/2009
233377-40-7	DXP ENTERPRISES INC			1,420.000	18,559	13.070	18,559	16,596				1,963		1,963		L	10/14/2009
26746E-10-3	DYAX CORP			14,720.000	49,901	3.390	49,901	49,571				330		330		L	10/14/2009
267475-10-1	DYCOM INDUSTRIES INC			8,720.000	70,022	8.030	70,022	105,845					35,824	(35,824)		L	10/14/2009
26784F-10-3	DYNAMEX INC			1,860.000	33,666	18.100	33,666	33,183				483		483		L	10/14/2009
267888-10-5	DYNAMIC MATERIALS CORP			2,820.000	56,541	20.050	56,541	56,432	113			109		109		L	10/14/2009
268057-10-6	DYNAMICS RESEARCH CORP			1,820.000	19,310	10.610	19,310	24,938				(5,628)		(5,628)		L	10/14/2009
26817C-10-1	DYNCORP INTERNATIONAL INC A			5,460.000	78,351	14.350	78,351	98,689				(20,338)		(20,338)		L	10/14/2009
26817G-10-2	DYNEGY INC DEL CL A			137,148.000	248,238	1.810	248,238	328,696				(80,458)		(80,458)		L	10/14/2009
26817Q-50-6	DYNEX CAPITAL INC			2,420.000	21,127	8.730	21,127	20,078	557			1,048		1,048		L	10/14/2009
269246-10-4	E TRADE FI NL CORP			322,300.000	564,025	1.750	564,025	546,008				18,017		18,017		L	10/14/2009
268948-10-6	EAGLE BANCORP INC			3,320.000	34,760	10.470	34,760	30,628				4,132		4,132		L	10/14/2009
Y2187A-10-1	EAGLE BULK SHIPPING INC			13,780.000	68,211	4.950	68,211	77,198				(8,987)		(8,987)		L	10/14/2009
26969P-10-8	EAGLE MATERIALS INC			13,360.000	348,028	26.050	348,028	397,364	1,336			(49,336)		(49,336)		L	10/14/2009
270321-10-2	EARTHLINK INC			23,060.000	191,629	8.310	191,629	198,712		3,228		(7,084)		(7,084)		L	10/14/2009
27579R-10-4	EAST WEST BANCORP INC			21,240.000	335,592	15.800	335,592	203,070		212		132,522		132,522		L	10/14/2009
276317-10-4	EASTERN CO/THE			1,300.000	17,459	13.430	17,459	21,936		117		(4,477)		(4,477)		L	10/14/2009
276534-10-4	EASTERN INSURANCE HOLDINGS			1,720.000	14,826	8.620	14,826	16,774		120		(1,947)		(1,947)		L	10/14/2009
277276-10-1	EASTGROUP PROPERTY			5,760.000	220,493	38.280	220,493	220,556		2,740		(63)		(63)		L	10/14/2009
277432-10-0	EASTMAN CH EM CO COM			24,420.000	1,471,061	60.240	1,471,061	1,353,789	10,745			117,272		117,272		L	10/14/2009
277461-10-9	EASTMAN KO DAK CO COM			59,040.000	249,149	4.220	249,149	265,996				(16,847)		(16,847)		L	10/14/2009
278058-10-2	EATON CORP			25,489.000	1,621,610	63.620	1,621,610	1,470,498		31,451		231,799		231,799		L	10/14/2009
278265-10-3	EATON VANCE CORP			44,098.000	1,341,020	30.410	1,341,020	1,189,381		14,458		151,639	26,286	125,353		L	10/14/2009
278642-10-3	EBAY INC			249,919.000	5,883,093	23.540	5,883,093	6,028,348				(145,254)	16,820	(162,074)		L	10/14/2009
278715-20-6	EBIX INC			1,500.000	73,245	48.830	73,245	90,601				(17,356)		(17,356)		U	10/14/2009

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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
27874N-10-5	ECHELON CORP			7,120.000	82,307	11.560	82,307	97,998				(15,691)		(15,691)		L	10/14/2009
278768-10-6	ECHOSTAR CORP			10,700.000	215,498	20.140	215,498	211,950				3,548		3,548		L	10/14/2009
278856-10-9	ECLIPSYS CORP			12,520.000	231,870	18.520	231,870	262,954				(31,083)		(31,083)		L	10/14/2009
278865-10-0	ECOLAB INC			53,825.000	2,399,519	44.580	2,399,519	2,389,430	8,343	30,562		347,139	2,475	344,663		L	10/14/2009
281020-10-7	EDISON INTL			197,605.000	6,872,702	34.780	6,872,702	9,145,865	62,246	242,748		2,792,633	2,273,163	519,470		L	09/17/2009
28140H-10-4	EDUCATION REALTY TRUST INC			12,300.000	59,532	4.840	59,532	70,123		53		(10,591)		(10,591)		L	10/14/2009
28238P-10-9	EHEALTH INC			5,620.000	92,337	16.430	92,337	80,378				11,959		11,959		L	10/14/2009
28257U-10-4	EINSTEIN NOAH RESTAURANT GRO			1,280.000	12,582	9.830	12,582	15,348				(2,765)		(2,765)		L	10/14/2009
28336L-10-9	EL PASO CORP			85,020.000	835,747	9.830	835,747	883,765	501	10,000		(48,019)		(48,019)		L	12/23/2009
283677-85-4	EL PASO ELECTRIC			9,120.000	184,954	20.280	184,954	171,403				13,551		13,551		L	10/14/2009
285218-10-3	ELECTRO RENT CORP.			4,020.000	46,391	11.540	46,391	46,657	603			(266)		(266)		U	10/14/2009
285229-10-0	ELECTRO SCIENTIFIC INDUSTRIES			5,800.000	62,756	10.820	62,756	81,534				(18,778)		(18,778)		L	10/14/2009
285512-10-9	ELECTRONIC ARTS INC			89,474.000	1,588,164	17.750	1,588,164	1,846,327				(258,163)	15,886	(274,049)		L	10/14/2009
286082-10-2	ELECTRONICS FOR IMAGING, INC.			10,700.000	139,207	13.010	139,207	130,317				8,890		8,890		L	10/14/2009
285192-10-0	ELECTRO-OPTICAL SCIENCES INC			4,460.000	46,206	10.360	46,206	42,190				4,016		4,016		L	10/14/2009
532457-10-8	ELI LILLY & CO			227,859.000	8,136,845	35.710	8,136,845	7,590,287		391,804		2,657,307	3,541,943	(884,636)		L	12/23/2009
28660G-10-6	ELIZABETH ARDEN INC			5,440.000	78,554	14.440	78,554	71,505				7,049		7,049		L	10/14/2009
290151-30-7	ELOYALTY CORP			1,380.000	9,481	6.870	9,481	11,616				(2,135)		(2,135)		L	10/14/2009
268648-10-2	EMC CORP			459,375.000	8,025,281	17.470	8,025,281	7,517,406				1,625,875	13,542	1,612,333		L	10/14/2009
268664-10-9	EMC INS GROUP INC			1,080.000	23,231	21.510	23,231	23,486		194		(256)		(256)		L	10/14/2009
29084Q-10-0	EMCOR GROUP INC			14,740.000	396,506	26.900	396,506	370,494				26,012		26,012		L	10/14/2009
290846-10-4	EMCORE CORPORATION			16,820.000	17,997	1.070	17,997	21,765				(3,768)		(3,768)		L	10/14/2009
29084T-10-4	EMDEON INC, CLASS A			6,640.000	101,260	15.250	101,260	102,955				(1,695)		(1,695)		L	10/14/2009
29089Q-10-5	EMERGENT BIO SOLUTIONS INC			3,700.000	50,283	13.590	50,283	63,189				(12,906)		(12,906)		L	10/14/2009
291005-10-6	EMERITUS CORP			4,520.000	84,750	18.750	84,750	109,276				(24,526)		(24,526)		L	10/14/2009
291011-10-4	EMERSON ELEC CO			200,081.000	8,523,451	42.600	8,523,451	8,335,886		126,427		911,735		911,735		L	09/22/2009
291641-10-8	EMPIRE DISTRICT ELECTRIC CO.			7,740.000	144,970	18.730	144,970	142,404		2,477		2,567		2,567		L	10/14/2009
292218-10-4	EMPLOYERS HOLDINGS INC			10,120.000	155,241	15.340	155,241	167,454		607		(12,214)		(12,214)		L	10/14/2009
26873N-10-8	EMS TECHNOLOGIES INC			3,440.000	49,880	14.500	49,880	67,552					17,672	(17,672)		U	10/14/2009
292475-20-9	EMULEX CORP			17,760.000	193,584	10.900	193,584	214,186				(20,602)		(20,602)		L	10/14/2009
29255W-10-0	ENCORE ACQUISITION CO			5,240.000	251,625	48.020	251,625	247,869				3,756		3,756		L	12/23/2009
292554-10-2	ENCORE CAPITAL GROUP INC			2,980.000	51,852	17.400	51,852	40,262				11,590		11,590		L	10/14/2009
292562-10-5	ENCORE WIRE CORP			4,120.000	86,808	21.070	86,808	95,088				(8,280)		(8,280)		L	10/14/2009
29266S-10-6	ENDOLOGIX INC			10,720.000	56,602	5.280	56,602	57,053				(451)		(451)		L	10/14/2009
G30397-10-6	ENDURANCE SPECIALTY HOLDINGS			22,560.000	839,909	37.230	839,909	851,230		4,680		(11,321)		(11,321)		L	12/23/2009
29267A-20-3	ENER1 INC			10,360.000	65,682	6.340	65,682	72,836				(7,154)		(7,154)		L	10/14/2009
29266R-10-8	ENERGIZER HOLDINGS INC			15,740.000	964,547	61.280	964,547	978,571				(14,023)		(14,023)		L	12/23/2009
292659-10-9	ENERGY CONVERSION DEVICE, INC.			10,200.000	107,814	10.570	107,814	120,187				(12,373)		(12,373)		U	10/14/2009
29270J-10-0	ENERGY RECOVERY INC			7,480.000	51,462	6.880	51,462	45,556				5,906		5,906		L	10/14/2009
292756-20-2	ENERGYSOLUTIONS			16,700.000	141,783	8.490	141,783	147,460		418		(5,677)		(5,677)		L	10/14/2009
292764-10-7	ENERNOC			3,120.000	94,817	30.390	94,817	108,021				(13,204)		(13,204)		L	10/14/2009
29275Y-10-2	ENERSYS			8,880.000	194,206	21.870	194,206	207,234				(13,029)		(13,029)		L	10/14/2009
293306-10-6	ENGLOBAL CORP			4,040.000	12,645	3.130	12,645	16,673				(4,028)		(4,028)		L	10/14/2009
293389-10-2	ENNIS BUSINESS FORMS, INC.			5,880.000	98,725	16.790	98,725	98,985				(260)		(260)		L	10/14/2009
29355X-10-7	ENPRO INDUSTRIES INC			4,240.000	111,978	26.410	111,978	98,042				13,937		13,937		L	10/14/2009
29358P-10-1	ENSIGN GROUP INC			2,620.000	40,269	15.370	40,269	39,993	131			277		277		L	10/14/2009
G3075P-10-1	ENSTAR GROUP LTD			1,420.000	103,688	73.020	103,688	96,582				7,106		7,106		L	10/14/2009
29362U-10-4	ENTEGRIS INC			28,340.000	149,635	5.280	149,635	146,883				2,752		2,752		L	10/14/2009
29364G-10-3	ENTERGY CORP			119,104.000	9,747,471	81.840	9,747,471	10,168,868		339,020		(2,761)		(2,761)		L	09/17/2009
29365M-10-9	ENTEROMEDICS INC			3,280.000	1,837	0.560	1,837	3,073					1,236	(1,236)		L	10/14/2009
293668-10-9	ENTERPRISE BANCORP INC			1,000.000	10,950	10.950	10,950	11,719		95		(769)		(769)		L	10/14/2009
293712-10-5	ENTERPRISE FINANCIAL SERVICE			2,660.000	20,509	7.710	20,509	24,379		140		(3,870)		(3,870)		L	10/14/2009
29384R-10-5	ENTROPIC COMMUNICATIONS INC			11,820.000	36,287	3.070	36,287	33,802				2,486		2,486		L	10/14/2009
294100-10-2	ENZO BIOCHEM, INC.			7,300.000	39,274	5.380	39,274	54,934				(15,660)		(15,660)		L	10/14/2009

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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
293904-10-8	ENZON PHARMACEUTICALS INC			10,560.000	111,197	10.530	111,197	96,076				15,121		15,121		L	10/14/2009
26875P-10-1	EOG RESOUR CES INC COM			69,639.000	6,775,875	97.300	6,775,875	5,628,002		10,437		1,147,872	53,381	1,094,491		L	09/22/2009
29426L-10-8	EPICOR SOFTWARE CORP			10,400.000	79,248	7.620	79,248	78,730				518		518		L	10/14/2009
26882D-10-9	EPIQ SYSTEMS INC			7,140.000	99,889	13.990	99,889	106,981				(7,093)		(7,093)		L	10/14/2009
294268-10-7	EPLUS INC			920.000	15,189	16.510	15,189	14,595				594		594		L	10/14/2009
29428R-10-3	EPOCH HOLDING CORP			3,220.000	33,649	10.450	33,649	29,514		1,063		4,135		4,135		L	10/14/2009
29472R-10-8	EQUITY LIFESTYLE PROPERTIES			5,840.000	294,745	50.470	294,745	263,893	1,752	9,600		30,852		30,852		L	10/14/2009
294752-10-0	EQUITY ONE INC			7,580.000	122,569	16.170	122,569	120,592		1,239		1,977		1,977		L	10/14/2009
29476L-10-7	EQUITY RES IDENTIAL SH BEN IN			60,120.000	2,030,854	33.780	2,030,854	1,836,511	19,271	12,309		194,343		194,343		L	12/23/2009
29481V-10-8	ERESEARCH TECHNOLOGY INC			9,380.000	56,374	6.010	56,374	69,935				(13,562)		(13,562)		L	10/14/2009
29530P-10-2	ERIE IDEMNITY CO CL A			7,040.000	274,701	39.020	274,701	260,523	3,379			14,178		14,178		L	10/14/2009
26884F-10-2	ESB FINANCIAL CORP			1,960.000	25,911	13.220	25,911	25,641	196			271		271		L	10/15/2009
296315-10-4	ESCO TECHNOLOGIES INC			5,720.000	205,062	35.850	205,062	229,338	458			(24,276)		(24,276)		L	10/14/2009
29667D-10-4	ESSA BANCORP INC			3,460.000	40,482	11.700	40,482	45,029		173		(4,547)		(4,547)		L	10/14/2009
297178-10-5	ESSEX PROPERTY			13,900.000	1,162,735	83.650	1,162,735	1,106,295	14,317			56,440		56,440		L	10/14/2009
518439-10-4	ESTEE LAUDER COS.			21,140.000	1,022,330	48.360	1,022,330	873,084		10,032		149,246		149,246		L	12/23/2009
297425-10-0	ESTERLINE CORP.			6,480.000	264,190	40.770	264,190	267,466				(3,276)		(3,276)		L	10/14/2009
297602-10-4	ETHAN ALLEN INTERIORS			6,040.000	81,057	13.420	81,057	100,661				(19,604)		(19,604)		L	10/14/2009
298736-10-9	EURONET WORLDWIDE INC			11,060.000	242,767	21.950	242,767	271,110				(28,343)		(28,343)		L	10/14/2009
26928A-20-0	EV3 INC			16,460.000	219,576	13.340	219,576	207,365				12,212		12,212		L	10/14/2009
29977A-10-5	EVERCORE PARTNETS INC C-A			2,300.000	69,920	30.400	69,920	73,088		345		(3,168)		(3,168)		L	10/14/2009
30024B-10-4	EVERGREEN ENERGY INC			28,780.000	9,872	0.343	9,872	16,949					7,077	(7,077)		L	10/14/2009
30033R-10-8	EVERGREEN SOLAR INC			40,580.000	61,276	1.510	61,276	73,344				(12,068)		(12,068)		L	10/14/2009
811054-40-2	EW SCRIPPS CLASS A			6,420.000	44,683	6.960	44,683	50,889				(6,206)		(6,206)		L	10/14/2009
30064E-10-9	EXACTECH INC			1,660.000	28,735	17.310	28,735	27,485				1,250		1,250		L	10/14/2009
300645-10-8	EXAR CORPORATION			7,240.000	51,476	7.110	51,476	54,699				(3,223)		(3,223)		L	10/14/2009
301610-10-4	EXELIXIS INC			23,660.000	174,374	7.370	174,374	148,618				25,756		25,756		L	10/14/2009
30161N-10-1	EXELON CORP COM			127,057.000	6,209,276	48.870	6,209,276	7,087,195		209,898		(653,582)		(653,582)		L	12/23/2009
302051-20-6	EXIDE TECHNOLOGIES			11,040.000	78,494	7.110	78,494	87,405				(8,910)		(8,910)		L	10/14/2009
302081-10-4	EXLSERVICE HLDGS INC			3,520.000	63,923	18.160	63,923	55,719				8,204		8,204		L	10/14/2009
30212P-10-5	EXPEDIA IN C DEL COM			54,841.000	1,409,962	25.710	1,409,962	1,393,639				16,323	2,352	13,971		L	10/14/2009
302130-10-9	EXPEDITORS INTL WA INC COM			42,572.000	1,478,526	34.730	1,478,526	1,456,820		8,254		21,706	5,975	15,731		L	10/14/2009
30214U-10-2	EXPONENT INC			3,020.000	84,077	27.840	84,077	84,844				(767)		(767)		L	10/14/2009
302182-10-0	EXPRESS SCRIPTS INC			58,675.000	5,072,454	86.450	5,072,454	4,621,624				450,830	32,219	418,611		L	10/14/2009
30225T-10-2	EXTRA SPACE STORAGE INC			19,660.000	227,073	11.550	227,073	203,667		934		23,406		23,406		L	10/14/2009
30226D-10-6	EXTREME NETWORKS			19,340.000	55,506	2.870	55,506	51,980				3,526		3,526		L	10/14/2009
30231G-10-2	EXXON MOBIL CORP			1,087,919.000	74,185,197	68.190	74,185,197	59,586,890		1,131,556		(8,059,194)		(8,059,194)		L	12/23/2009
302301-10-6	EZCORP INC CL A			9,880.000	170,035	17.210	170,035	139,573				30,462		30,462		L	10/14/2009
302491-30-3	F M C CORP.			23,448.000	1,307,460	55.760	1,307,460	1,243,551	2,931	1,672		63,909	1,953	61,956		L	10/14/2009
315616-10-2	F5 NETWORKS INC			26,820.000	1,420,924	52.980	1,420,924	1,167,308				253,615		253,615		L	10/14/2009
30303Q-10-3	FACET BIOTECH			5,400.000	94,932	17.580	94,932	96,560				(1,628)		(1,628)		L	10/14/2009
30303#-10-7	FACILITY INSURANCE HOLDING CORP.			179,716.000	92,554	0.515	92,554					(76,379)		(76,379)		A	11/19/1997
303250-10-4	FAIR ISAAC INC			10,900.000	232,279	21.310	232,279	244,142		218		(11,863)		(11,863)		L	10/14/2009
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC			12,260.000	122,477	9.990	122,477	116,063				6,414		6,414		L	10/14/2009
305560-10-4	FAIRPOINT COMMUNICATIONS INC			19,060.000	629	0.033	629	7,572					6,943	(6,943)		L	10/14/2009
306137-10-0	FALCONSTOR SOFTWARE INC			7,780.000	31,587	4.060	31,587	32,142				(555)		(555)		L	10/14/2009
307000-10-9	FAMILY DOLLAR STORE			31,303.000	871,162	27.830	871,162	1,312,985	1,261	7,714		2,328	34,124	(31,796)		L	12/23/2009
307675-10-8	FARMER BROS CO			1,960.000	38,690	19.740	38,690	40,966		225		(2,276)		(2,276)		L	10/14/2009
309562-10-6	FARMERS CAPITAL BANK CORP			1,580.000	16,148	10.220	16,148	22,774	158				6,627	(6,627)		L	10/14/2009
311642-10-2	FARO TECHNOLOGIES INC			3,600.000	77,184	21.440	77,184	63,683				13,501		13,501		L	10/14/2009
30239F-10-6	FBL FINANCIAL GROUP INC CL A			2,920.000	54,078	18.520	54,078	62,782		183		(8,704)		(8,704)		L	10/14/2009
30247C-30-1	FBR CAPITAL MARKETS CORP			4,560.000	28,181	6.180	28,181	31,967				(3,787)		(3,787)		L	10/14/2009
313549-40-4	FEDERAL MOGUL CORP			6,440.000	111,412	17.300	111,412	93,607				17,805		17,805		L	12/23/2009
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT			19,440.000	1,316,477	67.720	1,316,477	1,189,685	11,846			126,792		126,792		L	10/14/2009

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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
313855-10-8	FEDERAL SIGNAL CORP.			11,140.000	67,063	6.020	67,063	79,807	668			(12,745)		(12,745)		L	10/14/2009
314211-10-3	FEDERATED INVESTORS			28,106.000	772,915	27.500	772,915	729,941		7,348		42,974	4,580	38,395		L	10/14/2009
31428X-10-6	FEDEX CORP			58,465.000	4,878,904	83.450	4,878,904	4,484,269	6,431	1,490		394,635	9,893	384,742		L	10/14/2009
30241L-10-9	FEI COMPANY			8,000.000	186,880	23.360	186,880	201,458				(14,578)		(14,578)		L	10/14/2009
31430F-10-1	FELCOR LODGING TRUST INC			14,320.000	51,552	3.600	51,552	64,739				(13,187)		(13,187)		L	10/14/2009
314462-10-2	FEMALE HEALTH COMPANY			3,860.000	18,258	4.730	18,258	19,388				(1,130)		(1,130)		L	10/14/2009
315405-10-0	FERRO CORP.			10,000.000	82,400	8.240	82,400	87,832				(5,432)		(5,432)		L	10/14/2009
G3396L-10-2	FGX INTERNATIONAL HOLDINGS			3,160.000	61,904	19.590	61,904	46,032				15,873		15,873		L	10/14/2009
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM			82,667.000	1,937,714	23.440	1,937,714	2,021,445		4,341		(83,731)		(83,731)		L	10/14/2009
31620R-10-5	FIDELITY NATIONAL FINANCIAL INC.			51,840.000	697,766	13.460	697,766	824,888		7,776		(127,122)		(127,122)		L	10/14/2009
31678A-10-3	FIFTH STREET FINANCE CORP			5,880.000	63,151	10.740	63,151	62,288		1,588		863		863		L	10/14/2009
316773-10-0	FIFTH THIRD BANCORP			182,580.000	1,780,155	9.750	1,780,155	1,874,148	1,826			(93,993)		(93,993)		L	12/23/2009
317492-10-6	FINANCIAL FEDERAL CORP			5,840.000	160,600	27.500	160,600	140,501	876			20,099		20,099		L	10/14/2009
317585-40-4	FINANCIAL INSTITUTIONS INC			2,600.000	30,628	11.780	30,628	29,596	260			1,032		1,032		L	10/15/2009
317923-10-0	FINISH LINE INC			9,280.000	116,464	12.550	116,464	102,279		278		14,185		14,185		L	10/14/2009
318522-30-7	FIRST AMERICAN CORP			22,682.000	751,001	33.110	751,001	733,474	4,990			17,527		17,527		L	12/03/2009
318457-10-8	FIRST ATLANTA CORP.			3,520.000	6,864	1.950	6,864	9,400				(2,536)		(2,536)		L	10/15/2009
318672-10-2	FIRST BANCORP			20,200.000	46,460	2.300	46,460	53,478					7,018	(7,018)		L	10/14/2009
31866P-10-2	FIRST BANCORP INC/ME			2,140.000	32,999	15.420	32,999	38,823				(5,825)		(5,825)		L	10/14/2009
318910-10-6	FIRST BANCORP NC			4,180.000	58,395	13.970	58,395	71,154	334			(12,759)		(12,759)		L	10/14/2009
319383-10-5	FIRST BUSEY CORP			6,260.000	24,351	3.890	24,351	29,460		250		(5,108)		(5,108)		L	10/14/2009
319395-10-9	FIRST CALIFORNIA FINANCIAL G			860.000	2,356	2.740	2,356	4,199					1,843	(1,843)		L	10/14/2009
31942D-10-7	FIRST CASH FINL SVCS INC			5,240.000	116,276	22.190	116,276	90,390				25,886		25,886		L	10/14/2009
31946M-10-3	FIRST CITIZENS BCSH CL A			1,040.000	170,570	164.010	170,570	171,841	312			(1,271)		(1,271)		L	10/14/2009
319829-10-7	FIRST COMMONWEALTH FINL CORP			21,100.000	98,115	4.650	98,115	117,254		633		(19,139)		(19,139)		L	10/14/2009
31983A-10-3	FIRST COMMUNITY BANCSHARES			3,700.000	44,585	12.050	44,585	47,641				(3,056)		(3,056)		L	10/14/2009
32006W-10-6	FIRST DEFIANCE FINL CORP			1,840.000	20,774	11.290	20,774	32,268					11,494	(11,494)		L	10/14/2009
320218-10-0	FIRST FINANCIAL CORP INDIANA			2,840.000	86,677	30.520	86,677	84,073	1,278			2,604		2,604		L	10/14/2009
320239-10-6	FIRST FINANCIAL HOLDINGS INC			2,960.000	38,450	12.990	38,450	47,123		148		(8,673)		(8,673)		L	10/14/2009
32022K-10-2	FIRST FINANCIAL NORTHWEST			5,280.000	34,584	6.550	34,584	33,051		449		1,533		1,533		L	10/14/2009
32022D-10-8	FIRST FINANCIAL SERVICE CORP			1,020.000	9,241	9.060	9,241	11,680				(2,438)		(2,438)		L	10/16/2009
320209-10-9	FIRST FINL BANCORP			11,420.000	166,275	14.560	166,275	149,544	1,142			16,732		16,732		L	10/14/2009
320517-10-5	FIRST HORIZON NATL CORP			41,560.000	556,904	13.400	556,904	561,046				(4,142)		(4,142)		L	12/23/2009
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST			8,600.000	44,978	5.230	44,978	45,988				(1,010)		(1,010)		L	10/14/2009
320817-10-9	FIRST MERCHANTS CORP			5,700.000	33,858	5.940	33,858	39,113		456		(5,255)		(5,255)		L	10/14/2009
320841-10-9	FIRST MERCURY FINANCIAL CORP			3,400.000	46,614	13.710	46,614	47,357		85		(743)		(743)		L	10/14/2009
320867-10-4	FIRST MIDWEST BANCORP			11,660.000	126,977	10.890	126,977	132,935	117			(5,957)		(5,957)		L	10/14/2009
33582V-10-8	FIRST NIAGARA FINL GRP INC			44,380.000	617,326	13.910	617,326	584,112		6,213		33,214		33,214		L	10/14/2009
320734-10-6	FIRST OF LONG ISLAND CORP			1,000.000	25,250	25.250	25,250	27,485	200			(2,235)		(2,235)		L	10/14/2009
33610F-10-9	FIRST POTOMAC REALTY TRUST			6,200.000	77,934	12.570	77,934	72,268		534		5,666		5,666		L	10/14/2009
336433-10-7	FIRST SOLAR			11,651.000	1,577,545	135.400	1,577,545	1,758,842				(181,296)	11,812	(193,108)		L	10/14/2009
33646W-10-0	FIRST SOUTH BANCORP INC /NC			2,020.000	20,806	10.300	20,806	23,167				(2,361)		(2,361)		L	10/15/2009
337932-10-7	FIRSTENERGY CORP			91,787.000	4,263,506	46.450	4,263,506	3,581,893		197,935		2,177,867	2,369,111	(191,244)		L	09/17/2009
337915-10-2	FIRSTMERIT CORP			19,420.000	391,119	20.140	391,119	392,627		3,107		(1,508)		(1,508)		L	10/14/2009
337756-20-9	FISHER COMMUNICATIONS INC			1,140.000	18,525	16.250	18,525	22,618				(4,093)		(4,093)		L	10/14/2009
337930-10-1	FLAGSTAR BANCORP INC.			15,200.000	9,120	0.600	9,120	16,274					7,154	(7,154)		L	10/14/2009
G3529T-10-5	FLASTONE REINSURANCE HOLDING			8,880.000	97,147	10.940	97,147	106,406		355		(9,259)		(9,259)		L	10/14/2009
302445-10-1	FLIR SYSTEMS INC			21,420.000	700,862	32.720	700,862	631,822				69,040		69,040		L	12/23/2009
343468-10-4	FLOW INTERNATIONAL CORP			8,920.000	27,474	3.080	27,474	25,169				2,305		2,305		L	10/14/2009
343412-10-2	FLUOR CORP			61,129.000	2,753,250	45.040	2,753,250	2,776,976	7,641	11,747		(113,126)	11,994	(125,120)		L	10/14/2009
343873-10-5	FLUSHING FINANCIAL CORP			7,200.000	81,072	11.260	81,072	81,059		936		13		13		L	10/14/2009
30249U-10-1	FMC TECHNLOGIES INC			20,700.000	1,197,288	57.840	1,197,288	1,217,289				(20,001)		(20,001)		L	12/23/2009
302520-10-1	FNB CORP			27,860.000	189,169	6.790	189,169	191,846		3,343		(2,677)		(2,677)		L	10/14/2009
344849-10-4	FOOT LOCKER INC			34,180.000	380,765	11.140	380,765	396,080				(15,315)		(15,315)		L	12/23/2009

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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
345203-20-2	FORCE PROTECTION INC			15,340.000	79,921	5.210	79,921	89,501				(9,580)		(9,580)		L	10/14/2009
345370-86-0	FORD MTR C O DEL COM PAR U			686,640.000	6,866,400	10.000	6,866,400	5,398,309				1,468,091		1,468,091		L	12/23/2009
345550-10-7	FOREST CITY ENTERPRISES INC			33,220.000	391,332	11.780	391,332	424,145				(32,814)		(32,814)		L	12/23/2009
345838-10-6	FOREST LABS INC			60,897.000	1,955,403	32.110	1,955,403	1,973,003				260,497	1,656	258,842		L	10/14/2009
346233-10-9	FORESTAR GROUP INC			8,140.000	178,917	21.980	178,917	139,459				39,459		39,459		U	10/14/2009
346375-10-8	FORMFACTOR INC			10,780.000	234,573	21.760	234,573	222,693				11,880		11,880		L	10/14/2009
346563-10-9	FORRESTER RESEARCH INC			3,260.000	84,597	25.950	84,597	89,569				(4,972)		(4,972)		L	10/14/2009
349853-10-1	FORWARD AIR CORP			6,160.000	154,308	25.050	154,308	157,692		431		(3,384)		(3,384)		L	10/14/2009
349882-10-0	FOSSIL INC			10,260.000	344,326	33.560	344,326	308,683				35,642		35,642		L	10/14/2009
350060-10-9	FOSTER LB CO CL A			2,280.000	67,967	29.810	67,967	70,806				(2,839)		(2,839)		L	10/14/2009
35137P-10-6	FOX CHASE BANCORP INC			600.000	5,712	9.520	5,712	6,209				(497)		(497)		L	10/14/2009
302563-10-1	FPIC INSURANCE GROUP INC			1,620.000	62,564	38.620	62,564	58,953				3,611		3,611		L	10/14/2009
302571-10-4	FPL GROUP INC			63,060.000	3,330,829	52.820	3,330,829	3,330,537		28,681		293		293		L	12/23/2009
353469-10-9	FRANKLIN COVEY COMPANY			2,940.000	18,522	6.300	18,522	18,395				127		127		L	10/14/2009
353514-10-2	FRANKLIN ELECTRIC, INC.			5,060.000	147,145	29.080	147,145	139,559		633		7,586		7,586		U	10/14/2009
354613-10-1	FRANKLIN RES INC			36,212.000	3,814,934	105.350	3,814,934	3,656,853	7,967	112,614		158,081	27,630	130,452		L	10/14/2009
35471R-10-6	FRANKLIN STREET PROPERTIES			14,780.000	215,936	14.610	215,936	194,333		2,808		21,602		21,602		L	10/14/2009
356108-10-0	FRED'S INC			9,120.000	93,024	10.200	93,024	118,904		274		(25,880)		(25,880)		L	10/14/2009
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD			119,459.000	9,591,363	80.290	9,591,363	7,993,982				2,839,979	79,898	2,760,081		L	12/23/2009
357023-10-0	FREIGHTCAR AMERICA INC			2,580.000	51,161	19.830	51,161	68,216		155		(17,054)		(17,054)		L	10/14/2009
G36738-10-5	FRESH DEL MONTE PRODUCE INC			9,460.000	209,066	22.100	209,066	229,896				(20,830)		(20,830)		L	10/14/2009
358748-10-1	FRISCH'S RESTAURANTS INC			520.000	12,402	23.850	12,402	13,100	68			(698)		(698)		L	10/14/2009
35906A-10-8	FRONTIER C OMMUNICATIONS CORP COM			150,338.000	1,174,140	7.810	1,174,140	1,106,196		38,823		67,944		67,944		L	10/14/2009
35914P-10-5	FRONTIER OIL			0.000		13.920				218						L	03/13/2008
302941-10-9	FTI CONSULTING INC			14,898.000	702,590	47.160	702,590	634,391				68,199	123,828	(55,629)		L	10/14/2009
35952W-10-3	FUEL SYSTEMS SOLUTIONS INC			3,000.000	123,720	41.240	123,720	110,380				13,340		13,340		L	10/14/2009
359523-10-7	FUEL TECH INC			4,120.000	33,660	8.170	33,660	45,056				(11,396)		(11,396)		L	10/14/2009
35952H-10-6	FUELCELL ENERGY INC			16,120.000	60,611	3.760	60,611	65,062				(4,451)		(4,451)		L	10/14/2009
359694-10-6	FULLER (H.B.) CO.			10,780.000	245,245	22.750	245,245	242,309				2,936		2,936		L	10/14/2009
360271-10-0	FULTON FINANCIAL CORP			40,400.000	352,288	8.720	352,288	301,066	1,212			51,222		51,222		L	10/14/2009
36102A-20-7	FUQI INTERNATIONAL INC			2,660.000	47,747	17.950	47,747	70,550				(22,803)		(22,803)		L	10/14/2009
361086-10-1	FURMANITE CORP			8,160.000	31,090	3.810	31,090	33,578				(2,488)		(2,488)		L	10/14/2009
360921-10-0	FURNITURE BRANDS			9,960.000	54,382	5.460	54,382	55,569				(1,187)		(1,187)		L	10/14/2009
36113E-10-7	FUSHI COPPERWELD INC			3,420.000	34,610	10.120	34,610	29,101				5,509		5,509		L	10/14/2009
302695-10-1	FX ENERGY INC			9,220.000	26,277	2.850	26,277	29,475				(3,198)		(3,198)		L	10/14/2009
361268-10-5	G & K SERVICES			4,300.000	108,059	25.130	108,059	91,219		323		16,840		16,840		L	10/14/2009
36268Q-10-3	GAIAM INC CL A			3,340.000	25,685	7.690	25,685	26,142				(458)		(458)		L	10/14/2009
36467W-10-9	GAMESTOP C ORP NEW CL A			25,960.000	569,562	21.940	569,562	601,264				(31,702)		(31,702)		L	12/23/2009
36471P-10-8	GANDER MOUNTAIN CO			1,300.000	6,630	5.100	6,630	6,631				(1)		(1)		L	10/14/2009
364730-10-1	GANNETT IN C COM			58,340.000	866,349	14.850	866,349	784,300	2,334			82,049		82,049		L	10/14/2009
364760-10-8	GAP INC			79,506.000	1,665,651	20.950	1,665,651	1,759,163		1,720		(93,512)	9,062	(102,574)		L	10/14/2009
365558-10-5	GARDNER DENVER INC			16,360.000	696,118	42.550	696,118	608,463		818		87,655		87,655		L	10/14/2009
G37260-10-9	GARMIN LTD			28,620.000	878,634	30.700	878,634	1,067,375		21,465		(188,741)	5,179	(193,920)		L	10/14/2009
366651-10-7	GARTNER GROUP INC NEW			12,820.000	231,273	18.040	231,273	251,603				(20,330)		(20,330)		L	10/14/2009
361448-10-3	GATX CORP.			36,380.000	1,045,925	28.750	1,045,925	1,067,125		10,186		(21,200)		(21,200)		L	10/14/2009
367905-10-6	GAYLORD ENTERTAINMENT CO NEW			7,800.000	154,050	19.750	154,050	148,734				5,316		5,316		L	10/14/2009
368682-10-0	GENCORP, INC.			10,920.000	76,440	7.000	76,440	75,863				577		577		L	10/14/2009
369300-10-8	GENERAL CABLE CORP			13,160.000	387,167	29.420	387,167	528,311				(141,144)		(141,144)		L	10/14/2009
369385-10-9	GENERAL COMMUNICATION - CL A			9,200.000	58,696	6.380	58,696	61,099				(2,403)		(2,403)		L	10/14/2009
369550-10-8	GENERAL DYNAMICS CORP			78,220.000	5,332,257	68.170	5,332,257	5,195,441				136,816		136,816		L	10/14/2009
369604-10-3	GENERAL EL EC CO COM			2,394,800.000	36,233,324	15.130	36,233,324	39,956,774	222,700			(3,723,450)		(3,723,450)		L	12/23/2009
Y2693R-10-1	GENERAL MARITIME CORP			10,740.000	75,073	6.990	75,073	89,330		1,343		(14,257)		(14,257)		L	10/14/2009
370334-10-4	GENERAL MLS INC			70,536.000	4,994,654	70.810	4,994,654	3,852,269		93,971		702,568		702,568		L	10/14/2009
370373-10-2	GENERAL MOLY INC			13,480.000	28,038	2.080	28,038	40,901				(12,863)		(12,863)		L	10/14/2009

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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
370853-10-3	GENERAL STEEL HOLDINGS INC		R	4,060.000	17,905	4.410	17,905	16,158				1,747		1,747		L	10/14/2009
371532-10-2	GENESCO, INC.			4,740.000	130,160	27.460	130,160	121,034				9,126		9,126		L	10/14/2009
371559-10-5	GENESE WYOMING INC CL A			8,040.000	262,426	32.640	262,426	260,986				1,439		1,439		L	10/14/2009
37244C-10-1	GENOMIC HEALTH			3,220.000	62,983	19.560	62,983	65,248				(2,265)		(2,265)		L	10/14/2009
37243V-10-0	GENOPTIX INC			3,740.000	132,882	35.530	132,882	134,550				(1,668)		(1,668)		L	10/14/2009
G3922B-10-7	GENPACT LTD			29,540.000	440,146	14.900	440,146	345,990				94,156		94,156		L	10/14/2009
36866T-10-3	GEN-PROBE INC			29,980.000	1,286,142	42.900	1,286,142	1,270,441				15,701	46,720	(31,019)		L	10/14/2009
371901-10-9	GENTEX CORP			31,840.000	568,344	17.850	568,344	474,416				93,928		93,928		L	10/14/2009
37247A-10-2	GENTIVA HEALTH SERVICES INC			6,560.000	177,186	27.010	177,186	164,239				12,947		12,947		L	10/14/2009
372460-10-5	GENUINE PARTS CO			36,380.000	1,380,985	37.960	1,380,985	1,399,142	14,552	5,111		(18,157)		(18,157)		L	10/14/2009
37247D-10-6	GENWORTH FINL INC			101,100.000	1,147,485	11.350	1,147,485	1,196,326				(48,841)		(48,841)		L	12/23/2009
372917-10-4	GENZYME CORP.			70,757.000	3,467,801	49.010	3,467,801	3,957,442				(489,642)	13,261	(502,902)		L	09/17/2009
36159R-10-3	GEO GROUP INC			11,240.000	245,931	21.880	245,931	232,126				13,805		13,805		L	10/14/2009
37250W-10-8	GEOEYE INC			4,240.000	118,211	27.880	118,211	114,410				3,801		3,801		L	10/14/2009
372910-30-7	GEOKINETICS INC			1,320.000	12,698	9.620	12,698	26,422					13,724	(13,724)		L	10/14/2009
372476-10-1	GEORESOURCES INC			1,720.000	23,495	13.660	23,495	20,683				2,812		2,812		L	10/14/2009
373865-10-4	GERMAN AMERICAN BANCORP			2,180.000	35,425	16.250	35,425	34,100		305		1,325		1,325		L	10/15/2009
374163-10-3	GERON CORP			19,560.000	108,558	5.550	108,558	127,486				(18,928)		(18,928)		L	10/14/2009
374297-10-9	GETTY REALTY CORP			4,280.000	100,708	23.530	100,708	108,844	2,033			(8,136)		(8,136)		L	10/14/2009
361652-20-9	GFI GROUP INC			14,820.000	67,727	4.570	67,727	116,332		741			48,604	(48,604)		L	10/14/2009
374689-10-7	GIBRALTAR INDS INC			6,000.000	94,380	15.730	94,380	88,515				5,865		5,865		L	10/14/2009
36237H-10-1	G-III APPAREL GROUP LTD			2,800.000	60,676	21.670	60,676	50,121				10,555		10,555		L	10/14/2009
375558-10-3	GILEAD SCIENCES INC			195,168.000	8,446,871	43.280	8,446,871	8,854,118				(532,829)	22,738	(555,567)		L	10/14/2009
376370-10-5	GLACIER BANCORP INC			16,460.000	225,831	13.720	225,831	239,412	2,140			(13,581)		(13,581)		L	10/14/2009
376535-10-0	GLADSTONE CAPITAL CORP			4,820.000	37,114	7.700	37,114	45,552		1,012		(8,438)		(8,438)		L	10/14/2009
376536-10-8	GLADSTONE COMMERCIAL CORP			1,860.000	24,943	13.410	24,943	26,093		698		(1,151)		(1,151)		U	10/14/2009
376546-10-7	GLADSTONE INVESTMENT CORP			5,600.000	25,536	4.560	25,536	28,203		672		(2,667)		(2,667)		L	10/14/2009
377316-10-4	GLATFELTER			9,960.000	121,014	12.150	121,014	116,760				4,254		4,254		L	10/14/2009
379302-10-2	GLIMCHER REALTY TRUST			13,940.000	37,638	2.700	37,638	49,250	322			(11,612)		(11,612)		L	10/14/2009
378967-10-3	GLOBAL CASH ACCESS HLDGS INC			8,200.000	61,418	7.490	61,418	59,495				1,923		1,923		A	10/14/2009
G3921A-17-5	GLOBAL CROSSING LTD		R	6,380.000	90,915	14.250	90,915	98,247				(7,332)		(7,332)		L	10/14/2009
379336-10-0	GLOBAL INDUSTRIES LTD			22,100.000	157,573	7.130	157,573	197,057				(39,484)		(39,484)		L	10/14/2009
G39300-10-1	GLOBAL SOURCES LIMITED		R	3,380.000	21,125	6.250	21,125	24,115				(2,990)		(2,990)		L	10/14/2009
37956X-10-3	GLOBECOMM SYSTEMS INC			4,740.000	37,067	7.820	37,067	34,343				2,724		2,724		L	10/14/2009
38011M-10-8	GMX RESOURCES INC			5,700.000	78,318	13.740	78,318	98,187				(19,869)		(19,869)		L	10/14/2009
G9456A-10-0	GOLAR LNG LTD		R	7,300.000	93,586	12.820	93,586	98,530				(4,944)		(4,944)		L	10/14/2009
38141G-10-4	GOLDMAN SA CHS GROUP INC			110,540.000	18,663,574	168.840	18,663,574	21,095,944		36,568		(2,432,370)		(2,432,370)		L	12/23/2009
382388-10-6	GOODRICH CORPORATION			32,591.000	2,093,972	64.250	2,093,972	1,685,416	8,800	8,716		408,556	6,113	402,443		L	10/14/2009
382410-40-5	GOODRICH PETROLEUM CORP			5,380.000	131,003	24.350	131,003	158,813				(27,810)		(27,810)		L	10/14/2009
382550-10-1	GOODYEAR T IRE AND RUBBER COM			63,020.000	888,582	14.100	888,582	959,690				(71,108)	13,440	(84,548)		L	10/14/2009
38259P-50-8	GOOGLE INC.			52,070.000	32,282,359	619.980	32,282,359	26,712,869				5,569,489	23,557	5,545,932		L	12/23/2009
383082-10-4	GORMAN RUPP CO			3,280.000	90,659	27.640	90,659	79,099		344		11,560		11,560		L	10/14/2009
38376A-10-3	GOVERNMENT PROPERTIES INCOME TRUST			2,800.000	64,344	22.980	64,344	66,513	1,120	1,400		(2,169)		(2,169)		L	10/14/2009
36225V-10-4	GP STRATEGIES CORP			3,480.000	26,204	7.530	26,204	28,729				(2,524)		(2,524)		L	10/14/2009
384109-10-4	GRACO, INC.			11,540.000	329,698	28.570	329,698	338,361		2,193		(8,663)		(8,663)		L	10/14/2009
384313-10-2	GRAFTECH INTERNATIONAL LTD			26,460.000	411,453	15.550	411,453	397,130				14,323		14,323		L	10/14/2009
384556-10-6	GRAHAM CORP			2,100.000	43,470	20.700	43,470	34,948	42			8,522		8,522		L	10/14/2009
384871-10-9	GRAMERCY CAPITAL CORP			9,420.000	24,398	2.590	24,398	27,042				(2,644)		(2,644)		L	10/14/2009
38500T-10-1	GRAN TIERRA ENERGY INC		I	44,700.000	256,131	5.730	256,131	218,440				37,691		37,691		L	10/14/2009
38526M-10-6	GRAND CANYON EDUCATION INC			3,560.000	67,676	19.010	67,676	65,892				1,783		1,783		L	10/14/2009
387328-10-7	GRANITE CONSTRUCTION INC			7,660.000	257,836	33.660	257,836	223,519	996			34,317		34,317		L	10/14/2009
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY			24,580.000	85,293	3.470	85,293	68,889				16,404		16,404		L	10/14/2009
390064-10-3	GREAT ATLANTIC & PACIFIC TEA CO., INC.			7,700.000	90,783	11.790	90,783	77,756				13,027		13,027		L	10/14/2009
390607-10-9	GREAT LAKES DREDGE DOCK CO			8,720.000	56,506	6.480	56,506	62,202		148		(5,696)		(5,696)		L	10/14/2009

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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
391164-10-0	GREAT PLAINS ENERGY INC			7,940.000	153,957	19.390	153,957	153,179		427		778		778		L	12/23/2009
390905-10-7	GREAT SOUTHERN BANCORP INC			2,680.000	57,245	21.360	57,245	64,715	482			(7,471)		(7,471)		L	10/14/2009
391523-10-7	GREAT WOLF RESORTS INC			7,060.000	16,732	2.370	16,732	26,356					9,624	(9,624)		L	10/14/2009
39153L-10-6	GREATBATCH INC			5,360.000	103,073	19.230	103,073	116,513				(13,440)		(13,440)		L	10/14/2009
393122-10-6	GREEN MOUNTAIN COFFEE ROASTE			11,040.000	899,429	81.470	899,429	802,436				96,993		96,993		L	10/14/2009
393222-10-4	GREEN PLAINS RENEWABLE ENERG			2,140.000	31,822	14.870	31,822	15,591				16,231		16,231		L	10/14/2009
393657-10-1	GREENBRIER COMPANIES INC			3,700.000	38,406	10.380	38,406	42,518				(4,112)		(4,112)		L	10/14/2009
395259-10-4	GREENHILL CO			8,540.000	685,250	80.240	685,250	711,288		5,778		(26,039)	16,555	(42,594)		L	10/14/2009
G4095J-10-9	GREENLIGHT CAPITAL RE LTD A			6,300.000	148,491	23.570	148,491	124,528				23,963		23,963		L	10/14/2009
397624-10-7	GREIF INC.			7,020.000	378,940	53.980	378,940	401,211	2,668	629		(22,272)		(22,272)		L	10/14/2009
398231-10-0	GRIFFIN LAND & NURSERIES			800.000	23,304	29.130	23,304	25,718		80		(2,414)		(2,414)		L	10/14/2009
398905-10-9	GROUP 1 AUTOMOTIVE			5,380.000	152,523	28.350	152,523	171,548				(19,025)		(19,025)		L	10/14/2009
36227K-10-6	GSE SYSTEMS INC			4,060.000	22,249	5.480	22,249	24,414				(2,166)		(2,166)		L	10/14/2009
36238G-10-2	GSI COMERCE INC			6,300.000	159,957	25.390	159,957	126,895				33,062		33,062		L	10/14/2009
36241U-10-6	GSI TECHNOLOGY INC			3,720.000	16,666	4.480	16,666	15,506				1,160		1,160		L	10/14/2009
3623E0-20-9	GT SOLAR INTERNATIONAL INC			7,020.000	39,031	5.560	39,031	39,377				(346)		(346)		L	10/14/2009
40052B-10-8	GTX US			4,220.000	17,724	4.200	17,724	45,484					27,760	(27,760)		L	10/14/2009
40075T-10-2	GUARANTY BANCORP			11,500.000	15,180	1.320	15,180	19,732				(4,552)		(4,552)		L	10/14/2009
402307-10-2	GULF ISLAND FABRICATION			2,600.000	54,678	21.030	54,678	48,715		26		5,963		5,963		L	10/14/2009
402629-10-9	GULFMARK OFFSHORE INC			4,940.000	139,851	28.310	139,851	167,489				(27,638)		(27,638)		L	10/14/2009
402635-30-4	GULFPORT ENERGY CORP			6,360.000	72,822	11.450	72,822	55,579				17,243		17,243		L	10/14/2009
403777-10-5	GYMBOREE CORP			6,360.000	276,596	43.490	276,596	297,375				(20,779)		(20,779)		L	10/14/2009
404030-10-8	H E EQUIPMENT SERVICES			5,700.000	59,793	10.490	59,793	68,243				(8,450)		(8,450)		L	10/14/2009
093671-10-5	H&R BLOCK INC			52,220.000	1,181,216	22.620	1,181,216	1,060,652	1,857			120,564		120,564		L	12/23/2009
404609-10-9	HACKETT GROUP INC/THE			8,340.000	23,185	2.780	23,185	27,074				(3,889)		(3,889)		L	10/14/2009
405024-10-0	HAEMONETICS CORP			5,480.000	302,222	55.150	302,222	303,890				(1,668)		(1,668)		L	10/14/2009
405217-10-0	HAIN CELESTIAL GROUP INC			9,640.000	163,976	17.010	163,976	183,466				(19,489)		(19,489)		L	10/14/2009
406216-10-1	HALLIBURTON CO			302,699.000	9,108,213	30.090	9,108,213	7,655,199		66,287		2,313,008		2,313,008		L	09/17/2009
40624Q-20-3	HALLMARK FINL SERVICES INC			2,060.000	16,398	7.960	16,398	17,295				(898)		(898)		L	10/14/2009
40637H-10-9	HALOZYME THERAPEUTICS INC			14,720.000	86,406	5.870	86,406	109,864				(23,458)		(23,458)		L	10/14/2009
409321-10-6	HAMPTON ROADS BANKSHARES INC			4,040.000	6,989	1.730	6,989	10,677					3,688	(3,688)		L	10/14/2009
410120-10-9	HANCOCK HLDG CO			6,340.000	277,629	43.790	277,629	235,739		1,522		41,890		41,890		L	10/14/2009
410345-10-2	HANESBRANDS, INC			25,020.000	603,232	24.110	603,232	592,771				10,461		10,461		L	10/14/2009
41043F-20-8	HANGER ORTHOPEDIC GROUP			5,940.000	82,150	13.830	82,150	84,720				(2,570)		(2,570)		L	10/14/2009
410867-10-5	HANOVER INS GROUP INC CO			22,120.000	982,792	44.430	982,792	958,785		16,590		24,007		24,007		L	10/14/2009
411307-10-1	HANSEN MEDICAL INC			5,560.000	16,847	3.030	16,847	19,303				(2,456)		(2,456)		L	10/14/2009
411310-10-5	HANSEN NATURAL CORP.			40,060.000	1,538,304	38.400	1,538,304	1,508,196				30,108		30,108		L	10/14/2009
41145W-10-9	HARBIN ELECTRIC INC		R	3,340.000	68,604	20.540	68,604	66,572				2,032		2,032		L	10/14/2009
41146A-10-6	HARBINGER GROUP INC			2,540.000	17,831	7.020	17,831	17,970				(139)		(139)		L	10/14/2009
412822-10-8	HARLEY DAVIDSON INC			56,920.000	1,434,384	25.200	1,434,384	1,489,579		5,692		(55,195)		(55,195)		L	10/14/2009
412824-10-4	HARLEYSVILLE GROUP INC			2,820.000	89,648	31.790	89,648	95,929		917		(6,281)		(6,281)		L	10/14/2009
412850-10-9	HARLEYSVILLE NATIONAL CORP			9,920.000	63,885	6.440	63,885	57,148				6,737		6,737		L	10/14/2009
413086-10-9	HARMAN INTERNATIONAL			16,808.000	592,986	35.280	592,986	331,013				261,974	16,844	245,130		L	10/14/2009
413160-10-2	HARMONIC LIGHTWAVES INC.			20,920.000	132,424	6.330	132,424	140,802				(8,378)		(8,378)		L	10/14/2009
413833-10-4	HARRIS AND HARRIS GROUP INC			6,120.000	27,968	4.570	27,968	30,930				(2,962)		(2,962)		L	10/14/2009
413875-10-5	HARRIS CORP.			45,821.000	2,178,789	47.550	2,178,789	1,218,745		29,562		728,353	12,089	716,264		L	10/14/2009
41457P-10-6	HARRIS STR ATEX NETWORKS COM CL A			13,000.000	89,830	6.910	89,830	94,961				(5,131)		(5,131)		L	10/14/2009
415864-10-7	HARSCO CORP.			16,620.000	535,663	32.230	535,663	599,909				(64,246)		(64,246)		L	10/14/2009
416196-10-3	HARTE HANKS COMMUNICATIONS			8,500.000	91,630	10.780	91,630	117,909		638		(26,279)		(26,279)		L	10/14/2009
416515-10-4	HARTFORD FINANCIAL SVCS GRP			74,340.000	1,729,148	23.260	1,729,148	2,029,277	3,291	15,119		(300,128)		(300,128)		L	12/23/2009
416906-10-5	HARVARD BIOSCIENCE INC			5,560.000	19,849	3.570	19,849	21,945				(2,096)		(2,096)		L	10/14/2009
41754V-10-3	HARVEST NATURAL RESOURCES IN			7,240.000	38,300	5.290	38,300	39,988				(1,688)		(1,688)		L	10/14/2009
418056-10-7	HASBRO INC COM			33,980.000	1,089,399	32.060	1,089,399	967,699		6,796		121,699		121,699		L	10/14/2009
41902R-10-3	HATTERAS FINANCIAL CORP			8,220.000	229,831	27.960	229,831	232,081	9,864			(2,250)		(2,250)		L	10/14/2009

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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
419596-10-1	HAVERTY FURNITURE			4,200.000	57,666	13.730	57,666	53,915		95		3,751		3,751		L	10/14/2009
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.			50,180.000	1,048,762	20.900	1,048,762	935,827		15,556		112,935		112,935		L	10/14/2009
419879-10-1	HAWAIIAN HOLDINGS INC			11,540.000	80,780	7.000	80,780	100,703				(19,923)		(19,923)		L	10/14/2009
420089-10-4	HAWK CORP - CLASS A			1,100.000	19,371	17.610	19,371	17,964				1,407		1,407		L	10/14/2009
420261-10-9	HAWKINS INC			2,020.000	44,097	21.830	44,097	45,578				(1,481)		(1,481)		L	10/14/2009
420877-20-1	HAYN INTERNATIONAL			2,640.000	87,041	32.970	87,041	85,846		528		1,195		1,195		L	10/14/2009
404132-10-2	HCC INSURANCE HOLDINGS INC			23,440.000	655,617	27.970	655,617	666,144	3,164			(10,527)		(10,527)		L	12/23/2009
40414L-10-9	HCP INC COM			57,100.000	1,743,834	30.540	1,743,834	1,730,012		22,830		13,822		13,822		L	10/14/2009
42210P-10-2	HEADWATERS INC			11,220.000	73,154	6.520	73,154	51,177				21,978		21,978		L	10/14/2009
42217K-10-6	HEALTH CAR E REIT INC COM			23,220.000	1,029,110	44.320	1,029,110	1,031,732		15,790		(2,622)		(2,622)		L	10/14/2009
422180-10-2	HEALTH GRADES INC			5,600.000	24,024	4.290	24,024	26,873				(2,849)		(2,849)		L	10/14/2009
421933-10-2	HEALTH MANAGEMENT A			87,180.000	633,799	7.270	633,799	723,635				(89,836)		(89,836)		L	10/14/2009
42222G-10-8	HEALTH NET INC			32,396.000	754,503	23.290	754,503	511,229				243,273	9,393	233,880		L	10/14/2009
421946-10-4	HEALTHCARE REALTY TRUST INC			13,740.000	294,860	21.460	294,860	296,222		5,290		(1,362)		(1,362)		L	10/14/2009
421906-10-8	HEALTHCARE SERVICES GROUP INC			9,440.000	202,582	21.460	202,582	192,952		1,888		9,631		9,631		L	10/14/2009
421924-30-9	HEALTHSOUTH CORP			19,640.000	368,643	18.770	368,643	333,122				35,521		35,521		L	10/14/2009
42224N-10-1	HEALTHSPRING INC			11,500.000	202,515	17.610	202,515	158,360				44,155		44,155		L	10/14/2009
422245-10-0	HEALTHWAYS INC			7,620.000	139,751	18.340	139,751	124,074				15,677		15,677		L	10/14/2009
422347-10-4	HEARTLAND EXPRESS INC			10,620.000	162,167	15.270	162,167	158,646		212		3,522		3,522		L	10/14/2009
422340-10-2	HEARTLAND FINANCIAL USA INC			3,440.000	49,364	14.350	49,364	52,515		344		(3,151)		(3,151)		L	10/14/2009
42235N-10-8	HEARTLAND PAYMENT SYSTEMS INC			8,240.000	108,191	13.130	108,191	116,713		82		(8,522)		(8,522)		L	10/14/2009
422368-10-0	HEARTWARE INTERNATIONAL INC			980.000	34,761	35.470	34,761	33,992				769		769		L	10/14/2009
422680-10-8	HECKMANN CORP			21,860.000	109,081	4.990	109,081	99,277				9,804		9,804		L	10/14/2009
422704-10-6	HECLA MINING CO.			47,820.000	295,528	6.180	295,528	235,614				59,914		59,914		L	10/14/2009
422806-10-9	HEICO CORP			5,080.000	225,196	44.330	225,196	208,399				16,797		16,797		L	10/14/2009
422819-10-2	HEIDRICK & STRUGGLES			3,820.000	119,337	31.240	119,337	93,554		497		25,783		25,783		L	10/14/2009
G4388N-10-6	HELEN OF TROY LTD			6,680.000	163,393	24.460	163,393	159,250				4,143		4,143		L	10/14/2009
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP			6,680.000	78,490	11.750	78,490	105,648				(27,158)		(27,158)		L	10/14/2009
423452-10-1	HELMERICH & PAYNE, INC.			5,820.000	232,102	39.880	232,102	245,964		11		(13,862)		(13,862)		L	12/23/2009
42366C-10-3	HEMISPHERX BIOPHARMA INC			25,680.000	14,381	0.560	14,381	46,535					32,154	(32,154)		L	10/14/2009
426281-10-1	HENRY JACK & ASSOCIATES			18,680.000	431,882	23.120	431,882	453,188		1,588		(21,306)		(21,306)		L	10/14/2009
G4412G-10-1	HERBALIFE LTD			26,360.000	1,069,425	40.570	1,069,425	976,788		5,272		92,637		92,637		L	10/14/2009
427093-10-9	HERCULES OFFSHORE INC			21,080.000	100,762	4.780	100,762	107,011				(6,248)		(6,248)		L	10/14/2009
427096-50-8	HERCULES TECHNOLOGY GROWTH			8,220.000	85,406	10.390	85,406	87,494		2,795		(2,088)		(2,088)		L	10/14/2009
42722X-10-6	HERITAGE FINANCIAL CORP			1,620.000	22,324	13.780	22,324	22,171				153		153		L	10/15/2009
42725U-10-9	HERITAGE FINANCIAL GROUP			260.000	1,885	7.250	1,885	2,245		21		(360)		(360)		L	10/14/2009
42726M-10-6	HERITAGE-CRYSTAL CLEAN INC			160.000	1,674	10.460	1,674	2,061				(387)		(387)		L	10/14/2009
427398-10-2	HERLEY INDUSTRIES INC			2,840.000	39,448	13.890	39,448	36,814				2,633		2,633		L	10/14/2009
427825-10-4	HERSHA HOSPITALITY TRUST			9,500.000	29,830	3.140	29,830	30,830	475			(1,000)		(1,000)		L	10/14/2009
427866-10-8	HERSHEY COMPANY			34,075.000	1,219,544	35.790	1,219,544	1,333,034		11,486		(113,490)	3,385	(116,875)		L	10/28/2009
42809H-10-7	HESS CORP			45,870.000	2,775,135	60.500	2,775,135	2,665,207	3,953	1,154		109,928	29,322	80,607		L	12/23/2009
428236-10-3	HEWLETT-PACKARD CO			536,021.000	27,610,442	51.510	27,610,442	25,106,632	40,355	22,450		2,503,810	66	2,503,744		L	12/23/2009
428291-10-8	HEXCEL CORP.			21,500.000	279,070	12.980	279,070	249,340				29,730		29,730		L	10/14/2009
42833L-10-8	HHGREGG INC			2,840.000	62,565	22.030	62,565	53,046				9,519		9,519		L	10/14/2009
428567-10-1	HIBBETT SPORTS INC			6,560.000	144,254	21.990	144,254	129,040				15,215		15,215		L	10/14/2009
429060-10-6	HICKORYTECH CORP			2,520.000	22,252	8.830	22,252	23,285		328		(1,034)		(1,034)		L	10/14/2009
431284-10-8	HIGHWOODS PROPERTIES			16,440.000	548,274	33.350	548,274	514,379		5,428		33,895		33,895		L	10/14/2009
431466-10-1	HILL INTERNATIONAL INC			5,580.000	34,819	6.240	34,819	43,218				(8,398)		(8,398)		L	10/14/2009
431475-10-2	HILL ROM HOLDINGS INC			27,680.000	664,043	23.990	664,043	613,652		2,837		50,391		50,391		L	10/14/2009
431571-10-8	HILLENBRAND INC			26,940.000	507,550	18.840	507,550	563,224		5,051		(55,674)		(55,674)		L	10/14/2009
432748-10-1	HILLTOP HOLDINGS INC			8,260.000	96,146	11.640	96,146	105,895				(9,748)		(9,748)		L	10/14/2009
42840B-10-1	HI-TECH PHARMACAL CO INC			1,820.000	51,051	28.050	51,051	45,641				5,410		5,410		L	10/14/2009
43365Y-10-4	HITTITE MICROWAVE CORP			4,560.000	185,820	40.750	185,820	170,704				15,116		15,116		L	10/14/2009
423074-10-3	HJ HEINZ CO			55,020.000	2,352,655	42.760	2,352,655	2,272,246	23,108	63,303		249,755	2,512	247,243		L	10/14/2009

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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
40425J-10-1	HMS HLDGS CORP			5,720.000	278,507	48.690	278,507	229,334				49,173		49,173		L	10/14/2009
404251-10-0	HNI CORP			10,300.000	284,589	27.630	284,589	238,685		2,215		45,904		45,904		L	10/14/2009
435758-30-5	HOLLY CORP			1,160.000	29,731	25.630	29,731	32,106	174			(2,375)		(2,375)		L	10/14/2009
43689E-10-7	HOME BANCORP INC			1,500.000	18,285	12.190	18,285	18,479				(194)		(194)		L	10/14/2009
436893-20-0	HOME BANCSHARES INC			4,120.000	99,168	24.070	99,168	93,250		247		5,919		5,919		L	10/14/2009
437076-10-2	HOME DEPOT INC			401,022.000	11,601,566	28.930	11,601,566	11,238,250		344,830		2,294,679	24,066	2,270,613		L	09/17/2009
437080-10-4	HOME DIAGNOSTICS INC			2,220.000	13,542	6.100	13,542	15,384				(1,842)		(1,842)		L	10/14/2009
43710G-10-5	HOME FEDERAL BANCORP INC/MD			3,600.000	47,916	13.310	47,916	41,990		198		5,926		5,926		L	10/15/2009
437306-10-3	HOME PROPERTIES INC			7,480.000	356,871	47.710	356,871	319,083		3,235		37,788		37,788		L	10/14/2009
438516-10-6	HONEYWELL INTERNATIONAL INC			164,377.000	6,443,578	39.200	6,443,578	5,700,665		81,994		742,914	16,328	726,585		L	12/23/2009
439038-10-0	HOOKER FURNITURE CORP			2,720.000	33,646	12.370	33,646	37,302		272		(3,655)		(3,655)		L	10/14/2009
440327-10-4	HORACE MANN EDUCATORS			9,060.000	113,250	12.500	113,250	131,275		725		(18,025)		(18,025)		L	10/14/2009
44044K-10-1	HORIZON LINES INC			6,600.000	36,762	5.570	36,762	38,956		726		(2,194)		(2,194)		L	10/14/2009
440452-10-0	HORMEL FOODS CORP			10,295.000	395,843	38.450	395,843	336,149		3,507		59,694	3,351	56,342		L	09/17/2009
440543-10-6	HORNBECK OFFSHORE SERVICES INC			4,920.000	114,538	23.280	114,538	143,928				(29,390)		(29,390)		L	10/14/2009
440694-30-5	HORSEHEAD HOLDING CORP			9,500.000	121,125	12.750	121,125	118,140				2,985		2,985		L	10/14/2009
44106M-10-2	HOSPITALITY PROPERTY TRUST			30,835.000	731,098	23.710	731,098	625,771				105,327	2,332	102,995		L	10/14/2009
44107P-10-4	HOST HOTELS & RESORTS INC			816,435.000	9,527,796	11.670	9,527,796	6,830,756		194,490		2,697,040	84,150	2,612,890		L	12/23/2009
441339-10-8	HOT TOPIC			9,660.000	61,438	6.360	61,438	84,717				(23,280)		(23,280)		L	10/14/2009
44244K-10-9	HOUSTON WIRE AND CABLE CO			3,880.000	46,172	11.900	46,172	48,604		330		(2,432)		(2,432)		L	10/14/2009
442487-20-3	HOVNANIAN ENTRPRS INC- CL A			12,900.000	49,536	3.840	49,536	55,768				(6,232)		(6,232)		L	10/14/2009
40426A-20-8	HQ SUSTAINABLE MARITIME INDUSTRIES INC			3,000.000	21,120	7.040	21,120	24,566				(3,446)		(3,446)		L	10/14/2009
40426W-10-1	HRPT PROPERTIES TRUST			40,720.000	263,458	6.470	263,458	285,410	3,901	3,901		(21,952)		(21,952)		L	10/14/2009
404303-10-9	HSN INC DE L COM			8,720.000	176,057	20.190	176,057	144,557				31,500		31,500		L	10/14/2009
443320-10-6	HUB GROUP INC			8,080.000	216,786	26.830	216,786	207,410				9,376		9,376		L	10/14/2009
443510-20-1	HUBBELL, INC. CLASS B			13,400.000	633,820	47.300	633,820	584,002	4,690			49,818		49,818		L	10/14/2009
443683-10-7	HUDSON CITY BANCORP			234,504.000	3,219,740	13.730	3,219,740	4,083,619		135,184		(494,879)	4,125	(499,004)		L	09/17/2009
444398-10-1	HUGHES COMMUNICATIONS INC			1,940.000	50,498	26.030	50,498	60,218				(9,720)		(9,720)		L	10/14/2009
444903-10-8	HUMAN GENOME SCIENCES INC			35,740.000	1,093,644	30.600	1,093,644	681,069				412,575		412,575		L	10/14/2009
444859-10-2	HUMANA INC COM			36,466.000	1,600,493	43.890	1,600,493	1,175,946				424,547		424,547		L	10/14/2009
446150-10-4	HUNTINGTON BANCSHARES INC			154,480.000	563,852	3.650	563,852	716,123	1,545			(152,271)		(152,271)		L	10/14/2009
447011-10-7	HUNTSMAN			45,080.000	508,953	11.290	508,953	442,536		3,966		66,417		66,417		L	12/23/2009
447324-10-4	HURCO CO.			1,540.000	22,792	14.800	22,792	26,535				(3,743)		(3,743)		L	10/14/2009
447462-10-2	HURON CONSULTING GR INC			4,720.000	108,749	23.040	108,749	122,635				(13,886)		(13,886)		L	10/14/2009
465754-20-8	I2 TECHNOLOGIES INC			3,540.000	67,685	19.120	67,685	58,602				9,083		9,083		L	10/14/2009
44919P-50-8	IAC/INTERACTIVE CORP			5,760.000	117,965	20.480	117,965	109,867				8,098		8,098		L	12/23/2009
450732-20-1	IBASIS INC			5,840.000	17,520	3.000	17,520	13,464				4,056		4,056		L	10/14/2009
450828-10-8	IBERIABANK CORP			5,240.000	281,964	53.810	281,964	237,844	1,782			44,120		44,120		L	10/14/2009
44925C-10-3	ICF INTERNATIONAL INC			1,940.000	51,992	26.800	51,992	58,558				(6,566)		(6,566)		L	10/14/2009
449293-10-9	ICO INC			6,260.000	45,761	7.310	45,761	28,641		313		17,120		17,120		L	10/14/2009
451055-10-7	ICONIX BRAND GROUP INC			15,820.000	200,123	12.650	200,123	216,813				(16,690)		(16,690)		L	10/14/2009
44929Y-10-1	ICT GROUP INC			2,040.000	33,313	16.330	33,313	32,541				773		773		L	10/14/2009
44930G-10-7	ICU MEDICAL			2,860.000	104,218	36.440	104,218	102,772				1,447		1,447		L	10/14/2009
44934T-10-5	ICX TECHNOLOGIES INC			1,840.000	17,517	9.520	17,517	11,003				6,514		6,514		L	10/14/2009
451107-10-6	IDACORP INC			10,840.000	346,338	31.950	346,338	313,777		3,252		32,561		32,561		L	10/14/2009
45166R-20-4	IDENIX PHARMACEUTICALS INC		R	6,560.000	14,104	2.150	14,104	18,865				(4,761)		(4,761)		L	10/14/2009
45168K-30-6	IDERA PHARMACEUTICALS INC			4,660.000	24,092	5.170	24,092	38,788					14,696	(14,696)		L	10/14/2009
45167R-10-4	IDEX CORP			25,260.000	786,849	31.150	786,849	741,371				45,478		45,478		L	10/14/2009
45169U-10-5	IGATE CORP			5,160.000	51,600	10.000	51,600	44,278				7,322		7,322		L	10/14/2009
451734-10-7	IHS INC CL A			9,596.000	525,957	54.810	525,957	495,773				30,381		30,381		L	12/23/2009
902104-10-8	II VI INC			5,240.000	166,632	31.800	166,632	149,237				17,395		17,395		L	10/14/2009
452308-10-9	ILLINOIS TOOL WKS INC			176,709.000	8,480,265	47.990	8,480,265	8,581,014	54,780	194,586		2,088,025	37,033	2,050,992		L	09/22/2009
452327-10-9	ILLUMINA INC			62,658.000	1,920,468	30.650	1,920,468	2,207,727				40,465		40,465		L	12/23/2009
45245A-10-7	IMATION CORP			6,580.000	57,378	8.720	57,378	63,575				(6,197)		(6,197)		L	10/14/2009

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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
45247Q-10-0	IMERGENT INC			1,640.000	9,955	6.070	9,955	12,388	33			(2,433)		(2,433)		L	10/14/2009
452521-10-7	IMMERSION CORP			5,860.000	26,780	4.570	26,780	27,993				(1,212)		(1,212)		L	10/14/2009
452526-10-6	IMMUCOR INC			15,240.000	308,458	20.240	308,458	280,747				27,711		27,711		L	10/14/2009
45253H-10-1	IMMUNOGEN INC			13,060.000	102,652	7.860	102,652	101,259				1,392		1,392		L	10/14/2009
452907-10-8	IMMUNOMEDICS INC			14,360.000	46,096	3.210	46,096	64,418				(18,322)		(18,322)		L	10/14/2009
45256B-10-1	IMPAX LABORATORIES			13,240.000	180,064	13.600	180,064	128,432				51,632		51,632		L	10/14/2009
453096-20-8	IMPERIAL SUGAR CO			2,920.000	50,925	17.440	50,925	37,893		58		13,032		13,032		L	10/14/2009
449934-10-8	IMS HEALTH INC			37,240.000	784,274	21.060	784,274	638,015		991		146,260		146,260		L	12/23/2009
45336E-10-9	INCONTACT INC			6,740.000	19,748	2.930	19,748	18,182				1,566		1,566		L	10/14/2009
45337C-10-2	INCYTE CORPORATION			15,580.000	141,934	9.110	141,934	99,383				42,551		42,551		L	10/14/2009
453440-30-7	INDEPENDENCE HOLDING CO			1,680.000	9,744	5.800	9,744	10,135				(391)		(391)		L	10/14/2009
453836-10-8	INDEPENDENT BANK CORP MA			5,760.000	120,326	20.890	120,326	129,802	1,037			(9,476)		(9,476)		L	10/14/2009
45667G-10-3	INFINERA CORP			18,440.000	163,563	8.870	163,563	150,815				12,748		12,748		U	10/14/2009
45665G-30-3	INFINITY PHARMACEUTICALS INC			3,740.000	23,113	6.180	23,113	23,218				(104)		(104)		L	10/14/2009
45665Q-10-3	INFINITY PROPERTY & CASUALTY CORP			3,020.000	122,733	40.640	122,733	128,555		362		(5,822)		(5,822)		L	10/14/2009
45670G-10-8	INFOGROUP INC			7,680.000	61,594	8.020	61,594	55,679				5,914		5,914		L	10/14/2009
45666Q-10-2	INFORMATICA CORP			19,060.000	492,892	25.860	492,892	443,410				49,482		49,482		L	10/14/2009
45675Y-10-4	INFORMATION SERVICES GROUP			4,940.000	15,660	3.170	15,660	19,094				(3,434)		(3,434)		L	10/15/2009
45678T-30-0	INFOSPACE INC			8,120.000	69,588	8.570	69,588	63,485				6,103		6,103		L	10/14/2009
457030-10-4	INGLES MARKETS INC CL A			3,000.000	45,390	15.130	45,390	48,899				(3,509)		(3,509)		L	10/14/2009
457153-10-4	INGRAM MICRO			34,436.000	600,908	17.450	600,908	608,036				(7,128)	3,606	(10,734)		L	10/14/2009
457461-20-0	INLAND REAL ESTATE CORP			16,040.000	130,726	8.150	130,726	132,759	762	1,524		(2,033)		(2,033)		L	10/14/2009
45773Y-10-5	INNERWORKINGS INC			5,640.000	33,276	5.900	33,276	29,121				4,155		4,155		L	10/14/2009
457642-20-5	INNODATA ISOGEN INC			4,880.000	27,035	5.540	27,035	38,162					11,127	(11,127)		L	10/14/2009
45774N-10-8	INNOPHOS HOLDINGS INC			3,660.000	84,143	22.990	84,143	76,366				7,778		7,778		L	10/14/2009
45768S-10-5	INNOSPEC INC		R	5,220.000	52,670	10.090	52,670	78,993					26,323	(26,323)		L	10/14/2009
45765U-10-3	INSIGHT ENTERPRISES INC			10,120.000	115,570	11.420	115,570	139,810				(24,240)		(24,240)		L	10/14/2009
457667-10-3	INSITUFORM TECHNOLOGIES CL A			8,400.000	190,848	22.720	190,848	161,676				29,172		29,172		L	10/14/2009
457669-20-8	INSMED INC			27,280.000	21,006	0.770	21,006	22,323				(1,318)		(1,318)		L	10/14/2009
457733-10-3	INSPIRE PHARMACEUTICALS INC			13,780.000	76,066	5.520	76,066	74,247				1,819		1,819		L	10/14/2009
45774W-10-8	INSTEEL INDS INC			3,680.000	47,840	13.000	47,840	44,575	110			3,265		3,265		L	10/14/2009
45784P-10-1	INSULET CORP			5,720.000	81,682	14.280	81,682	63,462				18,219		18,219		L	10/14/2009
457985-20-8	INTEGRA LIFE SCIENCES			4,160.000	153,005	36.780	153,005	133,968				19,037		19,037		L	10/14/2009
45810H-10-7	INTEGRAL SYSTEMS INC/MD			3,620.000	31,349	8.660	31,349	27,288				4,062		4,062		L	10/14/2009
45811E-30-1	INTEGRATED ELECTRICAL SERVIC			1,320.000	7,722	5.850	7,722	9,458				(1,736)		(1,736)		L	10/14/2009
45822P-10-5	INTEGRYS E NERGY GROUP INC COM			13,800.000	579,462	41.990	579,462	485,574		9,384		93,888		93,888		L	10/14/2009
458140-10-0	INTEL CORP			1,232,070.000	25,134,228	20.400	25,134,228	21,748,335		340,401		3,385,893	25,445	3,360,448		L	12/23/2009
45816W-50-4	INTELLON CORP			4,700.000	34,451	7.330	34,451	34,283				168		168		L	10/14/2009
458334-10-9	INTER PARFUMS INC			3,300.000	40,161	12.170	40,161	41,896	109			(1,735)		(1,735)		L	10/14/2009
45841N-10-7	INTERACTIVE BKRS GRP A			10,860.000	192,439	17.720	192,439	216,271				(23,832)		(23,832)		L	12/23/2009
45840J-10-7	INTERACTIVE DATA CORP		R	6,520.000	164,956	25.300	164,956	172,177		1,304		(7,221)		(7,221)		L	10/14/2009
45839M-10-3	INTERACTIVE INTELLIGENCE INC			2,920.000	53,845	18.440	53,845	67,841				(13,996)		(13,996)		L	10/14/2009
45865V-10-0	INTERCONTINENTALEXC			15,723.000	1,765,693	112.300	1,765,693	1,507,854				258,112	127,284	130,828		L	12/23/2009
45867G-10-1	INTERDIGITAL INC			9,620.000	255,315	26.540	255,315	231,967				23,348		23,348		L	10/14/2009
458665-10-6	INTERFACE INC			10,840.000	90,080	8.310	90,080	94,541		27		(4,461)		(4,461)		L	10/14/2009
458743-10-1	INTERLINE BRANDS INC			7,100.000	122,617	17.270	122,617	117,434				5,183		5,183		L	10/14/2009
458786-10-0	INTERMEC INC			13,540.000	174,124	12.860	174,124	194,716				(20,592)		(20,592)		L	10/14/2009
45884X-10-3	INTERMUNE INC			8,300.000	108,232	13.040	108,232	113,877				(5,645)		(5,645)		L	10/14/2009
45885A-30-0	INTERNAP NETWORK SERVICES			11,600.000	54,520	4.700	54,520	38,216				16,304		16,304		L	10/14/2009
459044-10-3	INTERNATIONAL BANCSHARES CRP			12,840.000	243,061	18.930	243,061	215,557		2,183		27,504		27,504		L	10/14/2009
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP			294,357.000	38,531,331	130.900	38,531,331	36,538,511		176,718		1,992,821	46,209	1,946,611		L	12/23/2009
45928H-10-6	INTERNATIONAL COAL GRP INC			20,380.000	78,667	3.860	78,667	95,774				(17,107)		(17,107)		L	10/14/2009
460146-10-3	INTERNATIONAL PAPER CO			104,662.000	2,802,848	26.780	2,802,848	2,543,470		2,381		259,378	10,589	248,788		L	12/23/2009
460254-10-5	INTERNATIONAL RECTIFIER CORP			12,740.000	281,809	22.120	281,809	264,953				16,856		16,856		L	10/14/2009

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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
460321-20-1	INTERNATIONAL SHIPHOLDING CORP			1,180.000	36,663	31.070	36,663	38,757		590		(2,094)		(2,094)		L	10/14/2009
460335-20-1	INTERNATIONAL SPEEDWAY			400.000	11,380	28.450	11,380	10,906				474		474		L	10/14/2009
460608-10-2	INTERNET BRANDS INC CL A			6,080.000	47,606	7.830	47,606	51,938				(4,331)		(4,331)		L	10/14/2009
46059C-20-5	INTERNET CAPITAL GROUP INC			7,960.000	52,934	6.650	52,934	66,569				(13,635)		(13,635)		L	10/14/2009
460690-10-0	INTERPUBLIC GROUP OF COS INC			104,347.000	770,081	7.380	770,081	622,314				147,767	27,365	120,403		L	10/14/2009
46069S-10-9	INTERSIL CORP			32,700.000	501,618	15.340	501,618	480,235		3,924		21,383		21,383		L	10/14/2009
46113M-10-8	INTERVAL LEISURE GROUP			8,720.000	108,738	12.470	108,738	113,196				(4,458)		(4,458)		L	10/14/2009
461148-10-8	INTEVAC INC			4,720.000	54,138	11.470	54,138	61,896				(7,757)		(7,757)		L	10/14/2009
459028-10-6	INTL ASSETS HLDNG CORP			2,940.000	42,748	14.540	42,748	57,453				(14,706)		(14,706)		L	10/14/2009
46121Y-10-2	INTREPID POTASH INC			21,560.000	628,905	29.170	628,905	551,112				77,793		77,793		L	10/14/2009
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM			29,480.000	1,212,807	41.140	1,212,807	1,143,193		7,370		69,614		69,614		L	10/14/2009
461202-10-3	INTUIT INC.			79,084.000	2,428,670	30.710	2,428,670	2,324,961				103,709	4,044	99,665		L	10/14/2009
46120E-60-2	INTUITIVE SURGICAL INC			8,440.000	2,560,021	303.320	2,560,021	2,196,844				363,177		363,177		L	12/23/2009
461203-10-1	INVACARE CORP			6,580.000	164,105	24.940	164,105	147,058	82			17,047		17,047		L	10/14/2009
46122E-10-5	INVENTIV HEALTH INC			7,600.000	122,892	16.170	122,892	134,984				(12,092)		(12,092)		L	10/14/2009
46126P-10-6	INVERNESS MEDICAL INNOVATION			30,026.000	1,246,379	41.510	1,246,379	1,132,542				113,837	5,972	107,866		L	10/14/2009
46131B-10-0	INVESCO MORTGAGE CAPITAL INC			2,120.000	48,251	22.760	48,251	44,621	2,226	1,293		3,630		3,630		L	10/14/2009
46145F-10-5	INVESTMENT TECHNOLOGY GROUP			19,820.000	390,454	19.700	390,454	555,017					164,563	(164,563)		L	10/14/2009
46146P-10-2	INVESTORS BANCORP INC			11,200.000	122,528	10.940	122,528	122,679				(151)		(151)		L	10/14/2009
461730-10-3	INVESTORS REAL ESTATE TRUST			14,080.000	126,720	9.000	126,720	118,511	2,415			8,209		8,209		L	10/14/2009
462044-10-8	ION GEOPHYSICAL CORP			23,520.000	139,238	5.920	139,238	89,573				49,666		49,666		L	10/14/2009
462594-20-1	IOWA TELECOMMUNICATIONS SERV			7,100.000	118,996	16.760	118,996	87,721	2,876			31,275		31,275		L	10/14/2009
46261V-10-8	IPASS INC			11,940.000	12,418	1.040	12,418	16,263		1,910		(3,846)		(3,846)		L	10/14/2009
44984A-10-5	IPC THE HOSPITALIST CO			3,540.000	117,705	33.250	117,705	114,042				3,663		3,663		L	10/14/2009
44980Y-30-5	IPCS INC			3,980.000	95,480	23.990	95,480	73,106				22,374		22,374		U	10/14/2009
44980X-10-9	IPG PHOTONICS CORP			4,820.000	80,687	16.740	80,687	74,370				6,317		6,317		L	10/14/2009
46270W-10-5	IRIS INTERNATIONAL INC			3,760.000	46,474	12.360	46,474	41,033				5,440		5,440		L	10/14/2009
462726-10-0	IROBOT			4,560.000	80,256	17.600	80,256	52,379				27,877		27,877		L	10/14/2009
462846-10-6	IRON MTN INC PA			22,734.000	517,426	22.760	517,426	671,432				(88,663)	70,518	(159,181)		L	06/03/2009
464286-40-0	ISHARES MSCI BRAZIL			358,400.000	26,740,224	74.610	26,740,224	20,417,831	39,843	836,417		6,322,393		6,322,393		L	09/15/2009
464286-50-9	ISHARES MSCI CANADA ETF			13,826.000	358,232	25.910	358,232	363,429		2,654		(5,197)		(5,197)		L	12/23/2009
464287-46-5	ISHARES MSCI EAFE INDEX FUND			54,791.000	3,028,846	55.280	3,028,846	3,075,586		24,528		(46,739)		(46,739)		L	12/31/2009
464287-23-4	ISHARES MSCI EMERGING MKT INDEX TRADED			2,805,665.000	116,435,098	41.500	116,435,098	114,227,414	33,696	905,924		2,207,683		2,207,683		L	11/18/2009
464286-84-8	ISHARES MSCI JAPAN EXCHANGE TRADED FUNDS			11,032,765.000	107,459,131	9.740	107,459,131	112,543,274		868,509		(5,084,143)		(5,084,143)		L	12/23/2009
464286-83-0	ISHARES MSCI MALAYSIA			615,690.000	6,538,628	10.620	6,538,628	5,563,219		135,108		975,409		975,409		L	07/16/2009
464286-67-3	ISHARES MSCI SINGAPORE			495,047.000	5,683,140	11.480	5,683,140	4,731,086		146,434		952,054		952,054		L	07/16/2009
464286-77-2	ISHARES MSCI SOUTH KOREA			251,821.000	11,996,752	47.640	11,996,752	10,233,944		56,155		1,762,808		1,762,808		L	09/15/2009
464286-73-1	ISHARES MSCI TAIWAN INDEX ETF			362,100.000	4,696,437	12.970	4,696,437	3,900,179		75,349		796,258		796,258		L	05/05/2009
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND			44,041.000	2,749,920	62.440	2,749,920	2,669,243		10,863		80,677		80,677		L	12/31/2009
46432L-10-4	ISILON SYSTEMS INC			5,700.000	39,102	6.860	39,102	39,816				(714)		(714)		L	10/14/2009
464330-10-9	ISIS PHARMACEUTICALS INC			110,860.000	1,230,546	11.100	1,230,546	1,515,215				(334,169)		(334,169)		L	10/14/2009
464592-10-4	ISLE OF CAPRI CASINOS			3,900.000	29,172	7.480	29,172	41,783				(12,611)		(12,611)		L	10/14/2009
465141-40-6	ISRAMCO INC			40.000	2,860	71.500	2,860	4,155					1,295	(1,295)		L	10/14/2009
45031X-20-4	ISTA PHARMACEUTICALS INC			8,040.000	36,662	4.560	36,662	32,905				3,758		3,758		L	10/14/2009
45031U-10-1	ISTAR FINANCIAL			22,060.000	56,474	2.560	56,474	63,795				(7,322)		(7,322)		L	10/14/2009
465685-10-5	ITC HOLDINGS			22,440.000	1,168,900	52.090	1,168,900	1,012,452		7,181		156,447		156,447		L	10/14/2009
465741-10-6	ITRON INC			40,000.000	2,702,800	67.570	2,702,800	2,582,689				120,111		120,111		L	09/16/2009
450911-10-2	ITT CORP			44,139.000	2,195,474	49.740	2,195,474	2,347,984	9,380	1,054		(152,510)	160	(152,670)		L	10/14/2009
45068B-10-9	ITT EDUCATIONAL SVCS INC			7,829.000	751,271	95.960	751,271	850,302				(4,109)	14,303	(18,412)		L	12/23/2009
46600W-10-6	IXYS CORPORATION			5,260.000	39,029	7.420	39,029	44,909				(5,880)		(5,880)		L	10/14/2009
466032-10-9	J & J SNACK FOODS CORP.			3,540.000	141,458	39.960	141,458	150,381	381			(8,923)		(8,923)		L	10/14/2009
46612H-40-2	J CREW GROUP INC			11,060.000	494,824	44.740	494,824	424,473				70,352		70,352		L	10/14/2009
708160-10-6	J.C. PENNEY CO. INC.			55,185.000	1,468,473	26.610	1,468,473	1,976,792		1,497		(508,319)	3,957	(512,276)		L	10/14/2009
46626E-20-5	J2 GLOBAL COMMUNICATIONS INC			9,940.000	202,279	20.350	202,279	215,774				(13,495)		(13,495)		L	10/14/2009

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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
466313-10-3	JABIL CIRC UIT INC COM			46,560.000	808,747	17.370	808,747	706,068		3,259		102,679		102,679		L	10/14/2009
466367-10-9	JACK IN THE BOX INC			12,780.000	251,383	19.670	251,383	263,085				(11,703)		(11,703)		L	10/14/2009
468202-10-6	JACKSON HEWITT TAX SERVICE			6,480.000	28,512	4.400	28,512	34,096				(5,584)		(5,584)		L	10/14/2009
469814-10-7	JACOBS ENGINEERING GROUP INC			20,584.000	774,164	37.610	774,164	879,929				(30,171)	3,744	(33,915)		L	12/23/2009
47012E-10-6	JAKKS PACIFIC			5,640.000	68,357	12.120	68,357	83,753				(15,397)		(15,397)		L	10/14/2009
470355-20-7	JAMES RIVER COAL CO			6,120.000	113,404	18.530	113,404	131,831				(18,428)		(18,428)		L	10/14/2009
471109-10-8	JARDEN CORP			20,440.000	631,800	30.910	631,800	567,711	1,533			64,090		64,090		L	10/14/2009
471894-10-5	JAVELIN PHARMACEUTICALS INC			11,320.000	14,716	1.300	14,716	20,271				(5,555)		(5,555)		L	10/14/2009
46612K-10-8	JDA SOFTWARE GROUP INC			5,780.000	147,217	25.470	147,217	138,557				8,660		8,660		L	10/14/2009
46612J-50-7	JDS UNIPHA SE CORP COM PAR 0			63,940.000	527,505	8.250	527,505	449,460				78,045		78,045		L	10/14/2009
472319-10-2	JEFFERIES GROUP INC NEW			33,562.000	796,426	23.730	796,426	847,066				(50,640)		(50,640)		L	10/14/2009
477143-10-1	JETBLUE AIRWAYS CORP.			56,640.000	308,688	5.450	308,688	320,457				(11,769)		(11,769)		L	10/14/2009
46629U-10-7	JMP GROUP INC			3,440.000	33,437	9.720	33,437	33,772		34		(335)		(335)		L	10/14/2009
47758P-30-7	JO-ANN STORES			5,780.000	209,467	36.240	209,467	179,405				30,062		30,062		L	10/14/2009
477839-10-4	JOHN BEAN TECH			6,040.000	102,740	17.010	102,740	109,489		423		(6,748)		(6,748)		L	10/14/2009
478160-10-4	JOHNSON & JOHNSON			673,198.000	43,360,683	64.410	43,360,683	45,215,775		1,238,717		3,187,094	7,035	3,180,059		L	09/17/2009
478366-10-7	JOHNSON CONTROLS INC			136,400.000	3,715,536	27.240	3,715,536	3,682,586	15,961			32,950		32,950		L	12/23/2009
480074-10-3	JONES APPA REL GROUP INC COM			18,900.000	303,534	16.060	303,534	365,682		945		(62,148)		(62,148)		L	10/14/2009
480200-10-7	JONES LANG LASALLE INC.			11,900.000	718,760	60.400	718,760	619,696		1,190		99,064		99,064		L	10/14/2009
480838-10-1	JOS A BANK CLOTHIERS INC			4,080.000	172,135	42.190	172,135	186,361				(14,225)		(14,225)		L	10/14/2009
481130-10-2	JOURNAL COMMUNICATIONS INC CL A			9,120.000	35,477	3.890	35,477	42,417				(6,940)		(6,940)		L	10/14/2009
481165-10-8	JOY GLOBAL INC			29,844.000	1,539,652	51.590	1,539,652	1,263,475		8,703		276,177		276,177		L	10/14/2009
46625H-10-0	JP MORGAN CHASE & CO			907,041.000	37,796,398	41.670	37,796,398	34,230,603		420,926		7,518,932		7,518,932		L	09/17/2009
48203R-10-4	JUNIPER NETWORKS INC			185,299.000	4,941,924	26.670	4,941,924	4,506,832				626,763	88,485	538,277		L	10/14/2009
48273U-10-2	K12			5,300.000	107,431	20.270	107,431	101,827				5,604		5,604		L	10/14/2009
48282T-10-4	KADANT INC			2,620.000	41,815	15.960	41,815	35,581				6,234		6,234		L	10/14/2009
483007-70-4	KAISER ALUMINUM CORP			3,300.000	137,346	41.620	137,346	134,618		792		2,728		2,728		L	10/14/2009
483548-10-3	KAMAN CORP			5,420.000	125,148	23.090	125,148	122,591	759			2,557		2,557		L	10/14/2009
484836-10-1	KANSAS CITY LIFE INSURANCE CO.			1,000.000	29,750	29.750	29,750	30,123		270		(373)		(373)		L	10/14/2009
485170-30-2	KANSAS CITY SOUTHERN			26,982.000	898,231	33.290	898,231	565,899				332,331	3,343	328,989		L	10/14/2009
48562P-10-3	KAPSTONE PAPER AND PACKAGING CORP			4,540.000	44,719	9.850	44,719	37,843				6,876		6,876		L	10/14/2009
486587-10-8	KAYDON CORPORATION			7,340.000	262,478	35.760	262,478	256,596	1,321			5,882		5,882		L	10/14/2009
48660Q-10-2	KAYNE ANDERSON ENERGY DEVELOPMENT CO			2,240.000	32,592	14.550	32,592	31,342				1,250		1,250		L	10/14/2009
48666K-10-9	KB HOME COM			24,240.000	331,603	13.680	331,603	385,685		1,515		(54,082)		(54,082)		L	10/14/2009
48242W-10-6	KBR INC			43,140.000	819,660	19.000	819,660	1,032,741	2,157			(213,081)		(213,081)		L	10/14/2009
487169-10-4	KEARNY FINANCIAL CORP			5,140.000	51,811	10.080	51,811	53,744	257			(1,933)		(1,933)		L	10/14/2009
487836-10-8	KELLOGG CO.			55,623.000	2,959,144	53.200	2,959,144	2,715,806		23,622		243,337		243,337		L	10/14/2009
488152-20-8	KELLY SERVICES INC. CLASS A			6,100.000	72,773	11.930	72,773	79,230				(6,457)		(6,457)		L	10/14/2009
48880L-10-7	KENDLE INTL INC			3,300.000	60,423	18.310	60,423	54,266				6,157		6,157		L	10/14/2009
488879-10-7	KENEXA CORP			5,060.000	66,033	13.050	66,033	65,603				430		430		L	10/14/2009
489170-10-0	KENNAMETAL, INC.			16,060.000	416,275	25.920	416,275	401,354		1,927		14,921		14,921		L	10/14/2009
193294-10-5	KENNETH COLE PRODUCTIONS A			1,860.000	17,949	9.650	17,949	20,166				(2,217)		(2,217)		L	10/14/2009
490057-10-6	KENSEY NASH CORP			1,740.000	44,370	25.500	44,370	49,758				(5,388)		(5,388)		L	10/14/2009
491292-10-8	KENTUCKY FIRST FEDERAL BANCO			240.000	2,640	11.000	2,640	3,181		24		(541)		(541)		L	10/14/2009
492914-10-6	KEY ENERGY SERVICES INC			27,100.000	238,209	8.790	238,209	242,101				(3,892)		(3,892)		L	10/14/2009
493267-10-8	KEYCORP NEW COM			169,287.000	939,543	5.550	939,543	1,093,951		12,532		417,009	839,284	(422,274)		L	12/23/2009
493308-10-0	KEYNOTE SYSTEMS INC			2,660.000	29,021	10.910	29,021	29,898		133		(878)		(878)		L	10/14/2009
48246S-10-1	K-FED BANCORP			200.000	1,758	8.790	1,758	1,840		22		(82)		(82)		L	10/14/2009
493732-10-1	KFORCE INC			6,600.000	82,500	12.500	82,500	75,457				7,043		7,043		L	10/14/2009
49427F-10-8	KILROY REALTY CORPORATION			10,000.000	306,700	30.670	306,700	267,737	1,021			38,963		38,963		L	10/14/2009
494274-10-3	KIMBALL INTERNATIONAL INC CL B			7,200.000	61,344	8.520	61,344	62,498	360			(1,154)		(1,154)		L	10/14/2009
494368-10-3	KIMBERLY-CLARK CORP			126,700.000	8,072,057	63.710	8,072,057	7,735,368	66,720	182,368		1,019,737	1,989	1,017,748		L	12/23/2009
49446R-10-9	KIMCO REALTY CORP			102,060.000	1,380,872	13.530	1,380,872	1,353,040	16,330	(140)		2,173		2,173		L	10/14/2009
494580-10-3	KINDRED HEALTHCARE INC			8,700.000	160,602	18.460	160,602	143,048				17,554		17,554		L	10/14/2009

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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
49460W-20-8	KINETIC CONCEPTS			17,226.000	648,559	37.650	648,559	673,048				(3,164)		(3,164)		L	12/23/2009
495582-10-8	KING PHARM ACEUTICALS INC COM			61,299.000	752,139	12.270	752,139	675,371				76,767	1,632	75,135		L	10/14/2009
497266-10-6	KIRBY CORP			13,040.000	454,183	34.830	454,183	463,709				(9,526)		(9,526)		L	10/14/2009
497498-10-5	KIRKLAND'S INC			2,680.000	46,552	17.370	46,552	39,453				7,099		7,099		L	10/14/2009
49803T-10-2	KITE REALTY GROUP TRUST			10,280.000	41,840	4.070	41,840	43,099				(1,259)		(1,259)		L	10/14/2009
482480-10-0	KLA TENCOR CORP			47,830.000	1,729,533	36.160	1,729,533	1,482,240		14,282		247,293	10,943	236,351		L	10/14/2009
499005-10-6	KNIGHT CAPITAL GROUP INC			20,480.000	315,392	15.400	315,392	467,499					152,107	(152,107)		L	10/14/2009
499064-10-3	KNIGHT TRANSPORTATION INC			12,500.000	241,125	19.290	241,125	230,193		625		10,933		10,933		L	10/14/2009
G5299G-10-6	KNIGHTSBRIDGE TANKERS LTD		R	4,100.000	54,366	13.260	54,366	53,139				1,227		1,227		L	10/14/2009
498904-20-0	KNOLL INC			10,560.000	109,085	10.330	109,085	113,996		211		(4,911)		(4,911)		L	10/14/2009
499183-80-4	KNOLOGY INC			6,360.000	69,642	10.950	69,642	69,500				142		142		L	10/14/2009
499184-10-9	KNOT INC			6,640.000	66,865	10.070	66,865	78,926				(12,062)		(12,062)		L	10/14/2009
500233-10-1	KOHLBERG CAPITAL CORP			4,440.000	20,246	4.560	20,246	25,292	888			(5,046)		(5,046)		L	10/14/2009
500255-10-4	KOHLS CORP			66,753.000	3,599,989	53.930	3,599,989	3,784,435				(184,445)	42,285	(226,730)		L	10/14/2009
500600-10-1	KOPIN CORP			14,960.000	62,533	4.180	62,533	74,317				(11,784)		(11,784)		L	10/14/2009
50060P-10-6	KOPPERS CO.			4,440.000	135,154	30.440	135,154	147,465	977	5,060		(12,312)		(12,312)		L	10/14/2009
500643-20-0	KORN/FERRY INTERNATIONAL			9,900.000	163,350	16.500	163,350	136,595				26,755		26,755		L	10/14/2009
50075N-10-4	KRAFT FOOD S INC CL A			480,572.000	13,061,947	27.180	13,061,947	14,765,519	139,366	470,464		165,839		165,839		L	09/17/2009
501014-10-4	KRISPY KREME DOUGHNUTS INC			13,660.000	40,297	2.950	40,297	53,643				(13,346)		(13,346)		L	10/14/2009
501044-10-1	KROGER CO			158,730.000	3,258,727	20.530	3,258,727	3,616,587		24,194		(467,221)		(467,221)		L	12/23/2009
482686-10-2	K-SWISS INC			6,080.000	60,435	9.940	60,435	55,161				5,274		5,274		L	10/14/2009
482730-10-8	K-TRON INTERNATIONAL INC			540.000	58,720	108.740	58,720	54,549				4,170		4,170		L	10/14/2009
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC.			14,900.000	80,311	5.390	80,311	90,431				(10,120)		(10,120)		L	10/14/2009
482740-20-6	KV PHARMACEUTICAL CO CL A			8,160.000	29,947	3.670	29,947	29,657				291		291		L	10/14/2009
482738-10-1	KVH INDUSTRIES INC			3,040.000	44,840	14.750	44,840	32,519				12,321		12,321		L	10/14/2009
482423-10-0	KWB INC			7,880.000	215,597	27.360	215,597	267,844				(52,247)		(52,247)		L	10/14/2009
50212A-10-6	L 1 IDENTITY SOLUTIONS INC			16,740.000	125,383	7.490	125,383	112,349				13,034		13,034		L	10/14/2009
50216C-10-8	L S I LIGHTING SYSTEMS, INC.			4,160.000	32,781	7.880	32,781	31,356		208		1,425		1,425		L	10/14/2009
502424-10-4	L-3 COMMUNICATIONS			26,464.000	2,301,045	86.950	2,301,045	2,095,352		6,765		205,693	10,618	195,075		L	12/23/2009
502470-10-7	LABARGE INC			2,600.000	31,330	12.050	31,330	31,096				234		234		L	10/14/2009
50540R-40-9	LABORATORY CORP AMER HLDGS			24,669.000	1,846,228	74.840	1,846,228	1,643,338				202,890	4,642	198,248		L	10/14/2009
505447-10-2	LABRANCHE & CO INC			12,660.000	35,954	2.840	35,954	42,717				(6,762)		(6,762)		L	10/14/2009
505597-10-4	LACLEDE GROUP INC			4,900.000	165,473	33.770	165,473	159,157	1,936			6,316		6,316		L	10/14/2009
505754-20-0	LADISH CO INC			3,520.000	53,082	15.080	53,082	55,426				(2,344)		(2,344)		L	10/14/2009
511637-10-0	LAKELAND BANCORP INC			5,580.000	35,656	6.390	35,656	40,029		279		(4,373)		(4,373)		L	10/14/2009
511656-10-0	LAKELAND FINANCIAL CORP			2,860.000	49,335	17.250	49,335	62,540		443		(13,205)		(13,205)		L	10/14/2009
51206P-10-9	LAKES ENTERTAINMENT INC			4,700.000	11,797	2.510	11,797	13,802				(2,005)		(2,005)		L	10/14/2009
512815-10-1	LAMAR ADVERTISING CO			22,231.000	691,162	31.090	691,162	502,892				188,270	7,143	181,127		L	10/14/2009
513847-10-3	LANCASTER COLONY CORP.			4,620.000	229,614	49.700	229,614	237,330		1,386		(7,716)		(7,716)		L	10/14/2009
514606-10-2	LANCE, INC.			6,720.000	176,736	26.300	176,736	176,252		1,075		484		484		L	10/14/2009
51476K-10-3	LANDAUER INC			2,060.000	126,484	61.400	126,484	115,890	1,107			10,594		10,594		L	10/14/2009
514766-10-4	LANDEC CORP			5,780.000	36,067	6.240	36,067	38,854				(2,787)		(2,787)		L	10/14/2009
51508L-10-3	LANDRY'S RESTAURANTS INC			1,940.000	41,303	21.290	41,303	21,442				19,860		19,860		L	10/14/2009
515098-10-1	LANDSTAR SYSTEMS INC			14,420.000	559,063	38.770	559,063	552,440		649		6,623		6,623		L	10/14/2009
516012-10-1	LANNETT CO INC			2,440.000	14,420	5.910	14,420	19,540					5,119	(5,119)		L	10/14/2009
517834-10-7	LAS VEGAS SANDS CORP			60,173.000	898,985	14.940	898,985	1,034,450				(114,266)	113,467	(227,733)		L	09/22/2009
517942-10-8	LASALLE HOTELS			14,100.000	299,343	21.230	299,343	294,843	133			4,500		4,500		L	10/14/2009
518415-10-4	LATTICE SEMICONDUCTOR			26,820.000	72,414	2.700	72,414	61,724				10,690		10,690		L	10/14/2009
520776-10-5	LAWSON PRODUCTS, INC.			820.000	14,473	17.650	14,473	14,742	49			(269)		(269)		L	10/14/2009
52078P-10-2	LAWSON SOFTWARE INC			29,800.000	198,170	6.650	198,170	211,485				(13,315)		(13,315)		L	10/14/2009
521050-10-4	LAYNE CHRISTENSEN CO			4,320.000	124,027	28.710	124,027	129,064				(5,037)		(5,037)		L	10/14/2009
505336-10-7	LA-Z-BOY CHAIR CO.			11,900.000	113,407	9.530	113,407	109,704				3,703		3,703		L	10/14/2009
501803-30-8	LCA-VISION			4,060.000	20,787	5.120	20,787	23,404				(2,617)		(2,617)		L	10/14/2009
521863-30-8	LEAP WIRELESS INTERNATIONAL INC			17,189.000	301,667	17.550	301,667	336,045				(34,378)	246,353	(280,731)		L	06/03/2009

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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
52186N-10-6	LEAPFROG ENTERPRISES INC			7,560.000	29,560	3.910	29,560	32,530				(2,970)		(2,970)		L	10/14/2009
522015-10-6	LEARNING TREE INTL INC			1,860.000	22,208	11.940	22,208	22,341				(132)		(132)		L	10/14/2009
52463G-10-5	LEGACY BANCORP INC			1,820.000	17,945	9.860	17,945	19,594	91			(1,648)		(1,648)		L	10/14/2009
524901-10-5	LEGG MASON INC COM			137,350.000	4,142,476	30.160	4,142,476	5,165,012	4,121	6,482		(1,022,536)		(1,022,536)		L	10/14/2009
524660-10-7	LEGGETT & PLATT INC			28,520.000	581,808	20.400	581,808	562,186	7,415			19,622		19,622		L	10/14/2009
52602E-10-2	LENDER PROCESSING SERVICES			19,160.000	779,046	40.660	779,046	805,592		684		(26,546)		(26,546)		L	12/23/2009
526057-10-4	LENNAR COR P CL A			29,663.000	378,797	12.770	378,797	440,265		1,187		(61,469)	14,321	(75,790)		L	10/14/2009
526107-10-7	LENNOX INTERNATIONAL INC			13,060.000	509,862	39.040	509,862	464,842	1,828			45,021		45,021		L	10/14/2009
527288-10-4	LEUCADIA NATIONAL C			39,320.000	935,423	23.790	935,423	996,415				(60,992)		(60,992)		L	12/23/2009
52729N-10-0	LEVEL 3 COMMUNICATIONS INC			384,432.000	588,181	1.530	588,181	463,583				124,598	1,148	123,450		L	10/14/2009
528872-10-4	LEXICON PHARMACEUTICALS INC			17,540.000	29,818	1.700	29,818	26,763				3,055		3,055		L	10/14/2009
529043-10-1	LEXINGTON REALTY TRUST			19,580.000	119,046	6.080	119,046	97,042	1,845			22,004		22,004		L	10/14/2009
529771-10-7	LEXMARK IN TL INC CL A			31,246.000	811,771	25.980	811,771	682,950				128,822	1,927	126,894		L	10/14/2009
50187A-10-7	LHC GROUP INC			3,560.000	119,652	33.610	119,652	109,662				9,990		9,990		L	10/14/2009
530555-10-1	LIBERTY GLOBAL INC			67,620.000	1,481,554	21.910	1,481,554	1,535,434				(53,880)		(53,880)		L	10/14/2009
530555-30-9	LIBERTY GLOBAL INC			4,159.000	90,874	21.850	90,874	93,411				(2,537)	7,716	(10,253)		L	09/17/2009
53071M-10-4	LIBERTY MEDIA CORP			151,602.000	1,643,366	10.840	1,643,366	1,720,479				(77,114)	6,224	(83,338)		L	10/14/2009
53071M-30-2	LIBERTY MEDIA HOLDING CORP			19,880.000	474,734	23.880	474,734	434,257				40,478		40,478		L	10/14/2009
53071M-70-8	LIBERTY MEDIA STARZ SERIES A			10,992.000	507,281	46.150	507,281	334,228				173,053		173,053		L	11/19/2009
531172-10-4	LIBERTY PROPERTY TRUST			15,740.000	503,837	32.010	503,837	507,766	7,477			(3,929)		(3,929)		L	12/23/2009
53215T-10-6	LIFE PARTNERS HLDGS INC			1,760.000	37,294	21.190	37,294	32,480		440		4,814		4,814		L	10/14/2009
53217V-10-9	LIFE TECHNOLOGIES CORP			27,918.000	1,458,157	52.230	1,458,157	1,313,902				144,623	46,976	97,646		L	12/23/2009
53217R-20-7	LIFE TIME FITNESS INC			9,060.000	225,866	24.930	225,866	271,284				(45,418)		(45,418)		L	10/14/2009
53219L-10-9	LIFEPOINT HOSPITALS INC			24,980.000	812,100	32.510	812,100	774,432				72,030		72,030		L	10/14/2009
531914-10-9	LIFEWAY FOODS INC			1,500.000	17,820	11.880	17,820	17,819				1		1		L	10/14/2009
53220K-20-7	LIGAND PHARMACEUTICALS			24,940.000	54,120	2.170	54,120	54,721				(601)		(601)		U	10/14/2009
532716-10-7	LIMITED BRANDS INC			42,320.000	814,237	19.240	814,237	806,683		6,348		7,554		7,554		L	10/14/2009
532774-10-6	LIN TV CORP CL A			5,940.000	26,492	4.460	26,492	28,747				(2,255)		(2,255)		L	10/14/2009
533535-10-0	LINCOLN EDUCATIONAL SERVICES			2,160.000	46,807	21.670	46,807	50,396				(3,589)		(3,589)		L	10/14/2009
533900-10-6	LINCOLN ELEC HLDGS			6,200.000	331,452	53.460	331,452	286,446	1,736	437		45,006		45,006		L	10/14/2009
535555-10-6	LINDSAY CORP			2,780.000	110,783	39.850	110,783	102,303		222		8,480		8,480		L	10/14/2009
536252-10-9	LIONBRIDGE TECHNOLOGIES INC			12,500.000	28,750	2.300	28,750	30,554				(1,804)		(1,804)		L	10/14/2009
53635B-10-7	LIQUIDITY SERVICES INC			3,400.000	34,238	10.070	34,238	35,375				(1,137)		(1,137)		L	10/14/2009
536797-10-3	LITHIA MTRS INC			3,820.000	31,400	8.220	31,400	46,275				(14,875)		(14,875)		L	10/14/2009
537008-10-4	LITTLEFUSE INC			4,700.000	151,105	32.150	151,105	125,567				25,538		25,538		L	10/14/2009
538034-10-9	LIVE NATION INC			18,620.000	158,456	8.510	158,456	151,552				6,904		6,904		L	10/14/2009
538146-10-1	LIVEPERSON INC			9,080.000	63,288	6.970	63,288	52,896				10,392		10,392		L	10/14/2009
539320-10-1	LIZ CLAIBO RNE INC COM			20,880.000	117,554	5.630	117,554	151,118				(33,563)		(33,563)		L	10/14/2009
502079-10-6	LMI AEROSPACE INC			1,800.000	23,940	13.300	23,940	18,880				5,060		5,060		L	10/14/2009
539830-10-9	LOCKHEED MARTIN CORP			78,831.000	5,939,916	75.350	5,939,916	6,133,761		63,725		(50,256)	30,114	(80,369)		L	12/23/2009
540211-10-9	LODGENET INTERACTIVE CORP			4,740.000	26,212	5.530	26,212	35,055				(8,842)		(8,842)		L	10/14/2009
540424-10-8	LOEWS CORP			95,618.000	3,475,714	36.350	3,475,714	3,341,669		5,976		134,046		134,046		L	09/17/2009
54142L-10-9	LOGMELN INC			1,600.000	31,920	19.950	31,920	31,948				(28)		(28)		L	10/14/2009
543524-30-0	LOOPNET INC			4,440.000	44,134	9.940	44,134	44,309				(176)		(176)		L	10/14/2009
543881-10-6	LORAL SPACE AND COMMUNICATIONS			2,360.000	74,600	31.610	74,600	74,564				36		36		L	10/14/2009
546347-10-5	LOUISIANA-PACIFIC CORP.			22,900.000	159,842	6.980	159,842	163,975				(4,133)		(4,133)		L	10/14/2009
548661-10-7	LOWES COS INC USD0.50			316,029.000	7,391,918	23.390	7,391,918	6,877,907		17,123		514,011	40,331	473,680		L	12/23/2009
502160-10-4	LSB INDUSTRIES INC			3,880.000	54,708	14.100	54,708	54,248				460		460		L	10/14/2009
502161-10-2	LSI CORP			140,728.000	845,775	6.010	845,775	667,122				178,653		178,653		L	10/14/2009
502175-10-2	LTC PROPERTIES INC			5,180.000	138,565	26.750	138,565	128,163		2,020		10,402		10,402		L	10/14/2009
549271-10-4	LUBRIZOL CORP.			16,260.000	1,186,167	72.950	1,186,167	1,170,310		5,041		15,857		15,857		L	10/14/2009
549282-10-1	LUBYS CAFETERIAS, INC.			5,140.000	18,915	3.680	18,915	22,477				(3,562)		(3,562)		L	10/14/2009
549764-10-8	LUFKIN INDUSTRIES INC			3,120.000	228,384	73.200	228,384	191,067		780		37,317		37,317		L	10/14/2009
550021-10-9	LULULEMON ATHLETICA INC		I	9,140.000	275,114	30.100	275,114	232,173				42,941		42,941		L	10/14/2009

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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
55003Q-10-3	LUMBER LIQUIDATORS HOLDINGS INC			3,180.000	85,224	26.800	85,224	71,102				14,122		14,122		L	10/14/2009
55027E-10-2	LUMINEX CORP			9,200.000	137,356	14.930	137,356	160,304				(22,948)		(22,948)		L	10/14/2009
55261F-10-4	M & T BANK CORP		R	20,220.000	1,352,516	66.890	1,352,516	1,339,764		14,154		12,752		12,752		L	10/14/2009
552690-10-9	M D U RESOURCES GROUP, INC.			38,480.000	908,128	23.600	908,128	815,110	6,061			93,018		93,018		L	10/14/2009
552541-10-4	M F WORLDWIDE CORP		R	2,460.000	97,170	39.500	97,170	57,878				39,292		39,292		L	10/14/2009
553777-10-3	M T S SYSTEMS			3,460.000	99,440	28.740	99,440	102,974	519			(3,534)		(3,534)		L	10/14/2009
55305B-10-1	M/I SCHOTTENSTEIN HOMES INC			4,860.000	50,495	10.390	50,495	73,865				(23,369)		(23,369)		L	10/14/2009
554382-10-1	MACERICH COMPANY			39,950.000	1,436,203	35.950	1,436,203	1,284,661		10,402		151,541		151,541		L	12/23/2009
554153-10-6	MAC-GRAY CORP			2,500.000	25,750	10.300	25,750	26,770				(1,020)		(1,020)		L	10/14/2009
554489-10-4	MACK-CALI REALTY CORP			15,060.000	520,624	34.570	520,624	497,593				23,031		23,031		L	10/14/2009
55616P-10-4	MACYS INC			123,100.000	2,063,156	16.760	2,063,156	2,508,283	5,942	3,101		(445,127)		(445,127)		L	12/23/2009
559079-20-7	MAGELLAN HEALTH SERVICES INC			8,160.000	332,357	40.730	332,357	241,314				91,043		91,043		L	10/14/2009
G5753U-11-2	MAIDEN HOLDINGS LTD			11,300.000	82,716	7.320	82,716	87,408	735			(4,692)		(4,692)		L	10/14/2009
560305-10-4	MAIDENFORM BRANDS INC			4,320.000	72,101	16.690	72,101	68,165				3,936		3,936		L	10/14/2009
56035L-10-4	MAIN STREET CAPITAL CORP			1,760.000	28,371	16.120	28,371	25,103		440		3,268		3,268		L	10/14/2009
56062Y-10-2	MAINSOURCE FINANCIAL GROUP 1			5,200.000	24,856	4.780	24,856	35,738		52			10,882	(10,882)		L	10/14/2009
560879-10-8	MAKO SURGICAL CORP			3,440.000	38,184	11.100	38,184	31,194				6,990		6,990		L	10/14/2009
562750-10-9	MANHATTAN ASSOCIATES			5,040.000	121,111	24.030	121,111	104,980				16,131		16,131		L	10/14/2009
563571-10-8	MANITOWOC INC COM			35,520.000	354,134	9.970	354,134	376,405		710		(22,271)		(22,271)		L	10/14/2009
563771-10-4	MANNATECH INC			4,260.000	13,291	3.120	13,291	15,519				(2,228)		(2,228)		L	10/14/2009
56400P-20-1	MANNKIND CORP			12,700.000	111,252	8.760	111,252	73,655				37,597		37,597		L	10/14/2009
56418H-10-0	MANPOWER, INC.			17,980.000	981,348	54.580	981,348	1,060,719		6,653		(79,371)		(79,371)		L	10/14/2009
564563-10-4	MANTECH INTL CORP			4,800.000	231,744	48.280	231,744	228,170				3,574		3,574		L	10/14/2009
56509R-10-8	MAP PHARMACEUTICALS			2,040.000	19,441	9.530	19,441	20,801				(1,359)		(1,359)		L	10/14/2009
565849-10-6	MARATHON OIL CORP			146,216.000	4,564,864	31.220	4,564,864	6,462,372		135,810		2,420,511	1,897,509	523,002		L	09/17/2009
56624R-10-8	MARCHEX INC CL B			4,500.000	22,860	5.080	22,860	24,579		90		(1,719)		(1,719)		L	10/14/2009
566330-10-6	MARCUS CORP			4,560.000	58,459	12.820	58,459	62,247		388		(3,788)		(3,788)		L	10/14/2009
568427-10-8	MARINE PRODUCTS CORP			2,160.000	10,649	4.930	10,649	11,721				(1,073)		(1,073)		L	10/14/2009
570535-10-4	MARKEL CORP			2,400.000	816,000	340.000	816,000	815,566				434		434		L	10/14/2009
57060U-75-3	MARKET VECTORS INDONESIA IND			144,833.000	9,004,268	62.170	9,004,268	6,801,105		26,070		2,203,162		2,203,162		L	07/16/2009
57060D-10-8	MARKETAXESS HOLDINGS INC			6,960.000	96,744	13.900	96,744	89,474		487		7,270		7,270		L	10/14/2009
571903-20-2	MARRIOTT I NTL INC NEW CL A			78,258.000	2,132,531	27.250	2,132,531	2,124,338				9,103	6,884	2,218		L	12/03/2009
571748-10-2	MARSH + MCLENNAN COS INC			118,575.000	2,618,136	22.080	2,618,136	3,161,816		44,633		(314,335)		(314,335)		L	10/14/2009
571837-10-3	MARSHALL + ILSLEY CORP NEW			68,780.000	374,851	5.450	374,851	491,550		488		(116,699)		(116,699)		L	12/23/2009
572901-10-6	MARTEK BIOSCIENCES CORP			7,420.000	140,535	18.940	140,535	157,826				(17,292)		(17,292)		L	10/14/2009
573075-10-8	MARTEN TRANSPORT LTD			3,060.000	54,927	17.950	54,927	55,862				(935)		(935)		L	10/14/2009
573083-10-2	MARTHA STEWART OMNIMEDIA INC			5,980.000	29,541	4.940	29,541	36,435				(6,894)		(6,894)		L	10/14/2009
57383T-10-3	MARVELENTERTAINMENT INC			12,080.000	653,286	54.080	653,286	613,730				39,557		39,557		L	10/14/2009
574599-10-6	MASCO CORP			81,095.000	1,119,922	13.810	1,119,922	1,104,503		606		15,419	11,643	3,775		L	12/23/2009
574795-10-0	MASIMO CORP			11,120.000	338,270	30.420	338,270	313,686				24,584		24,584		L	10/14/2009
576323-10-9	MASTEC INC.			11,420.000	142,750	12.500	142,750	135,553				7,197		7,197		L	10/14/2009
57636Q-10-4	MASTERCARD INC CLASS A			8,045.000	2,059,359	255.980	2,059,359	1,562,422		1,494		496,937	116,517	380,420		L	09/22/2009
576853-10-5	MATRIX SERVICE COMPANY			6,200.000	66,030	10.650	66,030	64,436				1,594		1,594		L	10/14/2009
57685L-10-5	MATRIXX INITIATIVES INC			2,200.000	9,284	4.220	9,284	12,313				(3,029)		(3,029)		L	10/14/2009
577081-10-2	MATTEL INC COM			79,260.000	1,583,615	19.980	1,583,615	1,526,524		59,445		57,091		57,091		L	10/14/2009
577128-10-1	MATTHEWS INTL CORP			6,460.000	228,878	35.430	228,878	242,019		452		(13,141)		(13,141)		L	10/14/2009
G6052F-10-3	MAX CAPITAL GROUP LTD			10,400.000	231,920	22.300	231,920	229,320		1,040		2,600		2,600		L	10/14/2009
577933-10-4	MAXIMUS INC			3,640.000	182,000	50.000	182,000	176,992		437		5,008		5,008		L	10/14/2009
577767-10-6	MAXWELL TECHNOLOGIES INC			5,000.000	89,200	17.840	89,200	94,901				(5,701)		(5,701)		L	10/14/2009
577776-10-7	MAXYGEN			5,880.000	35,809	6.090	35,809	39,067				(3,258)		(3,258)		L	10/14/2009
55264U-10-8	MB FINANCIAL INC			11,480.000	226,386	19.720	226,386	246,302		115		(19,917)		(19,917)		L	10/14/2009
55262C-10-0	MBIA INC			35,520.000	141,370	3.980	141,370	218,344				(76,975)		(76,975)		L	10/14/2009
579064-10-6	MCAFEE INC			23,425.000	950,352	40.570	950,352	1,704,548				(20,850)		(20,850)		L	12/23/2009
579780-20-6	MCCORMICK & CO.			22,180.000	801,363	36.130	801,363	749,773	5,767	5,321		51,591		51,591		L	10/14/2009

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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
579793-10-0	MCCORMICK & SCHMICK'S SEAFOO			3,800.000	26,448	6.960	26,448	29,558				(3,110)		(3,110)		L	10/14/2009
580037-10-9	MCDERMOTT INTERNATIONAL, INC.			49,561.000	1,189,960	24.010	1,189,960	1,282,397				(5,125)	8,209	(13,334)		L	12/23/2009
580135-10-1	MCDONALDS CORP			234,274.000	14,628,069	62.440	14,628,069	13,459,568		144,829		1,168,501	47,684	1,120,817		L	12/23/2009
58047P-10-7	MCG CAPITAL CORP			14,680.000	63,418	4.320	63,418	70,495				(7,077)		(7,077)		L	10/14/2009
580589-10-9	MCGRATH RENTCORP.			5,280.000	118,061	22.360	118,061	117,050				1,010		1,010		U	10/14/2009
580645-10-9	MCGRAW HILL COS INC			73,923.000	2,477,160	33.510	2,477,160	2,109,962		16,835		367,198	69,013	298,185		L	12/23/2009
581550-10-3	MCKESSON CORP			58,383.000	3,648,938	62.500	3,648,938	3,381,970	7,006	2,309		266,967	22,705	244,262		L	10/14/2009
582411-10-4	MCMORAN EXPLORATION COMPANY			17,060.000	136,821	8.020	136,821	139,341				(2,520)		(2,520)		L	10/14/2009
552676-10-8	MDC HOLDINGS INC			3,460.000	107,398	31.040	107,398	130,575		865		(23,177)		(23,177)		L	10/14/2009
582839-10-6	MEAD JOHNSON NUTRITION CO A			44,300.000	1,935,910	43.700	1,935,910	1,905,384	8,860			30,526		30,526		L	12/23/2009
58319P-10-8	MEADOWBROOK INSURANCE GRP			13,340.000	98,716	7.400	98,716	100,512		400		(1,796)		(1,796)		L	10/14/2009
583334-10-7	MEADWESTVA CO CORP COM			50,711.000	1,451,856	28.630	1,451,856	1,199,592		12,723		252,264	3,165	249,099		L	10/14/2009
583421-10-2	MEASUREMENT SPECIALTIES INC			3,200.000	32,160	10.050	32,160	29,352				2,808		2,808		L	10/14/2009
583928-10-6	MEDALLION FINANCIAL CORP			3,420.000	27,941	8.170	27,941	28,399		650		(457)		(457)		L	10/14/2009
584045-10-8	MEDASSETS INC			8,760.000	185,800	21.210	185,800	198,629				(12,829)		(12,829)		L	10/14/2009
58404W-10-9	MEDCATH CORP			3,440.000	27,210	7.910	27,210	31,062				(3,852)		(3,852)		L	10/14/2009
58405U-10-2	MEDCO HEALTH SOLUTIONS INC			99,468.000	6,357,000	63.910	6,357,000	5,407,212				949,787	31,021	918,766		L	12/23/2009
58446K-10-5	MEDIACOM COMMUNICATIONS CORPORATION			9,140.000	40,856	4.470	40,856	48,416				(7,561)		(7,561)		L	10/14/2009
58449L-10-0	MEDICAL ACTION INDUSTRIES INC			3,000.000	48,180	16.060	48,180	42,521				5,659		5,659		L	10/14/2009
58463J-30-4	MEDICAL PPTYS TRUST INC			18,880.000	188,800	10.000	188,800	159,209	3,776			29,591		29,591		L	10/14/2009
584688-10-5	MEDICINES COMPANY			11,640.000	97,078	8.340	97,078	116,319				(19,241)		(19,241)		L	10/14/2009
584690-30-9	MEDICIS PHARMACEUTICAL CORP			12,980.000	351,109	27.050	351,109	289,320	519			61,789		61,789		L	10/14/2009
58471A-10-5	MEDIDATA SOLUTIONS INC			1,720.000	26,832	15.600	26,832	28,588				(1,756)		(1,756)		L	10/14/2009
58470H-10-1	MEDIFAST INC			2,920.000	89,294	30.580	89,294	68,697				20,597		20,597		L	10/14/2009
58501N-10-1	MEDIVATION INC			6,500.000	244,725	37.650	244,725	182,724				62,001		62,001		L	10/14/2009
58502B-10-6	MEDNAX INC			16,040.000	964,164	60.110	964,164	900,449				63,716		63,716		L	10/14/2009
584949-10-1	MEDQUIST INC			2,180.000	14,584	6.690	14,584	14,176				409		409		L	10/14/2009
585055-10-6	MEDTRONIC INC.			258,221.000	11,356,560	43.980	11,356,560	9,397,937		39,217		1,958,623	47,529	1,911,094		L	12/23/2009
552715-10-4	MEMC ELECT R MATLS INC COM			48,986.000	667,189	13.620	667,189	779,411				(112,222)	46,050	(158,272)		L	10/14/2009
586264-10-3	MEMSIC INC			3,040.000	9,971	3.280	9,971	12,021				(2,050)		(2,050)		L	10/14/2009
587118-10-0	MENS WEARHOUSE			11,460.000	241,348	21.060	241,348	295,040		802		(53,692)		(53,692)		L	10/14/2009
587200-10-6	MENTOR GRAPHICS CORP.			20,840.000	184,017	8.830	184,017	185,371				(1,353)		(1,353)		L	10/14/2009
58733R-10-2	MERCADOLIBRE INC		R	5,680.000	294,622	51.870	294,622	239,083				55,539		55,539		L	10/14/2009
587902-10-7	MERCER INSURANCE GROUP INC			1,040.000	18,897	18.170	18,897	19,316		78		(419)		(419)		L	10/14/2009
588448-10-0	MERCHANTS BANCSHARES INC			960.000	21,734	22.640	21,734	21,026		269		708		708		L	10/14/2009
58933Y-10-5	MERCK & CO. INC.			822,767.990	30,063,943	36.540	30,063,943	27,454,420	312,652	729,292		5,089,333		5,089,333		L	11/17/2009
589378-10-8	MERCURY COMPUTER SYSTEMS			5,060.000	55,711	11.010	55,711	53,115				2,595		2,595		L	10/14/2009
589400-10-0	MERCURY GENERAL CORP			2,300.000	90,298	39.260	90,298	84,499		1,357		5,799		5,799		L	10/14/2009
589433-10-1	MEREDITH C ORP COM			9,880.000	304,798	30.850	304,798	309,180		2,223		(4,382)		(4,382)		L	10/14/2009
589499-10-2	MERGE HEALTHCARE INC			6,260.000	21,034	3.360	21,034	26,038				(5,004)		(5,004)		L	10/14/2009
589640-10-4	MERIDAN INTERSTATE BANCORP			1,860.000	16,163	8.690	16,163	16,127				36		36		L	10/14/2009
589584-10-1	MERIDIAN BIOSCIENCE INC			8,980.000	193,519	21.550	193,519	219,514		1,527		(25,995)		(25,995)		L	10/14/2009
589889-10-4	MERIT MEDICAL SYSTEMS INC			6,100.000	117,669	19.290	117,669	102,690				14,979		14,979		L	10/14/2009
59001A-10-2	MERITAGE HOMES CORP			7,820.000	151,161	19.330	151,161	168,782				(17,622)		(17,622)		L	10/14/2009
591018-80-9	METABOLIX INC			4,300.000	47,601	11.070	47,601	53,953				(6,352)		(6,352)		L	10/14/2009
591176-10-2	METALICO INC			7,560.000	37,195	4.920	37,195	33,542				3,653		3,653		L	10/14/2009
591520-20-0	METHODE ELECTRONICS CLASS A			8,340.000	72,391	8.680	72,391	75,257				(2,866)		(2,866)		L	10/14/2009
59156R-10-8	METLIFE INC COM			258,303.000	9,131,011	35.350	9,131,011	9,549,378		191,144		(418,367)		(418,367)		L	09/17/2009
590876-30-6	MET-PRO CORP			3,180.000	33,772	10.620	33,772	30,078		191		3,693		3,693		L	10/14/2009
59161R-10-1	METRO BANCORP INC			1,080.000	13,576	12.570	13,576	13,930				(354)		(354)		L	10/14/2009
592142-10-3	METRO HEALTH NETWORKS INC			9,420.000	18,746	1.990	18,746	20,688				(1,942)		(1,942)		L	10/14/2009
591708-10-2	METROPCS COMMUNICATIONS			68,449.000	522,266	7.630	522,266	640,683					609,557	(609,557)		L	06/03/2009
G60642-10-8	MF GLOBAL HOLDINGS LTD			21,800.000	151,510	6.950	151,510	165,621				(14,111)		(14,111)		L	10/14/2009
55272X-10-2	MFA FINANCIAL INC			61,880.000	454,818	7.350	454,818	470,614	16,708			(15,796)		(15,796)		L	10/14/2009

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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
55277P-10-4	MGE ENERGY INC			5,080.000	181,559	35.740	181,559	185,773		1,871		(4,213)		(4,213)		L	10/14/2009
552848-10-3	MGIC INVT CORP WIS			27,920.000	161,378	5.780	161,378	200,893				(39,515)		(39,515)		L	10/14/2009
552953-10-1	MGM MIRAGE			51,540.000	470,045	9.120	470,045	624,139				(154,094)		(154,094)		L	10/14/2009
594793-10-1	MICREL INC			9,800.000	80,360	8.200	80,360	83,069		343		(2,709)		(2,709)		L	10/14/2009
594901-10-0	MICRO SYSTEMS INC			54,200.000	1,681,826	31.030	1,681,826	1,548,169				133,657		133,657		L	10/14/2009
595017-10-4	MICROCHIP TECHNOLOGY INC			52,340.000	1,521,000	29.060	1,521,000	1,409,888		17,796		111,113		111,113		L	10/14/2009
59509C-10-5	MICROMET INC			12,740.000	84,848	6.660	84,848	77,183				7,666		7,666		L	10/14/2009
595112-10-3	MICRON TEC HNOLOGY INC COM			169,340.000	1,788,230	10.560	1,788,230	1,501,081				287,150		287,150		L	10/14/2009
595137-10-0	MICROSEMI CORP.			17,500.000	310,625	17.750	310,625	288,001				22,624		22,624		L	10/14/2009
594918-10-4	MICROSOFT CORP			1,741,775.000	53,106,720	30.490	53,106,720	45,406,814		297,376		9,049,905		9,049,905		L	12/23/2009
594972-40-8	MICROSTRATEGY INC CL A			1,960.000	184,279	94.020	184,279	138,928				45,351		45,351		L	10/14/2009
594960-10-6	MICROVISION INC			16,680.000	52,876	3.170	52,876	92,239					39,363	(39,363)		L	10/14/2009
59518V-10-2	MICRUS ENDOVASCULAR CORP			3,460.000	51,935	15.010	51,935	45,633				6,301		6,301		L	10/14/2009
59522J-10-3	MID AMERICA APT			6,640.000	320,579	48.280	320,579	283,272				37,307		37,307		L	10/14/2009
595626-10-2	MIDAS INC			2,800.000	23,660	8.450	23,660	25,371				(1,711)		(1,711)		L	10/14/2009
596087-10-6	MIDDLEBROOK PHARMACEUTICALS			7,940.000	4,049	0.510	4,049	8,220					4,171	(4,171)		L	10/14/2009
596278-10-1	MIDDLEBY CORP			3,700.000	181,374	49.020	181,374	196,089				(14,715)		(14,715)		L	10/14/2009
596680-10-8	MIDDLESEX WATER CO			2,820.000	49,717	17.630	49,717	42,887		508		6,830		6,830		L	10/14/2009
598039-10-5	MIDSOUTH BANCORP INC			820.000	11,398	13.900	11,398	11,864	57			(466)		(466)		L	10/14/2009
600544-10-0	MILLER HERMAN, INC.			11,780.000	188,244	15.980	188,244	194,169	259	2,903		(5,924)		(5,924)		L	10/14/2009
600551-20-4	MILLER INDUSTRIES INC/TENN			2,080.000	23,608	11.350	23,608	22,468				1,140		1,140		L	10/14/2009
602720-10-4	MINE SAFETY APPLIANCES CO			6,060.000	160,772	26.530	160,772	160,143		1,454		629		629		L	10/14/2009
603158-10-6	MINERAL TECH INC			4,000.000	217,880	54.470	217,880	197,659		200		20,221		20,221		L	10/14/2009
604567-10-7	MIPS TECHNOLOGIES INC			10,140.000	44,312	4.370	44,312	41,986				2,326		2,326		L	10/14/2009
60467R-10-0	MIRANT CORP			24,928.000	380,651	15.270	380,651	377,129				3,522	5,569	(2,047)		L	12/23/2009
59514P-10-9	MIRCOTUNE INC			12,180.000	27,527	2.260	27,527	22,431				5,096		5,096		L	10/14/2009
605203-10-8	MISSION WEST PROPERTIES			3,440.000	24,734	7.190	24,734	23,270	516			1,463		1,463		L	10/14/2009
55306N-10-4	MKS INSTRUMENTS			10,880.000	189,421	17.410	189,421	218,569				(29,149)		(29,149)		L	10/14/2009
60740F-10-5	MOBILE MINI INC			8,320.000	117,229	14.090	117,229	145,589				(28,360)		(28,360)		L	10/14/2009
607828-10-0	MODINE MANUFACTURING CO.			7,100.000	84,064	11.840	84,064	75,953				8,111		8,111		L	10/14/2009
60786L-10-7	MODUSLINK GLOBAL SOLUTIONS			10,020.000	94,288	9.410	94,288	78,253				16,035		16,035		L	10/14/2009
608190-10-4	MOHAWK INDUSTRIES INC			12,460.000	593,096	47.600	593,096	620,951				(27,855)		(27,855)		L	12/23/2009
60852M-10-4	MOLECULAR INSIGHT PHARMACEUT			3,680.000	8,280	2.250	8,280	19,554					11,274	(11,274)		L	10/14/2009
608554-10-1	MOLEX INC COM			34,660.000	746,923	21.550	746,923	763,826	5,286			(16,903)		(16,903)		L	10/14/2009
60855R-10-0	MOLINA HEALTHCARE INC			8,380.000	191,651	22.870	191,651	199,634				42,702	7,983	34,719		L	10/14/2009
60877T-10-0	MOMENTA PHARMACEUTICALS INC			7,640.000	96,340	12.610	96,340	73,744				22,596		22,596		L	10/14/2009
609027-10-7	MONARCH CASINO & RESORT INC			2,360.000	19,116	8.100	19,116	24,725				(5,609)		(5,609)		L	10/14/2009
609720-10-7	MONMOUTH REIT-CLASS A			4,200.000	31,248	7.440	31,248	30,180		630		1,068		1,068		L	10/14/2009
609839-10-5	MONOLITHIC POWER SYSTEMS			7,500.000	179,775	23.970	179,775	165,818				13,957		13,957		L	10/14/2009
61022P-10-0	MONOTYPE IMAGING HOLDINGS INC			4,660.000	42,080	9.030	42,080	39,976				2,104		2,104		L	10/14/2009
610236-10-1	MONRO MUFFLER BRAKE INC			3,760.000	125,734	33.440	125,734	121,740		263		3,995		3,995		L	10/14/2009
61166W-10-1	MONSANTO CO			121,596.000	9,940,473	81.750	9,940,473	9,429,459		8,947		511,014	122,611	388,402		L	12/23/2009
G62185-10-6	MONTPELIER RE HOLDINGS			19,500.000	337,740	17.320	337,740	335,813	1,755			1,927		1,927		L	10/14/2009
615369-10-5	MOODYS CORP			49,459.000	1,325,501	26.800	1,325,501	1,164,948		4,330		160,553	60,512	100,041		L	12/23/2009
615394-20-2	MOOG, INC. CLASS A			9,540.000	278,854	29.230	278,854	273,988				4,866		4,866		L	10/14/2009
617446-44-8	MORGAN STANLEY			295,360.000	8,742,656	29.600	8,742,656	8,785,798		20,584		(43,142)		(43,142)		L	12/23/2009
61748W-10-8	MORGANS HOTEL GROUP CO			4,940.000	22,378	4.530	22,378	27,301				(4,923)		(4,923)		L	10/14/2009
617700-10-9	MORNINGSTAR INC			8,740.000	422,492	48.340	422,492	452,983				(30,491)		(30,491)		L	10/14/2009
61945A-10-7	MOSAIC COMPANY			34,352.000	2,051,845	59.730	2,051,845	1,719,007		46,520		332,838	18,832	314,006		L	10/14/2009
620076-10-9	MOTOROLA I NC COM			503,990.000	3,910,962	7.760	3,910,962	4,148,022		28,670		(237,060)	3,979	(241,039)		L	12/23/2009
624580-10-6	MOVADO GROUP, INC			3,400.000	33,048	9.720	33,048	50,229					17,181	(17,181)		L	10/14/2009
62458M-10-8	MOVE INC			33,900.000	56,274	1.660	56,274	92,835					36,561	(36,561)		L	10/14/2009
553409-10-3	MPS GROUP INC			20,780.000	285,517	13.740	285,517	231,385				54,132		54,132		L	10/14/2009
55354G-10-0	MSCI INC A			21,060.000	669,708	31.800	669,708	586,358				83,350		83,350		L	12/23/2009

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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
624756-10-2	MUELLER INDUSTRIES INC			8,180.000	203,191	24.840	203,191	209,092		818		(5,901)		(5,901)		L	10/14/2009
624758-10-8	MUELLER WATER PRODUCTS INC CL A			33,680.000	175,136	5.200	175,136	181,633		589		(6,497)		(6,497)		L	10/14/2009
62541B-10-1	MULTI FINELINE ELECTRONIX INC		R	2,260.000	64,116	28.370	64,116	65,086				(970)		(970)		L	10/14/2009
625383-10-4	MULTI-COLOR CORP			2,300.000	28,083	12.210	28,083	31,545		115		(3,462)		(3,462)		L	10/14/2009
625453-10-5	MULTIMEDIA GAMES INC.			6,480.000	38,945	6.010	38,945	35,014				3,931		3,931		L	10/14/2009
626717-10-2	MURPHY OIL CORP			14,591.000	790,832	54.200	790,832	803,489		1,977		(12,657)	7,830	(20,486)		L	12/23/2009
553829-10-2	MVC CAPITAL INC			5,100.000	60,180	11.800	60,180	47,821	612	612		12,359		12,359		L	10/14/2009
55402X-10-5	MWI VETERINARY SUPPLY INC			2,480.000	93,496	37.700	93,496	96,916				(3,420)		(3,420)		L	10/14/2009
628464-10-9	MYERS INDS INC			7,060.000	64,246	9.100	64,246	72,500	424			(8,254)		(8,254)		L	10/14/2009
628530-10-7	MYLAN INC			43,868.000	808,487	18.430	808,487	642,299				293,075		293,075		L	12/23/2009
55405W-10-4	MYR GROUP INC DELAWARE			3,880.000	70,150	18.080	70,150	79,978				(9,828)		(9,828)		L	10/14/2009
62855J-10-4	MYRIAD GENETICS INC			36,009.000	939,835	26.100	939,835	1,830,450					575,988	(575,988)		L	05/05/2009
628778-10-2	N B T BANCORP INC			8,820.000	179,663	20.370	179,663	204,417		1,764		(24,754)		(24,754)		L	10/14/2009
629156-40-7	N L INDUSTRIES, INC.			1,460.000	10,132	6.940	10,132	10,348		183		(216)		(216)		L	10/15/2009
629519-10-9	NABI BIOPHARMACEUTICALS			10,820.000	53,018	4.900	53,018	40,420				12,598		12,598		L	10/14/2009
629579-10-3	NACCO INDUSTRIES, INC., CLASS A			1,200.000	59,760	49.800	59,760	78,178		621		(18,418)		(18,418)		L	10/14/2009
63009F-10-5	NANOSPHERE INC			2,120.000	13,653	6.440	13,653	16,136				(2,483)		(2,483)		L	10/14/2009
63080P-10-5	NARA BANCORP INC			5,740.000	65,092	11.340	65,092	45,779				19,313		19,313		L	10/14/2009
628968-10-9	NASB FINANCIAL INC			820.000	19,098	23.290	19,098	22,433		185		(3,335)		(3,335)		L	10/14/2009
631158-10-2	NASH-FINCH CO.			2,800.000	103,852	37.090	103,852	79,397		504		24,455		24,455		L	10/14/2009
635906-10-0	NATINAL HEALTHCARE CORP			1,800.000	64,998	36.110	64,998	66,879	468			(1,881)		(1,881)		L	10/14/2009
634865-10-9	NATIONAL BANKSHARES INC/VA			1,540.000	43,567	28.290	43,567	42,672		662		895		895		L	10/15/2009
635017-10-6	NATIONAL BEVERAGE CORP			5,280.000	73,181	13.860	73,181	62,193				10,988		10,988		L	10/14/2009
635309-10-7	NATIONAL CINEMEDIA			9,320.000	154,432	16.570	154,432	156,533		1,491		(2,101)		(2,101)		L	10/14/2009
63607P-20-8	NATIONAL FINANCIAL PARTNERS CORP			9,160.000	74,104	8.090	74,104	87,798				(13,694)		(13,694)		L	10/14/2009
63633D-10-4	NATIONAL HEALTH INVESTORS			5,920.000	218,981	36.990	218,981	186,173	3,848			32,808		32,808		L	10/14/2009
636518-10-2	NATIONAL INSTRUMENTS CORP			18,920.000	557,194	29.450	557,194	529,380		2,270		27,814		27,814		L	10/14/2009
63654U-10-0	NATIONAL INTERSTATE CORP			1,240.000	21,030	16.960	21,030	24,654		87		(3,623)		(3,623)		L	10/14/2009
637071-10-1	NATIONAL OILWELL VARCO INC			74,808.000	3,298,285	44.090	3,298,285	3,287,826		79,319		10,459	51,162	(40,703)		L	12/23/2009
637138-10-8	NATIONAL PENN BANCSHARES INC.			28,820.000	166,868	5.790	166,868	181,056		288		(14,188)		(14,188)		L	10/14/2009
637215-10-4	NATIONAL PRESTO INDUSTRIES, INC.			1,160.000	126,707	109.230	126,707	105,413				21,294		21,294		L	10/14/2009
637417-10-6	NATIONAL RETAIL PROPERTIES			18,640.000	395,541	21.220	395,541	385,752		6,990		9,789		9,789		L	10/14/2009
637640-10-3	NATIONAL SEMICONDUCTOR CORP			74,679.000	1,147,069	15.360	1,147,069	943,556	5,974	11,430		203,514	20,540	182,974		L	10/14/2009
638620-10-4	NATIONWIDE HEALTH PROPERTIES, INC.			20,580.000	724,004	35.180	724,004	659,365		8,158		64,640		64,640		L	12/23/2009
638522-10-2	NATL WESTERN LIFE INS CL A			500.000	86,810	173.620	86,810	95,841		180		(9,031)		(9,031)		L	10/14/2009
638860-10-9	NATURAL GAS SERVICES GROUP INC			2,580.000	48,633	18.850	48,633	48,942				(309)		(309)		L	10/14/2009
639050-10-3	NATUS MEDICAL INC			6,060.000	89,627	14.790	89,627	94,948				(5,321)		(5,321)		L	10/14/2009
63935N-10-7	NAVIGANT CONSULTING SERVICES			10,860.000	161,380	14.860	161,380	143,052				18,327		18,327		L	10/14/2009
638904-10-2	NAVIGATORS GROUP INC			2,600.000	122,486	47.110	122,486	148,952				(26,466)		(26,466)		L	10/14/2009
63934E-10-8	NAVISTAR INTERNATIONAL CORP.			20,486.000	791,784	38.650	791,784	751,247				40,537	43,341	(2,804)		L	09/17/2009
628782-10-4	NBTY INC			22,560.000	982,262	43.540	982,262	929,283				52,980		52,980		L	10/14/2009
628852-10-5	NCI BUILDING SYSTEMS INC.			4,500.000	8,145	1.810	8,145	14,688					6,543	(6,543)		L	10/14/2009
62886K-10-4	NCI INC CL A			1,560.000	43,134	27.650	43,134	41,780				1,354		1,354		L	10/14/2009
62886E-10-8	NCR CORP.			40,793.000	454,026	11.130	454,026	473,729				(19,703)		(19,703)		L	10/14/2009
640079-10-9	NEENAH PAPER			3,080.000	42,966	13.950	42,966	36,792		308		6,174		6,174		L	10/14/2009
640268-10-8	NEKTAR THERAPEUTICS			20,640.000	192,365	9.320	192,365	200,908				(8,543)		(8,543)		L	10/14/2009
64031N-10-8	NELNET INC CL A			4,460.000	76,846	17.230	76,846	60,851		312		15,995		15,995		L	10/14/2009
640491-10-6	NEOGEN CORP			4,470.000	105,537	23.610	105,537	91,756				13,781		13,781		L	10/14/2009
64104X-10-8	NESS TECHNOLOGIES INC		R	8,620.000	42,238	4.900	42,238	66,368					24,130	(24,130)		L	10/14/2009
64110D-10-4	NETAPP INC			94,134.000	3,237,268	34.390	3,237,268	2,629,822				607,447		607,447		L	10/14/2009
64111N-10-1	NETEZZA CORP			10,260.000	99,522	9.700	99,522	116,541				(17,019)		(17,019)		L	10/14/2009
64110L-10-6	NETFLIX INC			3,511.000	193,597	55.140	193,597	171,013				22,584	392	22,192		L	12/23/2009
641110-10-4	NETGEAR INC			7,500.000	162,675	21.690	162,675	136,946				25,730		25,730		L	10/14/2009
64118B-10-0	NETLOGIC MICROSYSTEMS INC			4,080.000	188,741	46.260	188,741	177,906				10,834		10,834		L	10/14/2009

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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
64115T-10-4	NETSCOUT SYSTEMS INC			5,360.000	78,470	14.640	78,470	74,872				3,599		3,599		L	10/14/2009
64118Q-10-7	NETSUITE INC			3,700.000	59,126	15.980	59,126	60,905				(1,779)		(1,779)		L	10/14/2009
64110W-10-2	NETTEASE.COM		R	8,640.000	324,950	37.610	324,950	1,210,012				(51,111)		(51,111)		L	09/11/2009
641208-10-3	NETWORK EQUIPMENT TECHNOLOGY			6,700.000	27,135	4.050	27,135	46,020					18,885	(18,885)		L	10/14/2009
64125C-10-9	NEUROCRINE BIOSCIENCES INC			7,960.000	21,651	2.720	21,651	23,880				(2,229)		(2,229)		L	10/14/2009
641252-10-1	NEUROGESX INC			2,340.000	18,041	7.710	18,041	19,195				(1,154)		(1,154)		L	10/14/2009
64126X-20-1	NEUSTAR INC CLASS A			43,740.000	1,007,770	23.040	1,007,770	993,593				14,176		14,176		L	10/14/2009
64128B-10-8	NEUTRAL TANDEM INC			7,200.000	163,800	22.750	163,800	161,770				2,030		2,030		L	10/14/2009
650203-10-2	NEW ALLIANCE BANCSHARES INC			25,220.000	302,892	12.010	302,892	279,286		1,765		23,606		23,606		L	10/14/2009
646025-10-6	NEW JERSEY RESOURCES CORP.			9,400.000	351,560	37.400	351,560	339,433	3,196			12,127		12,127		L	10/14/2009
651587-10-7	NEW MARKET CORP			2,200.000	252,494	114.770	252,494	213,451	825			39,043		39,043		L	10/14/2009
649295-10-2	NEW YORK CO INC			5,680.000	24,367	4.290	24,367	30,712				(6,345)		(6,345)		L	10/14/2009
649445-10-3	NEW YORK COMMUNITY BANCORP INC			118,220.000	1,715,372	14.510	1,715,372	1,475,281		18,465		240,091		240,091		L	12/23/2009
650111-10-7	NEW YORK T IMES CO CL A			38,280.000	473,141	12.360	473,141	324,902				148,239		148,239		L	10/14/2009
651229-10-6	NEWELL RUBBERMAID INC			68,500.000	1,028,185	15.010	1,028,185	1,035,624		3,425		(7,439)		(7,439)		L	10/14/2009
651290-10-8	NEWFIELD EXPLORATION CORP			16,295.000	785,908	48.230	785,908	758,589				521,529	57,447	464,082		L	06/07/2007
651639-10-6	NEWMONT MINING CORP			100,214.000	4,741,124	47.310	4,741,124	4,643,748		11,703		97,376	47,589	49,787		L	12/23/2009
651718-50-4	NEWPARK RES INC			19,500.000	82,485	4.230	82,485	67,315				15,170		15,170		L	10/14/2009
651824-10-4	NEWPORT CORP.			8,100.000	74,439	9.190	74,439	72,958				1,481		1,481		L	10/14/2009
65248E-10-4	NEWS CORP CL A			504,060.000	6,900,581	13.690	6,900,581	6,328,541				572,040		572,040		L	12/23/2009
65248E-20-3	NEWS CORPORATION LTD			9,308.000	148,183	15.920	148,183	124,517		170		23,666	3,302	20,364		L	09/17/2009
65251F-10-5	NEWSTAR FINL INC			6,160.000	24,147	3.920	24,147	19,384				4,763		4,763		L	10/14/2009
62912R-10-7	NGP CAPITAL RESOURCES CO			5,020.000	40,813	8.130	40,813	37,628	853			3,185		3,185		L	10/14/2009
62914B-10-0	NIC INC			11,240.000	102,734	9.140	102,734	99,685				3,048		3,048		L	10/14/2009
654086-10-7	NICOR INC			9,980.000	420,158	42.100	420,158	379,611	4,641			40,547		40,547		L	10/14/2009
65411N-10-5	NIGHTHAWK RADIOLOGY HLDGS INC			4,940.000	22,378	4.530	22,378	35,291					12,913	(12,913)		L	10/14/2009
62913F-20-1	NII HOLDINGS INC			26,780.000	899,272	33.580	899,272	850,068				49,205		49,205		L	12/23/2009
654106-10-3	NIKE INC CL B			69,059.000	4,562,728	66.070	4,562,728	4,309,686	18,646	4,088		253,042	25,551	227,491		L	10/14/2009
65473P-10-5	NISOURCE I NC			23,580.000	362,660	15.380	362,660	327,321		5,423		35,339		35,339		L	10/14/2009
62914U-10-8	NIVS INTELLIMEDIA TECHNOLOGY		R	2,120.000	5,470	2.580	5,470	5,430				40		40		L	10/14/2009
655044-10-5	NOBLE ENER GY INC COM			12,895.000	918,382	71.220	918,382	863,981		1,891		54,400	8,475	45,926		L	12/23/2009
G65773-10-6	NORDIC AMERICAN TANKER SHIPPING			9,420.000	282,600	30.000	282,600	277,315		942		5,285		5,285		L	10/14/2009
655663-10-2	NORDSON CORP.			7,520.000	460,074	61.180	460,074	426,214	1,429			33,860		33,860		L	10/14/2009
655844-10-8	NORFOLK SOUTHERN CORP			76,863.000	4,029,158	52.420	4,029,158	3,847,059		71,231		402,406		402,406		L	10/14/2009
65686Y-10-9	NORTH AMERICAN GALVANIZING & COATINGS			2,960.000	14,356	4.850	14,356	16,971				(2,615)		(2,615)		L	10/14/2009
664112-10-9	NORTHEAST COMMUNITY BANCORP			840.000	5,519	6.570	5,519	6,038				(519)		(519)		L	10/15/2009
664397-10-6	NORTHEAST UTILITIES			13,480.000	347,649	25.790	347,649	314,863		3,202		32,786		32,786		L	10/14/2009
665531-10-9	NORTHERN OIL AND GAS INC			7,040.000	83,354	11.840	83,354	71,033				12,321		12,321		L	10/14/2009
665859-10-4	NORTHERN TRUST CORP			59,449.000	3,115,128	52.400	3,115,128	3,414,247	14,602	26,981		(272,000)	13,302	(285,302)		L	12/23/2009
66611L-10-5	NORTHFIELD BANCORP INC NJ			4,540.000	61,381	13.520	61,381	58,485		182		2,895		2,895		L	10/14/2009
666762-10-9	NORTHRIM BANCORP INC			1,040.000	17,555	16.880	17,555	16,383		104		1,172		1,172		L	10/14/2009
666807-10-2	NORTHROP GRUMMAN CORP			69,872.000	3,902,351	55.850	3,902,351	4,238,210		114,963		1,077,304	335,858	741,445		L	09/17/2009
66704R-10-0	NORTHSTAR REALTY FINANCE COR			14,180.000	48,637	3.430	48,637	50,198		1,418		(1,561)		(1,561)		L	10/14/2009
667340-10-3	NORTHWEST BANCSHARES INC			9,135.000	103,408	11.320	103,408	94,989		893		8,420		8,420		L	10/14/2009
667655-10-4	NORTHWEST NATURAL GAS CO.			5,900.000	265,736	45.040	265,736	255,087		2,449		10,649		10,649		L	10/14/2009
667746-10-1	NORTHWEST PIPE CO			2,000.000	53,720	26.860	53,720	69,293				(15,573)		(15,573)		L	10/14/2009
668074-30-5	NORTHWESTERN CORP			7,880.000	205,038	26.020	205,038	195,135		2,640		9,903		9,903		L	10/14/2009
669549-10-7	NORWOOD FINANCIAL CORP			20.000	572	28.590	572	620				(48)		(48)		L	10/14/2009
66986W-10-8	NOVAMED INC			4,620.000	17,926	3.880	17,926	22,379				(4,454)		(4,454)		L	10/14/2009
66987M-60-4	NOVATEL WIRELESS INC			6,880.000	54,834	7.970	54,834	84,274					29,440	(29,440)		L	10/14/2009
670002-10-4	NOVAVAX INC			14,680.000	39,049	2.660	39,049	54,971				(15,922)		(15,922)		L	10/14/2009
670006-10-5	NOVELL INC COM			116,040.000	481,566	4.150	481,566	513,837				(32,271)		(32,271)		L	10/14/2009
62936P-10-3	NPS PHARMACEUTICALS INC			10,440.000	35,496	3.400	35,496	37,392				(1,896)		(1,896)		L	10/14/2009
629377-50-8	NRG ENERGY INC			54,740.000	1,292,411	23.610	1,292,411	1,579,911				(287,500)		(287,500)		L	10/14/2009

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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
67019E-10-7	NSTAR			35,400.000	1,302,720	36.800	1,302,720	1,107,245				195,475		195,475		L	10/14/2009
670200-10-7	NTELOS HOLDINGS CORP			6,500.000	115,830	17.820	115,830	107,855	1,820			7,976		7,976		L	10/14/2009
67018T-10-5	NU SKIN ASIA PAC INC			10,860.000	291,808	26.870	291,808	230,169		1,249		61,639		61,639		L	10/14/2009
67020Y-10-0	NUANCE COMMUNICATIONS INC			60,000.000	932,400	15.540	932,400	731,400				310,800		310,800		L	01/24/2008
670346-10-5	NUCOR CORP.			139,592.000	6,511,967	46.650	6,511,967	6,566,267	50,253	48,857		(54,300)		(54,300)		L	09/17/2009
67060Y-10-1	NUTRACEUTICAL INTL CORP			2,660.000	32,904	12.370	32,904	32,189				715		715		L	10/14/2009
67069D-10-8	NUTRISYSTEM INC			6,780.000	211,333	31.170	211,333	117,738		1,187		93,595		93,595		L	10/14/2009
670704-10-5	NUVASIVE, INC.			8,060.000	257,759	31.980	257,759	337,610				(79,851)		(79,851)		L	10/14/2009
67073Y-10-6	NV ENERGY INC			31,760.000	393,189	12.380	393,189	366,765		3,452		26,424		26,424		L	12/23/2009
629445-20-6	NVE CORP			1,040.000	42,962	41.310	42,962	53,716				(10,754)		(10,754)		L	10/14/2009
67066G-10-4	NVIDIA CORP			118,881.000	2,220,697	18.680	2,220,697	1,700,595				520,102	8,132	511,970		L	12/23/2009
62944T-10-5	NVR INC			1,581.000	1,123,633	710.710	1,123,633	913,451				210,182	8,192	201,990		L	10/14/2009
67072V-10-3	NXSTAGE MEDICAL INC			5,000.000	41,750	8.350	41,750	34,041				7,710		7,710		L	10/14/2009
629484-10-6	NYMAGIC INC			1,100.000	18,249	16.590	18,249	18,397	66			(148)		(148)		L	10/14/2009
629491-10-1	NYSE EURONEXT			46,940.000	1,187,582	25.300	1,187,582	1,343,475		10,392		(155,893)		(155,893)		L	12/23/2009
670823-10-3	O CHARLEYS INC			4,120.000	26,986	6.550	26,986	39,853					12,867	(12,867)		L	10/14/2009
67423R-10-8	OBAGI MEDICAL PRODUCTS INC			4,000.000	48,000	12.000	48,000	45,972				2,028		2,028		L	10/14/2009
674599-10-5	OCCIDENTAL PETROLEUM CORP			236,094.000	19,206,247	81.350	19,206,247	15,380,534	79,561	129,383		3,825,713	16,031	3,809,682		L	09/22/2009
675234-10-8	OCEANFIRST FINANCIAL CORP			2,220.000	25,086	11.300	25,086	27,364		444		(2,278)		(2,278)		L	10/14/2009
675746-30-9	OCWEN FINL CORP			12,680.000	121,348	9.570	121,348	149,977				(28,629)		(28,629)		L	10/14/2009
67611V-10-1	ODYSSEY HEALTHCARE INC			7,440.000	115,915	15.580	115,915	99,932				15,983		15,983		L	10/14/2009
676118-10-2	ODYSSEY MARINE EXPLORATION			12,340.000	17,399	1.410	17,399	22,504				(5,105)		(5,105)		L	10/14/2009
676220-10-6	OFFICE DEPOT INC			49,700.000	320,565	6.450	320,565	380,096				(59,531)		(59,531)		L	10/14/2009
67622P-10-1	OFFICEMAX INC			17,000.000	215,730	12.690	215,730	239,698				(23,968)		(23,968)		L	10/14/2009
670837-10-3	OGE ENERGY CORP			24,000.000	885,360	36.890	885,360	803,561				81,799		81,799		L	10/14/2009
677719-10-6	OHIO VALLEY BANC CORP			880.000	19,386	22.030	19,386	23,343		176		(3,957)		(3,957)		L	10/16/2009
678026-10-5	OIL STATES INTL			5,500.000	216,095	39.290	216,095	208,421				7,674		7,674		L	10/14/2009
677864-10-0	OIL-DRI CORP OF AMERICA			1,120.000	17,360	15.500	17,360	16,980		168		380		380		L	10/14/2009
678046-10-3	OILSANDS QUEST INC			49,000.000	56,350	1.150	56,350	64,861				(8,511)		(8,511)		L	10/14/2009
679580-10-0	OLD DOMINION FREIGHT LINE INC			6,260.000	192,182	30.700	192,182	190,431				1,751		1,751		L	10/14/2009
680033-10-7	OLD NATL BANCORP IND			20,080.000	249,594	12.430	249,594	215,020		1,406		34,575		34,575		L	10/14/2009
680223-10-4	OLD REPUBLIC INTL CORP		R	48,752.000	489,470	10.040	489,470	593,086		8,801		(103,616)	3,348	(106,964)		L	10/14/2009
680277-10-0	OLD SECOND BANCORP INC			2,760.000	19,016	6.890	19,016	19,539	28			(522)		(522)		L	10/14/2009
680665-20-5	OLIN CORP.			17,120.000	299,942	17.520	299,942	290,633		3,424		9,310		9,310		L	10/14/2009
68162K-10-6	OLYMPIC STEEL INC			2,060.000	67,115	32.580	67,115	61,145		41		5,970		5,970		L	10/14/2009
670872-10-0	OM GROUP INC			6,800.000	213,452	31.390	213,452	197,693				15,759		15,759		L	10/14/2009
682095-10-4	OMEGA FLEX INC			400.000	5,600	14.000	5,600	6,946		800		(1,346)		(1,346)		L	10/14/2009
681936-10-0	OMEGA HEALTHCARE INVESTORS			19,460.000	378,497	19.450	378,497	310,880		5,838		67,617		67,617		L	10/14/2009
68210P-10-7	OMEGA PROTEIN CORP			5,280.000	23,021	4.360	23,021	26,770				(3,749)		(3,749)		L	10/14/2009
681904-10-8	OMNICARE INC			15,780.000	381,560	24.180	381,560	348,561		355		32,999		32,999		L	10/14/2009
68213N-10-9	OMNICELL INC			7,000.000	81,830	11.690	81,830	75,249				6,581		6,581		L	10/14/2009
681919-10-6	OMNICOM GROUP			65,764.000	2,574,661	39.150	2,574,661	2,450,900	7,924	2,661		123,761	6,104	117,657		L	12/23/2009
682128-10-3	OMNIVISION TECHNOLOGIES INC			11,040.000	160,411	14.530	160,411	170,702				(10,290)		(10,290)		L	10/14/2009
682129-10-1	OMNOVA SOLUTIONS INC			9,740.000	59,706	6.130	59,706	76,455				(16,749)		(16,749)		L	10/14/2009
682159-10-8	ON ASSIGNMENT INC			8,240.000	58,916	7.150	58,916	52,855				6,061		6,061		L	10/14/2009
682189-10-5	ON SEMICONDUCTOR CORP			126,333.000	1,112,994	8.810	1,112,994	1,012,548				100,446	3,971	96,474		L	09/17/2009
68230A-10-6	ONCOGENEX PHARMACEUTICAL INC			980.000	21,834	22.280	21,834	34,793				(12,958)		(12,958)		L	10/14/2009
68273G-10-1	ONLINE RESOURCES CORP			5,600.000	29,456	5.260	29,456	35,506				(6,050)		(6,050)		L	10/14/2009
683399-10-9	ONYX PHARMACEUTICALS INC			13,600.000	399,024	29.340	399,024	366,910				32,114		32,114		L	10/14/2009
68372A-10-4	OPEN TABLE			700.000	17,822	25.460	17,822	18,919				(1,097)		(1,097)		L	10/14/2009
G67543-10-1	OPENTV CORP CL A			17,540.000	23,854	1.360	23,854	27,513				(3,659)		(3,659)		L	10/14/2009
683718-30-8	OPEWAVE SYSTEMS INC			18,620.000	42,454	2.280	42,454	49,384				(6,930)		(6,930)		L	10/14/2009
68375N-10-3	OPKO HEALTH INC			9,900.000	18,117	1.830	18,117	23,028				(4,911)		(4,911)		L	10/14/2009
683750-40-3	OPLINK COMMUNICATIONS INC			4,540.000	74,411	16.390	74,411	69,413				4,998		4,998		L	10/14/2009

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		3	4			7	8		10	11	12	13	14	15	16		
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683757-10-8	OPNET TECHNOLOGIES INC			2,620.000	31,938	12.190	31,938	29,679		236		2,258		2,258		L	10/14/2009
68375V-10-5	OPNEXT INC			6,160.000	11,704	1.900	11,704	19,853					8,149	(8,149)		L	10/14/2009
683797-10-4	OPPENHEIMER HOLDINGS INC			2,240.000	74,413	33.220	74,413	63,654		246		10,759		10,759		L	10/14/2009
68401H-10-4	OPTIMER PHARMACEUTICALS INC			6,420.000	72,418	11.280	72,418	89,495				(17,077)		(17,077)		L	10/14/2009
684010-10-1	OPTIONSXPRESS HLDGS INC			9,600.000	148,320	15.450	148,320	176,718				(28,398)		(28,398)		L	10/14/2009
68389X-10-5	ORACLE COR P COM			848,219.000	20,815,294	24.540	20,815,294	18,025,066		11,033		2,790,228	122,447	2,667,781		L	12/23/2009
68554V-10-8	ORASURE TECHNOLOGIES INC			10,060.000	51,105	5.080	51,105	33,426				17,678		17,678		L	10/14/2009
685564-10-6	ORBITAL SCIENCES CORP			12,200.000	186,172	15.260	186,172	180,070				6,102		6,102		L	10/14/2009
68557K-10-9	ORBITZ WORLDWIDE INC			7,760.000	56,958	7.340	56,958	50,328				6,630		6,630		L	10/14/2009
68572N-10-4	ORCHIDS PAPER PRODUCTS CO			1,480.000	29,630	20.020	29,630	26,068				3,561		3,561		L	10/14/2009
686091-10-9	OREILLY AUTOMOTIVE INC			37,571.000	1,432,207	38.120	1,432,207	1,338,711				93,496	45,709	47,786		L	06/03/2009
686164-10-4	OREXIGEN THERAPEUTICS INC			5,700.000	42,408	7.440	42,408	51,560				(9,152)		(9,152)		L	10/14/2009
G67743-10-7	ORIENT EXPRESS HOTELS, INC.			17,160.000	174,002	10.140	174,002	190,848				(16,846)		(16,846)		L	10/14/2009
68618W-10-0	ORIENTAL FINANCIAL GROUP			5,860.000	63,288	10.800	63,288	77,612	234			(14,324)		(14,324)		L	10/14/2009
686275-10-8	ORION ENERGY SYSTEMS INC			3,640.000	15,980	4.390	15,980	11,628				4,352		4,352		L	10/14/2009
68628V-30-8	ORION MARINE GROUP INC			5,900.000	124,254	21.060	124,254	125,400				(1,146)		(1,146)		L	10/14/2009
686323-10-6	ORITANI FINACIAL CORP			2,560.000	35,149	13.730	35,149	34,849		192		300		300		L	10/14/2009
686688-10-2	ORMAT TECHNOLOGIES INC		R	8,220.000	311,045	37.840	311,045	337,715		493		(26,671)		(26,671)		L	10/14/2009
687380-10-5	ORRSTOWN FINL SERVICES INC			1,020.000	35,578	34.880	35,578	38,359		224		(2,781)		(2,781)		L	10/14/2009
N6748L-10-2	ORTHOFIX INTERNATIONAL NV		R	3,760.000	116,447	30.970	116,447	116,420				27		27		L	10/14/2009
68750U-10-2	ORTHOVITA INC			14,520.000	50,965	3.510	50,965	62,848				(11,883)		(11,883)		L	10/14/2009
688239-20-1	OSHKOSH CORP			20,760.000	768,743	37.030	768,743	707,958				60,785		60,785		L	10/14/2009
671040-10-3	OSI PHARMACEUTICALS INC			24,140.000	749,064	31.030	749,064	806,923				(57,859)		(57,859)		L	10/14/2009
671044-10-5	OSI SYSTEMS INC			3,520.000	96,026	27.280	96,026	60,762				35,264		35,264		L	10/14/2009
68827R-10-8	OSIRIS THERAPEUTICS INC			3,800.000	27,132	7.140	27,132	26,471				661		661		L	10/14/2009
689648-10-3	OTTER TAIL POWER CO.			7,900.000	195,920	24.800	195,920	192,732		2,350		3,188		3,188		U	10/14/2009
690027-20-6	OUTDOOR CHANNEL HOLDINGS INC			2,880.000	16,704	5.800	16,704	18,908				(2,204)		(2,204)		L	10/14/2009
690212-10-5	OVERHILL FARMS INC			4,780.000	23,231	4.860	23,231	29,816				(6,585)		(6,585)		L	10/14/2009
690370-10-1	OVERSTOCKCOM INC			3,460.000	46,918	13.560	46,918	55,976				(9,058)		(9,058)		L	10/14/2009
690732-10-2	OWENS & MINOR, INC.			9,120.000	391,522	42.930	391,522	422,631		2,098		(31,109)		(31,109)		L	10/14/2009
690768-40-3	OWENS-ILLINOIS, INC.			42,600.000	1,400,262	32.870	1,400,262	1,643,291				(243,029)		(243,029)		L	10/14/2009
691497-30-9	OXFORD INDUSTRIES, INC.			2,780.000	57,490	20.680	57,490	64,554				(7,064)		(7,064)		L	10/14/2009
691828-10-7	OXIGENE INC			7,860.000	8,960	1.140	8,960	11,134				(2,174)		(2,174)		L	10/14/2009
671074-10-2	OYO GEOSPACE CORP			840.000	36,028	42.890	36,028	21,441				14,586		14,586		L	10/14/2009
69331C-10-8	P G & E CORP			75,059.000	3,351,384	44.650	3,351,384	2,323,382	31,525	67,651		341,267		341,267		L	10/14/2009
693718-10-8	PACCAR INC			70,163.000	2,544,812	36.270	2,544,812	2,577,133		7,425		(32,321)	17,954	(50,275)		L	10/14/2009
69373H-10-6	PACER INTL			7,620.000	24,079	3.160	24,079	29,345				(5,266)		(5,266)		L	10/14/2009
69404P-10-1	PACIFIC CAPITAL BANCORP			10,960.000	10,522	0.960	10,522	17,993					7,471	(7,471)		L	10/14/2009
69412V-10-8	PACIFIC CONTINENTAL CORP			3,060.000	35,006	11.440	35,006	27,502		31		7,504		7,504		L	10/14/2009
694873-10-0	PACIFIC SUNWEAR CALIF INC			14,280.000	56,834	3.980	56,834	92,426					35,591	(35,591)		L	10/14/2009
695156-10-9	PACKAGING CORPORATION OF AMERICA			31,480.000	724,355	23.010	724,355	674,163	4,722	6,896		50,192		50,192		L	10/14/2009
695257-10-5	PACTIV CORPORATION			70,669.000	1,705,950	24.140	1,705,950	1,682,394				23,555	5,830	17,726		L	10/14/2009
695263-10-3	PACWEST BANCORP			6,920.000	139,438	20.150	139,438	131,530		69		7,908		7,908		L	10/14/2009
695459-10-7	PAETEC HLDG CORP			27,220.000	112,963	4.150	112,963	121,404				(8,441)		(8,441)		L	10/14/2009
69562K-10-0	PAIN THERAPEUTICS INC			7,920.000	42,451	5.360	42,451	45,107				(2,656)		(2,656)		L	10/14/2009
696429-30-7	PALL CORP			24,936.000	902,683	36.200	902,683	709,065		4,778		193,618		193,618		L	10/14/2009
696643-10-5	PALM INC			36,300.000	364,452	10.040	364,452	608,105					243,653	(243,653)		L	10/14/2009
697529-30-3	PALOMAR MEDICAL TECHNOLOGIES INC			3,920.000	39,514	10.080	39,514	60,687					21,173	(21,173)		L	10/14/2009
69840W-10-8	PANERA BREAD COMPANY			13,060.000	874,628	66.970	874,628	718,821				155,807		155,807		L	10/14/2009
698477-10-6	PANHANDLE OIL AND GAS INC			1,600.000	41,440	25.900	41,440	34,772		112		6,668		6,668		L	10/14/2009
698813-10-2	PAPA JOHNS INTL INC			4,860.000	113,530	23.360	113,530	116,800				(3,270)		(3,270)		L	10/14/2009
69888P-10-6	PAR PHARMACEUTICAL COMPANIES INC			7,800.000	211,068	27.060	211,068	171,095				39,973		39,973		L	10/14/2009
698884-10-3	PAR TECHNOLOGY CORP/DEL			1,760.000	10,173	5.780	10,173	11,502				(1,329)		(1,329)		L	10/14/2009
699173-20-9	PARAMETRIC TECHNOLO			25,200.000	411,768	16.340	411,768	370,858				40,910		40,910		L	10/14/2009

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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
69924P-10-2	PARAMOUNT GOLD AND SILVER		I	13,760.000	19,952	1.450	19,952	17,916				2,036		2,036		L	10/14/2009
699462-10-7	PAREXEL INTERNATIONAL CORP			12,600.000	177,660	14.100	177,660	176,235				1,425		1,425		L	10/14/2009
700416-20-9	PARK ELECTROCHEMICAL CORP			4,380.000	121,063	27.640	121,063	113,649				7,415		7,415		L	10/14/2009
700658-10-7	PARK NATIONAL CORP			2,820.000	166,042	58.880	166,042	173,491		2,651		(7,450)		(7,450)		L	10/14/2009
701081-10-1	PARKER DRILLING CO.			25,340.000	125,433	4.950	125,433	153,953				(28,520)		(28,520)		L	10/14/2009
701094-10-4	PARKER HAN NIFIN CORP COM			28,980.000	1,561,442	53.880	1,561,442	1,472,539		8,121		88,903	50,912	37,991		L	10/14/2009
701354-10-2	PARKERVISION INC			6,720.000	12,298	1.830	12,298	25,249					12,951	(12,951)		L	10/14/2009
G6852T-10-5	PARTNERRE LTD			16,120.000	1,203,519	74.660	1,203,519	1,276,883		6,439		(73,364)		(73,364)		L	12/23/2009
70336T-10-4	PATRIOT COAL CORP			16,280.000	251,689	15.460	251,689	215,723				35,966		35,966		L	10/14/2009
70337B-10-2	PATRIOT TRANSPORTATION HLDG			200.000	18,892	94.460	18,892	16,430				2,462		2,462		L	10/14/2009
703395-10-3	PATTERSON COS INC			30,460.000	852,271	27.980	852,271	659,331				192,940	2,674	190,267		L	09/17/2009
704326-10-7	PAYCHEX INC			97,005.000	2,972,233	30.640	2,972,233	2,770,442		32,915		201,791	14,439	187,352		L	10/14/2009
69318J-10-0	PC CONNECTION INC			2,460.000	16,605	6.750	16,605	13,558				3,047		3,047		L	10/14/2009
69323K-10-0	PC MALL INC			2,560.000	13,363	5.220	13,363	20,092					6,728	(6,728)		L	10/14/2009
693250-10-5	PC TEL			3,880.000	22,970	5.920	22,970	25,335				(2,366)		(2,366)		L	10/14/2009
69329Y-10-4	PDL BIOPHARMA INC			26,220.000	179,869	6.860	179,869	231,106		43,787		(51,237)		(51,237)		L	10/14/2009
704549-10-4	PEABODY ENERGY			41,627.000	1,881,957	45.210	1,881,957	1,680,044		2,875		201,913	13,259	188,654		L	12/23/2009
704699-10-7	PEAPACK GLADSTONE FINL CORP			2,080.000	26,374	12.680	26,374	32,149		104		(5,774)		(5,774)		L	10/16/2009
705560-10-0	PEET'S COFFEE & TEA INC			2,860.000	95,324	33.330	95,324	79,585				15,739		15,739		L	10/14/2009
705573-10-3	PEGASYSTEMS INC			3,320.000	112,880	34.000	112,880	114,674	100			(1,794)		(1,794)		L	10/14/2009
707569-10-9	PENN NATIONAL GAMING INC			15,611.000	424,307	27.180	424,307	426,159				(1,852)	27,069	(28,921)		L	10/14/2009
707882-10-6	PENN VIRGINIA CORP			9,880.000	210,345	21.290	210,345	235,251		556		(24,906)		(24,906)		L	10/14/2009
708254-20-6	PENNICHUCK CORP			860.000	18,172	21.130	18,172	20,431		151		(2,259)		(2,259)		L	10/14/2009
708430-10-3	PENNS WOODS BANCORP INC			700.000	22,708	32.440	22,708	23,243		322		(535)		(535)		L	10/14/2009
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUS			9,160.000	77,494	8.460	77,494	74,315		1,241		3,178		3,178		L	10/14/2009
70931T-10-3	PENNYMAC MORTGAGE INVESTMENT TRUST			3,600.000	61,848	17.180	61,848	69,095				(7,247)		(7,247)		L	10/14/2009
70959W-10-3	PENSKE AUTO GROUP INC			3,120.000	47,362	15.180	47,362	50,353				(2,991)		(2,991)		L	10/14/2009
709600-10-0	PENSON WORLDWIDE INC			5,080.000	46,025	9.060	46,025	53,609				(7,584)		(7,584)		L	10/14/2009
709631-10-5	PENTAIR, INC.			14,720.000	475,456	32.300	475,456	473,611		2,160		1,845		1,845		L	12/23/2009
709789-10-1	PEOPLES BANCORP INC			2,760.000	26,717	9.680	26,717	35,224	276			(8,507)		(8,507)		L	10/14/2009
71103B-10-2	PEOPLES FINANCIAL CORP/MISS			640.000	13,005	20.320	13,005	12,726				279		279		L	10/14/2009
713278-10-9	PEPBOYS MANNY MOE & JACK			10,880.000	92,045	8.460	92,045	104,793				(12,748)		(12,748)		L	10/14/2009
713291-10-2	PEPCO HLDG S INC			15,360.000	258,816	16.850	258,816	228,792		4,147		30,024		30,024		L	10/14/2009
713409-10-0	PEPSI BOTT LING GROUP INC COM			162,735.000	6,102,563	37.500	6,102,563	6,088,948	22,078	1,840		13,614	40	13,574		L	12/23/2009
71343P-20-0	PEPSIAMERICAS INC			106,647.000	3,120,491	29.260	3,120,491	3,100,448	11,641	556		20,043	85	19,958		L	12/24/2009
713448-10-8	PEPSICO INC.			426,694.000	25,942,995	60.800	25,942,995	25,498,028	172,230	260,139		444,967	6,072	438,896		L	12/23/2009
71375U-10-1	PERFICIENT INC			6,260.000	52,772	8.430	52,772	57,375				(4,604)		(4,604)		L	10/14/2009
713831-10-5	PERICOM SEMICONDUCTOR CORP			5,460.000	62,954	11.530	62,954	62,390				564		564		L	10/14/2009
714046-10-9	PERKINELMER INC			62,580.000	1,288,522	20.590	1,288,522	1,267,833		4,381		20,689		20,689		L	10/14/2009
714157-10-4	PERMA-FIX ENVIRONMENTAL SVCS			5,340.000	12,122	2.270	12,122	12,899				(777)		(777)		L	10/14/2009
288853-10-4	PERRY ELLIS INTERNATIONAL			2,040.000	30,722	15.060	30,722	38,121				(7,399)		(7,399)		L	10/14/2009
715710-10-9	PERVASIVE SOFTWARE INC			3,220.000	15,520	4.820	15,520	18,468				(2,948)		(2,948)		L	10/14/2009
716382-10-6	PETMED EXPRESS INC			5,420.000	95,555	17.630	95,555	104,347		542		(8,793)		(8,793)		L	10/14/2009
716495-10-6	PETROHAWK ENERGY CORP			319,068.000	7,654,441	23.990	7,654,441	7,622,475				1,167,406	111,356	1,056,051		L	09/17/2009
716578-10-9	PETROLEUM DEVELOPMENT CORP			4,200.000	76,482	18.210	76,482	90,175				(13,693)		(13,693)		L	10/14/2009
716748-10-8	PETROSQUEST ENERGY INC			11,380.000	69,759	6.130	69,759	90,866				(21,106)		(21,106)		L	10/14/2009
716768-10-6	PETSMART INC			41,096.000	1,096,852	26.690	1,096,852	877,828		8,062		219,024	44,129	174,895		L	09/17/2009
69333Y-10-8	PF CHANGS CHINA BISTRO			5,600.000	212,296	37.910	212,296	198,564				13,732		13,732		L	10/14/2009
717081-10-3	PFIZER INC			1,837,376.000	33,421,869	18.190	33,421,869	39,661,489		1,028,723		915,132	1,030	914,102		L	12/23/2009
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL			49,961.000	1,171,086	23.440	1,171,086	1,066,999		13,254		104,087		104,087		L	10/14/2009
71715N-10-6	PHARMASSET INC			4,380.000	90,666	20.700	90,666	94,316				(3,650)		(3,650)		L	10/14/2009
71714F-10-4	PHARMERICA CORP			7,060.000	112,113	15.880	112,113	129,119				(17,006)		(17,006)		L	10/14/2009
71721R-40-6	PHASE FORWARD INC			9,500.000	145,825	15.350	145,825	136,018				9,807		9,807		L	10/14/2009
693320-20-2	PHH CORP			12,200.000	196,542	16.110	196,542	229,550				(33,008)		(33,008)		L	10/14/2009

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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
69336T-20-5	PHI INC NON VOTING			2,840.000	58,788	20.700	58,788	56,587				2,201		2,201		L	10/14/2009
718592-10-8	PHILLIPS-VAN HEUSEN CORP.			6,720.000	273,370	40.680	273,370	293,359		252		(19,989)		(19,989)		L	10/14/2009
71902E-10-9	PHOENIX COMPANIES INC			25,760.000	71,613	2.780	71,613	110,935				(39,322)		(39,322)		L	10/14/2009
719153-10-8	PHOENIX TECHNOLOGIES LTD			7,760.000	21,340	2.750	21,340	27,003				(5,663)		(5,663)		L	10/14/2009
719405-10-2	PHOTRONICS INC			11,940.000	53,133	4.450	53,133	63,496				(10,363)		(10,363)		L	10/14/2009
693366-20-5	PICO HOLDINGS INC			4,680.000	153,176	32.730	153,176	161,599				(8,422)		(8,422)		L	10/14/2009
720186-10-5	PIEDMONT NATURAL GAS CO., INC.			16,300.000	436,025	26.750	436,025	391,954	4,401			44,071		44,071		L	10/14/2009
720279-10-8	PIER 1, INC.			19,880.000	101,189	5.090	101,189	97,245				3,944		3,944		L	10/14/2009
721283-10-9	PIKE ELECTRIC CORP			3,620.000	33,594	9.280	33,594	43,242				(9,649)		(9,649)		L	10/14/2009
723484-10-1	PINNACLE WEST CAPITAL CORP			24,120.000	882,310	36.580	882,310	802,398		12,663		79,912		79,912		L	10/14/2009
723655-10-6	PIONEER DRILLING CO			9,440.000	74,576	7.900	74,576	75,994				(1,418)		(1,418)		L	10/14/2009
723787-10-7	PIONEER NA T RES CO COM			17,120.000	824,670	48.170	824,670	790,605				34,066		34,066		L	12/23/2009
724078-10-0	PIPER JAFFRAY COS INC			4,440.000	224,708	50.610	224,708	249,751				(25,043)		(25,043)		L	10/14/2009
724479-10-0	PITNEY BOWES INC			46,760.000	1,064,258	22.760	1,064,258	1,185,441		16,834		(121,183)		(121,183)		L	10/14/2009
727493-10-8	PLANTRONICS INC			10,740.000	279,025	25.980	279,025	291,443		537		(12,418)		(12,418)		L	10/14/2009
G7127P-10-0	PLATINUM UNDERWRITERS HLDGS			11,100.000	425,019	38.290	425,019	413,946		888		11,073		11,073		L	10/14/2009
728117-30-0	PLAYBOY ENTERPRISES CL B			5,440.000	17,408	3.200	17,408	20,109				(2,701)		(2,701)		L	10/14/2009
729132-10-0	PLEXUS CORP			8,640.000	246,240	28.500	246,240	240,475				5,765		5,765		L	10/14/2009
729251-10-8	PLUM CREEK TIMBER CO INC COM			45,000.000	1,699,200	37.760	1,699,200	1,502,335		16,103		196,865		196,865		L	12/23/2009
693417-10-7	PLX TECHNOLOGY INC			6,720.000	21,706	3.230	21,706	22,331				(626)		(626)		L	10/14/2009
693419-20-2	PMA CAPITAL CORP			7,240.000	45,612	6.300	45,612	39,968				5,644		5,644		L	10/14/2009
69344F-10-6	PMC - SIERRA INC			74,440.000	644,650	8.660	644,650	741,445				(96,794)		(96,794)		L	10/14/2009
69345P-10-3	PMFG INC			2,800.000	45,388	16.210	45,388	47,434				(2,046)		(2,046)		L	10/14/2009
693475-10-5	PNC FINL SVCS GROUP INC			115,057.000	6,073,859	52.790	6,073,859	4,925,207		11,506		1,148,652		1,148,652		L	09/17/2009
69349H-10-7	PNM RESOURCES INC			19,680.000	248,952	12.650	248,952	239,043		2,460		9,909		9,909		L	10/14/2009
731068-10-2	POLARIS INDUSTRIES INC			6,960.000	303,665	43.630	303,665	304,176		2,714		(511)		(511)		L	10/14/2009
731572-10-3	POLO RALPH LAUREN CORP			0.000		76.620				80						L	04/15/2008
73172K-10-4	POLYCOM INC.			18,360.000	458,449	24.970	458,449	502,700				(44,251)		(44,251)		L	10/14/2009
73179P-10-6	POLYONE CORPORATION			20,420.000	152,537	7.470	152,537	136,775				15,762		15,762		L	10/14/2009
73179V-10-3	POLYPORE INTERNATIONAL INC			5,000.000	59,500	11.900	59,500	66,158				(6,658)		(6,658)		L	10/14/2009
732449-30-1	PONIARD PHARMACEUTICALS INC			5,320.000	9,736	1.830	9,736	36,248					26,512	(26,512)		L	10/14/2009
73278L-10-5	POOL CORP			10,920.000	208,354	19.080	208,354	253,675		1,420		(45,321)		(45,321)		L	10/14/2009
733174-10-6	POPULAR INC		R	145,900.000	329,734	2.260	329,734	393,772				(64,038)		(64,038)		L	10/14/2009
736212-10-1	PORTEC RAIL PRODUCTS INC			1,220.000	13,066	10.710	13,066	11,499		73		1,567		1,567		L	10/14/2009
736508-84-7	PORTEC, INC.			16,700.000	340,847	20.410	340,847	336,418	4,259			4,429		4,429		A	10/14/2009
736400-10-5	PORTFOLIO RECOVERY ASSOCIATES INC			3,520.000	157,978	44.880	157,978	175,819				(17,841)		(17,841)		L	10/14/2009
737464-10-7	POST PROPERTIES, INC.			10,360.000	203,056	19.600	203,056	180,929	2,072			22,127		22,127		L	10/14/2009
737630-10-3	POTLATCH CORP.			8,920.000	284,370	31.880	284,370	251,850		4,549		32,520		32,520		L	10/14/2009
739128-10-6	POWELL INDUSTRIES INC			1,780.000	56,123	31.530	56,123	70,154				(14,031)		(14,031)		L	10/14/2009
739276-10-3	POWER INTEGRATIONS INC			5,280.000	191,981	36.360	191,981	180,919		132		11,062		11,062		L	10/14/2009
739308-10-4	POWER-ONE INC			17,060.000	74,211	4.350	74,211	41,005				33,206		33,206		L	10/14/2009
73936N-10-5	POWERSECURE INTERNATIONAL IN			3,440.000	24,802	7.210	24,802	28,065				(3,262)		(3,262)		L	10/14/2009
73935L-10-0	POWERSHARES INDIA PROTFOLIO ETF			502,441.000	11,088,873	22.070	11,088,873	9,041,450		60,825		2,047,423		2,047,423		L	07/16/2009
739363-10-9	POWERWAVE TECHNOLOGIES INC			27,920.000	35,179	1.260	35,179	47,872				(12,692)		(12,692)		L	10/14/2009
73941U-10-2	POZEN INC			5,740.000	34,383	5.990	34,383	42,258				(7,875)		(7,875)		L	10/14/2009
693506-10-7	PPG INDUSTRIES INC			36,133.000	2,115,226	58.540	2,115,226	2,268,650		49,925		260,106		260,106		L	10/14/2009
69351T-10-6	PPL CORP			71,573.000	2,312,524	32.310	2,312,524	2,243,329	24,693	58,891		124,965		124,965		L	10/14/2009
74005P-10-4	PRAXAIR INC.			67,770.000	5,442,609	80.310	5,442,609	5,547,626		31,456		(105,017)	13,236	(118,253)		L	10/14/2009
740065-10-7	PRE PAID LEGAL SERVICES, INC.			1,660.000	68,193	41.080	68,193	68,671				(479)		(479)		L	10/14/2009
740189-10-5	PRECISION CASTPARTS CORP COM			35,187.000	3,882,885	110.350	3,882,885	3,479,843		1,206		403,043	34,517	368,526		L	10/14/2009
740444-10-4	PREFORMED LINE PRODUCTS CO			420.000	18,396	43.800	18,396	16,216	84			2,180		2,180		L	10/14/2009
740585-10-4	PREMIERE GLOBAL SERVICES INC.			13,280.000	109,560	8.250	109,560	103,221				6,339		6,339		L	10/14/2009
740921-10-1	PREMIERWEST BANCORP			4,740.000	6,731	1.420	6,731	12,199					5,468	(5,468)		L	10/14/2009
740884-10-1	PRESIDENTIAL LIFE			4,940.000	45,201	9.150	45,201	54,437	309			(9,236)		(9,236)		L	10/14/2009

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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
741503-40-3	PRICELINE.COM			9,716.000	2,122,946	218.500	2,122,946	1,903,140				308,600	17,453	291,147		L	12/23/2009
741511-10-9	PRICESMART INC			3,860.000	78,898	20.440	78,898	73,640				5,258		5,258		L	10/14/2009
741530-10-2	PRIDE INTL			33,900.000	1,081,749	31.910	1,081,749	1,049,351				32,398		32,398		L	10/14/2009
74157K-84-6	PRIMEDIA INC			3,740.000	13,501	3.610	13,501	9,674		262		3,827		3,827		L	10/14/2009
74164F-10-3	PRIMORIS SERVICES CORP			1,080.000	8,608	7.970	8,608	7,959	27			648		648		L	10/14/2009
G72457-10-7	PRIMUS GUARANTY LTD			4,620.000	14,091	3.050	14,091	17,717				(3,626)		(3,626)		L	10/14/2009
74251V-10-2	PRINCIPAL FINANCIAL GROUP			67,580.000	1,624,623	24.040	1,624,623	1,900,112		26,260		(275,489)		(275,489)		L	12/23/2009
742962-10-3	PRIVATEBANCORP INC.			8,500.000	76,245	8.970	76,245	204,470		85			128,225	(128,225)		L	10/14/2009
74267C-10-6	PROASSURANCE CORP			7,560.000	406,048	53.710	406,048	399,259				6,788		6,788		L	10/14/2009
742718-10-9	PROCTER & GAMBLE CO			643,874.000	39,038,081	60.630	39,038,081	40,109,273		565,253		1,366,329	36,505	1,329,824		L	12/23/2009
743187-10-6	PROGENICS PHARMACEUTICALS INC			5,980.000	26,551	4.440	26,551	29,082				(2,531)		(2,531)		L	10/14/2009
743263-10-5	PROGRESS ENERGY INC			28,965.000	1,187,855	41.010	1,187,855	1,257,242		68,442		34,730		34,730		L	09/17/2009
743312-10-0	PROGRESS SOFTWARE CORP.			8,820.000	257,632	29.210	257,632	210,169				47,463		47,463		L	10/14/2009
743315-10-3	PROGRESSIVE CORP			166,874.000	3,002,063	17.990	3,002,063	3,055,828				301,205	4,724	296,481		L	12/23/2009
743410-10-2	PROLOGIS SH BEN IN			107,600.000	1,473,044	13.690	1,473,044	1,281,334		12,192		191,710		191,710		L	10/14/2009
74346Y-10-3	PROS HOLDINGS INC			4,180.000	43,263	10.350	43,263	39,367				3,896		3,896		L	10/14/2009
74348T-10-2	PROSPECT CAPITAL CORP			11,740.000	138,649	11.810	138,649	124,279	4,799			14,371		14,371		L	10/14/2009
74365A-10-1	PROTALIX BIOTHERAPEUTICS INC			7,540.000	49,915	6.620	49,915	66,740					16,826	(16,826)		L	10/14/2009
743674-10-3	PROTECTIVE LIFE CORP			21,040.000	348,212	16.550	348,212	394,607		883		(46,395)		(46,395)		L	12/23/2009
743815-10-2	PROVIDENCE SERVICE CORP/THE			2,620.000	41,396	15.800	41,396	27,205				14,191		14,191		L	10/14/2009
74386T-10-5	PROVIDENT FINANCIAL SERVICES			13,880.000	147,822	10.650	147,822	151,903		1,527		(4,081)		(4,081)		L	10/14/2009
744028-10-1	PROVIDENT NEW YORK BANKCORP			8,360.000	70,558	8.440	70,558	77,435		502		(6,877)		(6,877)		L	10/14/2009
744320-10-2	PRUDENTIAL FINL INC			113,228.000	5,634,225	49.760	5,634,225	5,305,885		79,260		328,340		328,340		L	09/17/2009
69360J-10-7	PS BUSINESS PKS INC CALIF COM			4,120.000	206,206	50.050	206,206	204,049		1,813		2,157		2,157		L	10/14/2009
74439H-10-8	PSYCHIATRIC SOLUTIONS INC			12,660.000	267,632	21.140	267,632	349,353				(81,720)		(81,720)		L	10/14/2009
74460D-10-9	PUBLIC STORAGE			25,020.000	2,037,879	81.450	2,037,879	1,926,204		8,360		111,675		111,675		L	12/23/2009
744573-10-6	PUBLIC SVC ENTERPRISE GROUP			95,245.000	3,166,896	33.250	3,166,896	3,112,282		85,092		297,323		297,323		L	12/23/2009
745867-10-1	PULTE HOME S INC COM			21,564.000	215,640	10.000	215,640	589,290				(21,333)	24,359	(45,692)		L	09/02/2009
747310-10-3	PZENA INVESTMENT MANAGEMENT INC			1,840.000	14,978	8.140	14,978	16,580				(1,602)		(1,602)		L	10/14/2009
74727D-10-8	QAD INC			2,680.000	16,375	6.110	16,375	13,494	67			2,881		2,881		L	10/14/2009
74729T-10-1	QC HOLDINGS INC			260.000	1,251	4.810	1,251	1,742		39		(492)		(492)		L	10/14/2009
747277-10-1	QLOGIC COR P COM			53,380.000	1,007,281	18.870	1,007,281	994,395				12,886		12,886		L	10/14/2009
747316-10-7	QUAKER CHEMICAL CORP.			2,600.000	53,664	20.640	53,664	54,524				(860)		(860)		L	10/14/2009
747525-10-3	QUALCOMM INC			369,779.000	17,105,977	46.260	17,105,977	15,712,866		104,650		1,393,111	61,526	1,331,584		L	12/23/2009
747582-10-4	QUALITY SYSTEMS INC			5,280.000	331,531	62.790	331,531	338,668	1,584	17,172		(7,136)		(7,136)		L	10/14/2009
747619-10-4	QUANEX BUILDING PRODUCTS			8,360.000	141,869	16.970	141,869	134,998		251		6,871		6,871		L	10/14/2009
74762E-10-2	QUANTA SERVICES			54,694.000	1,139,823	20.840	1,139,823	1,208,190				(68,368)	91,657	(160,025)		L	06/03/2009
747906-20-4	QUANTUM CORP			45,860.000	134,370	2.930	134,370	68,346				66,023		66,023		L	10/14/2009
74834L-10-0	QUEST DIAGNOSTICS INC			37,935.000	2,290,515	60.380	2,290,515	2,062,165		881		228,350	9,768	218,582		L	10/14/2009
74834T-10-3	QUEST SIFTWARE UNC			13,260.000	243,984	18.400	243,984	245,717				(1,733)		(1,733)		L	10/14/2009
748356-10-2	QUESTAR CORP.			194,612.000	8,090,021	41.570	8,090,021	8,827,354		72,009		1,539,471	31,384	1,508,087		L	09/17/2009
74835Y-10-1	QUESTCOR PHARMACEUTICALS			12,860.000	61,085	4.750	61,085	71,635				(10,550)		(10,550)		L	10/14/2009
74838C-10-6	QUICKSILVER INC			28,580.000	57,732	2.020	57,732	80,056				(22,324)		(22,324)		L	10/14/2009
74838J-10-1	QUIDEL CORP			5,760.000	79,373	13.780	79,373	88,493				(9,120)		(9,120)		L	10/14/2009
749121-10-9	QWEST COMM UNICATIONS INTL INC COM			369,361.000	1,555,010	4.210	1,555,010	1,377,156		31,432		177,854		177,854		L	10/14/2009
749941-10-0	R F MICRODEVICES INC			58,880.000	280,858	4.770	280,858	284,679				(3,821)		(3,821)		L	10/14/2009
749607-10-7	R L I CORP.			3,900.000	207,675	53.250	207,675	212,591	1,092			(4,916)		(4,916)		L	10/14/2009
750086-10-0	RACKSPACE HOSTING INC			14,700.000	306,495	20.850	306,495	274,520				31,975		31,975		L	10/14/2009
750236-10-1	RADIAN GROUP INC			18,120.000	132,457	7.310	132,457	155,557		45		(23,099)		(23,099)		L	10/14/2009
75025N-10-2	RADIANT SYSTEMS INC			6,140.000	63,856	10.400	63,856	66,001				(2,145)		(2,145)		L	10/14/2009
750438-10-3	RADIOSHACK CORP			20,840.000	406,380	19.500	406,380	375,407		2,575		30,973		30,973		L	12/23/2009
750459-10-9	RADISYS CORP			5,560.000	53,098	9.550	53,098	44,940				8,158		8,158		L	10/14/2009
750491-10-2	RADNET INC			6,860.000	13,994	2.040	13,994	21,849					7,855	(7,855)		L	10/14/2009
75061P-10-2	RAE SYSTEMS INC			9,420.000	10,362	1.100	10,362	10,010				352		352		L	10/14/2009

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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
749227-10-4	RAIT FINANCIAL TRUST			14,540.000	19,047	1.310	19,047	36,925					17,877	(17,877)		L	10/14/2009
751028-10-1	RALCORP HOLDINGS INC			12,840.000	766,676	59.710	766,676	749,309				17,368		17,368		L	12/23/2009
750917-10-6	RAMBUS INC			21,880.000	533,872	24.400	533,872	408,246				125,626		125,626		L	10/14/2009
751452-20-2	RAMCO-GERSHENSON PPTYS TR COM			5,860.000	55,904	9.540	55,904	49,309	812			6,596		6,596		L	10/14/2009
75281A-10-9	RANGE RESOURCES CORP			116,494.000	5,807,226	49.850	5,807,226	5,292,328		11,461		514,898	107,539	407,360		L	09/17/2009
754055-10-1	RASER TECHNOLOGIES INC			12,880.000	15,971	1.240	15,971	20,648				(4,677)		(4,677)		L	10/14/2009
754212-10-8	RAVEN INDUSTRIES INC			3,360.000	106,747	31.770	106,747	94,098	470			12,649		12,649		L	10/14/2009
754730-10-9	RAYMOND JAMES FINANCIAL INC			15,660.000	372,238	23.770	372,238	378,640	1,723			(6,402)		(6,402)		L	12/23/2009
754907-10-3	RAYONIER INC			15,500.000	653,480	42.160	653,480	646,248		6,021		7,232		7,232		L	12/23/2009
755111-50-7	RAYTHEON COMPANY			75,065.000	3,867,349	51.520	3,867,349	3,511,454	23,270	6,796		355,895	3,707	352,188		L	12/23/2009
75524B-10-4	RBC BEARING INS			4,620.000	112,405	24.330	112,405	118,789				(6,384)		(6,384)		L	10/14/2009
749388-10-4	RC2 CORP			4,740.000	69,915	14.750	69,915	68,738				1,177		1,177		L	10/14/2009
749361-20-0	RCN CORP			7,900.000	85,715	10.850	85,715	74,510				11,205		11,205		L	10/14/2009
755408-10-1	READING INTERNATIONAL INC			2,880.000	11,664	4.050	11,664	13,141				(1,477)		(1,477)		L	10/15/2009
75605L-10-4	REALNETWORKS INC			18,120.000	67,225	3.710	67,225	78,445				(11,220)		(11,220)		L	10/14/2009
756109-10-4	REALTY INCOME CORP			25,720.000	666,405	25.910	666,405	628,813	3,678	5,805		37,593		37,593		L	12/23/2009
756577-10-2	RED HAT INC.			31,780.000	982,002	30.900	982,002	829,992				152,010		152,010		L	10/28/2009
756764-10-6	RED LION HOTELS CORP			3,140.000	15,512	4.940	15,512	17,646				(2,134)		(2,134)		L	10/14/2009
75689M-10-1	RED ROBIN GOURMENT BURGERS INC			3,860.000	69,094	17.900	69,094	74,314				(5,220)		(5,220)		L	10/14/2009
758075-40-2	REDWOOD TRUST INC			17,220.000	249,001	14.460	249,001	268,053	4,305			(19,051)		(19,051)		L	10/14/2009
758750-10-3	REGAL BELOIT CORP			8,060.000	418,636	51.940	418,636	389,655	1,290	389		28,982		28,982		L	10/14/2009
758766-10-9	REGAL ENTMT GROUP A			11,620.000	167,793	14.440	167,793	136,241		2,092		31,552		31,552		L	10/14/2009
758849-10-3	REGENCY CENTERS CORPORATION			20,400.000	715,224	35.060	715,224	720,150		8,309		(4,926)		(4,926)		L	10/14/2009
75886F-10-7	REGENERON PHARMACEUTICALS INC			14,140.000	341,905	24.180	341,905	269,819				72,086		72,086		L	10/14/2009
75902E-10-0	REGIONAL BANK HOLDRS TRUST DEPOSITORY			0.000		80.760				8						L	04/03/2008
7591EP-10-0	REGIONS FINANCIAL CORP			231,420.000	1,224,212	5.290	1,224,212	1,398,471	2,314			(174,259)		(174,259)		L	10/14/2009
758932-10-7	REGIS CORP			12,640.000	196,805	15.570	196,805	207,944		506		(11,139)		(11,139)		L	10/14/2009
759148-10-9	REHABCARE GROUP INC			4,360.000	132,675	30.430	132,675	89,668				43,007		43,007		L	10/14/2009
759351-60-4	REINSURANCE GROUP AMERICA INC			23,840.000	1,135,976	47.650	1,135,976	1,120,764		2,146		15,212		15,212		L	10/14/2009
759509-10-2	RELIANCE STEEL & ALUMINUM			11,515.000	497,678	43.220	497,678	459,481	1,152	2,557		38,198		38,198		L	10/14/2009
75968L-10-5	RENAISSANCE LEARNING INC			1,460.000	16,586	11.360	16,586	14,689		102		1,897		1,897		L	10/14/2009
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD			19,540.000	1,038,551	53.150	1,038,551	1,089,427		4,690		(50,876)		(50,876)		L	10/14/2009
75970E-10-7	RENASANT CORP			6,000.000	81,600	13.600	81,600	88,303	1,020			(6,703)		(6,703)		L	10/14/2009
76009N-10-0	RENT-A-CENTER INC			14,280.000	253,042	17.720	253,042	288,500				(35,459)		(35,459)		L	10/14/2009
760174-10-2	RENTRAK CORP			1,920.000	33,926	17.670	33,926	34,363				(436)		(436)		U	10/14/2009
759916-10-9	REPLIGEN CORP			6,580.000	27,044	4.110	27,044	33,168				(6,124)		(6,124)		L	10/14/2009
76028H-10-0	REPROS THERAPEUTICS INC			2,280.000	1,816	0.797	1,816	3,065					1,249	(1,249)		L	10/14/2009
760276-10-5	REPUBLIC AIRWAYS HOLDINGS IN			7,540.000	55,721	7.390	55,721	73,669				(17,948)		(17,948)		L	10/14/2009
760281-20-4	REPUBLIC BANCORP INC CL A			3,020.000	62,212	20.600	62,212	59,846	399			2,366		2,366		L	10/14/2009
760416-10-7	REPUBLIC FIRST BANCORP INC			1,840.000	7,857	4.270	7,857	8,969				(1,112)		(1,112)		L	10/14/2009
760759-10-0	REPUBLIC S VCS INC COM			66,000.000	1,868,460	28.310	1,868,460	1,767,782	12,540			100,678		100,678		L	10/14/2009
760943-10-0	RES-CARE INC			5,940.000	66,528	11.200	66,528	85,725				(19,197)		(19,197)		L	10/14/2009
761195-20-5	RESOURCE AMERICA INC CL A			2,460.000	9,938	4.040	9,938	12,227	74			(2,289)		(2,289)		L	10/14/2009
76120W-30-2	RESOURCE CAPITAL CORP			5,000.000	24,600	4.920	24,600	25,969	1,250			(1,369)		(1,369)		L	10/14/2009
761220-10-5	RESOURCES CONNECTION INC			10,080.000	213,898	21.220	213,898	180,108				33,789		33,789		L	10/14/2009
76128Y-10-2	RETAIL VENTURES			5,520.000	49,073	8.890	49,073	33,268				15,804		15,804		L	10/14/2009
761525-60-9	REVLON, INC.			4,480.000	76,205	17.010	76,205	24,514				51,691		51,691		L	10/14/2009
761557-20-6	REWARDS NETWORKS INC			1,480.000	18,707	12.640	18,707	17,330				1,377		1,377		L	10/14/2009
761565-10-0	REX ENERGY CORP			5,580.000	66,960	12.000	66,960	58,172				8,788		8,788		L	10/14/2009
761624-10-5	REX STORES CORP			1,480.000	20,809	14.060	20,809	18,209				2,600		2,600		L	10/14/2009
766559-60-3	RIGEL PHARMACEUTICALS INC			10,920.000	103,849	9.510	103,849	77,257				26,592		26,592		L	10/14/2009
76657R-10-6	RIGHTNOW TECHNOLOGIES INC			4,780.000	83,029	17.370	83,029	70,222				12,807		12,807		L	10/14/2009
766721-10-4	RIMAGE CORP			2,060.000	35,720	17.340	35,720	35,837				(116)		(116)		L	10/15/2009
767735-10-3	RISKMETRICS GROUP INC			5,080.000	80,823	15.910	80,823	74,943				5,880		5,880		L	10/14/2009

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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
767754-10-4	RITE AID CORP.			170,760.000	257,848	1.510	257,848	266,254				(8,407)		(8,407)		L	10/14/2009
768573-10-7	RIVERBDE TECHNOLOGYH INC			12,020.000	276,099	22.970	276,099	297,922				(21,822)		(21,822)		L	10/14/2009
770196-10-3	ROBBINS & MEYERS INC			5,740.000	135,005	23.520	135,005	132,326				2,679		2,679		L	10/14/2009
771497-10-4	ROCHESTER MEDICAL CORP			2,200.000	24,486	11.130	24,486	25,514				(1,028)		(1,028)		L	10/14/2009
772739-20-7	ROCK TENN CO.			8,460.000	426,469	50.410	426,469	424,132		1,269		2,337		2,337		L	10/14/2009
774186-10-0	ROCKVILLE FINANCIAL INC			2,000.000	21,000	10.500	21,000	21,765		100		(765)		(765)		L	10/14/2009
773903-10-9	ROCKWELL AUTOMATION INC			29,000.000	1,362,420	46.980	1,362,420	1,226,587		8,410		135,833		135,833		L	10/14/2009
774341-10-1	ROCKWELL COLLINS INC			39,820.000	2,204,435	55.360	2,204,435	2,205,369		346		(933)		(933)		L	12/23/2009
774374-10-2	ROCKWELL MEDICAL TECH INC			3,240.000	24,916	7.690	24,916	25,251				(335)		(335)		L	10/14/2009
774415-10-3	ROCKWOOD HOLDINGS INC			10,920.000	257,275	23.560	257,275	211,390				45,885		45,885		L	10/14/2009
775043-10-2	ROFIN SINAR TECHNOLOGIES INC			6,280.000	148,271	23.610	148,271	154,151				(5,880)		(5,880)		L	10/14/2009
775133-10-1	ROGERS HEALTH			3,400.000	103,054	30.310	103,054	101,572				1,482		1,482		L	10/14/2009
775711-10-4	ROLLINS, INC			9,980.000	192,414	19.280	192,414	190,084		699		2,330		2,330		L	10/14/2009
77581P-10-9	ROMA FINANCIAL CORP			2,080.000	25,709	12.360	25,709	26,611				(902)		(902)		L	10/14/2009
776696-10-6	ROPER CORP.			20,000.000	1,047,400	52.370	1,047,400	896,227		3,713		151,173		151,173		L	04/13/2009
777779-30-7	ROSETTA RESOURCES INC			11,380.000	226,803	19.930	226,803	191,830				34,973		34,973		L	10/14/2009
777780-10-7	ROSETTA STONE INC			14,644.000	262,860	17.950	262,860	338,356				(68,261)	120,565	(188,827)		L	10/14/2009
778296-10-3	ROSS STORES, INC.			0.000		47.770				11,978						L	09/08/2008
779376-10-2	ROVI CORP			13,820.000	440,443	31.870	440,443	512,403				2,592		2,592		L	12/23/2009
779382-10-0	ROWAN COMPANIES INC			24,380.000	551,963	22.640	551,963	622,039				(70,075)		(70,075)		L	10/14/2009
780287-10-8	ROYAL GOLD INC			10,480.000	493,608	47.100	493,608	513,657	943			(20,049)		(20,049)		L	10/14/2009
749660-10-6	RPC INC			6,300.000	65,520	10.400	65,520	67,738		252		(2,218)		(2,218)		L	10/14/2009
749685-10-3	RPM INTERNATIONAL INC			48,820.000	992,511	20.330	992,511	952,693		10,008		39,818		39,818		L	10/14/2009
74971X-10-7	RRI ENERGY INC			83,600.000	478,192	5.720	478,192	585,225				(107,033)		(107,033)		L	10/14/2009
74972L-10-2	RSC HOLDINGS INC			10,960.000	77,158	7.040	77,158	79,578				(2,420)		(2,420)		L	10/14/2009
74975N-10-5	RTI BIOLOGICS INC			12,120.000	46,541	3.840	46,541	47,763				(1,222)		(1,222)		L	10/14/2009
74973W-10-7	RTI INTERNATIONAL METALS			6,620.000	166,625	25.170	166,625	166,478				147		147		L	10/14/2009
78112T-10-7	RUBICON TECHNOLOGY INC			2,760.000	56,056	20.310	56,056	43,354				12,702		12,702		L	10/14/2009
781182-10-0	RUBY TUESDAY INC			14,720.000	105,984	7.200	105,984	122,539				(16,555)		(16,555)		L	10/14/2009
781258-10-8	RUDDICK			9,440.000	242,891	25.730	242,891	269,230	1,133			(26,339)		(26,339)		L	10/14/2009
781270-10-3	RUDOLPH TECHNOLOGIES			6,800.000	45,696	6.720	45,696	55,755				(10,059)		(10,059)		L	10/14/2009
781846-20-9	RUSH ENTERPRISES CL A			7,260.000	86,321	11.890	86,321	92,950				(6,629)		(6,629)		L	10/14/2009
783332-10-9	RUTHS HOSPITALITY GROUP INC			4,860.000	10,157	2.090	10,157	21,635					11,478	(11,478)		L	10/14/2009
783549-10-8	RYDER SYSTEM INC			16,400.000	675,188	41.170	675,188	711,314		4,100		(36,126)		(36,126)		L	10/14/2009
784117-10-3	S E I CORP.			53,021.000	928,928	17.520	928,928	868,965	4,772	2,984		59,962		59,962		L	10/14/2009
783859-10-1	S T BANCORP INC			6,020.000	102,400	17.010	102,400	82,299				20,101		20,101		L	10/14/2009
785060-10-4	S Y BANCORP INC			3,260.000	69,601	21.350	69,601	77,626	554			(8,025)		(8,025)		L	10/14/2009
78463B-10-1	S1 CORPORATION			11,740.000	76,545	6.520	76,545	72,943				3,602		3,602		L	10/14/2009
784932-60-0	SABA SOFTWARE INC			5,820.000	24,095	4.140	24,095	24,218				(123)		(123)		L	10/14/2009
786449-20-7	SAFEGUARD SCIENTIFICS INC			4,620.000	47,632	10.310	47,632	56,143				(8,511)		(8,511)		L	10/14/2009
78648T-10-0	SAFETY INS GROUP INC			2,900.000	105,067	36.230	105,067	97,277		1,160		7,790		7,790		L	10/14/2009
786514-20-8	SAFEWAY INC			100,265.000	2,134,642	21.290	2,134,642	2,343,942	10,027	18,946		(115,601)		(115,601)		L	10/14/2009
78709Y-10-5	SAIA INC			3,060.000	45,349	14.820	45,349	49,212				(3,863)		(3,863)		L	10/14/2009
78390X-10-1	SAIC INC			81,700.000	1,547,398	18.940	1,547,398	1,458,431				88,967	34,109	54,858		L	12/23/2009
79377W-10-8	SAKS HOLDINGS INC			26,340.000	172,790	6.560	172,790	169,445				3,345		3,345		L	10/14/2009
79466L-30-2	SALESFORCE.COM INC			20,300.000	1,497,531	73.770	1,497,531	1,250,483				247,048		247,048		L	12/23/2009
795435-10-6	SALIX PHARMACEUTICALS LTD			10,600.000	269,240	25.400	269,240	242,889				26,351		26,351		L	10/14/2009
79546E-10-4	SALLY BEAUTY HOLDIN			20,720.000	158,508	7.650	158,508	156,407				2,101		2,101		L	10/14/2009
800000-10-4	SANDERS MORRIS HARRIS GRP IN			4,900.000	26,950	5.500	26,950	27,654	221			(704)		(704)		L	10/14/2009
800013-10-4	SANDERSON FARMS INC			4,760.000	200,682	42.160	200,682	180,250				20,431		20,431		L	10/14/2009
80004C-10-1	SANDISK CORP			46,580.000	1,350,354	28.990	1,350,354	1,163,920				186,434		186,434		L	12/23/2009
800363-10-3	SANDY SPRING BANCORP INC			4,120.000	36,627	8.890	36,627	57,728		41			21,101	(21,101)		L	10/14/2009
800677-10-6	SANGAMO BIOSCIENCIES INC			9,200.000	54,464	5.920	54,464	65,661				(11,197)		(11,197)		L	10/14/2009
802809-10-3	SANTANDER BANCORP		R	1,080.000	13,262	12.280	13,262	12,876				386		386		L	10/14/2009

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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
CUSIP Identi-fication	Description	3 Code	4 For-eign	Number of Shares	Book/ Adjusted Carrying Value	7 Rate Per Share Used to Obtain Fair Value	8 Fair Value	Actual Cost	10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
802817-30-4	SANTARUS INC			11,720.000	54,146	4.620	54,146	42,932				11,215		11,215		L	10/14/2009
803062-10-8	SAPIENT CORP			18,560.000	153,491	8.270	153,491	161,626				(8,135)		(8,135)		L	10/14/2009
803111-10-3	SARA LEE CORP			381,095.000	4,641,737	12.180	4,641,737	4,245,398	41,920	164,336		2,178,246	1,267,624	910,622		L	09/17/2009
803893-10-6	SATCON TECHNOLOGY CORP			15,620.000	44,048	2.820	44,048	32,094				11,954		11,954		L	10/14/2009
804137-10-7	SAUER DANFOSS INC			2,320.000	27,863	12.010	27,863	18,424				9,439		9,439		L	10/14/2009
804395-10-1	SAUL CENTERS			1,560.000	51,106	32.760	51,106	50,429				677		677		L	10/14/2009
80517Q-10-0	SAVIENT PHARMACEUTICALS			13,360.000	181,830	13.610	181,830	188,936				(7,106)		(7,106)		L	10/14/2009
805423-30-8	SAVVIS INC			7,920.000	111,276	14.050	111,276	139,754				(28,478)		(28,478)		L	10/14/2009
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY			6,900.000	259,992	37.680	259,992	240,299	3,243			19,693		19,693		L	10/14/2009
806037-10-7	SCANSOURCE INC			5,940.000	158,598	26.700	158,598	178,323				(19,725)		(19,725)		L	10/14/2009
806373-10-6	SCHAWK INC			3,240.000	44,064	13.600	44,064	37,832		32		6,232		6,232		L	10/14/2009
806693-10-7	SCHIFF NUTRITION INTERNATION			2,960.000	23,147	7.820	23,147	17,445				5,702		5,702		L	10/14/2009
806857-10-8	SCHLUMBERGER LTD			310,674.000	20,221,771	65.090	20,221,771	18,872,775	59,962	81,915		1,524,110	61,287	1,462,823		L	12/23/2009
806882-10-6	SCHNITZER STEEL INDUSTRIES INC			4,100.000	195,570	47.700	195,570	218,278		70		(22,708)		(22,708)		L	10/14/2009
807066-10-5	SCHOLASTIC CORP.			5,040.000	150,343	29.830	150,343	124,315		378		26,029		26,029		L	10/14/2009
807863-10-5	SCHOOL SPECIALTY INC			4,440.000	103,852	23.390	103,852	110,931				(7,079)		(7,079)		L	10/14/2009
808194-10-4	SCHULMAN (A.), INC.			5,120.000	103,322	20.180	103,322	102,086		768		1,235		1,235		L	10/14/2009
80822#-14-6	SCHURMAN FINE PAPERS WARRANTS			289,200.000		0.000						(199,548)		(199,548)		U	04/01/2004
808541-10-6	SCHWEITZER-MAUDUIT INTL INC			3,380.000	237,783	70.350	237,783	195,950		507		41,833		41,833		L	10/14/2009
80862K-10-4	SCICLONE PHARMACEUTICALS			8,220.000	19,153	2.330	19,153	28,100					8,947	(8,947)		L	10/14/2009
80874P-10-9	SCIENTIFIC GAMES CORP			38,700.000	563,085	14.550	563,085	714,336				(151,251)		(151,251)		L	10/14/2009
811543-10-7	SEABOARD			80.000	107,920	1,349.000	107,920	123,326		60		(15,406)		(15,406)		L	10/14/2009
811656-10-7	SEABRIGHT INSURANCE HOLDINGS			4,920.000	56,531	11.490	56,531	57,609				(1,079)		(1,079)		L	10/14/2009
811699-10-7	SEACHANGE INTERNATIONAL INC			7,100.000	46,647	6.570	46,647	56,577				(9,930)		(9,930)		L	10/14/2009
81201R-10-7	SEAHAWK DRILLING INC			3,080.000	69,423	22.540	69,423	86,306				(16,883)		(16,883)		L	10/14/2009
81211K-10-0	SEALED AIR CORP			22,154.000	484,286	21.860	484,286	443,952		3,083		40,334	6,237	34,097		L	10/14/2009
812139-30-1	SEALY CORP			11,520.000	36,403	3.160	36,403	37,215				(812)		(812)		L	10/14/2009
812350-10-6	SEARS HLDG S CORP COM			16,040.000	1,338,538	83.450	1,338,538	1,174,543				163,995		163,995		L	12/23/2009
812578-10-2	SEATTLE GENETICS INC			18,260.000	185,522	10.160	185,522	187,463				(1,941)		(1,941)		L	10/14/2009
816300-10-7	SELECTIVE INSURANCE GROUP			11,660.000	191,807	16.450	191,807	182,641		1,516		9,166		9,166		L	10/14/2009
816636-20-3	SEMI CONDUCTOR HOLDRS TRUST			25,000.000	698,000	27.920	698,000	773,705	120	10,490		255,500		255,500		L	04/25/2008
816909-10-5	SEMITOOL INC			4,880.000	53,631	10.990	53,631	45,004				8,627		8,627		L	10/14/2009
816851-10-9	SEMPRA ENERGY			71,896.000	4,024,738	55.980	4,024,738	3,758,062	28,039	59,873		590,335		590,335		L	09/17/2009
816850-10-1	SEMTECH CORPORATION			13,260.000	225,553	17.010	225,553	230,748				(5,195)		(5,195)		L	10/14/2009
817070-50-1	SENECA FOODS CORP - CL A			2,140.000	51,082	23.870	51,082	60,654				(9,572)		(9,572)		L	10/15/2009
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST			30,020.000	656,537	21.870	656,537	582,916				73,621		73,621		L	10/14/2009
81725T-10-0	SENSIENT TECHNOLOGIES			10,620.000	279,306	26.300	279,306	305,632		2,018		(26,326)		(26,326)		L	10/14/2009
817337-40-5	SEQUENOM INC			13,480.000	55,807	4.140	55,807	46,673				9,134		9,134		L	10/14/2009
817565-10-4	SERVICE CORP. INTERNATIONAL			79,300.000	649,467	8.190	649,467	560,881				88,586		88,586		L	10/14/2009
82312B-10-6	SHENANDOAH TELECOMMUN CO			5,480.000	111,518	20.350	111,518	94,099		1,754		17,419		17,419		L	10/14/2009
823213-10-3	SHENGDA TECH INC		R	6,080.000	37,270	6.130	37,270	42,233				(4,963)		(4,963)		L	10/14/2009
824348-10-6	SHERWIN WILLIAMS CO			23,974.000	1,477,997	61.650	1,477,997	1,490,062		7,626		(12,065)	2,156	(14,221)		L	12/23/2009
G81075-10-6	SHIP FINANCE INTERNATIONAL LTD		R	9,900.000	134,937	13.630	134,937	127,439				7,498		7,498		L	10/14/2009
824889-10-9	SHOE CARNIVAL INC			1,880.000	38,484	20.470	38,484	30,929				7,554		7,554		L	10/14/2009
825107-10-5	SHORE BANCSHARES INC			2,240.000	32,390	14.460	32,390	36,553		358		(4,162)		(4,162)		L	10/14/2009
82514P-20-0	SHOREBANK			4,000.000	4,000,000	1,000.000	4,000,000	4,000,000		226,460		4,000,000		4,000,000		U	05/31/2006
82515#-10-2	SHOREBANK CORPORATION			218.000	627,509	2,878.480	627,509	627,508				627,509		627,509		U	07/23/1993
825211-10-5	SHORETEL INC			9,640.000	55,719	5.780	55,719	73,256				(17,537)		(17,537)		L	10/14/2009
825549-10-8	SHUFFLE MASTER INC			11,880.000	97,891	8.240	97,891	115,248				(17,357)		(17,357)		L	10/14/2009
82568P-30-4	SHUTTERFLY INC			4,640.000	82,638	17.810	82,638	75,048				7,590		7,590		L	10/14/2009
82620P-10-2	SIERRA BANCORP			2,040.000	15,565	7.630	15,565	22,023		204		(6,458)		(6,458)		L	10/14/2009
826917-10-6	SIGA TECHNOLOGIES INC			5,920.000	34,336	5.800	34,336	44,354				(10,018)		(10,018)		L	10/14/2009
826565-10-3	SIGMA DESIGNS, INC			6,140.000	65,698	10.700	65,698	81,421				(15,723)		(15,723)		L	10/14/2009
G81276-10-0	SIGNET JEWELERS LTD		R	17,360.000	463,859	26.720	463,859	473,601				(9,742)		(9,742)		L	12/23/2009

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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
827048-10-9	SILGAN HOLDINGS INC			5,500.000	318,340	57.880	318,340	300,550		1,045		17,790		17,790		L	10/14/2009
82706L-10-8	SILICON GRAPHICS INTERNATIONAL			6,020.000	42,200	7.010	42,200	42,127				73		73		L	10/14/2009
82705T-10-2	SILICON IMAGE INC			16,000.000	41,280	2.580	41,280	42,652				(1,372)		(1,372)		L	10/14/2009
826919-10-2	SILICON LABORATORIES			17,440.000	843,050	48.340	843,050	822,563				20,487		20,487		L	10/14/2009
827057-10-0	SILICON STORAGE TECHNOLOGY			17,340.000	44,390	2.560	44,390	43,438				952		952		L	10/14/2009
828730-20-0	SIMMONS FIRST NATL CORP CL A			3,320.000	92,296	27.800	92,296	96,968	631			(4,672)		(4,672)		L	10/14/2009
828806-10-9	SIMON PPTY GROUP INC			46,579.000	3,717,004	79.800	3,717,004	3,245,986		(12,903)		471,018	56	470,963		L	12/23/2009
829073-10-5	SIMPSON MANUFACTURING			8,500.000	228,565	26.890	228,565	223,195				5,370		5,370		L	10/14/2009
829226-10-9	SINCLAIR BROADCAST GROUP - A			9,340.000	37,640	4.030	37,640	43,162				(5,522)		(5,522)		L	10/14/2009
82966C-10-3	SIRONA DENTAL SYSTEMS INC			3,740.000	118,708	31.740	118,708	112,092				6,616		6,616		L	10/14/2009
784305-10-4	SJW CORP			2,820.000	63,647	22.570	63,647	64,023		465		(376)		(376)		L	10/14/2009
830566-10-5	SKECHERS USA INC			7,220.000	212,340	29.410	212,340	149,090				63,250		63,250		L	10/14/2009
83066R-10-7	SKILLED HEALTHCARE GROUP INC			4,400.000	32,780	7.450	32,780	36,361				(3,581)		(3,581)		L	10/14/2009
830830-10-5	SKYLINE CORP.			1,720.000	31,648	18.400	31,648	35,070	310			(3,422)		(3,422)		L	10/14/2009
830879-10-2	SKYWEST INC			12,440.000	210,485	16.920	210,485	210,786	498			(301)		(301)		L	10/14/2009
83088M-10-2	SKYWORKS SOLUTIONS INC			36,900.000	523,611	14.190	523,611	455,360				68,251		68,251		L	10/14/2009
78440X-10-1	SL GREEN REALTY CORP			22,100.000	1,110,304	50.240	1,110,304	992,617	2,210			117,687		117,687		L	10/14/2009
78442P-10-6	SLM CORP			102,820.000	1,158,781	11.270	1,158,781	962,215				196,566		196,566		L	12/23/2009
83169Y-10-8	SMART BALANCE INC			15,320.000	91,920	6.000	91,920	89,513				2,407		2,407		L	10/14/2009
G82245-10-4	SMART MODULAR TECHNOLOGIES			8,160.000	51,326	6.290	51,326	37,903				13,423		13,423		L	10/14/2009
83172F-10-4	SMARTHEAT INC			1,920.000	27,878	14.520	27,878	21,346				6,532		6,532		L	10/14/2009
831865-20-9	SMITH (A.O.)			4,920.000	213,479	43.390	213,479	212,576		959		903		903		L	10/14/2009
832110-10-0	SMITH INTERNATIONAL INC			46,183.000	1,254,792	27.170	1,254,792	1,343,945	3,624	947		(89,153)	8,828	(97,981)		L	12/23/2009
832154-10-8	SMITH MICRO SOFTWARE INC			6,540.000	59,776	9.140	59,776	77,965					18,189	(18,189)		L	10/14/2009
831756-10-1	SMITH WESSION HLDG CORP			13,060.000	53,415	4.090	53,415	62,726				(9,310)		(9,310)		L	10/14/2009
832248-10-8	SMITHFIELD FOODS, INC.			41,160.000	625,220	15.190	625,220	577,644				47,577		47,577		L	10/14/2009
832449-10-2	SMITHTOWN BANCORP INC			3,800.000	22,610	5.950	22,610	45,114					22,504	(22,504)		L	10/14/2009
832696-40-5	SMUCKER J M CO COM NEW			25,160.000	1,553,630	61.750	1,553,630	1,353,412		8,806		200,218		200,218		L	10/14/2009
833034-10-1	SNAP ON IN C COM			12,980.000	548,535	42.260	548,535	484,166		3,894		64,369		64,369		L	10/14/2009
83408W-10-3	SOHU COM INC		R	13,760.000	788,173	57.280	788,173	894,748				(106,575)		(106,575)		L	10/14/2009
83416B-10-9	SOLARWINDS INC			2,700.000	62,127	23.010	62,127	62,752				(625)		(625)		L	10/14/2009
83421A-10-4	SOLERA HOLDINGS INC			15,200.000	547,352	36.010	547,352	499,264		950		48,088		48,088		L	10/14/2009
834376-50-1	SOLUTIA INC			26,220.000	332,994	12.700	332,994	327,389				5,605		5,605		L	10/14/2009
834445-40-5	SOMANETICS CORP			2,540.000	44,577	17.550	44,577	42,925				1,652		1,652		L	10/14/2009
83545G-10-2	SONIC AUTOMOTIVE INC			6,740.000	70,029	10.390	70,029	80,766				(10,737)		(10,737)		L	10/14/2009
835451-10-5	SONIC CORP			14,260.000	143,598	10.070	143,598	153,911				(10,313)		(10,313)		L	10/14/2009
835470-10-5	SONICWALL INC			11,780.000	89,646	7.610	89,646	100,580				(10,934)		(10,934)		L	10/14/2009
835495-10-2	SONOCO PRODUCTS CO.			16,240.000	475,020	29.250	475,020	475,886		4,385		(866)		(866)		L	10/14/2009
83568G-10-4	SONOSIGHT INC			3,700.000	87,431	23.630	87,431	103,310				(15,879)		(15,879)		L	10/14/2009
835916-10-7	SONUS NETWORKS INC			44,980.000	94,908	2.110	94,908	99,289				(4,381)		(4,381)		L	10/14/2009
835898-10-7	SOTHEBY'S			14,820.000	333,154	22.480	333,154	282,216		741		50,937		50,937		L	10/14/2009
83616T-10-8	SOURCEFIRE			4,820.000	128,935	26.750	128,935	110,409				18,526		18,526		L	10/14/2009
837841-10-5	SOUTH FINANCIAL GROUP INC			39,340.000	25,363	0.645	25,363	59,833					34,470	(34,470)		L	10/14/2009
838518-10-8	SOUTH JERSEY INDUSTRIES INC			6,520.000	248,934	38.180	248,934	239,054		2,152		9,880		9,880		L	10/14/2009
842587-10-7	SOUTHERN CO			139,823.000	4,658,902	33.320	4,658,902	4,653,176		153,756		(290,478)		(290,478)		L	12/23/2009
84265V-10-5	SOUTHERN COPPER CORP		R	42,140.000	1,386,827	32.910	1,386,827	1,453,940		7,585		(67,112)		(67,112)		L	10/14/2009
84470P-10-9	SOUTHSIDE BANCSHARES INC			3,260.000	63,961	19.620	63,961	73,843		1,108		(9,882)		(9,882)		L	10/14/2009
844741-10-8	SOUTHWEST AIRLINES CO			155,975.000	1,782,794	11.430	1,782,794	1,538,155	702	60		244,640	544	244,095		L	10/14/2009
844767-10-3	SOUTHWEST BANCORP INC OKLA			3,820.000	26,511	6.940	26,511	51,451	91				24,941	(24,941)		L	10/14/2009
844895-10-2	SOUTHWEST GAS CORP.			9,900.000	282,447	28.530	282,447	254,786		2,351		27,661		27,661		L	10/14/2009
845331-10-7	SOUTHWEST WATER CO			5,160.000	30,392	5.890	30,392	28,149		258		2,243		2,243		L	10/14/2009
845467-10-9	SOUTHWESTERN ENERGY CO			64,338.000	3,101,092	48.200	3,101,092	3,141,534				71,070	8,771	62,300		L	12/23/2009
84610H-10-8	SOVRAN SELF STORAGE			5,240.000	187,225	35.730	187,225	159,776				27,449		27,449		L	10/14/2009
846819-10-0	SPARTAN MTRS INC			7,420.000	41,775	5.630	41,775	40,022		371		1,753		1,753		L	10/14/2009

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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
846822-10-4	SPARTAN STORES INC			4,900.000	70,021	14.290	70,021	73,756		245		(3,735)		(3,735)		L	10/14/2009
847220-20-9	SPARTECH CORP			6,800.000	69,768	10.260	69,768	74,596				(4,828)		(4,828)		L	10/14/2009
78462F-10-3	SPDR S&P DEP RCPT TRADES AND QUOTES			692,702.000	77,194,711	111.440	77,194,711	86,925,990	377,527	1,153,645		10,935,425		10,935,425		L	12/24/2009
78463X-60-8	SPDR S&P EMERGING EUROPE ETF			128,200.000	5,556,188	43.340	5,556,188	4,371,361		25,532		1,184,827		1,184,827		L	05/29/2009
847560-10-9	SPECTRA ENERGY CORP			105,963.000	2,173,301	20.510	2,173,301	2,413,998		69,766		332,847		332,847		L	12/23/2009
84760C-10-7	SPECTRANETICS CORP.			7,000.000	48,720	6.960	48,720	45,044				3,676		3,676		L	10/14/2009
847615-10-1	SPECTRUM CONTROL, INC.			2,620.000	24,811	9.470	24,811	22,734				2,077		2,077		U	10/14/2009
84763A-10-8	SPECTRUM PHARMACEUTICALS INC			9,600.000	42,624	4.440	42,624	44,105				(1,481)		(1,481)		L	10/14/2009
847788-10-6	SPEEDWAY MOTORSPORTS INC			3,220.000	56,736	17.620	56,736	48,976		290		7,761		7,761		L	10/14/2009
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC			29,319.000	582,275	19.860	582,275	440,240				142,036	1,696	140,340		L	10/14/2009
84916A-10-4	SPORT SUPPLY GROUP INC			1,820.000	22,914	12.590	22,914	18,726				4,188		4,188		L	10/14/2009
852061-10-0	SPRINT NEX TEL CORP COM SER 1			635,776.000	2,326,940	3.660	2,326,940	2,240,979				85,962		85,962		L	12/23/2009
784635-10-4	SPX CORP			11,800.000	645,460	54.700	645,460	631,644	2,950	2,650		13,816		13,816		L	10/14/2009
78464R-10-5	SRA INTERNATIONAL INC			9,000.000	171,900	19.100	171,900	184,486				(12,586)		(12,586)		L	10/14/2009
78464M-10-6	SRS LABS INC			1,940.000	14,220	7.330	14,220	14,311				(91)		(91)		L	10/14/2009
790849-10-3	ST JUDE MEDICAL INC			78,350.000	2,881,713	36.780	2,881,713	2,680,189				201,524	4,534	196,991		L	12/23/2009
85254C-30-5	STAGE STORES INC			8,400.000	103,824	12.360	103,824	110,894		420		(7,070)		(7,070)		L	10/14/2009
852857-20-0	STAMPS.COM			2,120.000	19,080	9.000	19,080	20,585				(1,505)		(1,505)		L	10/14/2009
852891-10-0	STANCORP FINANCIAL GROUP INC			11,580.000	463,432	40.020	463,432	466,639		16		(3,208)		(3,208)		L	12/23/2009
853626-10-9	STANDARD MICROSYSTEMS CORP.			4,760.000	98,913	20.780	98,913	104,513				(5,600)		(5,600)		L	10/14/2009
853666-10-5	STANDARD MOTOR PRODUCTS, INC.			3,520.000	29,990	8.520	29,990	54,497					24,507	(24,507)		L	10/14/2009
853790-10-3	STANDARD PARKING CORP			1,640.000	26,043	15.880	26,043	29,398				(3,355)		(3,355)		L	10/14/2009
853887-10-7	STANDARD REGISTER CO.			3,960.000	20,196	5.100	20,196	30,369		198			10,173	(10,173)		L	10/14/2009
85375C-10-1	STANDARD-PACIFIC CORP.			24,160.000	90,358	3.740	90,358	89,199				1,159		1,159		L	10/14/2009
854231-10-7	STANDEX INTERNATIONAL CORP.			2,700.000	54,243	20.090	54,243	54,085		135		158		158		L	10/14/2009
854305-20-8	STANLEY FURNITURE CO INC			2,280.000	23,142	10.150	23,142	24,259				(1,117)		(1,117)		L	10/14/2009
854532-10-8	STANLEY INC			2,380.000	65,236	27.410	65,236	64,598				638		638		L	10/14/2009
854616-10-9	STANLEY WORKS			14,920.000	768,529	51.510	768,529	685,055		4,924		83,474		83,474		L	10/14/2009
855030-10-2	STAPLES INC.			104,684.000	2,574,180	24.590	2,574,180	2,374,664	8,636	3,720		199,515	15,636	183,879		L	10/14/2009
85517P-10-1	STAR SCIENTIFIC INC			20,340.000	14,238	0.700	14,238	18,985					4,747	(4,747)		L	10/14/2009
855244-10-9	STARBUCKS CORP			165,978.000	3,827,453	23.060	3,827,453	3,289,780				537,673	9,826	527,847		L	12/23/2009
85569C-10-7	STARTEK INC			2,820.000	21,094	7.480	21,094	22,812				(1,719)		(1,719)		L	10/14/2009
85590A-40-1	STARWOOD H OTELS + RESORTS INC COM			54,180.000	1,981,363	36.570	1,981,363	1,922,128	10,836			59,235		59,235		L	10/14/2009
85571B-10-5	STARWOOD PROPERTY TRUST INC			9,260.000	174,921	18.890	174,921	188,235	93			(13,313)		(13,313)		L	10/14/2009
855707-10-5	STATE AUTO FINANCIAL CORP			3,020.000	55,870	18.500	55,870	55,184		453		686		686		L	10/14/2009
855716-10-6	STATE BANCORP INC			3,540.000	25,169	7.110	25,169	29,493		177		(4,324)		(4,324)		L	10/14/2009
857477-10-3	STATE STREET CORPORATION			113,330.000	4,934,388	43.540	4,934,388	5,891,304	1,133	171		(956,916)	11,897	(968,813)		L	12/23/2009
784774-10-1	STEC INC			5,440.000	88,890	16.340	88,890	136,066					47,177	(47,177)		L	10/14/2009
858119-10-0	STEEL DYNAMICS INC			34,392.000	609,426	17.720	609,426	542,051	2,579	704		67,375	11,754	55,620		L	10/14/2009
858155-20-3	STEELCASE INC			15,760.000	100,234	6.360	100,234	96,706	630			3,528		3,528		L	10/14/2009
858375-10-8	STEIN MART INC			5,780.000	61,615	10.660	61,615	72,090				(10,475)		(10,475)		L	10/14/2009
P8744Y-10-2	STEINER LEISURE LTD			3,300.000	131,208	39.760	131,208	123,598				7,610		7,610		L	10/14/2009
858495-10-4	STEINWAY MUSICAL INSTRUMENTS			1,280.000	20,365	15.910	20,365	16,135				4,230		4,230		L	10/14/2009
85856G-10-0	STELLARONE CORP			5,660.000	56,374	9.960	56,374	79,393		226			23,019	(23,019)		L	10/14/2009
85857R-10-5	STEMCELLS INC			22,040.000	27,770	1.260	27,770	34,521				(6,751)		(6,751)		L	10/14/2009
858586-10-0	STEPAN CO			1,660.000	107,585	64.810	107,585	106,253		398		1,332		1,332		L	10/14/2009
858912-10-8	STERICYCLE INC			27,812.000	1,534,388	55.170	1,534,388	1,328,078				206,310	32,219	174,091		L	10/14/2009
859152-10-0	STERIS CORP			12,680.000	354,660	27.970	354,660	413,755		26,755		(59,095)		(59,095)		L	10/14/2009
859241-10-1	STERLING CONSTRUCTION CO			2,900.000	55,622	19.180	55,622	56,089				(467)		(467)		L	10/14/2009
859319-10-5	STERLING FINL CORP/WA			13,720.000	8,506	0.620	8,506	23,620					15,114	(15,114)		L	10/14/2009
85916J-10-2	STEROTAXIS INC			5,420.000	21,301	3.930	21,301	23,468				(2,167)		(2,167)		L	10/14/2009
556269-10-8	STEVEN MADDEN LTD			3,380.000	139,391	41.240	139,391	130,086				9,305		9,305		L	10/14/2009
860370-10-5	STEWART ENTERPRISES			17,800.000	91,670	5.150	91,670	93,444				(1,774)		(1,774)		L	10/14/2009
860372-10-1	STEWART INFORMATION SERVICES CORP			4,080.000	46,022	11.280	46,022	42,697		204		3,326		3,326		L	10/14/2009

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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
860630-10-2	STIFEL FINANCIAL CORP			6,860.000	406,386	59.240	406,386	385,446				20,940		20,940		L	10/14/2009
860740-10-2	STILLWATER MINING CORP		R	9,280.000	87,974	9.480	87,974	74,734				13,241		13,241		L	10/14/2009
861642-10-6	STONE ENERGY INC			9,160.000	165,338	18.050	165,338	170,659				(5,321)		(5,321)		L	10/14/2009
86183P-10-2	STONERIDGE INC			3,260.000	29,373	9.010	29,373	28,439				933		933		L	10/14/2009
862685-10-4	STRATASYS INC			4,600.000	79,488	17.280	79,488	84,500				(5,012)		(5,012)		L	10/14/2009
86272T-10-6	STRATEGIC HOTEL CAPITAL			16,320.000	30,355	1.860	30,355	38,833				(8,478)		(8,478)		L	10/14/2009
863236-10-5	STRAYER EDUCATION INC			3,200.000	679,968	212.490	679,968	697,529		345		(17,561)		(17,561)		L	12/23/2009
863667-10-1	STRYKER CORP			89,490.000	4,507,611	50.370	4,507,611	4,052,718	13,424	10,349		454,894	7,028	447,866		L	10/14/2009
864159-10-8	STURM RUGER & CO INC			4,520.000	43,844	9.700	43,844	57,265		434		(13,421)		(13,421)		L	10/14/2009
864909-10-6	SUCAMPO PHARMACEUTICALS CL A			2,420.000	9,777	4.040	9,777	12,205				(2,428)		(2,428)		L	10/14/2009
864596-10-1	SUCCESSFACTORS INC			8,000.000	132,640	16.580	132,640	125,489				7,151		7,151		L	10/14/2009
864739-10-7	SUFFOLK BANCORP			2,520.000	74,844	29.700	74,844	74,199	554			645		645		L	10/14/2009
865378-10-3	SULPHCO INC			14,700.000	9,849	0.670	9,849	19,892					10,043	(10,043)		L	10/14/2009
86663B-10-2	SUN BANCORP INC NJ			4,180.000	15,675	3.750	15,675	19,634				(3,959)		(3,959)		L	10/14/2009
866674-10-4	SUN COMMUNITIES			3,920.000	77,420	19.750	77,420	78,524				(1,104)		(1,104)		L	10/14/2009
866933-40-1	SUN HEALTHCAE GRP INC			9,620.000	88,215	9.170	88,215	91,393				(3,177)		(3,177)		L	10/14/2009
866942-10-5	SUN HYDRAULICS CORP			2,860.000	75,075	26.250	75,075	60,677	257			14,398		14,398		L	10/14/2009
866810-20-3	SUN MICROSYSTEMS INC			172,869.000	1,619,783	9.370	1,619,783	1,578,887				40,895	4,069	36,826		L	10/14/2009
86764P-10-9	SUNOCO INC COM			9,380.000	244,818	26.100	244,818	269,872		2,106		(25,054)		(25,054)		L	12/23/2009
867652-10-9	SUNPOWER CORP			51,354.000	1,216,063	23.680	1,216,063	1,450,486				(234,424)	21,805	(256,229)		L	10/14/2009
86768K-10-6	SUNSRISE SENIOR LIVING INC			9,920.000	31,942	3.220	31,942	44,773				(12,830)		(12,830)		L	10/14/2009
867892-10-1	SUNSTONE HOTEL INVESTORS INC			16,600.000	147,408	8.880	147,408	127,443		83,775		19,965		19,965		L	10/14/2009
867914-10-3	SUNTRUST B KS INC COM			103,440.000	2,098,798	20.290	2,098,798	2,324,197		1,030		(225,400)		(225,400)		L	12/23/2009
86800U-10-4	SUPER MICRO COMPUTER INC			4,880.000	54,266	11.120	54,266	40,665				13,601		13,601		L	10/14/2009
868059-10-6	SUPERGEN INC			14,180.000	37,152	2.620	37,152	36,842				309		309		L	10/14/2009
868157-10-8	SUPERIOR ENERGY SERVICES INC			13,560.000	329,372	24.290	329,372	328,517				856		856		L	12/23/2009
868168-10-5	SUPERIOR INDUSTRIES INTERNATIONAL, INC.			5,040.000	77,112	15.300	77,112	70,970	806			6,142		6,142		L	10/14/2009
86837X-10-5	SUPERIOR WELL SVCS INC			3,120.000	44,491	14.260	44,491	34,220				10,271		10,271		L	10/14/2009
868532-10-2	SUPERTEX INC			2,380.000	70,924	29.800	70,924	73,805				(2,881)		(2,881)		L	10/14/2009
868536-10-3	SUPERVALU INC COM			54,720.000	695,491	12.710	695,491	849,829		9,576		(154,338)		(154,338)		L	10/14/2009
86858W-10-1	SUPPORT.COM INC			9,540.000	25,186	2.640	25,186	23,786				1,400		1,400		L	10/14/2009
868733-10-6	SUREWEST COMMUNICATIONS			3,100.000	30,876	9.960	30,876	36,583				(5,707)		(5,707)		L	10/14/2009
868873-10-0	SURMODICS INC			3,380.000	76,591	22.660	76,591	99,781				(23,191)		(23,191)		L	10/14/2009
869099-10-1	SUSQUEHANNA BANCSHARES INC			22,340.000	131,583	5.890	131,583	134,962		223		(3,379)		(3,379)		L	10/14/2009
869233-10-6	SUSSER HLDG CORP			1,840.000	15,806	8.590	15,806	21,432				(5,626)		(5,626)		L	10/14/2009
869362-10-3	SUTOR TECHNOLOGY GROUP LTD		R	1,860.000	4,948	2.660	4,948	6,204				(1,257)		(1,257)		L	10/14/2009
78486Q-10-1	SVB FINANCIAL GROUP			7,620.000	317,678	41.690	317,678	337,324				(19,646)		(19,646)		L	10/14/2009
870738-10-1	SWIFT ENERGY CO.			8,260.000	197,910	23.960	197,910	192,231				5,679		5,679		L	10/14/2009
871043-10-5	SWITCH DATA FACILITIES CO			4,460.000	90,137	20.210	90,137	65,744				24,393		24,393		L	10/14/2009
78503N-10-7	SWS GROUP INC			5,920.000	71,632	12.100	71,632	87,136	533			(15,504)		(15,504)		L	10/14/2009
871130-10-0	SYBASE INC			7,820.000	339,388	43.400	339,388	328,862				10,526		10,526		L	12/23/2009
871206-40-5	SYCAMORE NETWORK			4,130.000	86,358	20.910	86,358	120,133		41,300		(33,775)		(33,775)		L	10/14/2009
871237-10-3	SYKES ENTERPRISES INC			7,640.000	194,591	25.470	194,591	184,454				10,137		10,137		L	10/14/2009
871503-10-8	SYMANTEC CORP.			185,306.000	3,315,124	17.890	3,315,124	3,092,874				222,250	22,265	199,986		L	10/14/2009
871543-10-4	SYMMETRICOM INC			10,060.000	52,312	5.200	52,312	54,513				(2,201)		(2,201)		L	10/14/2009
871546-20-6	SYMMETRY MEDICAL INC			7,800.000	62,868	8.060	62,868	81,224				(18,356)		(18,356)		L	10/14/2009
871551-10-7	SYMS CORP.			1,360.000	9,833	7.230	9,833	10,689				(856)		(856)		L	10/14/2009
87155S-10-8	SYMYX TECHNOLOGIES INC			7,520.000	41,360	5.500	41,360	51,604				(10,244)		(10,244)		L	10/14/2009
87157D-10-9	SYNAPTICS INC			7,600.000	232,940	30.650	232,940	161,134				71,806		71,806		L	10/14/2009
87157B-10-3	SYNCHRONOSS TECHNOLOGIES INC			4,200.000	66,402	15.810	66,402	54,154				12,248		12,248		L	10/14/2009
87163F-10-6	SYNIVERSE HOLDINGS INC			15,180.000	265,346	17.480	265,346	275,041				(9,694)		(9,694)		L	10/14/2009
87162W-10-0	SYNNEX CORP			4,220.000	129,385	30.660	129,385	128,375				1,010		1,010		L	10/14/2009
87162G-10-5	SYNOVIS LIFE TECHNOLOGIES INC			2,540.000	32,791	12.910	32,791	33,785				(993)		(993)		L	10/14/2009
87161C-10-5	SYNOVUS FINANCIAL			66,640.000	136,612	2.050	136,612	142,635	184			(6,023)		(6,023)		L	12/23/2009

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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
87162T-20-6	SYNTA PHARMACEUTICALS CORP			3,380.000	17,103	5.060	17,103	10,281				6,822		6,822		L	10/14/2009
87162H-10-3	SYNTEL INC			2,940.000	111,808	38.030	111,808	134,872	176			(23,063)		(23,063)		L	10/14/2009
871630-10-9	SYNTROLEUM CORP			13,940.000	37,080	2.660	37,080	37,349				(269)		(269)		L	10/14/2009
87164C-10-2	SYNUTRA INTERNATIONAL INC		R	4,040.000	54,580	13.510	54,580	53,815				765		765		L	10/15/2009
871829-10-7	SYSCO CORP			138,969.000	3,882,794	27.940	3,882,794	3,626,337	34,742	1,574		256,457	2,021	254,436		L	12/23/2009
871851-10-1	SYSTEMAX INC			2,280.000	35,819	15.710	35,819	31,357		1,710		4,462		4,462		L	10/14/2009
87306E-10-7	T 3 ENERGY SERVICES INC			2,720.000	69,360	25.500	69,360	56,631				12,729		12,729		L	10/14/2009
74144T-10-8	T. ROWE PRICE GROUP			60,121.000	3,201,443	53.250	3,201,443	3,034,169		11,054		167,274	8,797	158,477		L	12/23/2009
872417-30-8	T.G.C. INDUSTRIES INC			2,840.000	11,104	3.910	11,104	13,680				(2,576)		(2,576)		L	10/14/2009
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE			17,540.000	176,277	10.050	176,277	207,336				(31,059)		(31,059)		L	10/14/2009
874161-10-2	TALBOTS		R	5,400.000	48,114	8.910	48,114	63,645				(15,531)		(15,531)		L	10/14/2009
87424N-10-4	TALEO CORP CL A			6,880.000	161,818	23.520	161,818	171,975				(10,158)		(10,158)		L	10/14/2009
874083-10-8	TALLY INDUSTRIES, INC.			3,200.000	42,336	13.230	42,336	47,706		32		(5,370)		(5,370)		L	10/14/2009
875465-10-6	TANGER FACTORY OUTLETS			9,060.000	353,249	38.990	353,249	342,005		2,719		11,245		11,245		L	10/14/2009
87612E-10-6	TARGET CORP			171,292.000	8,285,394	48.370	8,285,394	8,377,287		30,362		(91,893)	82,286	(174,179)		L	12/23/2009
87651B-10-4	TASER INTL INC			13,680.000	59,918	4.380	59,918	63,698				(3,780)		(3,780)		L	10/14/2009
876664-10-3	TAUBMAN CENTERS INC			19,320.000	693,781	35.910	693,781	661,792		7,143		31,990		31,990		L	10/14/2009
G86975-15-1	TBS INTLTD A			2,940.000	21,609	7.350	21,609	27,829				(6,220)		(6,220)		L	10/14/2009
872275-10-2	TCF FINANCIAL			32,280.000	439,654	13.620	439,654	460,551		1,559		(20,897)		(20,897)		L	12/23/2009
87236Y-10-8	TD AMERITRADE HOLDING CORP			74,893.000	1,451,426	19.380	1,451,426	1,508,594				(57,167)	2,200	(59,368)		L	10/14/2009
878155-10-0	TEAM INC			4,140.000	77,873	18.810	77,873	66,247				11,626		11,626		L	10/14/2009
878237-10-6	TECH DATA CORP			15,500.000	723,230	46.660	723,230	683,197				40,033		40,033		L	10/14/2009
878377-10-0	TECHNE CORP			30,016.000	2,057,897	68.560	2,057,897	1,859,948		12,632		197,949	990	196,959		L	10/14/2009
878555-10-1	TECHNITROL INC			8,980.000	39,332	4.380	39,332	93,106	225				53,773	(53,773)		L	10/14/2009
87874R-10-0	TECHTARGET			2,580.000	14,525	5.630	14,525	17,329				(2,803)		(2,803)		L	10/14/2009
87874D-10-1	TECHWELL INC			3,400.000	44,880	13.200	44,880	37,015				7,865		7,865		L	10/14/2009
872375-10-0	TECO ENERGY INC			53,700.000	871,014	16.220	871,014	763,936		10,740		107,078		107,078		L	10/14/2009
878895-20-0	TECUMSEH PRODUCTS CO - CL A			4,140.000	48,397	11.690	48,397	48,759				(363)		(363)		L	10/14/2009
Y8565N-10-2	TEEKAY TANKERS LTD, CLASS A			2,580.000	22,007	8.530	22,007	22,692		387		(685)		(685)		L	10/14/2009
879080-10-9	TEJON RANCH CO.			2,400.000	70,128	29.220	70,128	64,010				6,118		6,118		L	10/14/2009
879101-10-3	TEKELEC			14,820.000	226,450	15.280	226,450	258,944				(32,494)		(32,494)		L	10/14/2009
87929J-10-3	TELECOMMUNICATION SYSTEM A			8,680.000	84,022	9.680	84,022	77,461				6,561		6,561		L	10/14/2009
879360-10-5	TELEDYNE TECHNOLOGIES INC			7,640.000	293,070	38.360	293,070	294,182				(1,112)		(1,112)		L	10/14/2009
879369-10-6	TELEFLEX, INC.			18,800.000	1,013,132	53.890	1,013,132	904,819		6,392		108,313		108,313		L	10/14/2009
879433-10-0	TELEPHONE & DATA SYSTEMS, INC.			32,700.000	1,109,184	33.920	1,109,184	1,036,161		4,590		73,023	15,350	57,673		L	10/14/2009
879939-10-6	TELETECH HOLDINGS INC			7,340.000	147,020	20.030	147,020	131,192				15,828		15,828		L	10/14/2009
879664-10-0	TELLABS INC			95,217.000	540,833	5.680	540,833	612,383				(71,551)	3,197	(74,748)		L	10/14/2009
879868-10-7	TEMPLE-INLAND, INC.			31,080.000	656,099	21.110	656,099	525,281		3,108		130,818		130,818		L	10/14/2009
88023U-10-1	TEMPUR PEDIC INTL			16,880.000	398,874	23.630	398,874	345,949				52,925		52,925		L	10/14/2009
88033G-10-0	TENET HEALTHCARE CORP			122,300.000	659,197	5.390	659,197	728,590				(69,393)		(69,393)		L	10/14/2009
880345-10-3	TENNANT CO			4,060.000	106,331	26.190	106,331	122,017		568		(15,686)		(15,686)		L	10/14/2009
880349-10-5	TENNECO AUTOMOTIVE INC.			10,400.000	184,392	17.730	184,392	153,730				30,662		30,662		L	10/14/2009
88076W-10-3	TERADATA C ORP DEL COM			35,231.000	1,107,310	31.430	1,107,310	1,037,507				69,957		69,957		L	12/23/2009
880770-10-2	TERADYNE I NC COM			43,740.000	469,330	10.730	469,330	456,304				13,026		13,026		L	10/14/2009
880779-10-3	TEREX CORP			27,640.000	547,548	19.810	547,548	625,316				(77,768)		(77,768)		L	10/14/2009
880915-10-3	TERRA INDUSTRIES INC			31,969.000	1,029,082	32.190	1,029,082	798,802		247,287		230,280	62,468	167,812		L	09/17/2009
881448-20-3	TERREMARK WORLDWIDE INC			12,820.000	87,689	6.840	87,689	83,413				4,275		4,275		L	10/14/2009
88145X-10-8	TERRITORIAL BANCORP INC			2,820.000	50,901	18.050	50,901	45,782				5,119		5,119		L	10/14/2009
881609-10-1	TESORO CORP			16,980.000	230,079	13.550	230,079	229,753		141		326		326		L	12/23/2009
88164L-10-0	TESSERA TECHNOLOGIES INC			10,640.000	247,593	23.270	247,593	328,503				(80,910)		(80,910)		L	10/14/2009
88162G-10-3	TETRA TECH INC			13,480.000	366,252	27.170	366,252	357,893				8,359		8,359		L	10/14/2009
88162F-10-5	TETRA TECHNOLOGIES, INC.			16,560.000	183,485	11.080	183,485	164,534				18,951		18,951		L	10/14/2009
88224Q-10-7	TEXAS CAPITAL BANCHSARES INC			9,800.000	136,808	13.960	136,808	164,761				(27,953)		(27,953)		L	10/14/2009
882491-10-3	TEXAS INDUSTRIES INC			5,280.000	184,747	34.990	184,747	223,096		396		(38,349)		(38,349)		L	10/14/2009

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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
882508-10-4	TEXAS INST RS INC COM			248,875.000	6,485,683	26.060	6,485,683	5,921,080		32,397		564,602	21,782	542,821		L	12/23/2009
882681-10-9	TEXAS RODAHOUSE INC			11,300.000	126,899	11.230	126,899	119,844				7,055		7,055		L	10/14/2009
G8766E-10-9	TEXTAINER GROUP HOLDINGS			1,880.000	31,772	16.900	31,772	32,080		432		(308)		(308)		L	10/14/2009
883203-10-1	TEXTRON IN C COM			71,880.000	1,352,063	18.810	1,352,063	1,429,046	1,438	2,523		(76,983)		(76,983)		L	10/14/2009
87240R-10-7	TFS FINANCIAL CORP			12,939.000	157,079	12.140	157,079	137,465		2,712		19,615	17,001	2,614		L	10/14/2009
20364@-10-6	THE COMMUNITY DEVELOPMENT TRUST, INC.			300,000.000	1,674,300	5.581	1,674,300	3,000,000		210,000		(149,400)		(149,400)		A	05/26/1999
698657-10-3	THE PANTRY INC			5,120.000	69,581	13.590	69,581	82,505				(12,924)		(12,924)		L	10/14/2009
69344M-10-1	THE PMI GROUP INC			16,340.000	41,177	2.520	41,177	61,837					20,660	(20,660)		L	10/14/2009
857873-20-2	THE STEAK N SHAKE COMPANY			287.000	93,022	324.120	93,022	66,676				26,347		26,347		L	10/14/2009
88338T-10-4	THERAVANCE			11,660.000	152,396	13.070	152,396	178,385				(25,989)		(25,989)		L	10/14/2009
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM			104,541.000	4,985,560	47.690	4,985,560	4,814,840				170,721		170,721		L	10/14/2009
884315-10-2	THOMAS & BETTS CORP.			18,580.000	664,978	35.790	664,978	581,758				83,220		83,220		L	10/14/2009
884481-10-2	THOMAS WEISEL PARTNERS GRP			4,600.000	17,388	3.780	17,388	26,513					9,125	(9,125)		L	10/14/2009
885160-10-1	THOR INDUSTRIES, INC.			6,840.000	214,776	31.400	214,776	219,122	479	255		(4,346)		(4,346)		L	10/14/2009
885175-30-7	THORATEC CORP			12,400.000	333,808	26.920	333,808	364,698				(30,890)		(30,890)		L	10/14/2009
872443-40-3	THQ INC			15,020.000	75,701	5.040	75,701	89,763				(14,062)		(14,062)		L	10/14/2009
886320-10-3	TIBCO SOFTWARE INC			38,260.000	368,444	9.630	368,444	381,552				(13,108)		(13,108)		L	10/14/2009
87244T-10-9	TICC CAPITAL CORP			7,000.000	42,350	6.050	42,350	35,596		1,050		6,754		6,754		L	10/14/2009
88633P-30-2	TICKETMAST ER ENTERTAINMENT INCCOM			8,280.000	101,182	12.220	101,182	95,171				6,010		6,010		L	10/14/2009
88650Q-10-0	TIER TECHNOLOGIES INC-CL B			3,700.000	29,600	8.000	29,600	30,660				(1,060)		(1,060)		L	10/14/2009
886547-10-8	TIFFANY + CO NEW COM			30,040.000	1,291,720	43.000	1,291,720	1,253,867	5,107			37,853		37,853		L	10/14/2009
887100-10-5	TIMBERLAND COMPANY - CL A			9,540.000	171,052	17.930	171,052	137,296				33,757		33,757		L	10/14/2009
88732J-20-7	TIME WARNER CABLE INC			76,523.000	3,167,287	41.390	3,167,287	2,322,738				844,549		844,549		L	12/23/2009
887317-30-3	TIME WARNER INC			260,671.000	7,595,953	29.140	7,595,953	6,221,305		93,876		3,271,357	2,413,615	857,742		L	09/17/2009
887389-10-4	TIMKEN CO.			14,320.000	339,527	23.710	339,527	329,941		1,289		9,586		9,586		L	10/14/2009
88830M-10-2	TITAN INTERNATIONAL INC			7,940.000	64,393	8.110	64,393	70,702	40			(6,309)		(6,309)		L	10/14/2009
88830R-10-1	TITAN MACHINERY INC			2,660.000	30,696	11.540	30,696	32,977				(2,281)		(2,281)		L	10/14/2009
888339-20-7	TITANIUM M ETALS CORP COM NEW			22,640.000	283,453	12.520	283,453	235,499				47,954		47,954		L	10/14/2009
888706-10-8	TIVO INC			23,160.000	235,769	10.180	235,769	248,618				(12,849)		(12,849)		L	10/14/2009
872540-10-9	TJX COMPANIES INC			358,649.000	13,108,621	36.550	13,108,621	10,698,903		128,407		3,952,672	38,227	3,914,445		L	09/22/2009
872960-10-9	TNS INC.			5,580.000	143,350	25.690	143,350	160,569				(17,219)		(17,219)		L	10/14/2009
889039-10-3	TODD SHIPYARDS CORP.			1,260.000	21,118	16.760	21,118	21,694		63		(576)		(576)		L	10/14/2009
889478-10-3	TOLL BROTHERS INC			33,571.000	631,471	18.810	631,471	628,807				2,664	44,734	(42,070)		L	10/14/2009
890088-10-7	TOMOTHERAPY INC			10,320.000	40,248	3.900	40,248	44,675				(4,427)		(4,427)		L	10/14/2009
890110-10-9	TOMPKINS FINANCIAL CORP			2,400.000	97,200	40.500	97,200	105,951		816		(8,751)		(8,751)		L	10/14/2009
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.			6,820.000	186,732	27.380	186,732	167,426	546			19,306		19,306		L	10/14/2009
891027-10-4	TORCHMARK INC COM			10,900.000	479,055	43.950	479,055	503,468				(24,413)		(24,413)		L	10/14/2009
891050-10-6	TOREADOR RESOURCES CORP			4,800.000	47,520	9.900	47,520	43,963				3,557		3,557		L	10/14/2009
891092-10-8	TORO CO.			9,080.000	379,635	41.810	379,635	349,931	1,634			29,703		29,703		L	10/14/2009
891906-10-9	TOTAL SYSTEM SERVICES INC			67,405.000	1,164,084	17.270	1,164,084	1,102,244	4,718	839		61,840	467	61,374		L	10/14/2009
891709-10-7	TOWER BANCORP INC			1,000.000	22,850	22.850	22,850	23,379		280		(529)		(529)		L	10/14/2009
891777-10-4	TOWER GROUP INC			8,860.000	207,413	23.410	207,413	224,611		620		(17,198)		(17,198)		L	10/14/2009
942712-10-0	TOWERS WATSON AND COMPANY			9,340.000	443,837	47.520	443,837	419,966	701	153		23,871		23,871		L	10/14/2009
89214A-10-2	TOWN SPORTS INTL			4,140.000	9,646	2.330	9,646	12,146				(2,500)		(2,500)		L	10/14/2009
89214P-10-9	TOWNE BANK			5,160.000	60,269	11.680	60,269	70,469	413			(10,200)		(10,200)		L	10/14/2009
892356-10-6	TRACTOR SUPPLY CO			7,880.000	417,325	52.960	417,325	411,981				5,344		5,344		L	10/14/2009
89267P-10-5	TRADESTATION GROUP INC			7,680.000	60,595	7.890	60,595	64,808				(4,212)		(4,212)		L	10/14/2009
89385X-10-5	TRANS1 INC			2,640.000	10,428	3.950	10,428	12,452				(2,024)		(2,024)		L	10/14/2009
893521-10-4	TRANSATLANTIC HOLDINGS INC			12,760.000	664,924	52.110	664,924	664,191		2,552		732		732		L	10/14/2009
893929-20-8	TRANSCEND SERVICES INC			1,360.000	29,050	21.360	29,050	25,730				3,320		3,320		L	10/14/2009
893617-20-9	TRANSCONTINENTAL REALTY INV			40.000	476	11.910	476	511				(34)		(34)		L	10/14/2009
893641-10-0	TRANSDIGM GROUP INC			19,660.000	933,653	47.490	933,653	858,346				75,308		75,308		L	10/14/2009
89417E-10-9	TRAVELERS COS INC			165,477.000	8,250,683	49.860	8,250,683	7,121,458		199,076		758,634		758,634		L	09/17/2009
894210-10-6	TRAVELZOO INC			1,200.000	14,748	12.290	14,748	16,258				(1,510)		(1,510)		L	10/14/2009

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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
894650-10-0	TREDEGAR CO.			6,440.000	101,881	15.820	101,881	98,177	258			3,703		3,703		L	10/14/2009
894675-10-7	TREE COM INC			1,500.000	13,725	9.150	13,725	12,012				1,713		1,713		L	10/14/2009
89469A-10-4	TREEHOUSE FOODS INC			7,360.000	286,010	38.860	286,010	259,720				26,289		26,289		L	10/14/2009
89531P-10-5	TREX COMPANY INC			3,600.000	70,560	19.600	70,560	70,839				(279)		(279)		L	10/14/2009
895848-10-9	TRIANGLE CAPITAL CORP			2,380.000	28,774	12.090	28,774	30,241	976			(1,466)		(1,466)		L	10/14/2009
895919-10-8	TRIDENT MICROSYSTEMS INC			13,360.000	24,850	1.860	24,850	38,720					13,870	(13,870)		L	10/14/2009
896215-20-9	TRIMAS CORP			3,300.000	22,341	6.770	22,341	16,771				5,570		5,570		L	10/14/2009
896522-10-9	TRINITY INDS INC			22,020.000	384,029	17.440	384,029	415,495				(31,466)		(31,466)		L	10/14/2009
896749-10-8	TRIPLE-S MANAGEMENT CORP B		R	4,780.000	84,128	17.600	84,128	81,229				2,899		2,899		L	10/14/2009
89674K-10-3	TRIQUINT SEMICONDUCTOR			32,420.000	194,520	6.000	194,520	273,647				(79,127)		(79,127)		L	10/14/2009
896818-10-1	TRIUMPH GROUP INC			3,720.000	179,490	48.250	179,490	183,258		149		(3,768)		(3,768)		L	10/14/2009
89784N-10-4	TRUE RELIGION APPAREL INC			5,560.000	102,804	18.490	102,804	153,323					50,519	(50,519)		L	10/14/2009
89785X-10-1	TRUEBLUE INC.			9,740.000	144,249	14.810	144,249	147,504				(3,254)		(3,254)		L	10/14/2009
898349-10-5	TRUSTCO BANK CORP NY			18,280.000	115,164	6.300	115,164	118,128	1,143			(2,964)		(2,964)		L	10/14/2009
898402-10-2	TRUSTMARK CORP			15,280.000	344,411	22.540	344,411	298,817		3,514		45,594		45,594		L	10/14/2009
87264S-10-6	TRW AUTOMOTIVE HOLDINGS			15,240.000	363,931	23.880	363,931	267,121				96,811		96,811		L	10/14/2009
87305R-10-9	TTM TECHNOLOGIES INC			9,500.000	109,535	11.530	109,535	111,212				(1,677)		(1,677)		L	10/14/2009
899035-50-5	TUESDAY MORNING CORP			6,640.000	17,131	2.580	17,131	28,110					10,979	(10,979)		L	10/14/2009
899896-10-4	TUPPERWARE BRANDS CORP			14,020.000	652,911	46.570	652,911	612,488	3,505			40,423		40,423		L	10/14/2009
901109-10-8	TUTOR PERINI CORP			5,800.000	104,864	18.080	104,864	126,822				(21,958)		(21,958)		L	10/14/2009
901476-10-1	TWIN DISC, INC.			1,860.000	19,418	10.440	19,418	26,123		130		(6,704)		(6,704)		L	10/14/2009
902252-10-5	TYLER TECHNOLOGIES			7,160.000	142,556	19.910	142,556	129,122				13,434		13,434		L	10/14/2009
902494-10-3	TYSON FOODS INC CLASS A			52,680.000	646,384	12.270	646,384	651,957		2,107		(5,574)		(5,574)		L	10/14/2009
902681-10-5	U G I CORP.			0.000		25.490				3,969						L	10/03/2008
90333L-10-2	U S CONCRETE INC			7,140.000	6,497	0.910	6,497	12,909					6,412	(6,412)		L	10/14/2009
903293-40-5	U S G CORP.			13,340.000	187,427	14.050	187,427	236,003				(48,576)		(48,576)		L	12/23/2009
91274F-10-4	U STORE IT			17,500.000	128,100	7.320	128,100	113,140				14,960		14,960		L	10/14/2009
90337L-10-8	U.S. PHYSICAL THERAPY INC			2,560.000	43,341	16.930	43,341	41,446				1,895		1,895		L	10/14/2009
902549-80-7	UAL CORP			31,740.000	409,763	12.910	409,763	242,100				167,663		167,663		L	10/14/2009
90262T-30-8	UCBH HOLDINGS INC			27,040.000	892	0.033	892	27,764					26,871	(26,871)		L	10/14/2009
902653-10-4	UDR INC			43,480.000	714,811	16.440	714,811	671,123		1,728		43,689		43,689		L	10/14/2009
902748-10-2	UIL HOLDINGS CORPORATION			6,720.000	188,698	28.080	188,698	182,411	2,903			6,287		6,287		L	10/14/2009
90384S-30-3	ULTA US			5,980.000	108,597	18.160	108,597	103,946				4,651		4,651		L	10/14/2009
90385D-10-7	ULTIMATE SOFTWARE GRP INC			5,520.000	162,122	29.370	162,122	164,696				(2,574)		(2,574)		L	10/14/2009
903899-10-2	ULTRALIFE CORP			2,680.000	11,578	4.320	11,578	14,214				(2,637)		(2,637)		L	10/14/2009
P94398-10-7	ULTRAPETROL (BAHAMAS) LTD			4,440.000	21,134	4.760	21,134	23,870				(2,735)		(2,735)		L	10/14/2009
904034-10-5	ULTRATECH INC			4,840.000	71,922	14.860	71,922	74,227				(2,304)		(2,304)		L	10/14/2009
902788-10-8	UMB FINL CORP			8,160.000	321,096	39.350	321,096	342,208	1,510			(21,112)		(21,112)		L	10/14/2009
903002-10-3	UMH PROPERTIES INC			1,800.000	15,264	8.480	15,264	14,817		324		447		447		L	10/14/2009
904214-10-3	UMPQUA HOLDINGS CORP			21,600.000	289,656	13.410	289,656	229,121	1,080			60,535		60,535		L	10/14/2009
904311-10-7	UNDER ARMOUR INC			7,360.000	200,707	27.270	200,707	220,152				(19,444)		(19,444)		L	10/14/2009
904583-10-1	UNICA CORP			3,100.000	24,025	7.750	24,025	24,261				(236)		(236)		L	10/14/2009
904677-10-1	UNIFI, INC.			10,040.000	38,955	3.880	38,955	33,048				5,908		5,908		L	10/14/2009
904708-10-4	UNIFIRST CORP.			3,020.000	145,292	48.110	145,292	138,572	113			6,720		6,720		L	10/14/2009
905399-10-1	UNION BANKSHARES CORP			4,500.000	55,755	12.390	55,755	55,985		270		(230)		(230)		L	10/14/2009
90653P-10-5	UNION DRILLING INC			2,040.000	12,750	6.250	12,750	16,168				(3,418)		(3,418)		L	10/14/2009
907818-10-8	UNION PACIFIC CORP			125,526.000	8,021,111	63.900	8,021,111	6,733,724	33,892	113,579		1,817,155	41,057	1,776,098		L	09/17/2009
909205-10-6	UNISOURCE ENERGY CORP HOLDING CO			8,040.000	258,808	32.190	258,808	241,960		2,332		16,847		16,847		L	10/14/2009
909214-30-6	UNISYS CORP			8,134.000	313,647	38.560	313,647	240,644				73,003		73,003		L	10/14/2009
909218-10-9	UNIT CORP			900.000	38,250	42.500	38,250	41,037				(2,787)		(2,787)		L	10/14/2009
90933T-10-9	UNITED AMERICA INDEMINITY CL A			8,120.000	64,310	7.920	64,310	63,739				572		572		L	10/14/2009
909907-10-7	UNITED BANKSHARES			10,120.000	202,096	19.970	202,096	189,541	3,036			12,555		12,555		L	10/14/2009
909912-10-7	UNITED CAPITAL CORP			320.000	7,622	23.820	7,622	6,513				1,109		1,109		L	10/14/2009
90984P-10-5	UNITED COMMUNITY BANKS INC			10,580.000	35,866	3.390	35,866	55,394					19,528	(19,528)		L	10/14/2009

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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
91030T-10-9	UNITED FINANCIAL BANCORP INC			4,280.000	56,111	13.110	56,111	52,408		300		3,703		3,703		L	10/14/2009
910331-10-7	UNITED FIRE & CASUALTY CO			4,860.000	88,598	18.230	88,598	100,011	729			(11,413)		(11,413)		L	10/14/2009
911163-10-3	UNITED NATURAL FOODS INC			9,560.000	255,634	26.740	255,634	228,570				27,064		27,064		L	10/14/2009
911268-10-0	UNITED ONLINE INC			18,380.000	132,152	7.190	132,152	163,152		1,838		(31,000)		(31,000)		L	10/14/2009
911312-10-6	UNITED PARCEL SERVICE INC CLASS B			172,373.000	9,889,039	57.370	9,889,039	10,747,014		245,094		543,212	33,775	509,437		L	09/17/2009
911363-10-9	UNITED RENTALS INC			13,080.000	128,315	9.810	128,315	140,101				(11,786)		(11,786)		L	10/14/2009
911459-10-5	UNITED SECURITY BANCSHARES			1,180.000	20,225	17.140	20,225	26,102	130			(5,877)		(5,877)		L	10/14/2009
911922-10-2	UNITED STATES LIME MINERAL			420.000	14,503	34.530	14,503	15,528				(1,026)		(1,026)		L	10/14/2009
912909-10-8	UNITED STATES STEEL CORP			73,720.000	4,063,446	55.120	4,063,446	3,354,468		1,336		708,978		708,978		L	12/16/2009
913004-10-7	UNITED STATIONERS, INC.			5,300.000	301,305	56.850	301,305	264,643				36,662		36,662		L	10/14/2009
913017-10-9	UNITED TECHNOLOGIES CORP			177,682.000	12,332,908	69.410	12,332,908	11,147,168		64,619		1,185,739		1,185,739		L	12/23/2009
91307C-10-2	UNITED THERAPEUTICS CORP			44,020.000	2,317,653	52.650	2,317,653	1,922,740				707,122		707,122		L	10/14/2009
91324P-10-2	UNITEDHEALTH GROUP INC			268,771.000	8,192,140	30.480	8,192,140	6,844,645				1,347,495	39,414	1,308,081		L	12/23/2009
913377-10-7	UNIVERSAL AMERICAN CORP			6,740.000	78,858	11.700	78,858	66,245				12,613		12,613		L	10/14/2009
91347P-10-5	UNIVERSAL DISPLAY CORP			6,440.000	79,598	12.360	79,598	88,021				(8,422)		(8,422)		L	10/14/2009
913483-10-3	UNIVERSAL ELECTRONICS INC			3,100.000	71,982	23.220	71,982	65,021				6,961		6,961		L	10/14/2009
913543-10-4	UNIVERSAL FST PRODS INC			4,340.000	159,755	36.810	159,755	178,787		868		(19,031)		(19,031)		L	10/14/2009
91359E-10-5	UNIVERSAL HEALTH RLTY INCOME			2,720.000	87,122	32.030	87,122	88,094		1,632		(972)		(972)		L	10/14/2009
913903-10-0	UNIVERSAL HEALTH SERVICES INC			32,440.000	989,420	30.500	989,420	1,071,822		1,622		(82,402)		(82,402)		L	10/14/2009
91359V-10-7	UNIVERSAL INSURANCE HLDG			3,760.000	22,071	5.870	22,071	19,173		752		2,898		2,898		L	10/14/2009
913837-10-0	UNIVERSAL STAINLESS & ALLOY			1,500.000	28,290	18.860	28,290	25,902				2,388		2,388		L	10/14/2009
913915-10-4	UNIVERSAL TECHNICAL INST			4,440.000	89,688	20.200	89,688	90,756				(1,068)		(1,068)		L	10/14/2009
91388Q-20-2	UNIVERSAL TRAVEL GROUP		R	2,200.000	22,308	10.140	22,308	32,980					10,672	(10,672)		L	10/14/2009
91388P-10-5	UNIVERSAL TRUCKLOAD SERVICES INC			1,160.000	20,996	18.100	20,996	20,475				521		521		L	10/14/2009
915271-10-0	UNIVEST CORP OF PENNSYLVANIA			3,740.000	65,562	17.530	65,562	80,846	748			(15,283)		(15,283)		L	10/14/2009
91529Y-10-6	UNUM GROUP			67,020.000	1,308,230	19.520	1,308,230	1,422,268		2,797		(114,037)		(114,037)		L	12/23/2009
91688T-10-4	URANERZ ENERGY CORP			10,280.000	13,364	1.300	13,364	22,783					9,419	(9,419)		L	10/14/2009
916896-10-3	URANIUM ENERGY CORP			12,800.000	48,384	3.780	48,384	48,739				(355)		(355)		L	10/14/2009
917047-10-2	URBAN OUTFITTERS INC			11,787.000	412,427	34.990	412,427	714,631				55,777	14,996	40,780		L	12/23/2009
903236-10-7	URS CORP			19,100.000	850,332	44.520	850,332	773,109				77,223		77,223		L	10/14/2009
917286-20-5	URSTADT BIDDLE CL A			4,540.000	69,326	15.270	69,326	70,994				(1,668)		(1,668)		L	10/14/2009
90341W-10-8	US AIRWAYS GROUP INC			35,420.000	171,433	4.840	171,433	158,671				12,762		12,762		L	10/14/2009
90343C-10-0	US AUTO PARTS NETWORK INC			2,160.000	11,232	5.200	11,232	12,483				(1,251)		(1,251)		L	10/14/2009
902973-30-4	US BANCORP			425,959.000	9,588,337	22.510	9,588,337	9,915,486	21,298	1,815		(327,149)	3,696	(330,845)		L	12/23/2009
911684-10-8	US CELLULAR CORP			9,120.000	386,779	42.410	386,779	356,317				30,462		30,462		L	10/14/2009
902952-10-0	US GLOBALUS GLOBAL INVESTORS INC			3,000.000	36,930	12.310	36,930	38,310	60	60		(1,380)		(1,380)		L	10/14/2009
912023-20-7	US GOLD CORP			17,800.000	44,144	2.480	44,144	61,193				(17,049)		(17,049)		L	10/14/2009
902925-10-6	USA TRUCK INC			1,180.000	14,774	12.520	14,774	15,310				(537)		(537)		L	10/14/2009
90328M-10-7	USANA HEALTH SCIENCES INC			1,380.000	44,022	31.900	44,022	50,193				(6,171)		(6,171)		L	10/14/2009
90333E-10-8	USEC INC			24,880.000	95,788	3.850	95,788	119,465				(23,677)		(23,677)		L	10/14/2009
917488-10-8	UTAH MEDICAL PRODUCTS INC			80.000	2,346	29.320	2,346	2,343		19		3		3		L	10/14/2009
G87210-10-3	UTI WORLDWIDE INC			16,880.000	241,722	14.320	241,722	244,389				(2,667)		(2,667)		L	10/14/2009
918076-10-0	UTSTARCOM INC			24,980.000	54,706	2.190	54,706	53,887				819		819		L	10/14/2009
91851C-20-1	VAALCO ENERGY INC			13,200.000	60,060	4.550	60,060	63,413				(3,353)		(3,353)		L	10/14/2009
91879Q-10-9	VAIL RESORTS INC			6,660.000	251,748	37.800	251,748	242,895				8,853		8,853		L	10/14/2009
918866-10-4	VALASSIS COMMUNICATION			10,660.000	194,652	18.260	194,652	214,458				(19,806)		(19,806)		L	10/14/2009
918914-10-2	VALENCE TECHNOLOGY INC			10,300.000	9,373	0.910	9,373	17,351					7,978	(7,978)		L	10/14/2009
91911X-10-4	VALENT PHARMACEUTICALS INTERNATIONAL			25,300.000	804,287	31.790	804,287	783,989				20,298		20,298		L	10/14/2009
91913Y-10-0	VALERO ENERGY CORP			98,971.000	1,657,764	16.750	1,657,764	1,675,714		45,408		631,291	1,012,460	(381,169)		L	12/23/2009
918905-10-0	VALHI, INC.			3,940.000	55,042	13.970	55,042	53,452		244		1,590		1,590		L	12/23/2009
919794-10-7	VALLEY NATIONAL BANCORP			51,100.000	722,043	14.130	722,043	654,303	7,714			67,740		67,740		L	12/23/2009
920253-10-1	VALMONT INDUSTRIES INC			5,460.000	428,337	78.450	428,337	473,395	819	2,303		(45,058)		(45,058)		L	10/14/2009
920355-10-4	VALSPAR CORP.			19,340.000	524,888	27.140	524,888	528,042	3,094			(3,154)		(3,154)		L	12/23/2009
920437-10-0	VALUE LINE INC			180.000	4,520	25.110	4,520	5,803		36		(1,284)		(1,284)		L	10/14/2009

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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
92046N-10-2	VALUECLICK INC			19,180.000	194,102	10.120	194,102	262,275				(68,173)		(68,173)		L	10/14/2009
921659-10-8	VANDA PHARMACEUTICALS INC			5,920.000	66,541	11.240	66,541	66,078				462		462		L	10/14/2009
922042-85-8	VANGUARD EMERGING MARKETS VIPER			736,900.000	30,212,900	41.000	30,212,900	24,972,013		401,611		5,240,887		5,240,887		L	08/25/2009
921943-85-8	VANGUARD EUROPE PACIFIC ETF			7,058,800.000	241,410,960	34.200	241,410,960	298,387,104		5,759,981		47,505,724		47,505,724		L	07/03/2008
G93205-11-3	VANTAGE DRILLING CO			13,820.000	22,250	1.610	22,250	25,414				(3,163)		(3,163)		L	10/14/2009
922206-10-7	VARIAN INC			6,340.000	326,764	51.540	326,764	324,419				2,345		2,345		L	10/14/2009
92220P-10-5	VARIAN MEDICAL SYST			27,080.000	1,268,698	46.850	1,268,698	1,246,777				21,921		21,921		L	12/23/2009
922207-10-5	VARIAN SEMICONDUCTOR EQUIPMENT			17,340.000	622,159	35.880	622,159	573,214				48,946		48,946		L	10/14/2009
92230Y-10-4	VASCO DATA SECURITY INTL			6,100.000	38,247	6.270	38,247	48,153				(9,906)		(9,906)		L	10/14/2009
92231M-10-9	VASCULAR SOLUTIONS INC			3,500.000	29,365	8.390	29,365	30,329				(964)		(964)		L	10/14/2009
918194-10-1	VCA ANTECH INC			32,780.000	816,878	24.920	816,878	876,613				(59,735)		(59,735)		L	10/14/2009
92240G-10-1	VECTREN CORPORATION			5,260.000	129,817	24.680	129,817	122,381		1,788		7,436		7,436		L	10/14/2009
922417-10-0	VEECO INSTRUMENTS			7,040.000	232,602	33.040	232,602	181,221				51,380		51,380		L	10/14/2009
92275P-30-7	VENOCO INC			4,180.000	54,507	13.040	54,507	64,002				(9,494)		(9,494)		L	10/14/2009
92276F-10-0	VENTAS INC			41,300.000	1,806,462	43.740	1,806,462	1,674,054		21,166		132,408		132,408		L	10/14/2009
92337#-10-7	VERDE REALTY PRIVATE REIT			552,242.000	13,248,838	23.991	13,248,838	17,199,982				1,002,383	2,314,510	(1,312,127)		A	07/24/2007
92342Y-10-9	VERIFONE HOLDINGS INC			15,920.000	260,770	16.380	260,770	237,474				23,296		23,296		L	10/14/2009
92343E-10-2	VERISIGN INC.			46,700.000	1,132,008	24.240	1,132,008	1,104,332				27,676		27,676		L	12/23/2009
92343V-10-4	VERIZON COMMUNICATIONS			697,726.000	23,115,662	33.130	23,115,662	23,027,783		1,140,182		(29,569)		(29,569)		L	09/18/2009
92532F-10-0	VERTEX PHARMACEUTICALS			32,678.000	1,400,252	42.850	1,400,252	1,373,191				27,124		27,124		L	12/23/2009
918204-10-8	VF CORP			69,838.000	5,114,935	73.240	5,114,935	4,706,383		66,612		408,552		408,552		L	09/17/2009
92553P-20-1	VIACOM INC NEW CL B			113,104.000	3,362,582	29.730	3,362,582	3,094,247				268,334	14,041	254,294		L	12/23/2009
92552R-40-6	VIAD CORP			4,440.000	91,597	20.630	91,597	93,770	178			(2,173)		(2,173)		L	10/14/2009
92552V-10-0	VIASAT INC			5,500.000	174,790	31.780	174,790	168,110				6,680		6,680		L	10/14/2009
925602-10-4	VICAL INC			9,420.000	30,992	3.290	30,992	34,570				(3,579)		(3,579)		L	10/14/2009
925815-10-2	VICOR CORP			4,160.000	38,688	9.300	38,688	32,534				6,154		6,154		L	10/14/2009
926727-10-8	VIEWPOINT FINL GRP			2,280.000	32,855	14.410	32,855	32,394		114		461		461		L	10/14/2009
927107-40-9	VILLAGE SUPER MARKET CL A			1,200.000	32,784	27.320	32,784	35,674	288			(2,890)		(2,890)		L	10/14/2009
68370R-10-9	VIMPEL COMMUNICATI SPON ADR 4 REP 3 ORD		R	7,600.000	141,284	18.590	141,284	165,462				92,562	5,694	86,868		L	08/26/2008
92763R-10-4	VIRAGE LOGIC CORPORATION			3,360.000	18,480	5.500	18,480	20,436				(1,956)		(1,956)		L	10/14/2009
92769L-10-1	VIRGIN MEDIA INC			64,600.000	1,087,218	16.830	1,087,218	919,258		2,584		167,960		167,960		L	10/14/2009
928241-10-8	VIROPHARMA INC			16,980.000	142,462	8.390	142,462	163,341				(20,879)		(20,879)		L	10/14/2009
92826B-10-4	VIRTUAL RADIOLOGIC CORP			1,480.000	18,885	12.760	18,885	19,454				(570)		(570)		L	10/14/2009
92828Q-10-9	VIRTUS INVESTMENT PARTNERS			1,220.000	19,398	15.900	19,398	19,549				(151)		(151)		L	10/14/2009
92827P-10-2	VIRTUSA CORP			2,940.000	26,636	9.060	26,636	29,903				(3,267)		(3,267)		L	10/14/2009
92826C-83-9	VISA INC			103,147.000	9,021,237	87.460	9,021,237	7,450,799		14,016		1,570,438	100,062	1,470,376		L	12/23/2009
928298-10-8	VISHAY INTERTECHNOLOGY, INC			26,340.000	219,939	8.350	219,939	206,240				13,699		13,699		L	12/23/2009
92846N-10-4	VITAL IMAGES			3,120.000	39,593	12.690	39,593	38,941				652		652		L	10/14/2009
928551-10-0	VIVUS INC			17,600.000	161,744	9.190	161,744	175,453				(13,709)		(13,709)		L	10/14/2009
928563-40-2	VM WARE INC			24,258.000	1,028,054	42.380	1,028,054	1,060,317				(32,263)	3,551	(35,814)		L	10/14/2009
92858J-10-8	VOCUS INC			3,600.000	64,800	18.000	64,800	77,969				(13,169)		(13,169)		L	10/14/2009
928645-10-0	VOLCANO CORP			10,760.000	187,009	17.380	187,009	171,134				15,875		15,875		L	10/14/2009
92864N-10-1	VOLCOM INC			4,340.000	72,652	16.740	72,652	77,806				(5,155)		(5,155)		L	10/14/2009
928703-10-7	VOLT INFO SCIENCES INC			2,980.000	29,800	10.000	29,800	33,436				(3,636)		(3,636)		L	10/14/2009
928708-10-6	VOLTERRA SEMICONDUCTOR CORP			4,980.000	95,218	19.120	95,218	91,538				3,680		3,680		L	10/14/2009
929042-10-9	VORNADO RLTY TR			33,069.000	2,312,846	69.940	2,312,846	2,108,790		5,949		204,056		204,056		L	12/15/2009
918284-10-0	VSE CORP			900.000	40,572	45.080	40,572	38,669		45		1,903		1,903		L	10/14/2009
929160-10-9	VULCAN MAT LS CO COM			26,620.000	1,402,075	52.670	1,402,075	1,364,211		6,655		37,864		37,864		L	10/14/2009
92922P-10-6	W & T OFFSHORE			7,740.000	90,558	11.700	90,558	102,078		232		(11,520)		(11,520)		L	10/14/2009
38388F-10-8	W R GRACE & CO NEW			15,980.000	405,093	25.350	405,093	383,681				21,412		21,412		L	10/14/2009
92927K-10-2	WABCO HOLDINGS INC			12,280.000	316,701	25.790	316,701	278,299				38,402		38,402		L	12/23/2009
929740-10-8	WABTEC			13,940.000	569,310	40.840	569,310	540,759		139		28,551		28,551		L	10/14/2009
930059-10-0	WADDELL & REED FINANCIAL			40,680.000	1,242,367	30.540	1,242,367	1,201,703	7,729			40,664		40,664		L	10/14/2009
931422-10-9	WALGREEN CO			221,014.000	8,115,634	36.720	8,115,634	7,850,841		41,298		264,793	23,501	241,291		L	12/23/2009

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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
931142-10-3	WAL-MART STORES			488,421.000	26,106,102	53.450	26,106,102	24,524,629	128,849	37,404		1,581,474	122,325	1,459,149		L	12/23/2009
93317Q-10-5	WALTER ENERGY INC			14,972.000	1,127,541	75.310	1,127,541	654,759		2,996		472,782		472,782		L	10/14/2009
93317W-10-2	WALTER INVESTMENT MANAGEMENT			3,920.000	56,174	14.330	56,174	60,573	1,960	1,960		(4,399)		(4,399)		L	10/14/2009
934390-40-2	WARNACO GROUP INC			10,080.000	425,275	42.190	425,275	446,173				(20,898)		(20,898)		L	10/14/2009
934550-10-4	WARNER MUSIC GRP CORP			13,000.000	73,580	5.660	73,580	80,852				(7,272)		(7,272)		L	10/14/2009
93564A-10-0	WARREN RESOURCES INC			13,280.000	32,536	2.450	32,536	42,210				(9,674)		(9,674)		L	10/14/2009
939640-10-8	WASHINGTON POST CO CL B			1,340.000	589,064	439.600	589,064	636,235		2,881		(47,171)		(47,171)		L	10/14/2009
937303-10-5	WASHINGTON BANKING CO			2,020.000	24,119	11.940	24,119	19,734		51		4,385		4,385		L	10/15/2009
938824-10-9	WASHINGTON FEDERAL			13,020.000	251,807	19.340	251,807	217,931	651			33,875		33,875		L	10/14/2009
939653-10-1	WASHINGTON REAL ESTATE			13,360.000	368,068	27.550	368,068	383,063		5,013		(14,995)		(14,995)		L	10/14/2009
940610-10-8	WASHINGTON TRUST BANCORP			3,660.000	57,023	15.580	57,023	62,592	769			(5,570)		(5,570)		L	10/14/2009
941053-10-0	WASTE CONNECTIONS			13,240.000	441,422	33.340	441,422	389,997				51,424		51,424		L	10/14/2009
94106L-10-9	WASTE MGMT INC DEL			218,831.000	7,398,676	33.810	7,398,676	6,800,813		115,535		668,102	3,742	664,360		L	09/17/2009
941075-20-2	WASTE SERVICES INC			3,880.000	35,347	9.110	35,347	19,798				15,549		15,549		L	10/14/2009
941848-10-3	WATERS CORPORATION			15,320.000	949,227	61.960	949,227	914,042				35,186		35,186		L	12/23/2009
941888-10-9	WATERSTONE FINANCIAL INC			1,240.000	2,542	2.050	2,542	5,950					3,408	(3,408)		L	10/14/2009
942622-20-0	WATSCO INC			5,960.000	291,921	48.980	291,921	318,230				(26,309)		(26,309)		L	10/14/2009
942749-10-2	WATTS WATER TECHNOLOGIES INC			6,460.000	199,743	30.920	199,743	199,993		711		(250)		(250)		L	10/14/2009
943315-10-1	WAUSAU PAPER CORP			9,400.000	109,040	11.600	109,040	97,307				11,733		11,733		L	10/14/2009
929236-10-7	WD-40 CO.			3,480.000	112,613	32.360	112,613	110,654				1,959		1,959		L	10/14/2009
H27013-10-3	WEATHERFORD INTERNATIONAL LTD			279,618.000	5,007,958	17.910	5,007,958	6,297,783				(548,049)	24,584	(572,632)		L	09/18/2009
94733A-10-4	WEB.COM GROUP INC			5,940.000	38,788	6.530	38,788	44,603				(5,815)		(5,815)		L	10/14/2009
94770V-10-2	WEBMD HEALTH CORP			22,120.000	851,399	38.490	851,399	754,355				97,043		97,043		L	10/26/2009
947684-10-6	WEBSENSE			9,600.000	167,616	17.460	167,616	170,053				(2,437)		(2,437)		L	10/14/2009
947890-10-9	WEBSTER FINANCIAL CORP			16,360.000	194,193	11.870	194,193	222,154		164		(27,961)		(27,961)		L	10/14/2009
948626-10-6	WEIGHT WATCHERS INTL INC			24,820.000	723,751	29.160	723,751	694,438	4,344			29,313		29,313		L	12/23/2009
948741-10-3	WEINGARTEN REALTY			9,100.000	180,089	19.790	180,089	183,404		2,206		(3,315)		(3,315)		L	10/14/2009
948849-10-4	WEIS MARKETS, INC.			2,500.000	90,900	36.360	90,900	82,191		725		8,710		8,710		L	10/14/2009
94946T-10-6	WELLCARE HEALTH PLANS			9,480.000	348,485	36.760	348,485	248,877				99,607		99,607		L	10/14/2009
94973V-10-7	WELLPOINT INC			148,526.000	8,657,581	58.290	8,657,581	7,721,983				2,001,308	48,380	1,952,928		L	09/17/2009
949746-10-1	WELLS FARGO CO			1,074,791.000	29,008,609	26.990	29,008,609	28,133,723		74,868		874,886		874,886		L	12/23/2009
950587-10-5	WENDYS ARBYS GROUP INC			136,551.000	640,424	4.690	640,424	560,547		5,254		79,877	126,533	(46,656)		L	09/17/2009
950755-10-8	WERNER ENTERPRISES INC			9,760.000	193,150	19.790	193,150	180,947		12,200		12,204		12,204		L	10/14/2009
950810-10-1	WESBANCO INC			6,340.000	78,236	12.340	78,236	99,981	888			(21,745)		(21,745)		L	10/14/2009
950817-10-6	WESCO FINANCIAL CORP			400.000	137,200	343.000	137,200	130,465		158		6,735		6,735		L	10/14/2009
95082P-10-5	WESCO INTERNATIONAL INC			24,220.000	654,182	27.010	654,182	689,992				(35,809)		(35,809)		L	10/14/2009
95123P-10-6	WEST BANCORPORATION			3,380.000	16,663	4.930	16,663	17,200				(537)		(537)		L	10/14/2009
954235-10-7	WEST MARINE INC			3,260.000	26,276	8.060	26,276	25,753				522		522		L	10/14/2009
955306-10-5	WEST PHARMACEUTICAL SERVICES			7,220.000	283,024	39.200	283,024	293,226		1,155		(10,202)		(10,202)		L	10/14/2009
957090-10-3	WESTAMERICA BANCORPORATION			7,600.000	420,812	55.370	420,812	390,360		2,660		30,452		30,452		L	10/14/2009
957638-10-9	WESTERN ALLIANCE BANCORP			11,780.000	44,528	3.780	44,528	70,053					25,524	(25,524)		L	10/14/2009
958102-10-5	WESTERN DIGITAL CORP.			46,027.000	2,032,092	44.150	2,032,092	1,917,540				229,918	3,675	226,243		L	12/23/2009
959319-10-4	WESTERN REFINING INC			9,480.000	44,651	4.710	44,651	58,386				(13,736)		(13,736)		L	10/14/2009
959802-10-9	WESTERN UN CO COM			165,775.000	3,124,859	18.850	3,124,859	3,187,318		9,759		(62,460)	10,476	(72,935)		L	12/23/2009
96008P-10-4	WESTFIELD FINANCIAL INC			8,000.000	66,000	8.250	66,000	67,402		1,600		(1,402)		(1,402)		L	10/14/2009
960413-10-2	WESTLAKE CHEMICAL CORP			4,460.000	111,188	24.930	111,188	120,045		256		(8,858)		(8,858)		L	10/14/2009
960878-10-6	WESTMORELAND COAL CO.			2,280.000	20,315	8.910	20,315	18,882				1,433		1,433		U	10/14/2009
961765-10-4	WESTWOOD HOLDINGS GROUP			1,300.000	47,242	36.340	47,242	47,952	429			(710)		(710)		L	10/14/2009
961840-10-5	WET SEAL			20,980.000	72,381	3.450	72,381	76,957				(4,576)		(4,576)		L	10/14/2009
962149-10-0	WEYCO GROUP INC			1,340.000	31,678	23.640	31,678	30,903	201			775		775		L	10/14/2009
962166-10-4	WEYERHAEUS ER CO COM			43,514.000	1,877,194	43.140	1,877,194	1,672,162		2,212		205,032	8,390	196,642		L	12/23/2009
92924F-10-6	WGL HOLDINGS INC			11,800.000	395,772	33.540	395,772	396,989				(1,217)		(1,217)		L	10/14/2009
963320-10-6	WHIRLPOOL CORP COM			17,820.000	1,437,361	80.660	1,437,361	1,292,321		7,663		145,041		145,041		L	10/14/2009
963801-10-5	WHITE ELECTRONIC DESIGNS			4,680.000	21,856	4.670	21,856	22,062				(207)		(207)		L	10/14/2009

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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
G9618E-10-7	WHITE MTNS INS GROUP LTD			2,160.000	718,546	332.660	718,546	702,387				16,158		16,158		L	12/23/2009
966612-10-3	WHITNEY HOLDING CORP			27,280.000	248,521	9.110	248,521	253,687	86			(5,166)		(5,166)		L	12/23/2009
966837-10-6	WHOLE FOODS MKT INC			28,280.000	776,286	27.450	776,286	883,540				(107,254)		(107,254)		L	12/23/2009
967797-10-1	WILBER CORP			680.000	4,896	7.200	4,896	5,455		41		(559)		(559)		L	10/14/2009
968223-20-6	WILEY JOHN & SONS INC			8,780.000	367,706	41.880	367,706	305,348	1,229			62,358		62,358		L	10/14/2009
969203-10-8	WILL BROS GRP INC			8,780.000	148,119	16.870	148,119	131,955				16,164		16,164		L	10/14/2009
969457-10-0	WILLIAMS COS INC			300,000.000	6,324,000	21.080	6,324,000	6,602,427		127,600		1,947,432		1,947,432		L	05/12/2009
969904-10-1	WILLIAMS SONOMA, INC.			22,620.000	470,044	20.780	470,044	496,890		2,714		(26,846)		(26,846)		L	10/14/2009
970646-10-5	WILLIS LEASE FINANCE CORP			820.000	12,300	15.000	12,300	10,818				1,482		1,482		L	10/14/2009
971807-10-2	WILMINGTON TRUST CORPORATION			21,680.000	267,531	12.340	267,531	328,722		217		(61,191)		(61,191)		L	10/14/2009
97186T-10-8	WILSHIRE BANCORP INC			5,420.000	44,390	8.190	44,390	40,530	271			3,859		3,859		L	10/14/2009
97381W-10-4	WINDSTREAM CORP			163,456.000	1,796,381	10.990	1,796,381	1,627,874	40,864	2,146		168,508		168,508		L	11/10/2009
974280-30-7	WINN-DIXIE STORES INC			12,120.000	121,685	10.040	121,685	156,895				(35,210)		(35,210)		L	10/14/2009
974637-10-0	WINNEBAGO INDUSTRIES, INC.			6,500.000	79,300	12.200	79,300	94,081				(14,781)		(14,781)		L	10/14/2009
976391-30-0	WINTHROP REALTY TRUST			2,580.000	28,019	10.860	28,019	23,798	419			4,220		4,220		L	10/14/2009
97650W-10-8	WINTRUST FINANCIAL CORP			5,820.000	179,198	30.790	179,198	185,118				(5,920)		(5,920)		L	10/14/2009
976657-10-6	WISCONSIN ENERGY			25,660.000	1,278,638	49.830	1,278,638	1,142,296		8,660		136,342		136,342		L	10/14/2009
929297-10-9	WMS INDUSTRIES			24,760.000	990,400	40.000	990,400	1,199,184				(208,784)		(208,784)		L	10/14/2009
978097-10-3	WOLVERINE WORLD WIDE, INC.			10,780.000	293,432	27.220	293,432	294,304	1,186			(873)		(873)		L	10/14/2009
978166-10-6	WONDER AUTO TECHNOLOGY INC			3,220.000	37,867	11.760	37,867	44,903				(7,035)		(7,035)		L	10/14/2009
980745-10-3	WOODWARD GOVERN			13,120.000	338,102	25.770	338,102	334,821		787		3,281		3,281		L	10/14/2009
981419-10-4	WORLD ACCEPTANCE CORP			3,940.000	141,170	35.830	141,170	107,415				33,755		33,755		L	10/14/2009
981475-10-6	WORLD FUEL SERVICES CORP			13,440.000	360,058	26.790	360,058	344,604	504			15,453		15,453		L	10/14/2009
98156Q-10-8	WORLD WRESTLING ENTERTAINMENT			5,200.000	79,716	15.330	79,716	71,051		1,872		8,665		8,665		L	10/14/2009
981811-10-2	WORTHINGTON INDUSTRIES, INC.			13,280.000	173,570	13.070	173,570	182,344		1,328		(8,774)		(8,774)		L	10/14/2009
98233Q-10-5	WRIGHT EXPRESS CORP			8,420.000	268,261	31.860	268,261	256,253				12,008		12,008		L	10/14/2009
98235T-10-7	WRIGHT MEDICAL GRP INC			8,120.000	153,874	18.950	153,874	141,299				12,575		12,575		L	10/14/2009
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM			58,816.000	1,186,319	20.170	1,186,319	1,049,545		2,353		136,774	7,578	129,196		L	10/14/2009
983134-10-7	WYNN RESOR TS LTD COM			7,580.000	441,383	58.230	441,383	427,101		18,240		14,282		14,282		L	12/23/2009
98389B-10-0	XCEL ENERGY INC			69,240.000	1,469,273	21.220	1,469,273	1,452,840	4,023			16,433		16,433		L	12/23/2009
98411C-10-0	XENOPORT INC			6,500.000	120,640	18.560	120,640	126,084				(5,444)		(5,444)		L	10/14/2009
984121-10-3	XEROX CORP COM			177,041.000	1,497,767	8.460	1,497,767	1,358,198	7,524	559		139,569	17,900	121,669		L	10/14/2009
983919-10-1	XILINX INC COM			67,550.000	1,692,803	25.060	1,692,803	1,604,223		11,046		88,580	218	88,361		L	10/14/2009
45071R-10-9	XIXIA			6,780.000	50,443	7.440	50,443	52,027				(1,584)		(1,584)		L	10/14/2009
983857-10-3	XRITE INC			3,460.000	7,543	2.180	7,543	7,477				66		66		L	10/14/2009
98385X-10-6	XTO ENERGY INC.			152,988.000	7,118,532	46.530	7,118,532	5,071,685	19,124	48,934		2,046,846	9,654	2,037,192		L	09/17/2009
984314-10-4	YADKIN VALLEY FINANCIAL CORP			4,100.000	15,006	3.660	15,006	16,541				(1,535)		(1,535)		L	10/14/2009
984332-10-6	YAHOO INC COM			262,661.000	4,407,452	16.780	4,407,452	4,372,914				34,537	13,301	21,236		L	12/23/2009
987184-10-8	YORK WATER CO			2,760.000	40,048	14.510	40,048	39,401	353			646		646		L	10/14/2009
987413-10-1	YOUBET.COM INC			8,120.000	23,304	2.870	23,304	22,197				1,108		1,108		L	10/14/2009
987520-10-3	YOUNG INNOVATIONS INC			1,080.000	26,762	24.780	26,762	28,284		43		(1,522)		(1,522)		L	10/14/2009
984249-10-2	YRC WORLDWIDE INC			13,080.000	10,985	0.840	10,985	54,576					43,592	(43,592)		L	10/14/2009
988498-10-1	YUM! BRANDS INC			102,478.000	3,583,656	34.970	3,583,656	3,519,784		5,891		63,872	33,990	29,882		L	12/23/2009
988858-10-6	ZALE CORP.			5,300.000	14,416	2.720	14,416	39,652					25,236	(25,236)		L	10/14/2009
989207-10-5	ZEBRA TECHNOLOGIES CORP.			20,560.000	583,082	28.360	583,082	535,185				47,897		47,897		L	10/14/2009
989390-10-9	ZENITH NATIONAL INS CORP			8,140.000	242,246	29.760	242,246	261,432		7,326		(19,186)		(19,186)		L	10/14/2009
98944B-10-8	ZEP INC			4,720.000	81,750	17.320	81,750	86,193		189		(4,442)		(4,442)		L	10/14/2009
98952K-10-7	ZHONGPIN INC		R	5,020.000	78,362	15.610	78,362	80,758				(2,396)		(2,396)		L	10/14/2009
98956P-10-2	ZIMMER HOLDINGS INC			57,221.000	3,382,333	59.110	3,382,333	2,912,658				469,676	5,969	463,707		L	10/14/2009
989696-10-9	ZION OIL & GAS INC			2,560.000	18,304	7.150	18,304	27,048					8,744	(8,744)		L	10/14/2009
989701-10-7	ZIONS BANCORP			26,080.000	334,606	12.830	334,606	479,627		261		(145,020)		(145,020)		L	10/14/2009
98974P-10-0	ZIX CORPORATION			14,560.000	24,898	1.710	24,898	32,300				(7,402)		(7,402)		L	10/14/2009
989922-10-9	ZOLL MED CORP			4,480.000	119,706	26.720	119,706	97,815				21,890		21,890		L	10/14/2009
98975W-10-4	ZOLTEK COS INC			6,360.000	60,420	9.500	60,420	70,455				(10,035)		(10,035)		L	10/14/2009

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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
98975F-10-1	ZORAN CORP			11,600.000	128,180	11.050	128,180	125,648				2,532		2,532		L	10/14/2009
989817-10-1	ZUMIEZ INC			4,400.000	55,968	12.720	55,968	67,834				(11,866)		(11,866)		L	10/14/2009
989855-10-1	ZYGO CORP			2,960.000	19,921	6.730	19,921	23,119				(3,198)		(3,198)		L	10/15/2009
98985T-10-9	ZYMOGENETICS INC			8,440.000	53,932	6.390	53,932	49,228				4,704		4,704		L	10/14/2009
008474-10-8	AGNICO EAGLE MINES LTD COM		C	34,100.000	2,126,000	62.346	2,126,000	2,356,308				270,457	517,395	(246,938)	16,630	U	12/23/2009
008916-10-8	AGRIUM INC COM		C	19,000.000	1,057,476	55.657	1,057,476	1,028,275				20,478		20,478	8,723	U	12/23/2009
001986-10-8	ARC ENERGY TRUST-UNITS		C	12,400.000	234,255	18.892	234,255	251,534		889		(14,908)		(14,908)	(2,371)	U	12/23/2009
064149-10-7	BANK NOVA SCOTIA HALIFAX COM		C	135,700.000	6,327,952	46.632	6,327,952	7,953,608		61,903		93,282		93,282	45,832	L	12/23/2009
067901-10-8	BARRICK GOLD CORP		A	66,300.000	2,604,261	37.900	2,604,261	4,455,089		12,070		(23,292)		(23,292)	69,378	L	12/23/2009
05534B-9A-9	BCE INC COM NPV		C	32,200.000	884,699	27.475	884,699	1,670,914				61,207		61,207	6,405	U	12/23/2009
05534B-76-0	BCE INC.		A	0.000		20.310				745						L	04/15/2008
09067J-10-9	BIOVAIL CORP INT'L NEW		A	0.000		10.930				2,605						L	03/13/2008
097751-20-0	BOMBARDIER INC CMN STK		C	137,000.000	623,021	4.548	623,021	624,086		2,456		(5,579)		(5,579)	4,515	L	12/23/2009
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A		C	100,900.000	2,235,955	22.160	2,235,955	2,384,405		10,157		(165,958)		(165,958)	17,508	L	12/23/2009
13321L-10-8	CAMECO CORP COM		C	24,600.000	790,789	32.146	790,789	1,008,367		1,494		29,778		29,778	5,724	U	12/23/2009
13642L-10-0	CANADIAN OIL SANDS TRUST		C	20,200.000	572,413	28.337	572,413	1,509,953		5,102		4,259		4,259	5,824	U	12/23/2009
13645T-10-0	CANADIAN PACIFIC RAILWAY LTD		C	36,400.000	1,958,461	53.804	1,958,461	1,835,680		6,429		107,437		107,437	15,344	U	12/23/2009
136385-10-1	CDN NAT RES COM NPV		C	52,300.000	3,765,798	72.004	3,765,798	4,576,950				58,702		58,702	32,081	L	12/23/2009
136375-10-2	CDN NATL RAILWAYS COM NPV		C	600.000	31,438	52.397	31,438	1,942,681		102		135		135	200	U	12/23/2009
15135U-10-9	CENOVUS ENERGY INC		C	60,800.000	1,526,480	25.107	1,526,480	1,674,710		9,282		(159,288)		(159,288)	11,058	L	12/23/2009
220874-10-1	CORUS ENTM CL B		C	0.000		10.440				172						L	03/13/2008
284902-10-3	ELDORADO GOLD CORP NEW COM		C	32,300.000	456,576	14.135	456,576	401,198				52,071		52,071	3,308	U	12/23/2009
29250N-10-5	ENBRIDGE INC		C	5,900.000	271,830	46.073	271,830	868,174		1,593		36,982		36,982	4,269	L	12/23/2009
292505-10-4	ENCANA CORP COM NPV		C	60,800.000	1,964,839	32.316	1,964,839	3,862,458		9,282		24,045		24,045	14,234	L	12/23/2009
29274D-60-4	ENERPLUS RESOURCES FUND		C	14,200.000	325,705	22.937	325,705	330,154		1,823		(1,152)		(1,152)	(3,296)	U	12/23/2009
293570-10-7	ENSIGN ENERGY SERVICES INC		C	8,000.000	113,690	14.211	113,690	110,531				4,313		4,313	(1,154)	U	12/23/2009
375916-10-3	GILDAN ACTIVEWEAR INC.		C	11,400.000	277,575	24.349	277,575	231,956				43,608		43,608	2,011	L	12/23/2009
37929X-10-7	GLG PARTNERS INC			68,160.000	219,475	3.220	219,475	272,892				(53,417)		(53,417)		L	10/14/2009
380956-9A-2	GOLDCORP INC		C	156,500.000	6,131,005	39.176	6,131,005	6,596,531		5,313		(513,466)		(513,466)	47,940	U	12/23/2009
448055-10-3	HUSKY ENERGY INC COM NPV		C	10,200.000	291,292	28.558	291,292	834,551				(6,199)		(6,199)	2,989	U	12/23/2009
453038-40-8	IMPERIAL OIL LTD		C	3,700.000	142,159	38.421	142,159	868,007				(5,955)		(5,955)	(3,159)	U	12/23/2009
496902-40-4	KINROSS GOLD CORP COM		C	148,400.000	2,723,361	18.351	2,723,361	3,346,895		4,717		(644,841)		(644,841)	21,307	L	12/23/2009
539481-10-1	LOBLAW COS LTD COM		C	22,400.000	719,007	32.099	719,007	683,668		3,382		29,274		29,274	6,065	U	12/23/2009
56501R-10-6	MANULIFE FINANCIAL CORP		C	59,500.000	1,089,659	18.314	1,089,659	1,262,368		5,539		(184,387)		(184,387)	11,678	L	12/23/2009
59162N-10-9	METRO INC CLASS'A'SUB VTG NPV		C	10,100.000	375,293	37.158	375,293	339,765		1,001		32,829		32,829	2,699	U	12/23/2009
633067-10-3	NATL BK OF CANADA COMMON STOCK		C	28,300.000	1,694,139	59.864	1,694,139	1,641,920		12,370		39,964		39,964	12,255	U	12/23/2009
65334H-10-2	NEXEN INC COM NPV		C	109,900.000	2,629,907	23.930	2,629,907	2,640,810				(31,473)		(31,473)	20,569	L	12/23/2009
707886-60-2	PENN WEST PETE LTD		C	19,300.000	339,190	17.575	339,190	350,068		2,078		(7,443)		(7,443)	(3,436)	U	12/23/2009
71644E-10-2	PETRO CANADA		A	0.000		24.490				1,564						L	03/13/2008
73755L-10-7	POTASH CORP OF SASKATCHEWAN		A	2,777.000	301,305	108.500	301,305	449,736		2,153		247,172	149,200	97,973		L	09/17/2008
73755L-9A-7	POTASH CORP OF SASKATCHEWAN		C	13,000.000	1,452,246	111.711	1,452,246	2,346,854		1,873		161,390		161,390	10,469	U	12/23/2009
739239-10-1	POWER CORP CANADA SUB-VTG NPV		C	65,000.000	1,798,815	27.674	1,798,815	1,773,676		13,592		5,658		5,658	19,481	U	12/23/2009
74386K-10-4	PROVIDENT ENERGY TRUST-UTS		C	14,300.000	95,920	6.708	95,920	96,186		615		706		706	(971)	U	12/23/2009
760975-10-2	RESEARCH IN MOTION		A	7,100.000	479,534	67.540	479,534	860,580				191,416		191,416		L	04/18/2008
760975-10-2	RESEARCH IN MOTION		C	69,000.000	4,643,363	67.295	4,643,363	7,709,325				(1,099,877)		(1,099,877)	56,564	U	12/23/2009
766910-10-3	RIOCAN REAL ESTATE INVST TR		C	2,300.000	43,254	18.806	43,254	40,494		195		3,201		3,201	(442)	U	12/23/2009
775109-20-0	ROGERS COMMUNICATIONS INC CL B		C	48,400.000	1,500,400	31.000	1,500,400	1,404,830				84,703		84,703	10,867	L	12/23/2009
78460T-10-5	SNC-LAVALIN GROUP INC COM		C	42,600.000	2,179,037	51.151	2,179,037	1,980,083		4,606		177,820		177,820	21,134	U	12/23/2009
866796-10-5	SUN LIFE FINANCIAL COM NPV		C	119,500.000	3,424,798	28.659	3,424,798	4,582,318		30,991		(142,904)		(142,904)	35,749	U	12/23/2009
867224-10-7	SUNCOR ENERGY INC		C	189,496.000	6,680,384	35.253	6,680,384	11,431,212		13,753		(354,385)		(354,385)	55,051	U	12/23/2009
87425E-10-3	TALISMAN ENERGY IN COM NPV		C	33,300.000	621,200	18.655	621,200	1,577,077		2,700		7,194		7,194	4,502	U	12/23/2009
87971M-10-3	TELUS CORP		C	29,300.000	946,871	32.316	946,871	970,256				(30,237)		(30,237)	6,852	U	12/23/2009
87971M-20-2	TELUS CORP NON VOTE		A	0.000		27.900				740						U	05/14/2008
87971M-9A-3	TELUS CORPORATION NON VOTING SHS NPV		C	10,200.000	316,485	31.028	316,485	365,607		12,485		(16,651)		(16,651)	32,700	U	12/23/2009

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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
884903-10-5	THOMSON REUTERS CORP		C	103,300.000	3,322,629	32.165	3,322,629	3,597,916		21,991		(280,229)		(280,229)	31,762	L	12/23/2009
891160-50-9	TORONTO-DOMINION COM NPV		C	223,000.000	13,986,560	62.720	13,986,560	15,230,752		103,666		(364,118)		(364,118)	128,596	L	12/23/2009
89346D-10-7	TRANSALTA CORP COM		C	7,000.000	155,718	22.245	155,718	145,033				8,999		8,999	1,686	L	12/23/2009
89353D-10-7	TRANSCANANDA CORP		C	33,200.000	1,138,330	34.287	1,138,330	2,069,175		18,627		72,093		72,093	13,652	L	12/23/2009
895945-10-3	TRICAN WELL SERVICE LTD		C	19,700.000	262,418	13.321	262,418	249,240				15,832		15,832	(2,654)	U	12/23/2009
923728-10-9	VERMILION ENERGY TRUST		C	2,600.000	79,860	30.715	79,860	73,866		350		6,798		6,798	(804)	U	12/23/2009
961148-50-9	WESTON GEORGE LTD COM		C	13,700.000	868,597	63.401	868,597	762,410				97,363		97,363	8,824	U	12/23/2009
Q01630-10-4	AGL ENERGY		D	43,508.000	550,159	12.645	550,159	558,808				14,707		14,707	(23,356)	U	12/23/2009
Q0269M-10-9	ALUMINA		D	214,564.000	352,614	1.643	352,614	330,879				36,706		36,706	(14,970)	U	12/23/2009
Q03080-10-0	AMCOR LTD ORD		D	100,499.000	559,210	5.564	559,210	534,864				48,086		48,086	(23,741)	U	12/23/2009
Q0344G-10-1	AMP LTD		D	175,178.000	1,066,659	6.089	1,066,659	1,050,387				61,556		61,556	(45,284)	U	12/23/2009
Q09504-13-7	ANZ NATIONAL BANK		D	208,446.000	4,289,193	20.577	4,289,193	4,291,991				179,297		179,297	(182,095)	U	12/23/2009
Q0521T-10-8	ARISTOCRAT LEISURE NPV		D	30,308.000	109,563	3.615	109,563	129,514				(15,299)		(15,299)	(4,651)	U	12/23/2009
Q0538G-10-7	ARROW ENERGY		D	44,752.000	166,277	3.716	166,277	164,965				8,371		8,371	(7,059)	U	12/23/2009
Q0557G-10-3	ASCIANO		D	243,829.000	396,351	1.626	396,351	373,883				39,295		39,295	(16,827)	U	12/23/2009
Q12354-10-8	AXA ASIA PACIFIC HLDGS		D	82,763.000	484,914	5.859	484,914	462,206				43,295		43,295	(20,587)	U	12/23/2009
Q1456C-11-0	BENDIGO & ADELAIDE BANK		D	27,777.000	244,121	8.789	244,121	231,666				22,820		22,820	(10,364)	U	12/23/2009
Q18193-12-0	BHP BILLITON LTD COMN STOCK		D	297,556.000	11,539,222	38.780	11,539,222	10,722,756		30,975		1,217,842		1,217,842	(177,093)	U	12/23/2009
Q1502G-10-7	BILLABONG INTERNAT NPV		D	18,048.000	177,737	9.848	177,737	181,502				3,781		3,781	(7,546)	U	12/23/2009
Q1498R-10-9	BLUESCOPE STEEL LTD		D	161,341.000	448,157	2.778	448,157	440,873				26,310		26,310	(19,026)	U	12/23/2009
Q16969-10-9	BORAL		D	40,691.000	216,242	5.314	216,242	224,728				695		695	(9,181)	U	12/23/2009
Q6634U-10-6	BRAMBLES		D	125,128.000	763,031	6.098	763,031	818,297				(22,872)		(22,872)	(32,394)	U	12/23/2009
Q19884-10-7	CALTEX AUSTRALIA ORD		D	15,045.000	124,968	8.306	124,968	139,576				(9,302)		(9,302)	(5,306)	U	12/23/2009
Q22625-20-8	CFS RETAIL PROP TRUST		D	144,983.000	246,033	1.697	246,033	263,913	7,048			(7,434)		(7,434)	(10,445)	U	12/23/2009
Q2594P-14-6	COCA-COLA AMATIL $A0.50		D	65,490.000	674,419	10.298	674,419	652,742				50,308		50,308	(28,632)	U	12/23/2009
Q25953-10-2	COCHLEAR		D	5,795.000	357,494	61.690	357,494	338,641				34,029		34,029	(15,177)	U	12/23/2009
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA		D	132,819.000	6,551,828	49.329	6,551,828	6,698,122				131,860		131,860	(278,153)	U	12/23/2009
Q2721E-10-5	COMPUTERSHARE		D	38,435.000	401,646	10.450	401,646	393,851				24,846		24,846	(17,052)	L	12/23/2009
Q3014T-10-6	CROWN			42,199.000	303,028	7.181	303,028	319,705				(3,812)		(3,812)	(12,865)	U	12/23/2009
Q3018U-10-9	CSL LIMITED COMMON STOCK		D	59,404.000	1,693,014	28.500	1,693,014	1,639,142		19,902		(63,922)		(63,922)	210,071	L	12/23/2009
Q30297-11-5	CSR		D	107,418.000	173,173	1.612	173,173	187,939				(7,415)		(7,415)	(7,352)	U	12/23/2009
Q3190P-10-0	DEXUS PROPERTY GROUP		D	348,217.000	264,356	0.759	264,356	268,629	7,235			6,950		6,950	(11,223)	U	12/23/2009
Q35254-11-1	ENERGY RESOURCES OF AUST		D	6,195.000	132,185	21.337	132,185	140,057				(2,260)		(2,260)	(5,612)	U	12/23/2009
Q4223N-11-2	GOODMAN FIELDER		D	112,234.000	164,535	1.466	164,535	161,714				9,806		9,806	(6,985)	U	12/23/2009
Q4229W-10-8	GOODMAN INTERNATIONAL		D	493,753.000	281,933	0.571	281,933	280,957	5,807			12,946		12,946	(11,969)	U	12/23/2009
Q4252X-10-6	GPT GROUP		D	716,871.000	387,361	0.540	387,361	429,698				(25,891)		(25,891)	(16,445)	U	12/23/2009
N4723D-10-4	HARDIE (JAMES) IND		D	35,736.000	271,300	7.592	271,300	261,359				21,459		21,459	(11,518)	U	12/23/2009
Q4525E-11-7	HARVEY NORMAN HOLDINGS		D	39,336.000	148,261	3.769	148,261	161,801				(7,245)		(7,245)	(6,294)	U	12/23/2009
Q4887E-12-7	INCITEC PIVOT LTD		D	239,214.000	758,473	3.171	758,473	576,186		7,982		743,543	532,043	211,500	103,718	L	12/23/2009
Q49361-10-0	INSURANCE AUSTRALIA GRP.		D	184,284.000	667,845	3.624	667,845	696,086				112		112	(28,353)	U	12/23/2009
Q37116-10-2	JOHN FAIRFAX HLDGS NPV		D	149,797.000	232,797	1.554	232,797	238,797				3,883		3,883	(9,883)	U	12/23/2009
Q55190-10-4	LEIGHTON HOLDINGS		D	13,573.000	465,201	34.274	465,201	480,660				4,292		4,292	(19,751)	U	12/23/2009
Q55368-11-4	LEND LEASE GROUP		D	36,313.000	333,087	9.173	333,087	308,845				29,827		29,827	(5,585)	U	12/23/2009
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK		D	27,658.000	1,203,925	43.529	1,203,925	1,200,007		3,009		54,713	17,090	37,623	(24,385)	U	12/23/2009
Q5701N-10-2	MACQUARIE INFRASTRUCTURE GROUP		D	0.000		1.330				1,252						L	11/29/2006
Q6077P-11-9	MAP GROUP		D	194,883.000	527,402	2.706	527,402	293,016	12,224	42,665		241,457	156,386	85,071	101,761	L	12/23/2009
Q6014C-10-6	METCASH		D	93,355.000	372,710	3.992	372,710	403,737	11,936			(15,204)		(15,204)	(15,823)	U	12/23/2009
Q62377-10-8	MIRVAC GROUP		D	211,343.000	298,416	1.412	298,416	305,954	3,314			5,131		5,131	(12,669)	U	12/23/2009
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK		D	169,444.000	4,175,439	24.642	4,175,439	4,030,585		61,712		282,256	67,865	214,390	116,860	U	12/23/2009
Q6651B-11-4	NEWCREST MINING		D	43,268.000	1,367,269	31.600	1,367,269	1,421,434				3,881		3,881	(58,046)	L	12/23/2009
Q7007B-10-5	NUFARM LIMITED		D	15,080.000	146,674	9.726	146,674	167,381				(13,516)		(13,516)	(7,191)	U	11/16/2009
Q7134W-11-3	ONESTEEL LIMITED		D	113,014.000	340,511	3.013	340,511	328,012				26,955		26,955	(14,456)	U	12/23/2009
Q7160T-10-9	ORICA LIMITED NPV		D	29,259.000	685,480	23.428	685,480	670,343				44,239		44,239	(29,102)	U	12/23/2009
Q71610-10-1	ORIGIN ENERGY LTD		D	76,628.000	1,151,169	15.023	1,151,169	1,185,608				14,433		14,433	(48,872)	U	12/23/2009

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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
Q7186A-10-0	OZ MINERALS LTD		D	277,896.000	294,848	1.061	294,848	207,370				209,802	133,329	76,473	21,393	U	12/23/2009
Q7264T-10-4	PALADIN ENERGY		D	57,295.000	215,429	3.760	215,429	224,283				292		292	(9,146)	L	12/23/2009
Q9239H-10-8	PERPETUAL TRUSTEES AUST.		D	3,298.000	109,282	33.136	109,282	102,690				11,951		11,951	(5,358)	U	11/16/2009
Q77974-10-5	QANTAS AIRWAYS LTD		D	82,581.000	218,014	2.640	218,014	212,150				15,120		15,120	(9,256)	L	12/23/2009
Q78063-11-4	QBE INS GROUP NPV		D	95,870.000	2,176,249	22.700	2,176,249	1,501,534		83,933		(83,717)		(83,717)	447,420	L	12/23/2009
Q81437-10-7	RIO TINTO LTD		D	39,110.000	2,634,137	67.352	2,634,137	2,616,569				129,398		129,398	(111,830)	U	12/23/2009
Q82869-11-8	SANTOS		D	75,081.000	953,529	12.700	953,529	1,064,613				(70,603)		(70,603)	(40,481)	L	12/23/2009
Q8505L-11-6	SIMS METAL MANAGEMENT		D	13,024.000	258,239	19.828	258,239	265,655				3,547		3,547	(10,963)	L	12/23/2009
Q8563C-10-7	SONIC HEALTHCARE		D	32,436.000	448,363	13.823	448,363	434,609				32,788		32,788	(19,035)	U	12/23/2009
Q8604X-10-2	SP AUSNET		D	15,564.000	12,719	0.817	12,719	13,041		466		219		219	(540)	U	12/23/2009
Q8773B-10-5	STOCKLAND		D	199,320.000	703,191	3.528	703,191	754,471	16,877			(21,426)		(21,426)	(29,853)	U	12/23/2009
Q8802S-10-3	SUNCORP-METWAY LTD NPV		D	106,223.000	830,133	7.815	830,133	882,767				(17,391)		(17,391)	(35,243)	U	12/23/2009
Q8815D-10-1	TABCORP HLDGS LTD NPV		D	64,005.000	400,095	6.251	400,095	433,995				(16,914)		(16,914)	(16,986)	U	12/23/2009
Q8852J-10-2	TATTS GROUP		D	106,007.000	232,579	2.194	232,579	241,540				914		914	(9,874)	U	12/23/2009
Q8975N-10-5	TELSTRA CORP NPV		D	379,161.000	1,169,712	3.085	1,169,712	1,175,526				43,845		43,845	(49,659)	U	12/23/2009
Q9104H-10-0	TOLL HOLDINGS LTD		D	59,609.000	468,527	7.860	468,527	474,877				13,541		13,541	(19,891)	U	12/23/2009
Q9194A-10-6	TRANSURBAN GROUP		D	92,295.000	459,814	4.982	459,814	477,519	8,788			2,126		2,126	(19,832)	U	12/23/2009
Q95870-10-3	WESFARMERS		D	90,172.000	2,535,907	28.123	2,535,907	2,404,775				238,792		238,792	107,660	U	12/23/2009
Q95870-18-6	WESFARMERS PPS		D	13,796.000	387,116	28.060	387,116	369,421				34,129		34,129	(16,435)	U	12/23/2009
Q97062-10-5	WESTFIELD GROUP		D	186,878.000	2,107,610	11.278	2,107,610	2,132,953				64,135		64,135	(89,477)	U	12/23/2009
Q97417-10-1	WESTPAC BANKING CORP		D	255,346.000	5,810,143	22.754	5,810,143	6,005,686				51,122		51,122	(246,665)	U	12/23/2009
Q98327-10-1	WOODSIDE PETROLEUM		D	43,950.000	1,865,634	42.449	1,865,634	2,037,190				(92,351)		(92,351)	(79,205)	U	12/23/2009
Q98418-10-8	WOOL WORTHS LIMITED		D	102,662.000	2,585,234	25.182	2,585,234	2,712,582				(17,593)		(17,593)	(109,755)	U	12/23/2009
Q9857K-10-2	WORLEY PARSONS LTD NPV		D	14,177.000	370,771	26.153	370,771	361,412				25,100		25,100	(15,741)	U	12/23/2009
A19494-10-2	ERSTE GROUP BANK		D	17,439.000	655,706	37.600	655,706	785,438				(103,519)		(103,519)	(26,212)	L	12/23/2009
A5528H-10-3	OESTERR. ELEKTRIZITAETSWIR. AG		D	9,132.000	389,261	42.626	389,261	424,385				(19,563)		(19,563)	(15,561)	U	12/23/2009
A51460-11-0	OMV AG NPV(VAR)		D	13,550.000	596,837	44.047	596,837	608,711				11,985		11,985	(23,859)	U	12/23/2009
A7111G-10-4	RAIFFEISEN INTL BANK		D	5,736.000	324,858	56.635	324,858	392,740				(54,897)		(54,897)	(12,985)	U	12/23/2009
A8502A-10-2	TELEKOM AUSTRIA		D	30,591.000	436,717	14.276	436,717	522,594				(68,419)		(68,419)	(17,458)	U	12/23/2009
A9142L-12-8	VIENNA INSURANCE GROUP		D	4,107.000	211,989	51.617	211,989	238,099				(17,635)		(17,635)	(8,475)	U	12/23/2009
A9101Y-10-3	VOESTALPINE AG NPV		D	10,879.000	401,141	36.873	401,141	251,551		14,565		117,922		117,922	26,330	U	12/23/2009
B10414-11-6	BELGACOM SA NPV		D	24,461.000	888,619	36.328	888,619	962,587	1,300	9,748		(38,445)		(38,445)	(35,523)	U	12/23/2009
B26882-16-5	COLRUYT		D	2,668.000	644,191	241.451	644,191	670,886				(946)		(946)	(25,749)	U	12/23/2009
B33432-12-9	DELHAIZE GROUP NPV		D	14,004.000	1,077,342	76.931	1,077,342	1,077,253				43,155		43,155	(43,066)	U	12/23/2009
B3357R-21-8	DEXIA SA		D	69,876.000	447,137	6.399	447,137	571,083				(106,073)		(106,073)	(17,874)	U	12/23/2009
B4399L-10-2	FORTIS GROUP		D	234,958.000	857,597	3.650	857,597	1,012,655				(120,776)		(120,776)	(34,283)	L	12/23/2009
B4745T-37-9	FORTIS RIGHTS		D	75,666.000		0.000										U	10/21/2008
B53789-10-1	KBC GROUP NV		D	17,065.000	743,710	43.581	743,710	855,440				(82,001)		(82,001)	(29,730)	U	12/23/2009
B60667-10-0	MOBISTAR		D	9,282.000	637,831	68.717	637,831	658,599				4,729		4,729	(25,497)	U	12/23/2009
B82095-11-6	SOLVAY SA COMMON STOCK		D	8,450.000	915,938	108.395	915,938	953,023	6,981	30,579		424,919	147,150	277,769	(14,800)	U	12/23/2009
B93562-10-4	UCB		D	16,611.000	695,926	41.895	695,926	746,081				(22,335)		(22,335)	(27,820)	U	12/23/2009
B95505-16-8	UMICORE		D	15,523.000	521,154	33.573	521,154	550,557				(8,571)		(8,571)	(20,833)	U	12/23/2009
G3223R-10-8	EVEREST RE GROUP LTD			15,140.000	1,297,195	85.680	1,297,195	1,384,242		6,883		(87,047)		(87,047)		L	12/23/2009
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.			209,166.000	4,340,195	20.750	4,340,195	2,469,325				1,870,869	8,234	1,862,635		L	09/22/2009
91912E-10-5	VALE SA SP ADR		F	50,700.000	1,471,821	29.030	1,471,821	584,986		22,689		857,844		857,844		U	09/17/2008
G7945J-10-4	SEAGATE TECHNOLOGY HOLDINGS			126,080.000	2,293,395	18.190	2,293,395	2,026,925				266,470		266,470		L	10/14/2009
056752-10-8	BAIDU INC SPON ADR		F	2,500.000	1,028,075	411.230	1,028,075	981,610				46,465	16,293	30,172		L	09/22/2009
81941Q-20-3	SHANDA INTERACTIVE SPON ADR		F	20,539.000	1,080,557	52.610	1,080,557	1,490,319				(87,774)	54,693	(142,467)		L	07/16/2009
X2337V-12-1	CEZ AS COM STK		D	12,659.000	594,289	46.946	594,289	540,467		30,259		497,097	429,563	67,534	9,394	U	05/05/2008
K0514G-13-5	AP MOLLER MAERSK A		D	59.000	401,287	6,801.476	401,287	418,505				(1,088)		(1,088)	(16,130)	U	12/23/2009
K0514G-10-1	AP MOLLER MAERSK B		D	106.000	748,055	7,057.122	748,055	776,765				1,287		1,287	(29,998)	U	12/23/2009
K16018-18-4	COLOPLAST B		D	3,186.000	290,359	91.136	290,359	296,859	516	2,860		5,125		5,125	(11,626)	U	12/23/2009
K22272-11-4	DANSKE BANK		D	51,120.000	1,163,133	22.753	1,163,133	1,224,396				(14,697)		(14,697)	(46,565)	U	12/23/2009
K3013J-15-4	DSV DE SAMMENSLUT VOGN		D	21,716.000	393,311	18.112	393,311	385,284				23,773		23,773	(15,746)	U	12/23/2009

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
K4406L-12-9	H.LUNDBECK		D	10,956.000	200,014	18.256	200,014	213,258				(5,237)		(5,237)	(8,007)	U	12/23/2009
K73036-12-9	NOVO NORDISK AS DKK2 SER'B'		D	41,307.000	2,642,349	63.969	2,642,349	2,752,174		16,367		233,259		233,259	(52,748)	L	12/23/2009
K7317J-11-7	NOVOZYMES A/S - B SHARES		D	4,823.000	502,180	104.122	502,180	483,233				39,049		39,049	(20,102)	U	12/23/2009
K96213-15-0	TOPDANMARK		D	2,337.000	316,550	135.451	316,550	342,741				(13,519)		(13,519)	(12,673)	U	12/23/2009
K9640A-10-2	TRYGVESTA		D	2,449.000	161,850	66.088	161,850	175,546				(7,217)		(7,217)	(6,479)	U	12/23/2009
K9773J-12-8	VESTAS WIND SYSTEM A/S-CMN STK		D	18,160.000	1,107,760	61.000	1,107,760	1,336,919				(184,811)		(184,811)	(44,349)	L	12/23/2009
K9898W-12-9	WILLIAM DEMANT HOLDING		D	3,421.000	258,715	75.625	258,715	263,878				5,195		5,195	(10,358)	U	12/23/2009
X3366Y-10-1	ELISA A		D	8,416.000	192,586	22.883	192,586	179,899				20,386		20,386	(7,698)	U	12/23/2009
X2978Z-11-8	FORTUM OYJ EUR3.40		D	39,407.000	1,063,989	27.000	1,063,989	1,011,857				94,665		94,665	(42,533)	L	12/23/2009
X44874-10-9	KESKO B		D	5,634.000	186,440	33.092	186,440	196,343				(2,450)		(2,450)	(7,453)	U	12/23/2009
X4551T-10-5	KONE B		D	13,171.000	566,155	42.985	566,155	549,993				38,795		38,795	(22,632)	U	12/23/2009
X9647X-10-1	METSO CORP		D	9,708.000	342,832	35.314	342,832	337,392				19,144		19,144	(13,704)	U	12/23/2009
X5688A-10-9	NESTE OIL		D	8,362.000	148,908	17.808	148,908	151,811				3,049		3,049	(5,953)	U	12/23/2009
X61873-13-3	NOKIA OYJ EUR0.06		D	329,618.000	4,218,451	12.798	4,218,451	4,381,196		28,955		396,697	663,559	(266,862)	(131,063)	U	12/23/2009
X5862L-10-3	NOKIAN RENKAAT		D	8,318.000	202,747	24.374	202,747	230,111				(19,258)		(19,258)	(8,105)	U	12/23/2009
X6002Y-11-2	ORION-YHTYMAE B		D	1,175.000	25,355	21.579	25,355	23,888				2,480		2,480	(1,013)	U	12/23/2009
X61161-10-9	OUTOKUMPU		D	7,756.000	147,558	19.025	147,558	146,604				6,852		6,852	(5,899)	U	12/23/2009
X59381-10-7	POHJOLA BANK A		D	20,079.000	217,358	10.825	217,358	234,228				(8,181)		(8,181)	(8,689)	U	12/23/2009
X72559-10-1	RAUTARUUKKI		D	6,446.000	149,170	23.141	149,170	142,177				12,956		12,956	(5,963)	U	12/23/2009
X75653-10-9	SAMPO PLC		D	34,506.000	842,602	24.419	842,602	877,751				(1,465)		(1,465)	(33,684)	U	12/23/2009
X75713-11-9	SANOMA		D	5,191.000	117,299	22.597	117,299	117,066				4,923		4,923	(4,689)	U	12/23/2009
X21349-11-7	STORA ENSO OYJ NPV SER'R'		D	60,263.000	421,962	7.002	421,962	428,049				392,051	407,785	(15,734)	4,896	U	12/23/2009
X9518S-10-8	UPM-KYMMENE		D	48,573.000	579,816	11.937	579,816	621,768				(18,774)		(18,774)	(23,178)	U	12/23/2009
X98155-11-6	WARTSILA B		D	8,778.000	353,285	40.247	353,285	346,539				20,868		20,868	(14,122)	U	12/23/2009
F00189-12-0	ACCOR EUR3		D	11,583.000	635,663	54.879	635,663	624,656				36,418		36,418	(25,411)	U	12/23/2009
00506P-10-3	ACTIVIDENTITY CORP			10,360.000	24,346	2.350	24,346	28,128				(3,782)		(3,782)		L	10/14/2009
F00882-10-4	ADP		D	3,065.000	247,547	80.766	247,547	255,130				2,310		2,310	(9,894)	U	12/23/2009
F0191J-10-1	ALCATEL EUR10		D	229,113.000	783,108	3.418	783,108	892,702				(78,289)		(78,289)	(31,305)	U	12/23/2009
F0259M-47-5	ALSTOM		D	17,788.000	1,240,713	69.750	1,240,713	1,278,156				12,155		12,155	(49,598)	L	12/23/2009
F06116-10-1	ATOS ORIGIN		D	5,678.000	261,207	46.003	261,207	277,333				(5,685)		(5,685)	(10,441)	U	12/23/2009
F87829-10-1	AUT. PARIS RHIN RHONE		D	1,895.000	145,199	76.622	145,199	150,023				981		981	(5,806)	U	12/23/2009
F06106-10-2	AXA		D	142,921.000	3,391,658	23.731	3,391,658	3,523,417				3,824		3,824	(135,582)	U	12/23/2009
F10080-10-3	BIC		D	1,978.000	136,981	69.252	136,981	144,246				(1,789)		(1,789)	(5,476)	U	12/23/2009
F1149Y-10-9	BIOMERIEUX		D	1,999.000	234,108	117.112	234,108	230,748				12,720		12,720	(9,360)	U	12/23/2009
F07875-19-2	BNP PARIBAS S.A.		D	81,823.000	6,562,450	80.203	6,562,450	6,614,570		28,970		643,804		643,804	(31,553)	U	12/23/2009
F11487-12-5	BOUYGUES SA		D	18,798.000	982,196	52.250	982,196	1,004,171				17,289		17,289	(39,264)	L	12/23/2009
F96888-11-4	BUREAU VERITAS SA		D	4,729.000	246,841	52.197	246,841	244,725				11,983		11,983	(9,867)	U	12/23/2009
F13587-12-0	CAP GEMINI		D	12,803.000	587,261	45.869	587,261	609,498				1,240		1,240	(23,477)	U	12/23/2009
F13923-11-9	CARREFOUR EUR2.50		D	55,647.000	2,677,630	48.118	2,677,630	2,667,801				116,869		116,869	(107,039)	U	12/23/2009
F14133-10-6	CASINO GUICH-PERR EUR1.53		D	5,591.000	501,597	89.715	501,597	480,656				40,993		40,993	(20,053)	U	12/23/2009
F43071-10-3	CGG VERITAS		D	13,515.000	289,310	21.407	289,310	305,842				(4,967)		(4,967)	(11,566)	U	12/23/2009
F80343-10-0	CIE. DE SAINT-GOBAIN		D	32,970.000	1,800,854	54.621	1,800,854	1,906,641				(33,797)		(33,797)	(71,989)	U	12/23/2009
F1876N-31-8	CNP ASSURANCES		D	2,725.000	264,922	97.219	264,922	290,117				(14,606)		(14,606)	(10,589)	U	12/23/2009
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3		D	84,262.000	1,494,302	17.734	1,494,302	967,551		40,814		1,115,375	690,999	424,375	76,283	U	12/23/2009
F2457H-10-0	DASSAULT SYSTEMES		D	6,108.000	348,115	56.993	348,115	357,879				4,152		4,152	(13,915)	U	12/23/2009
F26334-10-6	DIOR (CHRISTIAN)		D	5,292.000	544,854	102.958	544,854	570,997		2,664		(4,363)		(4,363)	(21,780)	U	12/23/2009
F17114-10-3	EADS(EURO AERO DEF EUR1		D	37,264.000	737,827	19.800	737,827	751,950				15,372		15,372	(29,494)	L	12/23/2009
F2924U-10-6	EIFFAGE		D	4,143.000	234,341	56.563	234,341	242,289				1,420		1,420	(9,368)	U	12/23/2009
F2940H-11-3	ELECTRICITE DE FRA COM STK		D	23,293.000	1,388,915	59.628	1,388,915	1,343,254				101,184		101,184	(55,523)	U	12/23/2009
F3145H-13-0	ERAMET		D	570.000	180,411	316.510	180,411	190,153				(2,530)		(2,530)	(7,212)	U	12/23/2009
F31668-10-0	ESSILOR INTERNAT EUR0.35		D	17,809.000	1,066,777	59.901	1,066,777	1,053,254				56,168		56,168	(42,645)	U	12/23/2009
F3692M-12-8	EUTELSAT COMMUNICATIONS		D	8,165.000	263,117	32.225	263,117	267,000				6,635		6,635	(10,519)	U	12/23/2009
F42399-10-9	FONCIERE DES REGIONS		D	2,003.000	205,131	102.412	205,131	221,849				(8,518)		(8,518)	(8,199)	U	12/23/2009
F4113C-10-3	FRANCE TELECOM		D	160,077.000	4,003,206	25.008	4,003,206	4,337,341		56,812		(111,608)		(111,608)	(93,786)	U	12/23/2009

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
F42651-11-1	GDF SUEZ CMN STK		D	109,920.000	4,776,134	43.451	4,776,134	5,522,930		174,295		(247,213)		(247,213)	(66,721)	U	12/23/2009
F4268U-17-1	GECINA		D	1,730.000	188,989	109.242	188,989	201,938				(5,394)		(5,394)	(7,555)	U	12/23/2009
F12033-13-4	GROUPE DANONE		D	57,086.000	3,507,935	61.450	3,507,935	3,674,438				(26,274)		(26,274)	(140,230)	U	12/23/2009
F48051-10-0	HERMES INTERNATIONAL		D	4,707.000	630,154	133.876	630,154	689,670				(34,323)		(34,323)	(25,193)	U	12/23/2009
F4931M-11-9	ICADE		D	1,561.000	149,397	95.706	149,397	163,263				(7,892)		(7,892)	(5,973)	U	12/23/2009
F4958P-10-2	ILIAD		D	1,418.000	169,806	119.751	169,806	166,620				9,975		9,975	(6,789)	U	12/23/2009
F49644-10-1	IMERYS		D	1,273.000	76,687	60.241	76,687	76,775				2,977		2,977	(3,065)	U	12/23/2009
F5362H-10-7	IPSEN		D	3,602.000	200,311	55.611	200,311	197,503				10,816		10,816	(8,008)	U	12/23/2009
F5333N-10-0	JC DECAUX INTERNATIONAL		D	8,945.000	218,479	24.425	218,479	218,884				8,329		8,329	(8,734)	U	12/23/2009
F5396X-10-2	KLEPIERRE REIT		D	8,518.000	346,729	40.705	346,729	364,277				(3,687)		(3,687)	(13,861)	U	12/23/2009
F54432-11-1	LAFARGE (FRANCE)		D	17,864.000	1,481,694	82.943	1,481,694	1,584,799				(43,874)		(43,874)	(59,231)	U	12/23/2009
F5485U-10-0	LAGARDERE SCA CMN STK		D	11,877.000	484,118	40.761	484,118	513,328		22,923		(3,417)		(3,417)	7,927	U	12/23/2009
F01764-10-3	L'AIR LIQUIDE S.A.		D	20,912.000	2,491,184	119.127	2,491,184	2,494,616				96,152		96,152	(99,584)	U	12/23/2009
F56196-18-5	LEGRAND		D	9,278.000	259,071	27.923	259,071	272,190				(2,762)		(2,762)	(10,357)	U	12/23/2009
F58149-13-3	L'OREAL CMN STK		D	26,051.000	2,915,367	111.910	2,915,367	2,875,893				156,015		156,015	(116,540)	U	12/23/2009
F58485-11-5	LVMH MOET HENNESSY EUR0.30		D	21,752.000	2,446,143	112.456	2,446,143	2,476,199		8,712		67,730		67,730	(97,786)	U	12/23/2009
F6160D-10-8	M6-METROPOLE TELEVISION		D	6,672.000	171,906	25.765	171,906	182,590				(3,812)		(3,812)	(6,872)	U	12/23/2009
F61824-14-4	MICHELIN (CGDE) CMN STK		D	13,091.000	1,006,358	76.874	1,006,358	704,838		9,427		581,570	422,824	158,746	13,936	U	12/23/2009
F6483L-10-0	NATIXIS		D	84,984.000	432,200	5.086	432,200	499,892				(50,415)		(50,415)	(17,277)	U	12/23/2009
F65196-11-9	NEOPOST		D	2,768.000	229,030	82.742	229,030	250,752	6,020			(12,566)		(12,566)	(9,157)	U	12/23/2009
F65197-13-3	NEOPOST SA RIGHTS		D	2,477.000		0.000										U	12/10/2009
F72313-11-1	PEUGEOT SA EUR1		D	13,228.000	449,130	33.953	449,130	497,912				(30,828)		(30,828)	(17,954)	U	12/23/2009
F7269R-10-5	PINAULT-PRINTEMPS		D	7,159.000	865,258	120.863	865,258	891,078				8,772		8,772	(34,591)	U	12/23/2009
F76075-16-1	PUBLICIS GROUPE		D	12,556.000	513,078	40.863	513,078	510,982				22,607		22,607	(20,511)	U	12/23/2009
F77098-10-5	RENAULT SA COMMON STOCK		D	18,216.000	946,103	51.938	946,103	920,985				62,938		62,938	(37,821)	U	12/23/2009
F4035A-55-7	SAFRAN		D	17,523.000	343,953	19.629	343,953	320,253				37,449		37,449	(13,750)	U	12/23/2009
F5548N-10-1	SANOFI-AVENTIS CMN STK		D	93,694.000	7,401,545	78.997	7,401,545	7,055,193		72,688		638,610		638,610	(99,144)	U	12/23/2009
F8179E-10-1	SCHNEIDER ELECTRIC		D	19,713.000	2,311,462	117.256	2,311,462	2,252,893				150,968		150,968	(92,399)	U	12/23/2009
F15561-67-7	SCOR		D	14,839.000	372,578	25.108	372,578	380,158				7,313		7,313	(14,893)	U	12/23/2009
L85773-11-4	SES ODR		D	24,173.000	520,590	21.536	520,590	582,950		23,874		50,374		50,374	4,946	U	12/23/2009
F01699-13-5	SOC AIR FRANCE EUR8.50		D	9,518.000	150,213	15.782	150,213	186,156				26,795	7,054	19,741	4,506	U	12/23/2009
F43638-14-1	SOCIETE GENERALE COMMON STOCK		D	50,810.000	3,543,998	69.750	3,543,998	2,910,420		33,510		341,862		341,862	(8,506)	L	12/23/2009
F84941-12-3	SODEXO		D	8,776.000	501,952	57.196	501,952	514,776				7,240		7,240	(20,065)	U	12/23/2009
F4984P-11-8	SUEZ ENVIRONNEMENT		D	22,904.000	529,539	23.120	529,539	523,599				27,109		27,109	(21,169)	U	12/23/2009
F90676-10-1	TECHNIP NPV			13,540.000	959,675	70.877	959,675	1,067,448		16,853		452,779		452,779	39,299	U	12/23/2009
F91255-10-3	TF1 - TV FRANCAISE EUR0.20		D	15,362.000	284,105	18.494	284,105	288,555				6,906		6,906	(11,357)	U	12/23/2009
F9156M-10-8	THALES		D	7,267.000	376,067	51.750	376,067	358,968				32,132		32,132	(15,033)	L	12/23/2009
F92124-10-0	TOTAL SA EUR 2.5		D	182,734.000	11,799,317	64.571	11,799,317	8,176,102		197,074		932,499		932,499	(87,191)	U	12/23/2009
F95094-11-0	UNIBAIL-RODAMCO SE REIT		D	6,258.000	1,380,020	220.521	1,380,020	1,474,895				(39,712)		(39,712)	(55,163)	U	12/23/2009
F95922-10-4	VALLOUREC EUR 4		D	4,580.000	834,865	182.285	834,865	700,045		12,063		330,907	176,478	154,429	(25,972)	U	12/23/2009
F9686M-10-7	VEOLIA ENVIRONNEME EUR5.00		D	33,038.000	1,096,168	33.179	1,096,168	1,134,148				5,839		5,839	(43,819)	U	12/23/2009
F5879X-10-8	VINCI		D	36,172.000	2,048,420	56.630	2,048,420	2,118,703		20,516		11,603		11,603	(81,885)	U	12/23/2009
F7063C-11-4	VIVENDI EUR5.50		D	100,740.000	3,005,679	29.836	3,005,679	2,927,378				198,453		198,453	(120,152)	U	12/23/2009
D0065L-10-1	ADIDAS SALOMON AG		D	15,486.000	842,410	54.398	842,410	847,937				28,147		28,147	(33,675)	U	12/23/2009
D03080-11-2	ALLIANZ SE-REG COM STK		D	39,152.000	4,895,488	125.038	4,895,488	5,001,580		67,396		331,766		331,766	(56,083)	U	12/23/2009
D06216-10-1	BASF SE		D	80,466.000	4,972,799	61.800	4,972,799	4,106,319		107,972		1,012,793		1,012,793	88,252	L	12/23/2009
D07112-11-9	BAYER AG ORD NPV		D	65,536.000	5,261,820	80.289	5,261,820	4,102,039		60,428		873,585		873,585	52,193	U	12/23/2009
D12096-10-9	BAYERISCHE MOTOREN WERKS AG		D	29,695.000	1,352,607	45.550	1,352,607	1,520,920				(114,242)		(114,242)	(54,071)	L	12/23/2009
D08792-10-9	BEIERSDORF		D	11,955.000	787,811	65.898	787,811	777,680				41,624		41,624	(31,493)	U	12/23/2009
D12096-12-5	BMW VORZUG		D	4,877.000	160,936	32.999	160,936	172,236				(5,405)		(5,405)	(5,895)	U	12/23/2009
D1497R-11-2	CELESIO AG NPV		D	5,543.000	141,466	25.522	141,466	151,536				(4,415)		(4,415)	(5,656)	U	12/23/2009
D15642-10-7	COMMERZBANK AG		D	67,229.000	558,001	8.300	558,001	704,531				(124,224)		(124,224)	(22,306)	L	12/23/2009
D16668-10-1	DAIMLERCHRYSLER		D	77,292.000	4,119,211	53.294	4,119,211	4,116,088				167,790		167,790	(164,667)	U	12/23/2009
D17922-12-7	DEUTSCHE BANK AG NPV(REGD)		D	52,146.000	3,697,412	70.905	3,697,412	3,138,707		27,140		1,501,605	697,178	804,427	(31,119)	U	12/23/2009

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
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV		D	17,977.000	1,485,799	82.650	1,485,799	1,567,127		3,613		(21,933)		(21,933)	(59,395)	L	12/23/2009
D1908N-10-6	DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)		D	56,887.000	944,324	16.600	944,324	984,733		39,562		33,575		33,575	19,233	L	12/23/2009
D19225-10-7	DEUTSCHE POST AG NPV(REGD)		D	66,906.000	1,277,905	19.100	1,277,905	1,279,725				49,264		49,264	(51,085)	L	12/23/2009
D1922R-10-9	DEUTSCHE POSTBANK		D	9,167.000	300,463	32.777	300,463	324,156				(11,683)		(11,683)	(12,011)	U	12/23/2009
D2035M-10-2	DEUTSCHE TELEKOM NPV (REGD)		D	240,025.000	3,543,729	14.764	3,543,729	3,285,858		86,775		531,248	460,951	70,298	(72,736)	U	12/23/2009
D24914-13-3	E.ON AG CMN STK		D	165,819.000	6,954,117	41.938	6,954,117	5,897,196		188,374		1,388,712		1,388,712	61,890	U	12/23/2009
D3856U-10-8	FRAPORT AG NPV		D	3,135.000	161,548	51.531	161,548	161,559				6,447		6,447	(6,458)	U	12/23/2009
D2734Z-10-7	FRESENIUS MEDICAL CARE AG AND CO		D	13,853.000	734,209	53.000	734,209	740,772				20,329		20,329	(26,891)	U	12/23/2009
D2734Z-19-8	FRESENIUS STAMM		D	1,796.000	111,888	62.298	111,888	103,913				12,448		12,448	(4,473)	U	12/23/2009
D27348-10-7	FRESENIUS VORZUG		D	5,770.000	414,009	71.752	414,009	389,690				39,483		39,483	(15,165)	U	12/23/2009
D3211S-10-3	HAMBURGER HAFEN UND LOGI		D	2,144.000	83,061	38.741	83,061	84,395				2,380		2,380	(3,714)	U	11/16/2009
D3015J-13-5	HANNOVER RUECKVERS ORD NPV(REGD)		D	5,773.000	270,933	46.931	270,933	288,935				(7,173)		(7,173)	(10,830)	U	12/23/2009
D31709-10-4	HEIDELBERGCEMENT		D	12,274.000	840,147	68.449	840,147	870,761				2,970		2,970	(33,584)	L	12/23/2009
D32051-14-2	HENKEL STAMM		D	22,787.000	1,018,397	44.692	1,018,397	949,503				109,604		109,604	(40,711)	U	12/23/2009
D32051-12-6	HENKEL VORZUG		D	24,183.000	1,263,997	52.268	1,263,997	1,187,729				122,565		122,565	(46,296)	U	12/23/2009
D33134-10-3	HOCHTIEF		D	3,265.000	250,853	76.831	250,853	279,080				(18,201)		(18,201)	(10,027)	U	12/23/2009
D35415-10-4	INFINEON TECHNOLOG CMN STK		D	95,465.000	531,454	5.567	531,454	505,339				47,359		47,359	(21,245)	U	12/23/2009
D48164-10-3	K & S AG		D	13,202.000	757,347	57.366	757,347	766,226				21,397		21,397	(30,276)	U	12/23/2009
D50348-10-7	LINDE AG		D	12,465.000	1,505,136	120.749	1,505,136	1,517,179				48,125		48,125	(60,167)	U	12/23/2009
D51716-10-4	MAN SE ORD NPV		D	8,857.000	691,803	78.108	691,803	791,866				(72,408)		(72,408)	(27,655)	U	12/23/2009
D5357W-10-3	MERCK KGAA ORD NPV			4,988.000	466,318	93.488	466,318	493,691				(8,732)		(8,732)	(18,641)	U	12/23/2009
D45571-90-4	METALLGESELLSCHAFT AG		D	12,198.000	271,786	22.281	271,786	268,851				13,799		13,799	(10,864)	U	12/23/2009
D53968-12-5	METRO AG		D	10,264.000	626,894	61.077	626,894	663,945				(11,990)		(11,990)	(25,061)	U	12/23/2009
D55535-10-4	MUNCHENER RUCK		D	16,873.000	2,590,006	153.500	2,590,006	2,316,963		55,291		(17,327)		(17,327)	(17,074)	L	12/23/2009
D62318-14-8	PUMA		D	241.000	80,688	334.805	80,688	84,194				(275)		(275)	(3,231)	U	12/23/2009
N72482-10-7	QIAGEN		D	15,337.000	342,475	22.330	342,475	347,151				9,015		9,015	(13,691)	L	12/23/2009
D6629K-10-9	RWE AG (NEU) CMN STK		D	35,695.000	3,480,477	97.506	3,480,477	3,170,235		50,113		465,400		465,400	(32,426)	U	12/23/2009
D6629K-11-7	RWE VORZUG		D	4,380.000	389,361	88.895	389,361	365,203				38,419		38,419	(14,261)	U	12/23/2009
D80900-10-9	SALZGITTER		D	2,989.000	293,502	98.194	293,502	289,663				15,569		15,569	(11,731)	U	12/23/2009
D66992-10-4	SAP AG		D	76,170.000	3,606,421	47.347	3,606,421	3,713,728				36,860		36,860	(144,168)	U	12/23/2009
D69671-21-8	SIEMANS AG		D	71,599.000	6,748,206	94.250	6,748,206	6,937,551				80,416		80,416	(269,761)	L	12/23/2009
D7045Y-10-3	SOLARWORLD		D	7,471.000	163,785	21.923	163,785	166,497				3,836		3,836	(6,548)	U	12/23/2009
D82781-10-1	SUEDZUCKER AG NPV		D	14,869.000	310,182	20.861	310,182	221,579		12,980		66,939		66,939	6,373	U	12/23/2009
D8398Q-11-9	THYSSEN KRUPP		D	24,150.000	910,455	37.700	910,455	902,993				43,857		43,857	(36,395)	L	12/23/2009
D8484K-16-6	TUI AG NPV		D	17,527.000	146,859	8.379	146,859	116,365				118,521	155,415	(36,894)	6,543	U	12/23/2009
D8542B-12-5	UNITED INTERNET		D	14,943.000	197,666	13.228	197,666	208,041				(2,474)		(2,474)	(7,902)	U	12/23/2009
D94523-14-5	VOLKSWAGEN AG		D	7,866.000	880,992	112.000	880,992	1,120,523				(204,314)		(204,314)	(35,217)	L	12/23/2009
D9540Z-10-6	WACKER CHEMIE		D	1,521.000	265,382	174.478	265,382	255,995				19,996		19,996	(10,609)	U	12/23/2009
G01717-10-0	ALIBABA.COM LTD		D	991,000.000	2,318,940	2.340	2,318,940	2,823,566				(295,463)		(295,463)	(1,178)	L	09/14/2009
Y01246-10-0	AMOY PROPERTIES		D	191,000.000	753,686	3.946	753,686	778,011				(23,950)		(23,950)	(375)	U	12/23/2009
Y01373-10-2	ANHUI CONCH CEMENT CO LTD-H		D	234,000.000	1,505,790	6.435	1,505,790	1,652,791				(146,256)		(146,256)	(745)	U	09/14/2009
G0535Q-13-3	ASM PACIFIC		D	16,100.000	153,333	9.524	153,333	139,985				13,425		13,425	(76)	U	12/23/2009
Y06942-10-9	BANK EAST ASIA		D	133,000.000	529,207	3.979	529,207	562,174				(32,704)		(32,704)	(263)	U	12/23/2009
Y0698A-10-7	BANK OF CHINA LTD-H		D	8,615,000.000	4,666,142	0.542	4,666,142	4,609,294				388,629		388,629	(2,199)	L	09/14/2009
Y06988-10-2	BANK OF COMMUNICATIONS CO-H		D	3,007,000.000	3,493,954	1.162	3,493,954	3,620,326		34,472		18,594		18,594	(1,658)	L	09/14/2009
Y0920U-10-3	BOC HONG KONG HOLDINGS		D	328,500.000	745,695	2.270	745,695	817,549				(71,484)		(71,484)	(371)	U	12/23/2009
Y11757-10-4	CATHAY PACIFIC		D	95,000.000	177,399	1.867	177,399	169,700				7,787		7,787	(88)	U	12/23/2009
Y13189-10-8	CHEUNG KONG		D	121,000.000	1,565,116	12.935	1,565,116	1,533,385				32,506		32,506	(776)	U	12/23/2009
G2098R-10-2	CHEUNG KONG INFRASTRUCT.		D	46,000.000	175,297	3.811	175,297	173,787				1,597		1,597	(87)	U	12/23/2009
Y14369-10-5	CHINA COMMUNICATIONS CONST-H		D	1,612,000.000	1,544,296	0.958	1,544,296	2,356,235		2,402		(579,058)		(579,058)	(623)	U	07/17/2009
Y1397N-10-1	CHINA CONSTRUCTION BANK COM STK CNY 1		D	8,312,000.000	7,149,733	0.860	7,149,733	6,124,229		25,683		1,028,652		1,028,652	(3,148)	L	09/14/2009
Y1455B-10-6	CHINA COSCO HOLDINGS-H		D	1,036,500.000	1,276,533	1.232	1,276,533	2,365,454		16,179		(179,781)		(179,781)	(615)	L	08/26/2009
Y1477R-20-4	CHINA LIFE INSURANCE CO-H		D	900,000.000	4,451,400	4.946	4,451,400	4,619,889				574,651		574,651	(2,070)	U	09/14/2009
Y1660Q-10-4	CHINA LIGHT AND POWER		D	183,500.000	1,241,194	6.764	1,241,194	1,249,053		11,000		(7,243)		(7,243)	(616)	U	12/23/2009

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
Y1489Q-10-3	CHINA MERCHANTS HLDGS INTL		D	622,412.000	2,026,742	3.256	2,026,742	2,494,561				(149,527)		(149,527)	(1,061)	L	11/15/2009
Y1505F-10-7	CHINA MOBILE HK LTD 941		D	604,500.000	5,679,278	9.395	5,679,278	6,114,338		93,715		(432,532)		(432,532)	(2,528)	U	09/14/2009
Y15004-10-7	CHINA OVERSEA'S LAND AND INVEST		D	1,296,000.000	2,695,680	2.080	2,695,680	3,687,630		14,813		(231,993)		(231,993)	(1,287)	L	09/14/2009
Y15010-10-4	CHINA PETRO & CHEM 'H' CNY1		D	2,964,000.000	2,549,040	0.860	2,549,040	2,799,166		17,870		(77,317)		(77,317)	(1,200)	L	09/14/2009
Y15090-11-6	CHINA RAILWAY GROUP LTD-H		D	1,922,000.000	1,537,600	0.800	1,537,600	1,834,763				(216,030)		(216,030)	(833)	L	09/14/2009
Y1508P-11-0	CHINA RAILWAYS CONSTRUCTION -H		D	1,140,500.000	1,505,460	1.320	1,505,460	2,280,959		10,463		(231,206)		(231,206)	(617)	L	09/14/2009
Y1504C-11-3	CHINA SHENHUA ENER CNY1'H'		D	557,500.000	2,732,045	4.901	2,732,045	2,534,111				588,902		588,902	(1,434)	L	09/14/2009
Y1505D-10-2	CHINA TELECOM CORP 'H'CNY1		D	4,104,000.000	1,715,472	0.418	1,715,472	2,883,631				(413,820)		(413,820)	(842)	U	09/14/2009
Y1519S-11-1	CHINA UNICOM HONG CMN STK		D	2,948,000.000	3,908,223	1.326	3,908,223	4,344,976				(314,803)		(314,803)	(1,792)	L	09/14/2009
Y1662W-11-7	CNOOC LTD		D	4,576,000.000	7,198,048	1.573	7,198,048	6,141,973		104,863		1,059,276		1,059,276	(3,201)	U	09/14/2009
Y20020-10-6	DATANG INTL		D	2,980,000.000	1,287,420	0.432	1,287,420	1,855,232				(482,786)		(482,786)	(569)	L	08/20/2009
Y21042-10-9	DONGFENG MOTOR GRP CO LTD-H		D	680,000.000	980,560	1.442	980,560	782,923				224,859		224,859	(531)	U	08/26/2009
G3122U-14-5	ESPRIT HOLDINGS HKD0.10		D	100,300.000	669,402	6.674	669,402	686,738	8,333			(17,003)		(17,003)	(332)	U	12/23/2009
G36550-10-4	FOXCONN INTERNATIONAL		D	191,000.000	222,177	1.163	222,177	173,382				48,906		48,906	(110)	U	12/23/2009
410430-30-0	HANG LUNG DEVELOPMENT COMPANY		D	57,000.000	284,109	4.984	284,109	302,031				(17,781)		(17,781)	(141)	U	12/23/2009
Y30327-10-3	HANG SENG BANK		D	71,500.000	1,057,628	14.792	1,057,628	1,069,402				(11,248)		(11,248)	(526)	U	12/23/2009
Y31476-10-7	HENDERSON LAND DEV.		D	94,000.000	695,600	7.400	695,600	669,125		3,252		26,820		26,820	(345)	L	12/23/2009
G4402L-12-8	HENGAN INTL GROUP CO LTD		D	299,000.000	2,220,972	7.428	2,220,972	1,998,003		22,645		511,849		511,849	(1,106)	U	09/14/2009
Y33370-10-0	HONG KONG AND CHINA GAS		D	338,000.000	861,900	2.550	861,900	807,021				55,307		55,307	(428)	L	12/23/2009
Y33549-11-7	HONG KONG ELECTRIC		D	129,000.000	702,018	5.442	702,018	704,167				(1,800)		(1,800)	(349)	U	12/23/2009
Y3506N-13-9	HONG KONG EXCHANGE CMN STK		D	93,500.000	1,668,975	17.850	1,668,975	1,708,569				(38,765)		(38,765)	(829)	L	12/23/2009
Y29790-10-5	HONGKONG AIRCRAFT HAECO		D	7,200.000	93,595	12.999	93,595	90,970				2,671		2,671	(46)	U	12/23/2009
Y37129-16-3	HOPEWELL HOLDINGS		D	46,500.000	150,517	3.237	150,517	148,576				2,016		2,016	(75)	U	12/23/2009
Y3744A-10-5	HUANENG POWER INTL INC-H		D	2,270,000.000	1,284,820	0.566	1,284,820	1,741,747				(394,363)		(394,363)	(563)	U	08/26/2009
Y38024-10-8	HUTCHISON WHAMPOA		D	189,000.000	1,301,643	6.887	1,301,643	1,327,818				(25,529)		(25,529)	(646)	U	12/23/2009
Y38203-12-4	HYSAN DEVELOPMENT CO		D	53,000.000	150,732	2.844	150,732	154,968				(4,162)		(4,162)	(74)	U	12/23/2009
Y3990B-11-2	IND & COMM BK OF CHINA - H		D	8,577,000.000	7,033,140	0.820	7,033,140	6,041,070		29,692		1,192,893		1,192,893	(3,141)	L	09/14/2009
G52440-10-7	KERRY PROPERTIES L HKD1		D	63,500.000	323,468	5.094	323,468	346,927				(23,298)		(23,298)	(161)	L	12/23/2009
G5485F-14-4	LI & FUNG LTD HKD0.025		D	194,000.000	805,100	4.150	805,100	857,680				(52,180)		(52,180)	(401)	L	12/23/2009
G54856-12-8	LIFESTYLE INTL HLDGS		D	42,000.000	78,537	1.870	78,537	74,144				4,432		4,432	(39)	U	12/23/2009
Y5281M-11-1	LINK REIT		D	198,500.000	510,145	2.570	510,145	450,929	11,074			59,469		59,469	(253)	L	12/23/2009
Y6146T-10-1	MTR CORP		D	120,000.000	414,720	3.456	414,720	423,041				(8,115)		(8,115)	(206)	U	12/23/2009
Y63084-12-6	NEW WORLD DEVEL CO HKD1		D	236,000.000	485,688	2.058	485,688	503,827				(17,898)		(17,898)	(241)	U	12/23/2009
G67749-12-0	ORIENT O/SEAS INTL USD0.10		D	21,000.000	98,301	4.681	98,301	105,532				(7,182)		(7,182)	(49)	U	12/23/2009
Y6802P-12-0	PCCW		D	294,000.000	70,898	0.241	70,898	74,126				(3,193)		(3,193)	(35)	U	12/23/2009
Y68832-10-4	PETROCHINA CO 'H'CNY1		D	2,812,000.000	3,380,024	1.202	3,380,024	3,403,417		33,344		122,305		122,305	(1,654)	U	09/14/2009
Y69790-10-6	PING AN INSURANCE GROUP CO-H		D	359,500.000	3,152,592	8.769	3,152,592	3,407,851		5,886		257,145		257,145	(1,490)	L	09/14/2009
G8063F-10-6	SHANGRI-LA ASIA		D	98,000.000	184,517	1.883	184,517	192,056				(7,447)		(7,447)	(92)	U	12/23/2009
Y80267-12-6	SINO LAND CO HKD1		D	160,000.000	311,570	1.947	311,570	298,521				13,205		13,205	(156)	U	12/23/2009
Y82594-12-1	SUN HUNG KAI PROP HKD0.50		D	123,000.000	1,844,877	14.999	1,844,877	1,869,212		24,128		(23,418)		(23,418)	(916)	U	12/23/2009
Y83310-10-5	SWIRE PACIFIC A ORD		D	69,500.000	842,549	12.123	842,549	825,567				17,399		17,399	(417)	U	12/23/2009
Y85830-10-0	TELEVISION BROADCASTS		D	16,000.000	77,067	4.817	77,067	73,614				3,491		3,491	(38)	U	12/23/2009
G87572-12-2	TENCENT HOLDINGS CMN STK		D	73,600.000	1,599,402	21.731	1,599,402	1,191,675				408,593		408,593	(867)	U	09/14/2009
G8878S-10-3	TINGYI (CAYMAN ISLN) HLDG CO		D	1,052,000.000	2,604,815	2.476	2,604,815	2,016,948				636,332		636,332	(1,174)	L	09/14/2009
G9431R-10-3	WANT WANT CHINA HOLDINGS LTD		D	3,124,000.000	2,233,660	0.715	2,233,660	1,871,079		19,818		459,395		459,395	(864)	L	09/01/2009
Y9551M-10-8	WHARF HOLDINGS		D	125,000.000	721,375	5.771	721,375	683,952				37,782		37,782	(359)	U	12/23/2009
Y9553V-10-6	WHEELOCK AND CO		D	57,000.000	179,550	3.150	179,550	184,066				(4,427)		(4,427)	(89)	L	12/23/2009
Y9588K-10-9	WING HANG BANK		D	14,000.000	130,896	9.350	130,896	148,945				(17,984)		(17,984)	(65)	U	12/23/2009
G98803-14-4	YUE YUEN INDL HLDG HKD0.25		D	56,000.000	162,512	2.902	162,512	175,858				(13,266)		(13,266)	(81)	U	12/23/2009
Y0004F-10-5	ZTE CORP-H		D	248,800.000	1,505,240	6.050	1,505,240	1,907,891				237,093		237,093	(816)	L	09/14/2009
G25508-10-5	CRH PLC ORD EUR0.32(DUBLIN LISTING)		D	61,015.000	1,664,184	27.275	1,664,184	1,633,896				96,814		96,814	(66,526)	U	12/23/2009
284131-20-8	ELAN CORP. PLC (ADR)		F	45,196.000	294,678	6.520	294,678	294,186				492		492		L	12/23/2009
G52416-10-7	KERRY A		D	15,116.000	446,239	29.521	446,239	478,534				(14,456)		(14,456)	(17,838)	U	12/23/2009
881624-20-9	TEVA PHARMACEUTICAL-ADR		F	61,500.000	3,455,070	56.180	3,455,070	2,661,246		29,673		837,015		837,015		L	07/09/2008

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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
T0140L-10-3	A2A		D	132,486.000	278,478	2.102	278,478	258,869				30,741		30,741	(11,132)	U	12/23/2009
T0040K-10-6	ACEA		D	7,695.000	82,527	10.725	82,527	87,047				(830)		(830)	(3,690)	U	11/16/2009
T05040-10-9	ASSICURAZIONI GENERALI S.P.A.		D	101,956.000	2,753,016	27.002	2,753,016	2,775,126				87,942		87,942	(110,052)	U	12/23/2009
T8347V-10-5	AUTOGRILL		D	7,478.000	94,634	12.655	94,634	94,121				4,296		4,296	(3,783)	U	12/23/2009
T0881N-12-8	BANCA CARIGE ORD		D	84,901.000	226,906	2.673	226,906	251,212				(15,236)		(15,236)	(9,071)	U	12/23/2009
T1188A-11-6	BANCA MONTE PASCHI ORD		D	250,697.000	441,728	1.762	441,728	487,396				(28,010)		(28,010)	(17,658)	U	12/23/2009
T1872V-10-3	BANCO POPOLARE SPA CMN STK		D	62,530.000	472,789	7.561	472,789	561,677				(69,988)		(69,988)	(18,900)	U	12/23/2009
T15120-10-7	BCA POP DI MILANO COMMON STOCK		D	36,500.000	260,621	7.140	260,621	294,661				(23,622)		(23,622)	(10,418)	U	12/23/2009
T3679P-11-5	ENEL SPA CMN STK PAR EUR1		D	590,150.000	3,393,362	5.750	3,393,362	3,789,540		67,393		(260,528)		(260,528)	(135,650)	L	12/23/2009
T3643A-14-5	ENI SPA		D	226,103.000	5,774,445	25.539	5,774,445	5,069,315		81,668		132,848		132,848	(117,123)	U	12/23/2009
T3833E-11-3	EXOR ORD		D	9,124.000	177,772	19.484	177,772	190,393				(5,514)		(5,514)	(7,107)	U	12/23/2009
T42084-13-6	FIAT		D	65,934.000	968,992	14.696	968,992	1,066,959				(59,231)		(59,231)	(38,736)	U	12/23/2009
T4502J-15-1	FINMECCANICA		D	36,430.000	584,884	16.055	584,884	634,242				(25,977)		(25,977)	(23,381)	U	12/23/2009
T82253-16-1	FONDIARIA-SAI EUR1		D	9,276.000	147,859	15.940	147,859	191,736		6,867		137,269	155,271	(18,002)	713	U	12/23/2009
T55067-10-1	INTESA SANPAOLO EURO.52		D	720,070.000	3,254,716	4.520	3,254,716	3,371,007				13,817		13,817	(130,108)	U	12/23/2009
T17074-11-2	INTESA SANPAOLO RNC		D	137,146.000	461,118	3.362	461,118	485,238				(5,687)		(5,687)	(18,433)	U	12/23/2009
T5976T-10-4	ITALCEMENTI EUR1		D	23.000	316	13.729	316	346				(18)		(18)	(13)	U	12/23/2009
T6326Y-10-8	LOTTOMATICA		D	3,603.000	72,478	20.116	72,478	77,894				(2,175)		(2,175)	(3,241)	U	11/16/2009
T6444Z-11-0	LUXOTTICA GROUP EURO.06		D	12,970.000	335,884	25.897	335,884	336,569		3,258		12,742		12,742	(13,427)	U	12/23/2009
T6688Q-10-7	MEDIASET		D	65,278.000	537,107	8.228	537,107	483,705				74,873		74,873	(21,471)	U	12/23/2009
T10584-11-7	MEDIOBANCA		D	43,598.000	520,124	11.930	520,124	573,542				(32,626)		(32,626)	(20,792)	U	12/23/2009
T66932-11-1	MEDIOLANUM		D	19,377.000	121,202	6.255	121,202	137,369		1,881		(11,322)		(11,322)	(4,845)	U	12/23/2009
T7S73M-10-7	PARMALAT		D	190,317.000	533,268	2.802	533,268	569,423				(14,837)		(14,837)	(21,317)	U	12/23/2009
T76434-10-8	PIRELLI & CO ORD		D	299,780.000	180,525	0.602	180,525	189,665				(1,924)		(1,924)	(7,217)	U	12/23/2009
T82000-11-7	SAIPEM EUR1		D	23,314.000	806,151	34.578	806,151	792,896				45,480		45,480	(32,225)	U	12/23/2009
T83058-10-6	SARAS		D	15,981.000	50,123	3.136	50,123	48,938				3,426		3,426	(2,241)	U	11/16/2009
T8578L-10-7	SNAM RETE GAS		D	126,350.000	629,097	4.979	629,097	632,585				21,660		21,660	(25,148)	U	12/23/2009
T41329-10-2	TELECOM ITALIA EURO.55		D	604,957.000	670,897	1.109	670,897	637,678		24,598		(161,344)	51,076	(212,420)	20,595	U	12/23/2009
T92778-10-8	TELECOM ITALIA EURO.55		D	949,744.000	1,482,550	1.561	1,482,550	1,517,036		22,083		(74,708)		(74,708)	(15,946)	U	12/23/2009
L90272-10-2	TENARIS SA COMMON STOCK		D	40,366.000	857,778	21.250	857,778	848,822		4,695		43,246		43,246	(34,290)	L	12/23/2009
T9471R-10-0	TERNA		D	93,735.000	403,435	4.304	403,435	388,825		7,493		30,738		30,738	(16,127)	U	12/23/2009
T1681V-10-4	UBI BANCA		D	55,234.000	795,646	14.405	795,646	832,296				(4,844)		(4,844)	(31,806)	U	12/23/2009
T95132-10-5	UNICREDIT SPA EURO.50		D	1,285,290.000	4,319,860	3.361	4,319,860	4,887,399				(394,852)		(394,852)	(172,687)	U	12/23/2009
T9647L-10-2	UNIPOL GRUPPO FINAN ORD		D	23,851.000	32,812	1.376	32,812	35,003				(879)		(879)	(1,312)	U	12/23/2009
J00288-10-0	AEON CO LTD NPV		D	51,500.000	416,017	8.078	416,017	552,167		7,594		(61,411)		(61,411)	(21,799)	U	12/24/2009
J05124-14-4	CANON		D	99,600.000	4,183,200	42.000	4,183,200	3,830,088				490,109		490,109	(136,997)	U	12/24/2009
J05523-10-5	CENTRAL JAPAN RAILWAY CO		D	90.000	601,321	6,681.347	601,321	579,982				40,959		40,959	(19,619)	U	12/24/2009
J06510-10-1	CHUBU ELECTRIC POWER CO		D	3,200.000	76,833	24.010	76,833	74,439				4,914		4,914	(2,520)	L	12/24/2009
J11257-10-2	DAIICHI SANKYO CO NPV		D	6,800.000	143,340	21.079	143,340	130,246				17,815		17,815	(4,721)	L	12/24/2009
J12075-10-7	DENSO CORP		D	26,600.000	794,329	29.862	794,329	749,740				70,632		70,632	(26,043)	U	12/24/2009
J1257M-10-9	EAST JAPAN RAILWAY COMPANY		D	21,000.000	1,324,134	63.054	1,324,134	1,339,467				28,037		28,037	(43,369)	U	12/24/2009
J13440-10-2	FANUC		D	10,100.000	936,280	92.701	936,280	867,188				99,665		99,665	(30,573)	U	12/24/2009
J1346E-10-0	FAST RETAILING CO		D	3,100.000	581,740	187.658	581,740	594,735				7,225		7,225	(20,220)	U	12/24/2009
J15036-12-2	FUJI FILM HLDGS CO NPV		D	4,600.000	137,857	29.969	137,857	131,486				10,837		10,837	(4,466)	U	12/24/2009
J15708-15-9	FUJITSU LTD		D	244,000.000	1,562,088	6.402	1,562,088	1,662,732		13,515		302,136		302,136	62,753	U	12/24/2009
J20454-12-0	HITACHI		D	190,000.000	579,690	3.051	579,690	482,289				672,911	772,550	(99,639)	(31,469)	U	12/24/2009
J22302-11-1	HONDA MOTOR CO., LTD.		D	88,100.000	2,943,157	33.407	2,943,157	2,533,180		15,631		555,912		555,912	39,320	U	12/24/2009
J27523-10-9	JAPAN REAL ESTATE INV		D	37.000	273,718	7,397.794	273,718	290,104				(7,514)		(7,514)	(8,872)	U	12/24/2009
J2817M-10-0	JFE HOLDINGS INC NPV		D	39,400.000	1,544,756	39.207	1,544,756	1,086,726		10,432		463,913		463,913	53,822	U	12/24/2009
J30169-10-6	KANSAI ELECTRIC POWER CO		D	42,100.000	949,692	22.558	949,692	951,474				29,270		29,270	(31,051)	U	12/24/2009
J35759-12-5	KOMATSU LTD NPV		D	46,600.000	968,115	20.775	968,115	943,510				56,280		56,280	(31,675)	U	12/24/2009
J41121-10-4	MATSUSHITA ELC IND NPV		D	135,800.000	1,932,841	14.233	1,932,841	1,845,663				150,459		150,459	(63,281)	U	12/24/2009
J44046-10-0	MITSUBISHI CHEM HOLDINGS		D	47,000.000	198,904	4.232	198,904	366,682		3,458		166,704	166,401	303	(4,657)	U	12/24/2009
J43830-11-6	MITSUBISHI CORPORATION		D	148,000.000	3,664,480	24.760	3,664,480	2,096,809		49,491		3,397,335	2,058,717	1,338,618	143,705	U	12/24/2009

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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
J43873-11-6	MITSUBISHI ELECTRIC CORP		D	37,000.000	272,246	7.358	272,246	255,837				25,233		25,233	(8,824)	U	12/24/2009
J43916-11-3	MITSUBISHI ESTATE CO		D	51,000.000	816,510	16.010	816,510	772,187				71,005		71,005	(26,683)	L	12/24/2009
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP		D	568,700.000	2,761,039	4.855	2,761,039	3,065,127				(213,700)		(213,700)	(90,389)	U	12/24/2009
J44690-13-9	MITSUI & CO NPV		D	254,400.000	3,582,461	14.082	3,582,461	3,169,163		16,974		816,959		816,959	128,686	U	12/24/2009
J4466L-10-2	MITSUI CHEMICALS INC JP 4183		D	165,000.000	425,370	2.578	425,370	594,234		4,336		198,550	312,329	(113,779)	(25,589)	U	12/24/2009
J4509L-10-1	MITSUI FUDOSAN CO JPY50		D	10,000.000	168,505	16.851	168,505	160,654				13,349		13,349	(5,498)	L	12/24/2009
J45013-10-9	MITSUI O.S.K.LINES JPY50		D	144,000.000	756,432	5.253	756,432	974,318		19,617		(62,661)		(62,661)	(35,172)	U	12/24/2009
J45745-10-6	MITSUI SUMITOMO INS HLDG		D	3,800.000	97,199	25.579	97,199	96,091				4,266		4,266	(3,158)	L	12/24/2009
J4599L-10-2	MIZUHO FINANCIAL GROUP		D	457,100.000	815,009	1.783	815,009	893,712				(52,016)		(52,016)	(26,686)	U	12/24/2009
J52968-10-4	NIDEC CORPORATION JPY50		D	4,900.000	449,497	91.734	449,497	409,537				54,601		54,601	(14,642)	U	12/24/2009
J51699-10-6	NINTENDO CO LTD COM STK		D	9,500.000	2,265,750	238.500	2,265,750	2,567,702		75,250		940,093	1,742,591	(802,498)	(199,213)	L	12/24/2009
J52088-10-1	NIPPON BUILDING FUND		D	71.000	542,137	7,635.734	542,137	580,793				(20,947)		(20,947)	(17,709)	U	12/24/2009
J54824-10-7	NIPPON MINING HLDG NPV		D	191,000.000	814,615	4.265	814,615	1,005,865		23,324		27,612		27,612	(13,365)	U	12/24/2009
J55999-12-2	NIPPON STEEL		D	191,000.000	769,348	4.028	769,348	684,246		1,048		107,915		107,915	(775)	U	12/24/2009
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT		D	82,700.000	3,242,419	39.207	3,242,419	3,595,071		41,978		(391,179)		(391,179)	(179,406)	U	12/24/2009
J57160-12-9	NISSAN MOTOR CO CMN STK		D	37,800.000	334,530	8.850	334,530	281,204				64,283		64,283	(10,957)	L	12/24/2009
J59009-15-9	NOMURA HOLDINGS INC		D	168,300.000	1,231,115	7.315	1,231,115	1,186,475				84,949		84,949	(40,309)	U	12/24/2009
J59399-10-5	NTT DOCOMO, INC. TOKYO		D	2,340.000	3,257,575	1,392.126	3,257,575	3,401,790				(37,562)		(37,562)	(106,653)	U	12/24/2009
J60772-10-0	OKI ELECTRIC IND JPY50		D	2,000.000	1,654	0.827	1,654	3,562				2,235	1,896	339	55	U	10/20/2005
J64264-10-4	RAKUTEN		D	337.000	255,931	759.439	255,931	252,443				11,873		11,873	(8,384)	U	12/24/2009
J7165H-10-8	SEVEN & I HOLDINGS NPV		D	46,100.000	939,380	20.377	939,380	1,001,335				(31,193)		(31,193)	(30,762)	U	12/24/2009
J71434-11-2	SHARP CORP JPY50		D	75,000.000	940,200	12.536	940,200	909,830		10,171		306,597		306,597	66,518	U	12/24/2009
J72810-12-0	SHIN ETSU CHEMICAL CO.		D	23,400.000	1,314,589	56.179	1,314,589	1,248,145				112,079		112,079	(45,636)	U	12/24/2009
J75963-10-8	SOFTBANK CORP COMMON STOCK		D	25,000.000	582,750	23.310	582,750	617,332				(15,507)		(15,507)	(19,075)	U	12/24/2009
J76379-10-6	SONY CORP NPV		D	61,900.000	1,810,575	29.250	1,810,575	1,920,919		4,297		199,529		199,529	(28,999)	L	12/24/2009
J77067-10-6	SUMITOMO MITSUI FI COMMON STOCK		D	53,300.000	1,995,978	37.448	1,995,978	1,706,100		11,971		109,649		109,649	(72,089)	U	12/24/2009
J81281-11-5	TAKEDA PHARMACEUTICAL CO LTD		D	66,400.000	2,731,762	41.141	2,731,762	2,645,585				175,568		175,568	(89,391)	U	12/24/2009
J86298-10-6	TOKIO MARINE HOLDINGS		D	27,600.000	755,224	27.363	755,224	752,815				27,165		27,165	(24,757)	U	12/24/2009
J86914-10-8	TOKYO ELECTRIC POW COMMON STOCK		D	180,400.000	4,524,793	25.082	4,524,793	4,238,497		36,271		(228,281)		(228,281)	(205,744)	U	12/24/2009
J89752-11-7	TOSHIBA CORP NPV		D	257,000.000	1,439,200	5.600	1,439,200	1,058,342				297,604		297,604	54,226	L	12/24/2009
J92676-11-3	TOYOTA MOTOR		D	212,700.000	9,039,750	42.500	9,039,750	8,219,727		20,109		994,871		994,871	(183,883)	L	12/24/2009
J96216-12-2	YAMANOUCHI PHARM JPY50		D	7,600.000	282,462	37.166	282,462	277,912				13,824		13,824	(9,275)	U	12/24/2009
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD			34,860.000	881,261	25.280	881,261	825,251				56,010		56,010		U	10/14/2009
Y2685T-10-7	GENCO SHIPPING & TRADING LIMITED			5,680.000	127,118	22.380	127,118	121,517				5,601		5,601		L	10/14/2009
02364W-10-5	AMERICA MOVIL SAB DE CV		F	24,500.000	1,151,010	46.980	1,151,010	1,078,266		30,009		391,755		391,755		L	09/18/2008
N00927-29-8	AEGON		D	147,208.000	958,913	6.514	958,913	1,128,172				(130,927)		(130,927)	(38,333)	U	12/23/2009
N01780-12-6	AKZO N.V.		D	21,873.000	1,455,168	66.528	1,455,168	1,452,455				60,884		60,884	(58,170)	U	12/23/2009
L0302D-12-9	ARCELORMITTAL COMMON STOCK		D	77,626.000	3,605,184	46.443	3,605,184	2,306,615	1,125	21,798		889,604		889,604	(11,888)	U	12/23/2009
N07059-17-8	ASML HOLDING NV EURO.02		D	35,771.000	1,230,918	34.411	1,230,918	1,122,162				157,961		157,961	(49,205)	U	12/23/2009
N14952-26-6	BOSKALIS WESTMINSTER CT		D	5,701.000	221,256	38.810	221,256	226,789				3,312		3,312	(8,845)	U	12/23/2009
21254X-10-6	CONVERSUS CAP		F	688,000.000	7,366,416	10.707	7,366,416	4,214,000				13,197,216	12,986,000	211,216		A	06/29/2007
N2273C-10-4	CORIO		D	3,727.000	254,844	68.378	254,844	274,714				(9,682)		(9,682)	(10,188)	U	12/23/2009
N3385Q-19-7	FUGRO CERT		D	8,581.000	495,334	57.725	495,334	519,051				(3,915)		(3,915)	(19,801)	U	12/23/2009
N4578E-41-3	ING GROEP NV -CVA OTHER		D	184,018.010	1,821,778	9.900	1,821,778	2,088,551				(192,761)	326,318	(519,080)	(42,912)	U	12/23/2009
N4598#-10-1	INTERNATIONAL MEZZANINE INVESTMENT		F	625,000.000	11,781,250	18.850	11,781,250	6,900,723				(3,824,444)		(3,824,444)		A	12/17/1997
N4297B-14-6	KON KPN NV EURO.24		D	158,980.000	2,670,864	16.800	2,670,864	2,865,998				(88,365)		(88,365)	(106,768)	L	12/23/2009
N0139V-14-2	KONINKLIJKE AHOLD EUR 0.3		D	106,710.000	1,416,781	13.277	1,416,781	1,423,999		19,922		61,799		61,799	25,368	L	12/23/2009
N5017D-12-2	KONINKLIJKE DSM NV EUR1.5		D	14,910.000	737,180	49.442	737,180	616,060		20,355		517,887	170,013	347,874	(28,262)	U	12/23/2009
N6817P-10-9	PHILIPS ELECTRONICS ORD		D	84,740.000	2,514,321	29.671	2,514,321	2,385,859				228,972		228,972	(100,511)	U	12/23/2009
N7291Y-13-7	RANDSTAD HOLDING N COMMON STOCK		D	10,382.000	519,858	50.073	519,858	471,805				68,834		68,834	(20,781)	U	12/23/2009
N73430-11-3	REED ELSEVIER (NL)		D	58,175.000	717,418	12.332	717,418	711,244				34,852		34,852	(28,679)	U	12/23/2009
780257-9A-1	ROYAL DUTCH SHELL 'A'ORD EURO.07		D	81,723.000	2,205,214	26.984	2,205,214	2,786,101		87,097		(339,408)		(339,408)	242,958	U	12/23/2009
G7690A-10-0	ROYAL DUTCH SHELL 'A'SHS EURO.07		D	234,036.000	7,021,080	30.000	7,021,080	7,551,854		171,523		372,112		372,112	(37,587)	L	12/23/2009
N7752F-14-8	SBM OFFSHORE		D	19,048.000	376,208	19.751	376,208	385,706				5,541		5,541	(15,039)	U	12/23/2009

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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
N79112-10-3	ST MICROELECTRONICS		D	48,597.000	447,682	9.212	447,682	429,930		1,101		35,649		35,649	(17,896)	U	12/23/2009
N86729-10-5	TNT NV		D	33,136.000	1,021,470	30.827	1,021,470	977,481				84,823		84,823	(40,834)	U	12/23/2009
N8981F-27-1	UNILEVER NV CVA NLG0.16		D	162,114.000	5,291,563	32.641	5,291,563	5,172,387		48,292		312,988		312,988	(193,813)	U	12/23/2009
N96425-10-8	WOLTERS KLUWER		D	29,962.000	657,278	21.937	657,278	659,938				23,615		23,615	(26,275)	U	12/23/2009
Q06213-10-4	AUCKLAND INTL AIRPORT		D	20,483.000	29,838	1.457	29,838	28,627				2,084		2,084	(872)	U	12/23/2009
Q2818G-10-4	CONTACT ENERGY		D	9,755.000	43,264	4.435	43,264	43,530				999		999	(1,265)	U	12/23/2009
Q3915B-10-5	FLETCHER BUILDING LTD		D	49,564.000	285,588	5.762	285,588	294,225				(288)		(288)	(8,349)	U	12/23/2009
Q8513Z-11-5	SKY CITY ENTERTAINMENT		D	34,918.000	83,098	2.380	83,098	89,076				(3,549)		(3,549)	(2,429)	U	12/23/2009
Q89499-10-9	TELECOM CORP OF NEW ZEALAND		D	151,542.000	275,655	1.819	275,655	288,166		4,948		(4,453)		(4,453)	(8,059)	U	12/23/2009
23323N-89-5	DNB NOR ASA NOK10		D	75,400.000	815,827	10.820	815,827	923,347				(75,863)		(75,863)	(31,657)	U	12/23/2009
R61115-10-2	NORSK HYDRO ASA COMMON STOCK		D	60,150.000	507,185	8.432	507,185	416,733				204,716		204,716	13,782	U	12/23/2009
R67787-10-2	ORKLA		D	73,400.000	722,329	9.841	722,329	714,733				35,620		35,620	(28,023)	U	12/23/2009
R7199U-10-0	RENEWABLE ENERGY NOK1		D	36,200.000	279,328	7.716	279,328	222,092				68,090		68,090	(10,854)	L	12/23/2009
G7945E-10-5	SEADRILL LTD		D	26,700.000	681,117	25.510	681,117	675,100		11,671		32,487		32,487	(26,470)	L	12/23/2009
R8412T-10-2	STATOIL ASA CMN STK		D	99,245.000	2,487,675	25.066	2,487,675	2,258,959		107,137		1,018,658	504,982	513,675	270,229	U	12/23/2009
R21882-10-6	TELENOR		D	77,300.000	1,084,519	14.030	1,084,519	1,092,146				34,524		34,524	(42,152)	U	12/23/2009
R0028D-10-0	YARA INTL ASA CMN STK		D	17,850.000	811,636	45.470	811,636	686,694				156,423		156,423	(31,481)	U	12/23/2009
X03188-13-7	BANCO COMERCIAL PORTUGUES, S.A.		D	245,780.000	297,885	1.212	297,885	339,723				(29,929)		(29,929)	(11,908)	U	12/23/2009
X40580-61-9	BANCO ESPIRITO SANTO E COMERCIAL DE LISB		D	49,173.000	322,203	6.552	322,203	363,507				(28,424)		(28,424)	(12,880)	U	12/23/2009
X07448-10-7	BRISA		D	9,961.000	102,545	10.295	102,545	103,963				2,681		2,681	(4,099)	U	12/23/2009
X13765-10-6	CIMPOR CIMENTOS DE PORT		D	20,955.000	193,289	9.224	193,289	174,015				27,000		27,000	(7,727)	U	12/23/2009
E3847K-10-1	EDP RENOVAVEIS		D	28,548.000	271,549	9.512	271,549	283,140				(736)		(736)	(10,855)	U	12/23/2009
X67925-11-9	ELECT DE PORTUGAL		D	173,157.000	761,891	4.400	761,891	804,646				(12,298)		(12,298)	(30,457)	L	12/23/2009
X3078L-10-8	GALP ENERGIA SGPS SA-B		D	13,999.000	242,466	17.320	242,466	261,017				(8,858)		(8,858)	(9,693)	U	12/23/2009
X40338-10-9	JERONIMO MARTINS SGPS		D	22,131.000	221,797	10.022	221,797	221,369				9,295		9,295	(8,866)	U	12/23/2009
X67690-10-4	PORTUGAL TELECOM SGPS SA		D	51,289.000	626,957	12.224	626,957	622,247				29,772		29,772	(25,063)	U	12/23/2009
368287-20-7	GAZPROM OAO ADR REP4 ORD RUB5(REG'S')		F	22,662.000	567,683	25.050	567,683	891,455		12,184		568,522	323,772	244,750		U	03/20/2008
46626D-10-8	JSC MMC NORILSK NI ADR EACH REP 1 ORD RU		F	17,794.000	255,344	14.350	255,344	222,425				182,738	39,497	143,242		U	04/11/2008
677862-10-4	LUKOIL OIL COMPANY SPON ADR REP 1 ORD		F	13,750.000	624,938	45.450	624,938	754,188		18,919		466,225	296,413	169,813		U	09/16/2008
583840-10-3	MECHEL ADR		F	0.000		36.610				246,356						L	05/28/2008
Y0205X-10-3	ASCENDAS REAL ESTATE INV		D	130,000.000	205,306	1.579	205,306	177,131				30,879		30,879	(2,704)	U	12/23/2009
Y10923-10-3	CAPITALAND		D	224,000.000	670,208	2.992	670,208	681,010				(1,970)		(1,970)	(8,832)	U	12/23/2009
Y1100L-16-0	CAPITAMALL TRUST		D	193,000.000	247,137	1.281	247,137	236,026				14,383		14,383	(3,272)	U	12/23/2009
V23130-11-1	CITY DEVELOPMENTS		D	44,000.000	361,841	8.224	361,841	332,991				33,578		33,578	(4,728)	U	12/23/2009
Y1690R-10-6	COMFORTDELGRO		D	152,000.000	177,536	1.168	177,536	172,047				7,835		7,835	(2,345)	U	12/23/2009
Y1764Z-20-8	COSCO CORP SINGAPORE		D	89,000.000	75,343	0.847	75,343	72,939				3,405		3,405	(1,001)	U	12/23/2009
V27915-10-3	DBS GROUP HOLDINGS LTD		D	150,000.000	1,645,350	10.969	1,645,350	1,572,396		13,511		94,650		94,650	(21,696)	U	12/23/2009
Y2642C-15-5	FRASER AND NEAVE		D	84,000.000	250,978	2.988	250,978	239,332				14,953		14,953	(3,307)	U	12/23/2009
G3825Q-10-2	GENTING SINGAPORE PLC		D	401,000.000	360,900	0.900	360,900	329,715				35,956		35,956	(4,771)	L	12/23/2009
V39076-13-4	GOLDEN AGRI RESOURCES		D	581,000.000	210,787	0.363	210,787	195,174				18,399		18,399	(2,786)	U	12/23/2009
Y43703-10-0	JARDINE CYCLE & CARRIAGE		D	11,000.000	211,283	19.208	211,283	197,209				16,917		16,917	(2,843)	U	12/23/2009
Y4722Z-12-0	KEPPEL CORP		D	112,000.000	656,544	5.862	656,544	660,686				4,510		4,510	(8,652)	U	12/23/2009
V67005-12-0	NEPTUNE ORIENT LINES		D	83,000.000	97,525	1.175	97,525	98,441				367		367	(1,283)	U	12/23/2009
G6542T-11-9	NOBLE GROUP		D	120,000.000	274,800	2.290	274,800	250,052				28,364		28,364	(3,616)	L	12/23/2009
Y64248-20-9	OCBC BANK		D	218,000.000	1,413,076	6.482	1,413,076	1,325,481				106,257		106,257	(18,661)	U	12/23/2009
Y6421B-10-6	OLAM INTERNATIONAL		D	104,000.000	196,798	1.892	196,798	198,492				904		904	(2,598)	U	12/23/2009
Y79711-15-9	SEMBCORP INDUSTRIES		D	86,000.000	226,364	2.632	226,364	215,960				13,396		13,396	(2,993)	U	12/23/2009
Y8231K-10-2	SEMBCORP MARINE		D	74,000.000	194,778	2.632	194,778	193,935				3,407		3,407	(2,564)	U	12/23/2009
V80178-11-0	SINGAPORE AIRLINES		D	47,000.000	499,523	10.628	499,523	476,551				29,561		29,561	(6,589)	U	12/23/2009
Y79946-10-2	SINGAPORE EXCHANGE		D	75,000.000	438,750	5.850	438,750	437,648				6,887		6,887	(5,785)	L	12/23/2009
V81378-14-9	SINGAPORE PRESS HLDG		D	133,000.000	347,235	2.611	347,235	361,104		15,213		(9,282)		(9,282)	(4,587)	U	12/23/2009
Y79985-12-6	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)		D	693,000.000	1,533,207	2.212	1,533,207	1,483,705	27,402			69,754		69,754	(20,252)	U	12/23/2009
Y7996W-10-3	ST ENGINEERING LTD		D	113,000.000	261,257	2.312	261,257	255,779				8,926		8,926	(3,447)	U	12/23/2009
Y8152F-13-2	STARHUB		D	42,000.000	64,238	1.529	64,238	62,267		1,365		2,830		2,830	(860)	U	12/23/2009

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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
V96194-12-7	UNITED OVERSEAS BANK		D	106,000.000	1,487,392	14.032	1,487,392	1,491,892				15,187		15,187	(19,687)	U	12/23/2009
Y9299W-10-3	UNITED OVERSEAS LAND		D	42,000.000	121,605	2.895	121,605	103,491				19,741		19,741	(1,627)	U	12/23/2009
Y9586L-10-9	WILMAR INTERNATIONAL		D	111,000.000	521,700	4.700	521,700	510,234				18,332		18,332	(6,866)	L	12/23/2009
S1201R-16-2	BIDVEST GROUP ZAR0.05		D	38,178.000	668,802	17.518	668,802	476,124		3,898		128,973		128,973	120,262	U	03/30/2009
64107N-20-6	NET 1 UEPS TECHNOLOGIES INC		F	7,020.000	136,328	19.420	136,328	148,769				(12,441)		(12,441)		L	10/14/2009
S80605-14-0	STANDARD BANK GRP ORD ZAR0.1		D	27,822.000	385,390	13.852	385,390	269,593		11,162		68,429		68,429	67,175	U	09/20/2006
Y3280U-10-1	HONAM PETROCHEM CP KRW5000		D	6,800.000	598,556	88.023	598,556	404,392		1,063		335,118		335,118	(37,393)	U	10/16/2006
Y3994L-10-8	INDL BANK OF KOREA KRW5000		D	40,530.000	487,292	12.023	487,292	291,981				463,768	181,504	282,265	(32,397)	U	09/20/2006
Y458AB-10-7	KB FINANCIAL GROUP CMN STK		D	6,500.000	333,240	51.268	333,240	233,634				129,244		129,244	30,085	U	10/10/2008
Y74718-10-0	SAMSUNG ELECTRONIC KRW5000		D	520.000	356,796	686.146	356,796	316,096		1,808		207,238		207,238	(23,859)	U	09/20/2006
Y74718-11-8	SAMSUNG ELECTRONIC PFD KRW5000		D	1,000.000	450,847	450.847	450,847	307,801		3,508		109,721		109,721	7,632	U	09/18/2006
E0003D-11-1	ABERTIS INFRAESTRUCTURAS		D	19,647.000	443,118	22.554	443,118	454,512				6,319		6,319	(17,713)	U	12/23/2009
E0008Z-10-9	ACCIONA		D	2,168.000	285,959	131.900	285,959	294,221		2,795		3,171		3,171	(11,432)	L	12/23/2009
E0060D-14-5	ACERINOX		D	11,746.000	244,705	20.833	244,705	250,508				3,979		3,979	(9,782)	U	12/23/2009
E7813W-16-3	ACS ACTIV. CONST. Y SVCS		D	11,063.000	552,530	49.944	552,530	563,977				10,642		10,642	(22,088)	U	12/23/2009
E16100-36-9	BANCO DE VALENCIA		D	33,990.000	258,781	7.613	258,781	286,000				(16,874)		(16,874)	(10,345)	U	12/23/2009
E19550-20-6	BANCO POPULAR ESPANOL		D	100,212.000	737,560	7.360	737,560	896,714		8,862		(129,670)		(129,670)	(29,484)	U	12/23/2009
E15819-19-1	BANCO SABADELL		D	102,894.000	572,091	5.560	572,091	677,614		7,682		(82,654)		(82,654)	(22,869)	U	12/23/2009
E19790-10-9	BANCO SANTANDER SA EUR 0.5		D	725,904.000	12,028,955	16.571	12,028,955	12,723,035		936		(213,220)		(213,220)	(480,859)	U	12/23/2009
E2116H-88-0	BANKINTER		D	34,220.000	350,811	10.252	350,811	384,706				(19,871)		(19,871)	(14,024)	U	12/23/2009
E11805-10-3	BBVA(BILB-VIZ-ARG) EUR0.49		D	319,123.000	5,828,462	18.264	5,828,462	6,222,843		33,864		(161,387)		(161,387)	(232,993)	U	12/23/2009
E41759-10-6	ENAGAS		D	15,101.000	334,200	22.131	334,200	321,079		4,469		26,481		26,481	(13,360)	U	12/23/2009
E3125D-10-0	FERROVIAL SA		D	35,057.000	413,426	11.793	413,426	407,144		4,122		21,208		21,208	(14,926)	U	12/23/2009
E52236-14-3	FOMENTO CONST Y CONTR		D	3,784.000	159,885	42.253	159,885	164,657				1,620		1,620	(6,392)	U	12/23/2009
E54667-11-3	GAMESA CORP TECNO EUR0.17		D	14,183.000	234,020	16.500	234,020	281,189				(37,815)		(37,815)	(9,355)	L	12/23/2009
E5499B-12-3	GAS NATURAL SDG		D	22,595.000	489,024	21.643	489,024	473,662				34,910		34,910	(19,549)	U	12/23/2009
E56793-10-7	GESTEVISION TELECI CMN STK		D	17,126.000	249,885	14.591	249,885	208,375				51,500		51,500	(9,989)	U	12/23/2009
E5706X-12-4	GRIFOLS		D	6,739.000	118,007	17.511	118,007	117,481		1,085		5,243		5,243	(4,718)	U	12/23/2009
E6165F-16-6	IBERDROLA		D	327,129.000	3,130,625	9.570	3,130,625	3,159,459		54,999		96,313		96,313	(125,147)	U	12/23/2009
E6244B-10-3	IBERDROLA RENOVA PAR EUR 0.5		D	84,010.000	386,446	4.600	386,446	448,019	130	3,543		114,317		114,317	1,521	L	12/23/2009
E6167M-10-2	IBERIA LINEA AEREAS		D	38,012.000	103,498	2.723	103,498	119,412				(11,777)		(11,777)	(4,137)	U	12/23/2009
E6282J-10-9	INDITEX PAR EUR 0.15		D	20,299.000	1,263,694	62.254	1,263,694	1,287,742				26,470		26,470	(50,517)	U	12/23/2009
E6271Z-15-5	INDRA SISTEMAS SA EUR0.20 SER 'A'		D	5,062.000	119,544	23.616	119,544	124,601				(278)		(278)	(4,779)	U	12/23/2009
E7347B-10-7	MAPFRE		D	63,931.000	269,491	4.215	269,492	294,339		4,940		(12,732)		(12,732)	(12,116)	U	12/23/2009
E8471S-13-0	REPSOL YPF SA EUR1		D	59,284.000	1,592,724	26.866	1,592,724	1,432,276		62,868		138,703		138,703	4,332	U	12/23/2009
E6038H-11-8	SACYR VALLEHERMOSO		D	11,013.000	126,323	11.470	126,323	161,555				(30,182)		(30,182)	(5,050)	U	12/23/2009
E90183-18-2	TELEFONICA DE ESPANA		D	369,485.000	8,265,749	22.371	8,265,749	9,894,508	2,497	148,281		(1,455,883)		(1,455,883)	(159,989)	U	12/23/2009
E9853W-16-0	ZARDOYA OTIS			9,614.000	187,607	19.514	187,607	203,030	57	1,559		(7,924)		(7,924)	(7,499)	U	12/23/2009
W04008-15-2	ALFA LAVAL		D	29,362.000	407,104	13.865	407,104	399,577				26,471		26,471	(18,944)	U	12/23/2009
W0817X-10-5	ASSA ABLOY B		D	26,062.000	502,971	19.299	502,971	514,882				11,493		11,493	(23,405)	U	12/23/2009
W10020-11-8	ATLAS COPCO AB-A S HS		D	58,165.000	857,817	14.748	857,817	775,945		25,045		339,511		339,511	(17,498)	U	12/23/2009
W10020-13-4	ATLAS COPCO B		D	36,530.000	478,105	13.088	478,105	497,322				3,031		3,031	(22,248)	U	12/23/2009
W24713-12-0	ELECTROLUX AB SERIES B SEK 5		D	22,676.000	531,956	23.459	531,956	606,257				(49,547)		(49,547)	(24,754)	U	12/23/2009
W26049-11-9	ERICSSON LM-B SHS COMMON STOCK		D	266,483.000	2,459,638	9.230	2,459,638	2,814,068		7,233		(152,887)		(152,887)	(75,461)	U	12/23/2009
W3222Z-23-6	FORENINGSSPARBK		D	50,019.000	495,998	9.916	495,998	481,798				37,281		37,281	(23,081)	U	12/23/2009
W3443C-10-7	GETINGE B		D	18,425.000	350,744	19.036	350,744	372,153				(5,088)		(5,088)	(16,321)	U	12/23/2009
W41422-10-1	HENNES & MAURITZ SEK0.25'B'		D	45,844.000	2,532,881	55.250	2,532,881	2,796,563				(145,820)		(145,820)	(117,862)	L	12/23/2009
W4200N-11-2	HOLMEN B		D	5,705.000	145,812	25.559	145,812	151,524				1,074		1,074	(6,786)	U	12/23/2009
W4235G-11-6	HUSQVARNA B		D	43,573.000	321,016	7.367	321,016	308,993				26,961		26,961	(14,938)	U	12/23/2009
W48102-12-8	INVESTOR B		D	42,945.000	805,219	18.750	805,219	816,546				26,142		26,142	(37,469)	L	12/23/2009
W64566-10-7	LUNDIN PETROLEUM		D	26,699.000	211,056	7.905	211,056	237,919				(17,042)		(17,042)	(9,821)	U	12/23/2009
L6388F-12-8	MILLICOM INTL CELLULAR		D	6,714.000	501,193	74.649	501,193	489,390	1,021			35,123		35,123	(23,320)	U	12/23/2009
W58204-10-3	NORDEA BANK AB ORD EUR0.39632(SEK QUOTE)		D	297,486.000	3,037,332	10.210	3,037,332	3,053,561		14,526		550,681	482,032	68,650	(98,046)	U	12/23/2009
W74857-16-5	SANDVIK		D	88,882.000	1,062,140	11.950	1,062,140	1,127,912				(16,347)		(16,347)	(49,425)	L	12/23/2009

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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
W76082-11-9	SCANIA B		D	27,888.000	360,508	12.927	360,508	400,070				(22,786)		(22,786)	(16,776)	U	12/23/2009
W7912C-11-8	SECURITAS B		D	20,536.000	200,914	9.784	200,914	205,959				4,305		4,305	(9,349)	U	12/23/2009
W25381-14-1	SKAND ENSKILDA A		D	146,883.000	912,143	6.210	912,143	999,450				(44,861)		(44,861)	(42,445)	U	12/23/2009
W83567-11-0	SKANSKA B		D	33,160.000	572,010	17.250	572,010	584,499				14,128		14,128	(26,617)	L	12/23/2009
W84237-14-3	SKF B		D	29,403.000	508,995	17.311	508,995	527,116				5,565		5,565	(23,686)	U	12/23/2009
W8615U-12-4	SSAB SVENSKT STAL A		D	16,695.000	285,501	17.101	285,501	283,322				15,465		15,465	(13,285)	U	12/23/2009
W8615U-10-8	SSAB SVENSKT STAL B		D	10,185.000	158,607	15.573	158,607	157,334				8,653		8,653	(7,380)	U	12/23/2009
W90152-12-0	SVENSKA CELLULOSA AB - B SHS		D	56,971.000	761,588	13.368	761,588	580,122		31,389		201,326		201,326	43,464	U	12/23/2009
W90937-11-6	SVENSKA HANDELSBANKEN A FREE		D	45,013.000	1,283,751	28.520	1,283,751	1,296,460				47,028		47,028	(59,738)	U	12/23/2009
W95878-11-7	TELE2 AB SER'B' SEK1.25		D	24,949.000	385,063	15.434	385,063	374,704		2,549		37,664		37,664	(16,466)	U	12/23/2009
W9588J-10-4	TELIASONERA AB SEK3.2		D	195,459.000	1,419,423	7.262	1,419,423	1,433,809				51,665		51,665	(66,051)	U	12/23/2009
928856-20-2	VOLVO A		D	46,727.000	398,093	8.520	398,093	478,847				(62,230)		(62,230)	(18,524)	U	12/23/2009
928856-30-1	VOLVO AB-B SHS NPV		D	102,434.000	870,689	8.500	870,689	961,836		12,600		114,295		114,295	(3,902)	L	12/23/2009
H0010V-10-1	ABB LTD-REG CMN STK		D	189,696.000	3,659,046	19.289	3,659,046	2,802,406	11,633			446,249		446,249	69,748	U	12/23/2009
H0023R-10-5	ACE LIMITED			58,714.000	2,959,186	50.400	2,959,186	3,386,991	18,201	67,521		(147,959)		(147,959)		L	09/17/2008
H0032X-13-5	ACTELION LTD REG		D	8,321.000	444,325	53.398	444,325	475,609				(19,786)		(19,786)	(11,499)	U	12/23/2009
H00392-31-8	ADECCO CHESEREX		D	10,773.000	594,530	55.187	594,530	572,429				37,486		37,486	(15,386)	U	12/23/2009
H01301-10-2	ALCON, INC		F	12,000.000	1,972,200	164.350	1,972,200	1,418,748	11,123	47,039		901,920		901,920		L	09/10/2008
H0336B-11-0	ARYZTA		D	9,613.000	357,497	37.189	357,497	375,954	893	2,901		(9,206)		(9,206)	(9,252)	U	12/23/2009
H04530-20-2	BALOISE HOLDING NAMEN		D	4,317.000	359,351	83.241	359,351	389,828				(21,176)		(21,176)	(9,301)	U	12/23/2009
H07815-15-4	BKW FMB ENERGIE		D	1,495.000	116,098	77.658	116,098	120,737				(1,633)		(1,633)	(3,005)	U	12/23/2009
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5		D	98,941.000	4,897,580	49.500	4,897,580	4,325,732	100,617	5,368		1,726,658		1,726,658	218,767	L	12/23/2009
H4407G-26-3	GAM HOLDINGS LTD CMN STK		D	22,175.000	270,069	12.179	270,069	326,161	8,725	5,983		649,475	141,913	507,561	12,153	U	12/23/2009
H2942E-12-4	GEBERIT		D	3,149.000	558,976	177.509	558,976	551,964				21,480		21,480	(14,468)	U	12/23/2009
H3238Q-10-2	GIVAUDAN SA REG		D	462.000	353,430	765.000	353,430	368,148				(5,580)		(5,580)	(9,138)	L	12/23/2009
H36940-13-0	HOLCIM		D	20,075.000	1,563,280	77.872	1,563,280	1,484,420				119,317		119,317	(40,457)	U	12/23/2009
H4414N-10-3	JULIUS BAER GROUP CMN STK		D	21,304.000	749,730	35.192	749,730	1,105,895				(2,496)	358,221	(360,716)	4,551	U	12/23/2009
H4673L-14-5	KUEHNE & NAGEL INTL		D	4,269.000	418,362	98.000	418,362	423,916				5,274		5,274	(10,828)	L	12/23/2009
H49983-17-6	LINDT & SPRUENGLI NAMEN		D	18.000	441,144	24,508.007	441,144	492,918				(40,439)		(40,439)	(11,335)	U	12/23/2009
H49983-18-4	LINDT & SPRUENGLI PART		D	192.000	412,324	2,147.521	412,324	446,410				(23,401)		(23,401)	(10,685)	U	12/23/2009
H50430-23-2	LOGITECH NAMEN		D	19,506.000	337,394	17.297	337,394	349,421				(3,295)		(3,295)	(8,732)	U	12/23/2009
H50524-13-3	LONZA GROUP		D	4,096.000	286,310	69.900	286,310	328,926				(35,206)		(35,206)	(7,410)	L	12/23/2009
H57312-64-9	NESTLE SA PAR CHF1		D	328,348.000	15,990,548	48.700	15,990,548	13,844,314	96,958	79,847		1,195,255		1,195,255	(39,365)	L	12/23/2009
H5783Q-10-6	NOBEL BIOCARE HLDG CMN STK		D	12,222.000	410,072	33.552	410,072	384,354	7,814			36,331		36,331	(10,613)	L	12/23/2009
H5820Q-15-0	NOVARTIS AG-REG CMN STK		D	183,787.000	9,988,823	54.350	9,988,823	9,932,424	45,841	119,608		453,163		453,163	19,387	L	12/23/2009
H25662-15-8	RICHEMONT (FIN) A		D	42,356.000	1,422,992	33.596	1,422,992	1,404,687				55,131		55,131	(36,826)	U	12/23/2009
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK		D	62,160.000	10,505,040	169.000	10,505,040	10,062,458	33,756			714,449		714,449	(271,867)	L	12/23/2009
H7258G-23-3	SCHINDLER NAMEN		D	889.000	67,194	75.584	67,194	67,045				1,887		1,887	(1,738)	U	12/23/2009
H7258G-20-9	SCHINDLER PART		D	2,984.000	229,917	77.050	229,917	228,484				7,384		7,384	(5,950)	U	12/23/2009
H7485A-10-8	SGS		D	350.000	457,412	1,306.892	457,412	454,230				15,013		15,013	(11,831)	U	12/23/2009
H8024W-10-6	SONOVA HOLDING		D	4,231.000	512,242	121.069	512,242	530,785				(5,285)		(5,285)	(13,258)	U	12/23/2009
H8300N-11-9	STRAUMANN HOLDING		D	933.000	263,992	282.950	263,992	245,324				25,502		25,502	(6,834)	U	12/23/2009
H83949-13-3	SWATCH GROUP NAM		D	5,358.000	256,043	47.787	256,043	265,770				(3,101)		(3,101)	(6,626)	U	12/23/2009
H7354Q-13-5	SWISS LIFE HOLDING		D	2,545.000	324,079	127.339	324,079	337,371				(4,906)		(4,906)	(8,386)	U	12/23/2009
H84046-13-7	SWISS REINSURANCE CHF0.10(REGD)		D	30,969.000	1,486,512	48.000	1,486,512	1,522,941	28,127			2,042		2,042	(38,471)	L	12/23/2009
H8398N-10-4	SWISSCOM		D	1,729.000	661,661	382.684	661,661	658,930				19,853		19,853	(17,123)	U	12/23/2009
H84140-11-2	SYNGENTA CHF8.3		D	8,298.000	2,333,472	281.209	2,333,472	2,261,976	6,462	10,150		402,698		402,698	(24,654)	U	12/23/2009
87162M-40-9	SYNTHES INC CMN STK		D	4,922.000	536,493	108.999	536,493	637,548				(87,170)		(87,170)	(13,884)	U	12/23/2009
H83949-14-1	THE SWATCH GROUP		D	2,508.000	635,402	253.350	635,402	652,701				(855)		(855)	(16,444)	U	12/23/2009
H89231-33-8	UBS AG CHF0.1			314,467.000	4,877,691	15.511	4,877,691	5,396,816	38,382			(392,891)		(392,891)	(126,234)	U	12/23/2009
G9826T-10-2	XSTRATA PLC ORD USD0.50		D	164,756.000	2,949,132	17.900	2,949,132	2,405,010	12,501			713,509		713,509	(36,333)	L	12/23/2009
H9870Y-10-5	ZURICH FIN SVS GRP CHF9		D	12,723.000	2,787,673	219.105	2,787,673	2,947,253				(87,436)		(87,436)	(72,144)	U	12/23/2009
827084-86-4	SILICONWARE PRECIS SPON ADR REP 5 ORD TW		F	125,650.000	880,807	7.010	880,807	719,446		25,162		320,408		320,408		L	09/08/2008
Y6883U-11-3	PTT PUBLIC COMPANY THB10(ALIEN MKT)		D	61,400.000	432,809	7.049	432,809	347,768		9,688		98,027		98,027	25,662	U	09/21/2006

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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
055622-10-4	***BP PLC - SPONS ADR		F	243,791.000	14,132,564	57.970	14,132,564	14,459,593				(327,029)		(327,029)		L	12/23/2009
G88473-11-4	3I GROUP PLC		D	71,145.000	325,133	4.570	325,133	573,044	1,152	1,799		320,155	203,770	116,386	1,200	U	12/23/2009
G0110T-10-6	ADMIRAL GROUP		D	12,175.000	232,689	19.112	232,689	213,740				27,846		27,846	(8,896)	U	12/23/2009
G02604-11-7	AMEC		D	14,873.000	190,226	12.790	190,226	205,485				(7,986)		(7,986)	(7,273)	U	12/23/2009
G03764-13-4	ANGLO AMERICAN PLC CMN STK		D	118,887.000	5,180,715	43.577	5,180,715	4,989,592				641,269		641,269	(199,978)	L	12/23/2009
G0398N-12-8	ANTOFAGASTA ORD GBP0.05		D	34,485.000	548,312	15.900	548,312	519,988		1,182		52,727		52,727	(22,516)	L	12/23/2009
G05600-13-8	ASSOCD BRIT FOODS ORD GBP0.0568		D	199,040.000	2,642,057	13.274	2,642,057	2,712,671	46,369	16,252		72,229		72,229	(33,958)	U	12/23/2009
G0593M-10-7	ASTRAZENECA PLC ORD USD0.25		D	122,921.000	5,777,287	47.000	5,777,287	5,752,298		32,293		292,454		292,454	(124,431)	U	12/23/2009
G0669T-10-1	AUTONOMY CORP		D	22,123.000	537,589	24.300	537,589	537,832				20,310		20,310	(20,553)	L	12/23/2009
G06830-10-9	AVIVA ORD GBP0.25		D	242,651.000	1,559,275	6.426	1,559,275	1,234,142		58,671		595,236	582,642	12,593	57,764	U	12/23/2009
G06940-10-3	BAE SYSTEMS ORD GBP0.025		D	284,082.000	1,605,063	5.650	1,605,063	1,596,952		63,718		(106,312)		(106,312)	167,670	L	12/23/2009
G3224V-10-8	BALFOUR BEATTY		D	25,872.000	107,990	4.174	107,990	119,117				(6,999)		(6,999)	(4,129)	U	12/23/2009
G08036-12-4	BARCLAYS ORD GBP0.25		D	956,279.000	4,262,136	4.457	4,262,136	4,294,667		13,897		1,114,430	848,934	265,496	(115,030)	U	12/23/2009
G1191G-12-0	BERKELEY GRP HLDGS UNIT		D	3,498.000	46,106	13.181	46,106	51,638				(3,527)		(3,527)	(2,004)	U	11/16/2009
G1245Z-10-8	BG GROUP ORD GBP0.10		D	298,684.000	5,411,855	18.119	5,411,855	5,814,917		18,468		311,073		311,073	(41,481)	U	12/23/2009
G10877-10-1	BHP BILLITON PLC ORD USD0.50		D	208,978.000	6,687,296	32.000	6,687,296	6,469,546		73,533		1,470,585		1,470,585	(170,548)	L	12/23/2009
G12793-10-8	BP PLC		D	189,348.000	1,798,806	9.500	1,798,806	1,409,860		96,504		175,953		175,953	143,436	L	12/23/2009
G14980-10-9	BRITISH AIRWAYS ORD GBP0.25		D	32,109.000	96,463	3.004	96,463	114,679				(14,528)		(14,528)	(3,688)	U	12/23/2009
G15540-11-8	BRITISH LAND COMPANY PLC		D	59,970.000	464,827	7.751	464,827	502,720				(20,122)		(20,122)	(17,771)	U	12/23/2009
G15632-10-5	BRITISH SKY BROADCASTING GROUP, PLC.		D	137,585.000	1,248,721	9.076	1,248,721	1,256,336				40,125		40,125	(47,740)	U	12/23/2009
G16612-10-6	BT GROUP PLC ORD GBP0.05		D	693,547.000	1,511,932	2.180	1,511,932	1,723,788	25,335			(154,053)		(154,053)	(57,803)	U	12/23/2009
120738-20-8	BUNZL		D	24,221.000	262,798	10.850	262,798	265,073				7,772		7,772	(10,047)	U	12/23/2009
G1699R-10-7	BURBERRY GROUP		D	44,276.000	428,282	9.673	428,282	444,112				543		543	(16,373)	U	12/23/2009
G17416-12-7	CABLE & WIRELESS ORD GBP0.25		D	150,277.000	343,082	2.283	343,082	349,281				6,918		6,918	(13,116)	U	12/23/2009
G1843B-10-7	CADBURY		D	173,258.000	2,231,217	12.878	2,231,217	2,275,239				41,279		41,279	(85,301)	U	12/23/2009
G17528-25-1	CAIRN ENERGY		D	112,332.000	600,553	5.346	600,553	556,081				67,432		67,432	(22,960)	U	12/23/2009
G1846J-11-5	CAPITA GROUP PLC CMN STK		D	73,714.000	894,003	12.128	894,003	946,536				(18,354)		(18,354)	(34,178)	U	12/23/2009
G19081-10-1	CARNIVAL PLC ORD USD1.66			21,525.000	737,231	34.250	737,231	744,788				20,629		20,629	(28,186)	L	12/23/2009
G5344S-10-5	CARPHONE WAREHOUSE GROUP		D	31,381.000	94,730	3.019	94,730	106,331	737			(7,979)		(7,979)	(3,622)	U	12/23/2009
G2018Z-14-3	CENTRICA ORD GBP0.0617284		D	418,693.000	1,891,831	4.518	1,891,831	1,749,079				215,079		215,079	(72,326)	L	12/23/2009
G41440-14-3	COBHAM		D	91,750.000	372,597	4.061	372,597	354,027				32,815		32,815	(14,245)	U	12/23/2009
G23296-18-2	COMPASS GROUP ORD GBP0.10		D	179,863.000	1,293,035	7.189	1,293,035	1,246,282				96,187		96,187	(49,434)	U	12/23/2009
29358Q-10-9	ENSCO INTERNATIONAL PLC ADR			3,760.000	150,174	39.940	150,174	173,093		94		(22,918)		(22,918)		L	10/28/2009
G3215M-10-9	EURASIAN NATURAL RES		D	20,315.000	295,583	14.550	295,583	309,048				(2,164)		(2,164)	(11,300)	L	12/23/2009
G32655-10-5	EXPERIAN		D	90,988.000	903,602	9.931	903,602	903,807	10,126			34,340		34,340	(34,545)	U	12/23/2009
G34604-10-1	FIRSTGROUP		D	34,020.000	232,954	6.848	232,954	234,178				7,681		7,681	(8,906)	U	12/23/2009
G371E2-10-8	FRESNILLO PLC		D	17,539.000	223,283	12.731	223,283	257,220				(25,401)		(25,401)	(8,536)	U	12/23/2009
G7521S-10-6	FRIENDS PROVIDENT HLDG		D	241,976.000	347,724	1.437	347,724	369,080				(8,062)		(8,062)	(13,294)	U	12/23/2009
G39283-10-9	G4S		D	92,606.000	389,686	4.208	389,686	390,297				14,287		14,287	(14,898)	U	12/23/2009
37733W-10-5	GLAXO WELLCOME PLC SPON ADR		F	131,011.000	5,535,215	42.250	5,535,215	5,493,102				42,112		42,112		L	12/23/2009
G3910J-11-2	GLAXOSMITHKLINE PLC		D	205,669.000	4,319,049	21.000	4,319,049	4,431,107	50,335	168,666		801,104	716,967	84,137	371,670	L	12/23/2009
G4273Q-10-7	HAMMERSON		D	50,969.000	348,985	6.847	348,985	382,793				(20,466)		(20,466)	(13,342)	U	12/23/2009
G4581D-10-3	HOME RETAIL GROUP CMN STK		D	44,972.000	200,125	4.450	200,125	241,335				(33,559)		(33,559)	(7,651)	L	12/23/2009
G4634U-16-9	HSBC HOLDINGS PLC CMN STK		D	1,544,481.000	17,529,859	11.350	17,529,859	19,502,800	206,543			(1,302,757)		(1,302,757)	(670,184)	L	12/23/2009
G46981-11-7	ICAP PLC ORD GBP0.10		D	72,028.000	500,162	6.944	500,162	877,380		17,493		566,707	379,533	187,174	(2,695)	U	12/23/2009
G4804L-12-2	INTERCONTINENTAL HOTELS		D	45,645.000	658,247	14.421	658,247	660,071				23,341		23,341	(25,165)	U	12/23/2009
G4890M-10-9	INTERNATIONAL POWER ORD GBP0.50		D	162,364.000	810,521	4.992	810,521	1,025,488		30,606		325,166	119,921	205,245	20,252	U	12/23/2009
G49133-16-1	INVENSYS		D	55,742.000	268,173	4.811	268,173	286,814				(8,389)		(8,389)	(10,253)	U	12/23/2009
G49188-11-6	INVESTEC PLC		D	22,511.000	153,819	6.833	153,819	172,040		2,601		(12,340)		(12,340)	(5,881)	U	12/23/2009
G51604-10-9	JOHNSON MATTHEY		D	9,006.000	222,655	24.723	222,655	239,143	1,652			(7,975)		(7,975)	(8,512)	U	12/23/2009
G5221U-10-8	KAZAKHMYS ORD GBP0.20		D	13,081.000	280,522	21.445	280,522	284,129				7,118		7,118	(10,724)	U	12/23/2009
G5256E-44-1	KINGFISHER ORD GBP0.157142857		D	203,740.000	753,431	3.698	753,431	827,687				(45,452)		(45,452)	(28,804)	U	12/23/2009
G5337D-10-7	LADBROKES		D	26,868.000	59,383	2.210	59,383	58,517				3,448		3,448	(2,582)	L	11/16/2009
G5375M-11-8	LAND SECURITIES GROUP		D	72,731.000	804,550	11.062	804,550	884,735	7,422			(49,426)		(49,426)	(30,759)	U	12/23/2009

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
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025		D	521,206.000	678,610	1.302	678,610	752,791				(48,236)		(48,236)	(25,944)	U	12/23/2009
G8995Y-10-8	LIBERTY INTERNATIONAL		D	38,572.000	319,304	8.278	319,304	329,552				1,960		1,960	(12,207)	U	12/23/2009
G5542W-10-6	LLOYDS BANKING GROUP PLC		D	1,408,959.000	1,084,898	0.770	1,084,898	1,993,449				(53,482)	845,437	(898,920)	(9,631)	L	12/23/2009
G5689U-10-3	LONDON STOCK EXCHANGE		D	20,322.000	234,540	11.541	234,540	295,548	2,820			(52,041)		(52,041)	(8,967)	U	12/23/2009
G56350-11-2	LONMIN		D	8,887.000	279,844	31.489	279,844	261,313				29,230		29,230	(10,699)	U	12/23/2009
G5790V-15-6	MAN GROUP PLC CMN STK		D	154,424.000	769,340	4.982	769,340	943,905		26,557		(145,152)		(145,152)	(29,413)	U	12/23/2009
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25		D	150,798.000	978,981	6.492	978,981	948,990				67,418		67,418	(37,427)	U	12/23/2009
G62748-11-9	MORRISON WM SUPERMARKETS		D	648,509.000	2,853,440	4.400	2,853,440	3,158,134				(195,605)		(195,605)	(109,090)	L	12/23/2009
G6375K-15-1	NATL GRID TRANSCO ORD GBP0.11395		D	261,394.000	2,836,125	10.850	2,836,125	2,799,765	58,952			144,788		144,788	(108,428)	L	12/23/2009
G6500M-10-6	NEXT ORD GBP0.10		D	17,752.000	593,804	33.450	593,804	601,511	5,558			14,996		14,996	(22,702)	L	12/23/2009
G67395-10-6	OLD MUTUAL ORD GBP0.10		D	449,269.000	804,192	1.790	804,192	873,005				(38,069)		(38,069)	(30,745)	U	12/23/2009
G69651-10-0	PEARSON		D	75,658.000	1,088,567	14.388	1,088,567	1,084,080				46,105		46,105	(41,617)	U	12/23/2009
G7052T-10-1	PETROFAC		D	4,905.000	82,615	16.843	82,615	83,855				1,918		1,918	(3,159)	U	12/23/2009
G72899-10-0	PRUDENTIAL CORP		D	236,954.000	2,448,920	10.335	2,448,920	2,461,186				81,358		81,358	(93,625)	U	12/23/2009
G73740-11-3	RANDGOLD RESOURCES		D	7,442.000	600,882	80.742	600,882	613,540				10,315		10,315	(22,973)	U	12/23/2009
G74079-10-7	RECKITT BENCKISER GROUP PLC		D	101,696.000	5,481,414	53.900	5,481,414	4,897,182		100,915		1,053,961		1,053,961	95,403	L	12/23/2009
G74570-12-1	REED ELSEVIER (GB)		D	115,282.000	952,229	8.260	952,229	922,420				66,214		66,214	(36,405)	U	12/23/2009
G1274K-11-3	REXAM ORD GBX64.285714		D	40,136.000	192,653	4.800	192,653	193,205				6,813		6,813	(7,365)	L	12/23/2009
G75754-10-4	RIO TINTO CMN STK		D	122,632.000	6,548,549	53.400	6,548,549	6,858,438		37,042		1,876,333		1,876,333	(247,257)	L	12/23/2009
G7630U-10-9	ROLLS ROYCE GROUP ORD GBP0.20		D	188,757.000	1,453,429	7.700	1,453,429	1,531,566				(22,571)		(22,571)	(55,566)	L	12/23/2009
G76891-11-1	ROYAL BANK OF SCO CMN STK		D	1,442,039.000	663,338	0.460	663,338	883,133				(194,435)		(194,435)	(25,360)	L	12/23/2009
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS		D	241,657.000	7,069,192	29.253	7,069,192	7,383,819				(44,365)		(44,365)	(270,262)	L	12/23/2009
G7705H-11-6	RSA INSURANCE GROUP PLC		D	207,698.000	402,629	1.939	402,629	355,477		39,003		(56,102)		(56,102)	47,285	L	12/23/2009
G7771K-13-4	SAGE GROUP (THE)		D	78,669.000	279,511	3.553	279,511	295,268				(5,071)		(5,071)	(10,686)	U	12/23/2009
G77732-17-3	SAINSBURY(J) ORD GBP0.25		D	207,756.000	1,085,317	5.224	1,085,317	1,182,304	13,891			(55,494)		(55,494)	(41,493)	U	12/23/2009
G7860B-10-2	SCHRODERS		D	10,812.000	232,220	21.478	232,220	226,434				14,664		14,664	(8,878)	U	12/23/2009
G7885V-10-9	SCOTTISH & SOUTH. ENERGY		D	66,156.000	1,240,293	18.748	1,240,293	1,221,087				66,623		66,623	(47,418)	U	12/23/2009
G80277-14-1	SEGRO		D	58,059.000	323,098	5.565	323,098	370,026				(34,575)		(34,575)	(12,352)	U	12/23/2009
G80400-10-7	SERCO GROUP		D	38,666.000	330,942	8.559	330,942	342,437				1,158		1,158	(12,652)	U	12/23/2009
G8056D-15-9	SEVERN TRENT		D	15,121.000	263,959	17.456	263,959	253,827	6,673			20,223		20,223	(10,092)	U	12/23/2009
G8124V-10-8	SHIRE		D	50,376.000	984,347	19.540	984,347	985,065				36,914		36,914	(37,632)	U	12/23/2009
G82343-16-4	SMITH & NEPHEW ORD USD0.20		D	90,458.000	934,160	10.327	934,160	886,069				83,805		83,805	(35,714)	U	12/23/2009
G82401-11-1	SMITHS GROUP		D	40,972.000	683,003	16.670	683,003	668,397				40,718		40,718	(26,112)	L	12/23/2009
G84228-15-7	STANDARD CHARTERED ORD USD0.50		D	174,685.000	4,332,188	24.800	4,332,188	3,800,656		63,207		2,621,888	1,424,452	1,197,436	(186,007)	L	12/23/2009
G84278-10-3	STANDARD LIFE		D	221,122.000	773,043	3.496	773,043	821,767				(19,170)		(19,170)	(29,554)	U	12/23/2009
G87621-10-1	TESCO		D	988,016.000	6,829,167	6.912	6,829,167	6,724,427		97,825		1,442,272	645,870	796,402	31,323	U	12/23/2009
G89158-13-6	TOMKINS		D	25,930.000	80,526	3.106	80,526	81,751				1,853		1,853	(3,079)	U	12/23/2009
G9127H-10-4	TUI TRAVEL PLC ORD GBP0.10		D	28,196.000	116,111	4.118	116,111	112,314		11,677		12,112		12,112	7,363	U	12/23/2009
G91235-10-4	TULLOW OIL PLC COMMON STOCK		D	76,973.000	1,622,129	21.074	1,622,129	1,630,030				54,114		54,114	(62,015)	U	12/23/2009
G92087-16-5	UNILEVER PLC ORD GBP0.031111		D	175,442.000	5,649,232	32.200	5,649,232	4,988,213		133,272		2,063,417	983,421	1,079,995	16,564	U	12/23/2009
G92755-10-0	UNITED UTILITIES GROUP		D	73,576.000	588,976	8.005	588,976	584,169	13,298			27,324		27,324	(22,517)	U	12/23/2009
Y9361Q-10-9	VEDANTA RESOURCES		D	12,856.000	539,558	41.969	539,558	519,912	2,211			40,274		40,274	(20,628)	U	12/23/2009
92857W-20-9	VODAFONE AIRTOUCH ADR		F	269,513.000	6,223,055	23.090	6,223,055	6,293,023				(69,968)		(69,968)		L	12/23/2009
G93882-13-5	VODAFONE GROUP PLC COMMON STOCK		D	2,024,036.010	4,554,081	2.250	4,554,081	2,765,412	90,000	226,016		120,195		120,195	397,291	L	12/23/2009
G9606P-19-7	WHITBREAD		D	15,692.000	355,903	22.681	355,903	348,612				20,898		20,898	(13,607)	U	12/23/2009
G97278-11-6	WOLSELEY PLC CMN STK		D	23,341.000	466,820	20.000	466,820	544,896				(60,229)		(60,229)	(17,847)	L	12/23/2009
G9787K-10-8	WPP PLC CMN STK		D	81,324.000	800,472	9.843	800,472	793,589				37,486		37,486	(30,603)	U	12/23/2009
9099999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					4,420,270,375	XXX	4,420,270,376	4,376,121,666	4,910,803	42,645,247		334,292,124	65,982,548	268,309,576	(13,766,403)	XXX	XXX
02003@-10-1	ALLSTATE LIFE INSURANCE COMPANY			23,800.000	3,067,413,464	128,882.918	3,067,413,464	3,091,105,017				(495,753,866)		(495,753,866)		K	12/30/1999
020002-10-1	ALLSTATE CORP			37,471.000	1,125,629	30.040	1,125,629	1,074,949	7,494	37,846		(101,921)		(101,921)		L	08/30/2000
02015#-10-5	ALLSTATE FINANCIAL CORPORATION			1,000.000	989	0.989	989	1,000								K	02/22/2002
02002N-89-7	ALLSTATE INSURANCE COMPANY OF CANADA			12,228.000	567,894,917	46,442.175	567,894,917	235,647,057				24,723,304		24,723,304		J	05/31/2000
02013@-10-9	ALLSTATE FIRE AND CASUALTY INSURANCE CO.			70,000.000	73,625,292	1,051.790	73,625,292	68,516,458				1,316,888		1,316,888		K	07/06/2001
02002@-10-2	ALLSTATE INDEMNITY COMPANY			42,000.000	151,568,185	3,608.766	151,568,185	98,835,873				4,548,419		4,548,419		K	12/27/1984

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
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY			42,000.000	652,289,206	15,530.695	652,289,206	480,706,363				6,125,318		6,125,318		K	12/18/2006
02013#-10-7	ALLSTATE NORTH AMERICAN INSURANCE CO			70,000.000	10,942,342	156.319	10,942,342	10,500,000		950,000		(511,282)		(511,282)		K	07/02/2001
01990*-10-0	ALLSTATE PROPERTY AND CASUALTY INSURANCECOMPANY			42,000.000	158,998,816	3,785.686	158,998,816	149,912,462				3,738,295		3,738,295		K	03/06/1985
02004@-10-0	ALLSTATE TEXAS LLOYD'S, INC.			2,001,000.000	2,359,773	1.179	2,359,773	2,360,773								K	05/31/1988
02008#-10-4	CASTLE KEY INSURANCE COMPANY			25,000.000	155,628,007	6,225.120	155,628,007	998,446,647				(6,845,864)		(6,845,864)		K	12/29/2006
24420#-10-8	DEERBROOK INSURANCE COMPANY			25,000.000	22,582,518	903.301	22,582,518	34,487,321				804,498		804,498		K	12/01/2006
29259@-10-5	ENCOMPASS HOME & AUTO INSURANCE CO			470,000.000	6,471,079	13.768	6,471,079	5,961,313				211,727		211,727		K	03/30/2007
29262@-10-0	ENCOMPASS INDEMNITY COMPANY			30,217.000	23,185,377	767.296	23,185,377	20,059,896				866,251		866,251		K	12/01/2006
29260@-10-2	ENCOMPASS INDEPENDENT INSURANCE CO			400,000.000	6,693,696	16.734	6,693,696	6,190,254				225,448		225,448		K	12/18/2006
29261#-10-9	ENCOMPASS INSURANCE CO OF AMERICA			2,000,000.000	20,762,302	10.381	20,762,302	32,533,670		1,700,000		(178,416)		(178,416)		K	12/18/2006
29264#-10-6	ENCOMPASS INSURANCE CO OF MASSACHUSETTS			190,000.000	6,160,607	32.424	6,160,607	5,649,728				150,895		150,895		K	12/18/2006
29262#-10-8	ENCOMPASS INSURANCE COMPANY			50,000.000	13,943,127	278.863	13,943,127	10,670,684		2,100,000		(1,162,334)		(1,162,334)		K	12/01/2006
29261@-10-1	ENCOMPASS PROPERTY & CASUALTY CO			1,000,000.000	10,568,817	10.569	10,568,817	14,959,937		1,000,000		(464,203)		(464,203)		K	12/18/2006
66046@-10-5	NORTH LIGHT SPECIALTY INSURANCE			75,000.000	23,607,229	314.763	23,607,229	22,500,000				1,107,229		1,107,229		K	05/26/2009
66383@-10-6	NORTHBROOK INDEMNITY COMPANY			42,000.000	38,935,277	927.030	38,935,277	28,065,607		1,500,000		109,390		109,390		K	12/01/2006
9199999. Total - Common Stock - Parent, Subsidiaries and Affiliates					5,014,756,649	XXX	5,014,756,649	5,318,185,009	7,494	7,287,846		(461,090,225)		(461,090,225)		XXX	XXX
261934-10-3	DREYFUS MONEY MARKET			23,163.540	23,164	100.000	23,164	23,164	2	141						L	12/01/2009
9399999. Money Market Mutual Funds					23,164	XXX	23,164	23,164	2	141						XXX	XXX
9799999 - Total Common Stocks					9,435,050,188	XXX	9,435,050,189	9,694,329,838	4,918,299	49,933,234		(126,798,101)	65,982,548	(192,780,649)	(13,766,403)	XXX	XXX
9899999 - Total Preferred and Common Stocks					9,564,294,083	XXX	9,576,257,104	9,844,158,003	5,500,385	61,038,536		(121,620,082)	88,441,044	(210,076,790)	(13,783,761)	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 619,362,646 , the total $ value (included in Column 8) of all such issues $

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
31398A-TL-6	FANNIE MAE 08/15/2011		03/24/2009	Various		26,159,560	25,000,000	95,660
31398A-VQ-2	FANNIE MAE 03/23/2011		03/24/2009	Various		124,871,250	125,000,000	
31398A-YM-8	FANNIE MAE 08/10/2012		08/27/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		9,977,190	10,000,000	8,750
3133XS-4S-4	FED HM LN BK BD 09/16/2011		03/24/2009	Various		31,292,500	30,000,000	202,396
3133XP-WW-0	FEDERAL HOME LOAN BANK 03/11/2011		03/24/2009	FTN FINANCIAL		20,611,000	20,000,000	27,083
3133XT-4D-5	FEDERAL HOME LOAN BANK 03/16/2011		03/24/2009	Various		49,900,840	50,000,000	47,847
3133XT-AW-6	FEDERAL HOME LOAN BANK 04/13/2012		03/24/2009	Various		20,030,300	20,000,000	12,500
3133XU-E4-1	FEDERAL HOME LOAN BANK 08/22/2012		08/27/2009	J. P. MORGAN SECURITIES, INC.		9,966,200	10,000,000	17,014
3133XU-UJ-0	FEDERAL HOME LOAN BANK 09/26/2012		09/10/2009	J. P. MORGAN SECURITIES, INC.		14,951,700	15,000,000	
3128X8-QT-2	FREDDIE MAC 09/10/2010		03/04/2009	Various		10,000,000	10,000,000	
3137EA-BF-5	FREDDIE MAC 02/25/2011		02/23/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		20,680,780	20,000,000	323,194
3137EA-BK-4	FREDDIE MAC 04/11/2011		02/26/2009	Various		20,487,760	20,000,000	205,486
3137EA-BN-8	FREDDIE MAC 06/29/2011		02/26/2009	J. P. MORGAN SECURITIES, INC.		21,023,600	20,000,000	124,861
3137EA-BW-8	FREDDIE MAC 01/07/2011		02/26/2009	Various		19,989,840	20,000,000	40,417
3137EA-BZ-1	FREDDIE MAC 04/26/2011		03/26/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		9,995,300	10,000,000	
3137EA-CE-7	FREDDIE MAC 09/21/2012		09/15/2009	Various		30,286,590	30,000,000	60,208
742651-DH-2	PRIVATE EXPORT FUNDING 10/15/2014		09/22/2009	ROYAL BANK OF SCOTLAND PLC		4,995,550	5,000,000	
912810-PZ-5	TSY INFL IX N/B 01/15/2029		07/27/2009	BARCLAYS BANK		101,340,316	100,000,000	108,259
912828-LA-6	TSY INFL IX N/B 07/15/2019		10/05/2009	BARCLAYS BANK		203,881,032	200,000,000	473,255
912828-JW-1	US TREASURY N/B 12/31/2013		12/22/2009	Various		73,728,765	75,000,000	536,005
912828-KC-3	US TREASURY N/B 02/15/2012		09/28/2009	Various		75,343,025	75,000,000	124,236
912828-KP-4	US TREASURY N/B 05/15/2012		09/29/2009	J. P. MORGAN SECURITIES, INC.		25,063,560	25,000,000	128,906
912828-KX-7	US TREASURY N/B 06/15/2012		09/29/2009	Various		50,730,638	50,000,000	267,674
912828-LB-4	US TREASURY N/B 07/15/2012		09/24/2009	Various		55,097,061	55,000,000	130,842
912828-LH-1	US TREASURY N/B 08/15/2012		09/21/2009	Various		100,602,878	100,000,000	116,508
912828-LM-0	US TREASURY N/B 09/15/2012		09/16/2009	Various		174,332,980	175,000,000	1,899
912828-LW-8	US TREASURY N/B 09/30/2011		09/23/2009	Various		49,960,940	50,000,000	
912828-LZ-1	US TREASURY N/B 11/30/2014		12/22/2009	Various		49,250,168	50,000,000	67,136
912828-MA-5	US TREASURY N/B 11/30/2016		12/22/2009	BARCLAYS BANK		24,284,280	25,000,000	43,441
912828-MB-3	US TREASURY N/B 12/15/2012		12/29/2009	Various		98,879,245	100,000,000	33,997
912828-MD-9	US TREASURY N/B 12/31/2016		12/30/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		49,705,735	50,000,000	
912828-ME-7	US TREASURY N/B 12/31/2014		12/29/2009	J. P. MORGAN SECURITIES, INC.		99,813,910	100,000,000	
912828-ML-1	US TREASURY N/B 12/31/2011		12/28/2009	Various		149,736,605	150,000,000	
0399999. Bonds - U.S. Governments						1,826,971,096	1,820,000,000	3,197,576
Q0819A-AW-0	AUSTRALIAN GOVERNMENT 06/15/2011	D	03/30/2009	TORONTO DOMINION SECURITIES (USA) INC.		19,662,124	18,598,125	320,260
Q0819A-CV-0	AUSTRALIAN GOVERNMENT 04/15/2012	D	03/30/2009	TORONTO DOMINION SECURITIES (USA) INC.		19,527,309	18,257,500	490,214
D20659-PN-8	BUNDESOBLIGATION 04/11/2014	D	06/18/2009	MERRILL LYNCH CAPITAL MARKETS		20,568,991	20,942,820	113,608
135087-YS-7	CANADA GOVT 06/01/2014	C	06/17/2009	TORONTO DOMINION SECURITIES (USA) INC.		8,901,924	8,744,523	15,093
135087-YX-6	CANADIAN GOVERNMENT 09/01/2012	C	06/29/2009	Various		33,827,782	33,826,127	17,910
302154-AT-6	EXPORT-IMPORT BK KOREA 01/21/2014	F	05/29/2009	GREENWICH CAPITAL MARKETS, INC.		10,748,400	10,000,000	300,174
302154-AU-3	EXPORT-IMPORT BK KOREA 01/14/2015	F	07/07/2009	Various		4,971,300	5,000,000	
K5675S-EW-5	KINGDOM OF DENMARK 11/15/2013	D	05/29/2009	SALOMON SMITH BARNEY		27,268,170	25,062,657	686,648
84633P-AA-1	KINGDOM OF SPAIN 09/17/2012	F	09/09/2009	BARCLAYS BANK		14,947,350	15,000,000	
500630-BQ-0	KOREA DEVELOPMENT BANK 01/23/2014	F	05/29/2009	GREENWICH CAPITAL MARKETS, INC.		10,678,800	10,000,000	288,889
55276V-AA-0	MUBADALA DEVELOPMENT CO 05/06/2014	F	07/21/2009	Various		25,093,450	25,000,000	115,000
R63339-EP-7	NORWEGIAN GOVERNMENT 05/16/2011	D	03/31/2009	BARCLAYS BANK		19,308,571	17,817,266	943,095
R63339-FD-3	NORWEGIAN GOVERNMENT 05/15/2013	D	03/31/2009	BARCLAYS BANK		22,982,937	20,044,424	1,152,966
465410-BU-1	REPUBLIC OF ITALY 10/05/2012	F	09/28/2009	MORGAN STANLEY DEAN WITTER		24,963,250	25,000,000	
50064F-AH-7	REPUBLIC OF KOREA 04/16/2014	F	05/29/2009	CHASE SECURITIES		5,124,400	5,000,000	37,535
731011-AN-2	REPUBLIC OF POLAND 01/15/2014	F	09/24/2009	JEFFERIES & COMPANY, INC.		5,342,500	5,000,000	53,958
731011-AP-7	REPUBLIC OF POLAND 10/19/2015	F	06/11/2009	MERRILL LYNCH CAPITAL MARKETS		4,975,000	5,000,000	39,583
731011-AR-3	REPUBLIC OF POLAND 07/15/2019	F	09/25/2009	GREENWICH CAPITAL MARKETS, INC.		5,587,500	5,000,000	66,406
836205-AJ-3	REPUBLIC OF SOUTH AFRICA 06/02/2014	F	05/28/2009	JEFFERIES & COMPANY, INC.		9,856,250	9,500,000	
X74344-DM-5	RUSSIA 5 03/31/30 03/31/2030	F	06/18/2009	Various		33,484,800	33,600,000	486,000
833656-AH-4	SFEF 09/22/2014	F	09/15/2009	PARIBAS CAPITAL MARKETS		9,946,500	10,000,000	
W9478G-GL-1	SGB 6.750 05/05/14 05/05/2014	D	07/15/2009	GREENWICH CAPITAL MARKETS, INC.		11,406,896	9,579,107	134,706
Y7996F-GG-9	SINGAPORE GOVERNMENT 02/01/2011	D	06/04/2009	GREENWICH CAPITAL MARKETS, INC.		21,800,549	20,855,782	230,451
74727P-AF-8	STATE OF QATAR 04/09/2014	F	06/23/2009	BARCLAYS BANK		15,082,500	15,000,000	165,229
W9478G-LF-8	SWEDISH GOVERNMENT 10/08/2012	D	05/29/2009	SALOMON SMITH BARNEY		27,748,526	25,061,665	899,783
1099999. Bonds - All Other Governments						413,805,779	396,889,996	6,557,508
566795-JM-3	MARICOPA CNTY AZ CMNTY CLG DI 07/01/2010		03/25/2009	BARCLAYS BANK		15,432,150	15,000,000	7,500
566795-JN-1	MARICOPA CNTY AZ CMNTY CLG DI 07/01/2011		03/25/2009	BARCLAYS BANK		13,755,170	13,000,000	8,667
797355-WG-5	SAN DIEGO CA USD ELECT 98 200 07/01/2027		01/08/2009	CITIGROUP GLOBAL MARKETS		14,085,900	15,000,000	23,750
005644-T5-8	ADAMS CNTY CO SD NO 12 CONVER 12/15/2010		03/05/2009	KEYBANK NATIONAL ASSOCIATION		7,352,310	7,000,000	71,069
20772G-C2-2	CONNECTICUT ST G O 2007 REF 03/15/2011		02/24/2009	MORGAN STANLEY DEAN WITTER		14,152,190	13,175,000	296,438

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
341535-NQ-1	FLORIDA ST BRD ED PUB CAP OUT 06/01/2029		03/30/2009	MORGAN STANLEY DEAN WITTER		58,515,227	54,845,000	1,065,364
341426-SE-5	FLORIDA ST BRD ED PUB CAP OUT 06/01/2020		11/03/2009	CITIGROUP GLOBAL MARKETS		27,819,317	26,450,000	540,939
341426-SF-2	FLORIDA ST BRD ED PUB CAP OUT 06/01/2021		11/04/2009	CITIGROUP GLOBAL MARKETS		28,974,166	27,705,000	577,572
80330Q-BE-4	SARASOTA CNTY FL SCH BRD COP 07/01/2021		03/13/2009	DAIN RAUSCHER INCORPORATED		3,515,868	3,600,000	
047804-DD-8	ATLANTA GA DNTWN DEV UNDERGRO 07/01/2013		05/06/2009	WACHOVIA SECURITIES		7,340,976	6,810,000	
047804-DE-6	ATLANTA GA DNTWN DEV UNDERGRO 07/01/2014		05/06/2009	WACHOVIA SECURITIES		3,942,479	3,660,000	
240505-PT-8	DEKALB CNTY GA SCH DIST G O 2 02/01/2011		02/20/2009	PRAGER MCCARTHY & SEALY		15,253,200	14,250,000	47,500
362899-ER-3	GAINESVILLE GA G O PUB SAFETY 11/15/2010		05/14/2009	WACHOVIA SECURITIES		2,899,904	2,850,000	
362899-ES-1	GAINESVILLE GA G O PUB SAFETY 11/15/2011		05/14/2009	WACHOVIA SECURITIES		657,054	615,000	
362899-ET-9	GAINESVILLE GA G O PUB SAFETY 11/15/2012		05/14/2009	WACHOVIA SECURITIES		6,783,638	6,270,000	
362899-EU-6	GAINESVILLE GA G O PUB SAFETY 11/15/2013		05/14/2009	WACHOVIA SECURITIES		3,793,413	3,465,000	
373382-4A-5	GEORGIA ST G O 1997 C 08/01/2010		03/26/2009	HUTCHINSON SHOCKEY ERLEY & CO.		8,384,298	7,800,000	81,250
419779-JJ-3	HAWAII ST G O 1992 BZ 10/01/2010		03/26/2009	KEYBANK NATIONAL ASSOCIATION		6,449,340	6,000,000	1,000
263493-VA-3	DU PAGE CNTY IL CUSD NO 200 W 12/01/2011		07/27/2009	PRE-REFUNDING		177,711	175,000	1,361
263493-VC-9	DU PAGE CNTY IL CUSD NO 200 W 12/01/2011		07/27/2009	PRE-REFUNDING		116,782	115,000	894
216181-EX-1	ILLINOIS CMNTY COLL DIST 512 12/01/2028		01/23/2009	SEIBERT BRANFORD		11,878,400	12,800,000	
452151-B6-9	ILLINOIS ST G O 2006 SER JUN 01/01/2012		03/31/2009	J. P. MORGAN SECURITIES, INC.		6,620,694	6,080,000	77,689
452151-7H-0	ILLINOIS ST G O 2009 SER MAY 05/20/2010		05/14/2009	MORGAN STANLEY DEAN WITTER		40,902,000	40,000,000	
71323M-CD-2	PEORIA IL SCH DIST NO 150 GLE 12/01/2022		01/22/2009	MESIROW FINANCIAL, INC.		1,592,010	3,500,000	
71323M-CF-7	PEORIA IL SCH DIST NO 150 GLE 12/01/2024		01/22/2009	MESIROW FINANCIAL, INC.		1,714,860	4,500,000	
71323M-CG-5	PEORIA IL SCH DIST NO 150 GLE 12/01/2025		01/22/2009	MESIROW FINANCIAL, INC.		1,579,590	4,500,000	
806356-NC-1	SCHAUMBURG IL PK DIST 2009 A 12/15/2010		05/08/2009	MESIROW FINANCIAL, INC.		4,675,596	4,560,000	
968852-XU-2	WILL CNTY IL CUSD NO 122 NEW 10/01/2021		04/23/2009	PRE-REFUNDING		952,228	945,000	2,599
968852-XV-0	WILL CNTY IL CUSD NO 122 NEW 10/01/2022		04/22/2009	PRE-REFUNDING		2,564,128	2,550,000	6,694
968852-XW-8	WILL CNTY IL CUSD NO 122 NEW 10/01/2021		04/23/2009	PRE-REFUNDING		2,191,636	2,175,000	5,981
968852-XX-6	WILL CNTY IL CUSD NO 122 NEW 10/01/2022		04/22/2009	PRE-REFUNDING		3,227,784	3,210,000	8,426
625854-DX-9	MUNCIE IN SCH BLDG CORP 2006 07/15/2020		02/20/2009	RBC DAIN RAUSCHER		3,602,921	3,575,000	17,378
035339-M8-0	ANKENY IA G O BD ANTIC NTS 20 06/01/2011		05/12/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		10,099,500	10,000,000	10,000
560427-BA-3	MAINE HLTH & HIGHER EDL FACS 07/01/2019		05/28/2009	PRE-REFUNDING		1,099,543	1,090,000	22,254
560427-BU-9	MAINE HLTH & HIGHER EDL FACS 07/01/2019		05/28/2009	PRE-REFUNDING		897,792	890,000	18,171
560427-CT-1	MAINE HLTH & HIGHER EDL FACS 07/01/2022		07/09/2009	PRE-REFUNDING		593,660	565,000	628
560427-CU-8	MAINE HLTH & HIGHER EDL FACS 07/01/2023		07/09/2009	PRE-REFUNDING		1,097,497	1,045,000	1,161
560427-CW-4	MAINE HLTH & HIGHER EDL FACS 07/01/2024		07/09/2009	PRE-REFUNDING		1,065,363	1,015,000	1,128
560427-DR-4	MAINE HLTH & HIGHER EDL FACS 07/01/2022		07/09/2009	PRE-REFUNDING		162,863	155,000	172
560427-DS-2	MAINE HLTH & HIGHER EDL FACS 07/01/2023		07/09/2009	PRE-REFUNDING		288,815	275,000	306
560427-DU-7	MAINE HLTH & HIGHER EDL FACS 07/01/2024		07/09/2009	PRE-REFUNDING		283,397	270,000	300
560427-EP-7	MAINE HLTH & HIGHER EDL FACS 07/01/2022		05/28/2009	PRE-REFUNDING		714,324	685,000	13,985
560427-FK-7	MAINE HLTH & HIGHER EDL FACS 07/01/2022		05/28/2009	PRE-REFUNDING		1,548,571	1,485,000	30,319
594614-UK-3	MICHIGAN ST BLDG AUTH FAC PRO 10/15/2014		06/09/2009	JEFFERIES & COMPANY, INC.		8,077,440	7,680,000	63,840
604129-AF-3	MINNESOTA ST G O 2005 10/01/2011		02/25/2009	LOOP CAPITAL MARKETS		7,656,950	7,000,000	146,806
604129-JR-8	MINNESOTA ST G O 2008 C 08/01/2010		03/26/2009	GOLDMAN, SACHS & CO.		7,389,970	7,000,000	58,333
60534Q-5M-9	JACKSON MS PUBLIC SCH DIST 08 04/01/2018		11/03/2009	J. P. MORGAN SECURITIES, INC.		6,068,897	5,595,000	28,558
181059-QC-3	CLARK CNTY NV SCH DIST G O 20 06/15/2010		05/05/2009	CITIGROUP GLOBAL MARKETS		61,987,235	60,745,000	
644682-A8-9	NEW HAMPSHIRE ST G O 2009 A 07/01/2010		03/12/2009	MORGAN KEEGAN & COMPANY, INC.		4,226,467	4,020,000	
64605K-TT-7	NEW JERSEY EDL FAC AUTH HIGHE 09/01/2016		03/31/2009	RAYMOND JAMES & ASSOCIATES, INC.		6,862,735	6,425,000	32,839
013595-KZ-5	ALBUQUERQUE NM SD NO 12 G O 0 08/01/2010		04/16/2009	BARCLAYS BANK		13,529,418	13,100,000	
64966A-ZB-4	NEW YORK NY G O FISCAL 2001 S 08/01/2011		03/27/2009	RBC DAIN RAUSCHER		5,315,750	5,000,000	43,750
64966D-YF-0	NEW YORK NY G O FISCAL 2004 S 08/01/2015		06/19/2009	BEAL, M.R., & CO.		3,198,390	3,000,000	59,583
650017-QW-9	NEW YORK ST THRUWAY LOC HWY B 04/01/2012		06/03/2009	BEAL, M.R., & CO.		10,814,661	9,900,000	101,338
67755A-2W-2	OHIO ST BLDG AUTH ADMIN BLDG 10/01/2010		03/26/2009	ZIEGLER, B.C., AND COMPANY		5,696,442	5,370,000	140,963
68607H-V6-0	OREGON ST DEPT OF ADMIN SVCS 05/01/2010		04/21/2009	MORGAN STANLEY DEAN WITTER		7,336,309	7,180,000	39,490
68607H-Z4-1	OREGON ST DEPT OF ADMIN SVCS 05/01/2029		02/11/2009	BANC AMERICA SECURITIES		3,030,000	3,030,000	
717883-HQ-8	PHILADELPHIA PA SCH DIST G O 06/01/2015		04/29/2009	WACHOVIA SECURITIES		5,076,460	4,705,000	
717883-HR-6	PHILADELPHIA PA SCH DIST G O 06/01/2016		04/29/2009	WACHOVIA SECURITIES		5,684,762	5,275,000	
80585U-AE-8	SCAGO PUB FAC SC LANCASTER CN 12/01/2014		01/15/2009	SOUTHWEST SECURITIES, INC.		5,470,109	5,230,000	
80585U-AF-5	SCAGO PUB FAC SC LANCASTER CN 12/01/2015		01/15/2009	SOUTHWEST SECURITIES, INC.		5,691,809	5,470,000	
80585U-AG-3	SCAGO PUB FAC SC LANCASTER CN 12/01/2016		01/15/2009	SOUTHWEST SECURITIES, INC.		8,122,913	7,625,000	
499512-U5-8	KNOX CNTY TN G O BD ANTIC NTS 06/01/2011		05/20/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		30,332,400	30,000,000	
414005-CS-5	HARRIS CNTY TX PERM IMPT G O 10/01/2019		11/18/2009	JEFFERIES & COMPANY, INC.		2,016,018	1,750,000	
516823-H7-9	LAREDO TX G O 2009 REF 08/15/2012		04/24/2009	FIRST SOUTHWEST COMPANY		3,425,679	3,215,000	12,860
542264-CX-2	LONE STAR CLG SYS TX TAX NTS 09/15/2020		11/20/2009	CREWS & ASSOC.		2,249,012	2,065,000	
542264-CZ-7	LONE STAR CLG SYS TX TAX NTS 09/15/2022		11/20/2009	CREWS & ASSOC.		1,370,728	1,290,000	
796269-PR-3	SAN ANTONIO TX ISD G O SCH BL 08/15/2031		02/26/2009	JESUP & LAMONT SECURITIES CORPORATION		18,729,596	17,200,000	43,000
927734-TB-9	VIRGINIA BEACH VA G O PUB IMP 10/01/2011		02/24/2009	MESIROW FINANCIAL, INC.		5,463,650	5,000,000	101,389
92817S-KH-0	VIRGINIA PUB SCH AUTH SCH FIN 08/01/2010		02/27/2009	MORGAN KEEGAN & COMPANY, INC.		8,126,976	7,680,000	
92817S-KJ-6	VIRGINIA PUB SCH AUTH SCH FIN 08/01/2011		02/27/2009	MORGAN KEEGAN & COMPANY, INC.		6,889,900	6,355,000	

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
602245-RX-2	MILWAUKEE CNTY WI G O 05 A 10/01/2011		02/24/2009	MORGAN STANLEY DEAN WITTER		10,595,785	9,785,000	198,418
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						609,190,725	591,345,000	4,011,662
31297F-2U-6	FED HOME LOAN MTG CORP GOLD # 07/01/2034		02/26/2009	CHASE SECURITIES		650,966	640,655	979
312964-FR-5	FED HOME LOAN MTG CORP GOLD # 01/01/2019		03/05/2009	BANK OF AMERICA		2,053,047	2,000,001	3,750
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD # 08/01/2028		02/26/2009	CHASE SECURITIES		489,315	481,564	736
31294K-V7-7	FED HOME LOAN MTG CORP GOLD # 12/01/2018		03/31/2009	BARCLAYS BANK		172,756	166,512	347
31294L-GU-1	FED HOME LOAN MTG CORP GOLD # 10/01/2015		03/31/2009	BARCLAYS BANK		196,145	189,056	394
31294L-SS-3	FED HOME LOAN MTG CORP GOLD # 05/01/2017		08/27/2009	SALOMON SMITH BARNEY		853,211	813,066	1,988
31294L-W9-0	FED HOME LOAN MTG CORP GOLD # 03/01/2018		08/27/2009	SALOMON SMITH BARNEY		1,412,460	1,346,001	3,290
31294L-YP-2	FED HOME LOAN MTG CORP GOLD # 06/01/2018		08/27/2009	SALOMON SMITH BARNEY		102,571	97,745	239
3128GS-7E-1	FED HOME LOAN MTG CORP GOLD # 05/01/2017		08/27/2009	SALOMON SMITH BARNEY		38,570	36,755	90
3128GV-WZ-9	FED HOME LOAN MTG CORP GOLD # 09/01/2012		03/31/2009	BARCLAYS BANK		188,911	182,083	379
3128GY-HC-1	FED HOME LOAN MTG CORP GOLD # 01/01/2013		03/31/2009	BARCLAYS BANK		15,974	15,397	32
3128GY-3B-8	FED HOME LOAN MTG CORP GOLD # 07/01/2017		08/27/2009	SALOMON SMITH BARNEY		61,169	58,291	142
3128H6-TT-1	FED HOME LOAN MTG CORP GOLD # 08/01/2018		03/24/2009	DEUTSCHE BANK SECURITIES		24,688	23,850	50
3128M6-JM-1	FED HOME LOAN MTG CORP GOLD # 07/01/2038		02/26/2009	CHASE SECURITIES		2,423,472	2,385,087	3,644
3128M6-VZ-8	FED HOME LOAN MTG CORP GOLD # 10/01/2038		02/25/2009	BARCLAYS BANK		37,646,036	37,000,019	56,528
3128MJ-F9-6	FED HOME LOAN MTG CORP GOLD # 04/01/2037		03/09/2009	CHASE SECURITIES		16,811,516	16,491,804	25,196
31283K-4V-7	FED HOME LOAN MTG CORP GOLD # 04/01/2020		03/31/2009	BARCLAYS BANK		92,579	89,233	186
31336W-CQ-0	FED HOME LOAN MTG CORP GOLD # 12/01/2020		03/31/2009	Various		123,756	119,421	249
3128M1-BF-5	FED HOME LOAN MTG CORP GOLD # 03/01/2021		03/05/2009	BANK OF AMERICA		46,211	45,017	84
3128M1-EC-9	FED HOME LOAN MTG CORP GOLD # 05/01/2021		08/27/2009	SALOMON SMITH BARNEY		774,180	737,753	1,803
3128M1-GT-0	FED HOME LOAN MTG CORP GOLD # 06/01/2021		03/30/2009	BARCLAYS BANK		103,948	99,785	229
3128M1-LA-5	FED HOME LOAN MTG CORP GOLD # 06/01/2021		08/27/2009	SALOMON SMITH BARNEY		153,392	146,175	357
3128M1-LH-0	FED HOME LOAN MTG CORP GOLD # 07/01/2021		03/30/2009	BARCLAYS BANK		111,765	107,289	246
3128M1-L7-2	FED HOME LOAN MTG CORP GOLD # 06/01/2021		03/05/2009	BANK OF AMERICA		20,326	19,801	37
3128M1-N3-9	FED HOME LOAN MTG CORP GOLD # 08/01/2021		08/27/2009	Various		616,177	587,382	1,432
3128M1-PA-1	FED HOME LOAN MTG CORP GOLD # 08/01/2021		08/27/2009	Various		889,789	848,729	2,055
3128M1-PE-3	FED HOME LOAN MTG CORP GOLD # 09/01/2021		03/31/2009	BANK OF AMERICA		675,294	647,643	1,484
3128M1-RM-3	FED HOME LOAN MTG CORP GOLD # 09/01/2021		08/28/2009	CHASE SECURITIES		11,014,927	10,439,142	1,595
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD # 12/01/2021		08/27/2009	Various		2,762,740	2,634,727	6,394
3128M1-TK-5	FED HOME LOAN MTG CORP GOLD # 11/01/2021		03/30/2009	BARCLAYS BANK		93,718	89,965	206
3128MB-AW-7	FED HOME LOAN MTG CORP GOLD # 12/01/2021		09/01/2009	GOLDMAN, SACHS & CO.		30,316,663	28,890,209	64,200
3128MB-AZ-0	FED HOME LOAN MTG CORP GOLD # 01/01/2022		08/27/2009	SALOMON SMITH BARNEY		24,280	23,137	57
3128MB-BR-7	FED HOME LOAN MTG CORP GOLD # 01/01/2022		03/31/2009	Various		600,023	575,555	1,319
3128MB-CN-5	FED HOME LOAN MTG CORP GOLD # 03/01/2022		03/30/2009	BARCLAYS BANK		986,808	947,288	2,171
3128MB-CT-2	FED HOME LOAN MTG CORP GOLD # 02/01/2022		03/30/2009	BARCLAYS BANK		923,003	886,038	2,031
3128MB-DD-6	FED HOME LOAN MTG CORP GOLD # 03/01/2022		03/31/2009	Various		741,818	711,561	1,631
3128MB-DG-9	FED HOME LOAN MTG CORP GOLD # 04/01/2022		03/30/2009	BARCLAYS BANK		942,126	904,396	2,073
3128MB-DJ-3	FED HOME LOAN MTG CORP GOLD # 04/01/2022		08/27/2009	SALOMON SMITH BARNEY		1,033,413	984,789	2,407
3128MB-DN-4	FED HOME LOAN MTG CORP GOLD # 04/01/2022		03/31/2009	BANK OF AMERICA		447,711	429,378	984
3128MB-EP-8	FED HOME LOAN MTG CORP GOLD # 04/01/2022		08/27/2009	SALOMON SMITH BARNEY		66,482	63,354	155
3128MB-FZ-5	FED HOME LOAN MTG CORP GOLD # 05/01/2022		08/27/2009	SALOMON SMITH BARNEY		486,217	463,340	1,133
3128MB-F5-1	FED HOME LOAN MTG CORP GOLD # 06/01/2022		08/27/2009	SALOMON SMITH BARNEY		404,891	385,840	943
3128MB-F8-5	FED HOME LOAN MTG CORP GOLD # 06/01/2022		03/30/2009	BARCLAYS BANK		1,437,060	1,388,150	2,892
3128MB-GE-1	FED HOME LOAN MTG CORP GOLD # 05/01/2022		03/30/2009	BARCLAYS BANK		20,900	20,063	46
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD # 07/01/2022		03/31/2009	BARCLAYS BANK		830,788	801,992	1,671
3128MB-GT-8	FED HOME LOAN MTG CORP GOLD # 07/01/2022		08/27/2009	SALOMON SMITH BARNEY		61,768	58,862	144
3128MB-G3-5	FED HOME LOAN MTG CORP GOLD # 07/01/2022		03/31/2009	BANK OF AMERICA		337,729	323,900	742
3128MB-HC-4	FED HOME LOAN MTG CORP GOLD # 07/01/2022		03/30/2009	BARCLAYS BANK		961,478	928,754	1,935
3128MB-HN-0	FED HOME LOAN MTG CORP GOLD # 08/01/2022		03/30/2009	BARCLAYS BANK		45,935	44,096	101
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD # 08/01/2022		03/31/2009	Various		3,255,628	3,122,392	7,155
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD # 09/01/2022		08/27/2009	Various		1,842,142	1,768,256	4,055
3128MB-LQ-8	FED HOME LOAN MTG CORP GOLD # 11/01/2022		08/27/2009	SALOMON SMITH BARNEY		47,446	45,214	111
3128MB-LX-3	FED HOME LOAN MTG CORP GOLD # 07/01/2022		03/05/2009	BANK OF AMERICA		37,785	36,809	69
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD # 10/01/2022		08/27/2009	BANK OF AMERICA		3,242,968	3,119,996	6,933
3128MB-MP-9	FED HOME LOAN MTG CORP GOLD # 10/01/2022		03/05/2009	BANK OF AMERICA		903,746	880,395	1,651
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD # 11/01/2022		03/05/2009	BANK OF AMERICA		78,242	76,220	143
3128MB-NB-9	FED HOME LOAN MTG CORP GOLD # 12/01/2022		03/24/2009	DEUTSCHE BANK SECURITIES		742,063	716,888	1,494
3128MB-NM-5	FED HOME LOAN MTG CORP GOLD # 11/01/2022		03/24/2009	DEUTSCHE BANK SECURITIES		172,266	166,422	347
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD # 12/01/2022		08/27/2009	Various		1,921,705	1,842,483	4,235
3128MB-QJ-9	FED HOME LOAN MTG CORP GOLD # 01/01/2023		03/30/2009	BARCLAYS BANK		1,734,000	1,664,556	3,815
3128MB-QT-7	FED HOME LOAN MTG CORP GOLD # 01/01/2023		08/27/2009	Various		1,557,642	1,492,019	3,467
3128MB-Q6-7	FED HOME LOAN MTG CORP GOLD # 10/01/2022		03/30/2009	BARCLAYS BANK		917,053	880,327	2,017
3128MB-Q7-5	FED HOME LOAN MTG CORP GOLD # 12/01/2022		03/31/2009	Various		1,320,186	1,267,001	2,904

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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
3128MB-RG-4	FED HOME LOAN MTG CORP GOLD # 02/01/2023		08/27/2009	SALOMON SMITH BARNEY		28,994	27,630	68
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD # 02/01/2023		08/27/2009	BANK OF AMERICA		26,020,126	25,033,455	55,630
3128MB-SD-0	FED HOME LOAN MTG CORP GOLD # 02/01/2023		08/27/2009	BANK OF AMERICA		1,648,396	1,585,890	3,524
3128MB-SK-4	FED HOME LOAN MTG CORP GOLD # 02/01/2023		03/30/2009	BARCLAYS BANK		1,561,197	1,498,674	3,434
3128MB-SM-0	FED HOME LOAN MTG CORP GOLD # 10/01/2022		08/27/2009	SALOMON SMITH BARNEY		992,696	945,988	2,312
3128MB-SN-8	FED HOME LOAN MTG CORP GOLD # 08/01/2022		03/31/2009	BANK OF AMERICA		425,112	407,705	934
3128MB-S8-1	FED HOME LOAN MTG CORP GOLD # 02/01/2023		03/30/2009	BARCLAYS BANK		939,977	902,332	2,068
3128MB-UA-3	FED HOME LOAN MTG CORP GOLD # 04/01/2023		08/27/2009	SALOMON SMITH BARNEY		734,562	700,000	1,711
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD # 04/01/2023		03/31/2009	Various		2,127,946	2,053,329	4,278
3128MB-UX-3	FED HOME LOAN MTG CORP GOLD # 09/01/2021		08/27/2009	SALOMON SMITH BARNEY		372,934	355,387	869
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD # 04/01/2023		03/31/2009	Various		7,403,788	7,145,573	14,887
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD # 05/01/2023		03/05/2009	BANK OF AMERICA		1,026,524	1,000,000	1,875
3128MB-WE-3	FED HOME LOAN MTG CORP GOLD # 04/01/2023		03/31/2009	Various		449,487	431,223	988
3128MB-X7-7	FED HOME LOAN MTG CORP GOLD # 07/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		228,219	220,476	459
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD # 05/01/2023		03/31/2009	BARCLAYS BANK		3,561,927	3,433,183	7,152
3128MB-YV-3	FED HOME LOAN MTG CORP GOLD # 05/01/2023		03/05/2009	BANK OF AMERICA		5,645,932	5,500,052	10,313
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD # 06/01/2023		03/31/2009	Various		6,182,666	5,961,667	12,420
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD # 08/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		58,988	56,987	119
3128MB-ZJ-9	FED HOME LOAN MTG CORP GOLD # 08/01/2023		08/27/2009	Various		1,395,414	1,330,051	3,244
3128MB-ZV-2	FED HOME LOAN MTG CORP GOLD # 09/01/2023		08/27/2009	Various		1,029,137	981,418	2,384
3128MB-4H-7	FED HOME LOAN MTG CORP GOLD # 11/01/2023		08/27/2009	SALOMON SMITH BARNEY		569,448	542,655	1,326
3128MB-4Q-7	FED HOME LOAN MTG CORP GOLD # 10/01/2023		03/30/2009	BARCLAYS BANK		62,719	60,207	138
3128MB-4Y-0	FED HOME LOAN MTG CORP GOLD # 12/01/2023		08/27/2009	Various		1,468,148	1,405,387	3,303
3128MB-4Z-7	FED HOME LOAN MTG CORP GOLD # 12/01/2021		03/30/2009	BARCLAYS BANK		90,081	86,473	198
3128MB-5G-8	FED HOME LOAN MTG CORP GOLD # 05/01/2023		08/27/2009	SALOMON SMITH BARNEY		2,078,324	1,980,535	4,841
3128MB-5K-9	FED HOME LOAN MTG CORP GOLD # 10/01/2022		08/27/2009	SALOMON SMITH BARNEY		33,351	31,782	78
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD # 12/01/2023		03/30/2009	Various		7,779,413	7,514,865	15,656
3128MB-5P-8	FED HOME LOAN MTG CORP GOLD # 11/01/2023		03/31/2009	BARCLAYS BANK		781,445	753,200	1,569
3128MB-7H-4	FED HOME LOAN MTG CORP GOLD # 12/01/2023		03/30/2009	BARCLAYS BANK		773,786	742,798	1,702
3128MC-AH-8	FED HOME LOAN MTG CORP GOLD # 01/01/2024		08/27/2009	BANK OF AMERICA		806,746	776,155	1,725
3128MC-BL-8	FED HOME LOAN MTG CORP GOLD # 04/01/2023		03/31/2009	BARCLAYS BANK		136,102	131,182	273
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD # 02/01/2024		03/31/2009	BARCLAYS BANK		56,136	54,107	113
3128MC-CK-9	FED HOME LOAN MTG CORP GOLD # 02/01/2024		04/01/2009	SALOMON SMITH BARNEY		25,742,188	25,000,000	46,875
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD # 02/01/2024		03/31/2009	Various		3,370,504	3,250,355	6,772
3128MC-CY-9	FED HOME LOAN MTG CORP GOLD # 02/01/2024		03/31/2009	BARCLAYS BANK		340,287	327,987	683
3128MC-C3-7	FED HOME LOAN MTG CORP GOLD # 12/01/2023		08/27/2009	SALOMON SMITH BARNEY		325,108	309,811	757
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD # 02/01/2024		08/27/2009	Various		5,494,164	5,289,957	11,615
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD # 01/01/2024		08/27/2009	BANK OF AMERICA		6,169,825	5,935,868	13,191
3128MC-DF-9	FED HOME LOAN MTG CORP GOLD # 01/01/2024		03/31/2009	BARCLAYS BANK		1,552,332	1,496,223	3,117
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD # 12/01/2022		03/31/2009	Various		2,580,776	2,488,971	5,185
3128MC-DL-6	FED HOME LOAN MTG CORP GOLD # 01/01/2024		08/27/2009	SALOMON SMITH BARNEY		457,666	436,132	1,066
3128MC-DQ-5	FED HOME LOAN MTG CORP GOLD # 04/01/2024		03/31/2009	DEUTSCHE BANK SECURITIES		56,437,842	55,005,472	103,135
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD # 10/01/2017		08/27/2009	SALOMON SMITH BARNEY		1,536,747	1,464,441	3,580
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD # 04/01/2024		08/27/2009	BANK OF AMERICA		7,864,650	7,566,427	16,814
3128MC-GE-9	FED HOME LOAN MTG CORP GOLD # 12/01/2023		08/27/2009	SALOMON SMITH BARNEY		224,649	214,079	523
3128MC-GU-3	FED HOME LOAN MTG CORP GOLD # 01/01/2024		08/28/2009	SALOMON SMITH BARNEY		44,377,234	42,491,666	5,902
3128MC-GW-9	FED HOME LOAN MTG CORP GOLD # 12/01/2023		08/27/2009	SALOMON SMITH BARNEY		967,132	921,627	2,253
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD # 08/01/2019		03/31/2009	BARCLAYS BANK		79,193	76,330	159
3128MM-BT-9	FED HOME LOAN MTG CORP GOLD # 04/01/2020		08/27/2009	SALOMON SMITH BARNEY		40,446	38,543	94
3128MM-DA-8	FED HOME LOAN MTG CORP GOLD # 01/01/2021		03/30/2009	BARCLAYS BANK		92,502	88,797	203
3128MM-DK-6	FED HOME LOAN MTG CORP GOLD # 03/01/2021		03/30/2009	BARCLAYS BANK		325,496	314,418	655
3128MM-DL-4	FED HOME LOAN MTG CORP GOLD # 03/01/2021		03/30/2009	BARCLAYS BANK		62,218	59,727	137
3128MM-DQ-3	FED HOME LOAN MTG CORP GOLD # 04/01/2021		03/30/2009	BARCLAYS BANK		1,870,333	1,795,430	4,115
3128MM-DU-4	FED HOME LOAN MTG CORP GOLD # 05/01/2021		08/27/2009	SALOMON SMITH BARNEY		207,895	198,114	484
3128MM-EH-2	FED HOME LOAN MTG CORP GOLD # 08/01/2021		08/27/2009	SALOMON SMITH BARNEY		128,401	122,360	299
3128MM-ER-0	FED HOME LOAN MTG CORP GOLD # 10/01/2021		03/30/2009	BARCLAYS BANK		956,463	918,159	2,104
3128MM-E6-6	FED HOME LOAN MTG CORP GOLD # 12/01/2021		03/30/2009	BARCLAYS BANK		330,258	319,017	665
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD # 12/01/2021		03/31/2009	Various		2,434,407	2,335,526	5,352
3128MM-FD-0	FED HOME LOAN MTG CORP GOLD # 01/01/2022		08/27/2009	SALOMON SMITH BARNEY		367,194	349,917	855
3128MM-FM-0	FED HOME LOAN MTG CORP GOLD # 03/01/2022		03/31/2009	BARCLAYS BANK		76,603	73,835	154
3128MM-FS-7	FED HOME LOAN MTG CORP GOLD # 04/01/2022		03/31/2009	BARCLAYS BANK		33,389	32,182	67
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD # 06/01/2022		03/30/2009	BARCLAYS BANK		730,467	705,606	1,470
3128MM-GD-9	FED HOME LOAN MTG CORP GOLD # 07/01/2022		08/27/2009	SALOMON SMITH BARNEY		376,205	358,504	876
3128MM-GH-0	FED HOME LOAN MTG CORP GOLD # 08/01/2022		08/27/2009	Various		165,334	158,191	373
3128MM-GN-7	FED HOME LOAN MTG CORP GOLD # 09/01/2022		08/27/2009	SALOMON SMITH BARNEY		145,499	138,653	339
3128MM-GU-1	FED HOME LOAN MTG CORP GOLD # 10/01/2022		03/31/2009	BANK OF AMERICA		520,062	498,767	1,143

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
3128MM-G5-6	FED HOME LOAN MTG CORP GOLD # 11/01/2022		03/30/2009	BARCLAYS BANK		69,881	67,082	154
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD # 01/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		190,699	184,229	384
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD # 02/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		943,112	911,117	1,898
3128MM-HL-0	FED HOME LOAN MTG CORP GOLD # 02/01/2023		08/27/2009	SALOMON SMITH BARNEY		524,687	500,000	1,222
3128MM-H6-3	FED HOME LOAN MTG CORP GOLD # 05/01/2023		08/27/2009	SALOMON SMITH BARNEY		889,627	847,768	2,072
3128MM-JB-0	FED HOME LOAN MTG CORP GOLD # 06/01/2023		03/05/2009	BANK OF AMERICA		1,042,459	1,015,524	1,904
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD # 06/01/2023		03/31/2009	BARCLAYS BANK		278,689	268,616	560
3128MM-JD-6	FED HOME LOAN MTG CORP GOLD # 06/01/2023		08/27/2009	SALOMON SMITH BARNEY		32,784	31,242	76
3128MM-JK-0	FED HOME LOAN MTG CORP GOLD # 07/01/2023		08/27/2009	Various		1,225,417	1,170,856	2,788
3128MM-JP-9	FED HOME LOAN MTG CORP GOLD # 08/01/2023		03/30/2009	BARCLAYS BANK		902,418	866,278	1,985
3128MM-JT-1	FED HOME LOAN MTG CORP GOLD # 09/01/2023		08/27/2009	SALOMON SMITH BARNEY		704,391	671,248	1,641
3128MM-JY-0	FED HOME LOAN MTG CORP GOLD # 10/01/2023		08/27/2009	SALOMON SMITH BARNEY		41,990	40,014	98
3128MM-J8-7	FED HOME LOAN MTG CORP GOLD # 12/01/2023		03/31/2009	BARCLAYS BANK		99,086	95,505	199
3128MM-J9-5	FED HOME LOAN MTG CORP GOLD # 12/01/2023		03/31/2009	BANK OF AMERICA		355,045	340,507	780
3128MM-KG-7	FED HOME LOAN MTG CORP GOLD # 01/01/2024		03/30/2009	BARCLAYS BANK		909,311	872,895	2,000
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD # 04/01/2024		03/05/2009	BANK OF AMERICA		10,017,231	9,758,405	18,297
3128MM-KV-4	FED HOME LOAN MTG CORP GOLD # 04/01/2024		03/31/2009	BARCLAYS BANK		13,480,703	13,000,000	27,083
3128PB-ZD-9	FED HOME LOAN MTG CORP GOLD # 12/01/2020		08/27/2009	SALOMON SMITH BARNEY		185,512	176,784	432
3128PC-FY-3	FED HOME LOAN MTG CORP GOLD # 01/01/2021		08/27/2009	SALOMON SMITH BARNEY		723,386	689,349	1,685
3128PC-UK-6	FED HOME LOAN MTG CORP GOLD # 03/01/2021		03/30/2009	BARCLAYS BANK		33,605	32,461	68
3128PC-XD-9	FED HOME LOAN MTG CORP GOLD # 04/01/2021		03/30/2009	BARCLAYS BANK		34,432	33,260	69
3128PC-Y5-5	FED HOME LOAN MTG CORP GOLD # 04/01/2021		08/27/2009	SALOMON SMITH BARNEY		184,267	175,597	429
3128PE-BN-7	FED HOME LOAN MTG CORP GOLD # 07/01/2019		08/27/2009	SALOMON SMITH BARNEY		987,577	941,110	2,300
3128PE-SW-9	FED HOME LOAN MTG CORP GOLD # 08/01/2021		03/24/2009	DEUTSCHE BANK SECURITIES		36,300	35,068	73
3128PE-TW-8	FED HOME LOAN MTG CORP GOLD # 08/01/2021		03/30/2009	BARCLAYS BANK		103,939	99,777	229
3128PE-XQ-6	FED HOME LOAN MTG CORP GOLD # 09/01/2021		03/30/2009	BARCLAYS BANK		1,104,696	1,060,455	2,430
3128PE-XR-4	FED HOME LOAN MTG CORP GOLD # 09/01/2021		08/27/2009	SALOMON SMITH BARNEY		677,745	645,856	1,579
3128PE-YK-8	FED HOME LOAN MTG CORP GOLD # 09/01/2021		08/27/2009	SALOMON SMITH BARNEY		19,540	18,620	46
3128PE-2X-5	FED HOME LOAN MTG CORP GOLD # 10/01/2021		08/27/2009	SALOMON SMITH BARNEY		594,672	566,691	1,385
3128PE-7C-6	FED HOME LOAN MTG CORP GOLD # 10/01/2021		08/27/2009	Various		251,126	240,588	557
3128PF-H2-4	FED HOME LOAN MTG CORP GOLD # 11/01/2021		03/30/2009	BARCLAYS BANK		360,831	348,550	726
3128PF-KF-1	FED HOME LOAN MTG CORP GOLD # 11/01/2021		03/31/2009	BARCLAYS BANK		101,428	97,762	204
3128PF-LU-7	FED HOME LOAN MTG CORP GOLD # 12/01/2021		08/27/2009	SALOMON SMITH BARNEY		129,296	123,212	301
3128PF-N2-7	FED HOME LOAN MTG CORP GOLD # 12/01/2021		03/31/2009	BARCLAYS BANK		21,518	20,740	43
3128PF-PG-4	FED HOME LOAN MTG CORP GOLD # 01/01/2022		03/30/2009	BARCLAYS BANK		208,343	200,000	458
3128PF-R4-9	FED HOME LOAN MTG CORP GOLD # 01/01/2022		08/27/2009	SALOMON SMITH BARNEY		423,324	403,406	986
3128PF-SJ-5	FED HOME LOAN MTG CORP GOLD # 01/01/2022		08/27/2009	SALOMON SMITH BARNEY		500,789	477,226	1,167
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD # 01/01/2022		08/27/2009	SALOMON SMITH BARNEY		2,010,777	1,916,166	4,684
3128PF-YD-1	FED HOME LOAN MTG CORP GOLD # 02/01/2022		03/30/2009	BARCLAYS BANK		107,926	103,604	237
3128PF-5U-5	FED HOME LOAN MTG CORP GOLD # 03/01/2022		03/31/2009	BARCLAYS BANK		30,823	29,709	62
3128PG-F9-9	FED HOME LOAN MTG CORP GOLD # 04/01/2022		03/30/2009	BARCLAYS BANK		43,233	41,501	95
3128PG-MQ-3	FED HOME LOAN MTG CORP GOLD # 05/01/2022		03/30/2009	BARCLAYS BANK		59,034	56,670	130
3128PG-UE-1	FED HOME LOAN MTG CORP GOLD # 06/01/2022		03/31/2009	BARCLAYS BANK		727,613	701,314	1,461
3128PG-VQ-3	FED HOME LOAN MTG CORP GOLD # 06/01/2022		03/31/2009	BANK OF AMERICA		200,790	192,569	441
3128PG-W5-8	FED HOME LOAN MTG CORP GOLD # 07/01/2022		08/27/2009	Various		175,597	168,196	393
3128PG-2W-2	FED HOME LOAN MTG CORP GOLD # 08/01/2022		03/31/2009	BARCLAYS BANK		75,499	72,770	152
3128PH-AJ-0	FED HOME LOAN MTG CORP GOLD # 08/01/2022		03/31/2009	Various		2,613,481	2,520,576	5,251
3128PH-AK-7	FED HOME LOAN MTG CORP GOLD # 08/01/2022		08/27/2009	Various		865,542	829,001	1,927
3128PH-CE-9	FED HOME LOAN MTG CORP GOLD # 07/01/2022		03/30/2009	BARCLAYS BANK		116,228	111,574	256
3128PH-E9-8	FED HOME LOAN MTG CORP GOLD # 09/01/2022		03/30/2009	BARCLAYS BANK		97,510	93,605	215
3128PH-GX-3	FED HOME LOAN MTG CORP GOLD # 09/01/2022		03/31/2009	BANK OF AMERICA		452,792	434,252	995
3128PH-J4-4	FED HOME LOAN MTG CORP GOLD # 10/01/2022		03/30/2009	BARCLAYS BANK		1,831,676	1,758,321	4,029
3128PH-NE-7	FED HOME LOAN MTG CORP GOLD # 10/01/2022		03/30/2009	BARCLAYS BANK		75,600	72,572	166
3128PH-3E-9	FED HOME LOAN MTG CORP GOLD # 10/01/2021		03/30/2009	BARCLAYS BANK		99,563	95,576	219
3128PJ-BX-4	FED HOME LOAN MTG CORP GOLD # 11/01/2022		03/30/2009	BARCLAYS BANK		55,807	53,572	123
3128PJ-CD-7	FED HOME LOAN MTG CORP GOLD # 11/01/2022		03/30/2009	BARCLAYS BANK		37,594	36,088	83
3128PJ-F5-1	FED HOME LOAN MTG CORP GOLD # 12/01/2022		03/30/2009	BARCLAYS BANK		45,691	43,861	101
3128PJ-F9-3	FED HOME LOAN MTG CORP GOLD # 12/01/2022		03/30/2009	BARCLAYS BANK		67,797	65,082	149
3128PJ-JH-1	FED HOME LOAN MTG CORP GOLD # 12/01/2022		03/31/2009	BARCLAYS BANK		18,018	17,367	36
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD # 12/01/2022		08/27/2009	SALOMON SMITH BARNEY		1,859,324	1,771,839	4,331
3128PJ-ML-8	FED HOME LOAN MTG CORP GOLD # 12/01/2022		03/30/2009	BARCLAYS BANK		21,031	20,189	46
3128PJ-M3-8	FED HOME LOAN MTG CORP GOLD # 01/01/2023		08/27/2009	Various		52,558	50,292	119
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD # 02/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		618,164	597,192	1,244
3128PJ-S6-5	FED HOME LOAN MTG CORP GOLD # 01/01/2023		03/31/2009	BARCLAYS BANK		791,168	762,571	1,589
3128PJ-TF-4	FED HOME LOAN MTG CORP GOLD # 01/01/2023		08/27/2009	SALOMON SMITH BARNEY		859,023	818,604	2,001
3128PJ-TZ-0	FED HOME LOAN MTG CORP GOLD # 01/01/2023		08/27/2009	SALOMON SMITH BARNEY		509,118	485,163	1,186

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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
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD # 02/01/2018		03/30/2009	Various		917,553	886,384	1,847
3128PJ-XF-9	FED HOME LOAN MTG CORP GOLD # 02/01/2023		03/30/2009	BARCLAYS BANK		822,385	794,395	1,655
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD # 04/01/2023		08/27/2009	BANK OF AMERICA		46,649	44,880	100
3128PK-QX-5	FED HOME LOAN MTG CORP GOLD # 04/01/2023		03/31/2009	Various		853,500	824,404	1,718
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD # 04/01/2023		08/27/2009	BANK OF AMERICA		1,122,258	1,079,702	2,399
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD # 05/01/2023		03/05/2009	BANK OF AMERICA		1,464,011	1,426,184	2,674
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD # 05/01/2023		03/31/2009	Various		11,362,400	10,975,607	22,866
3128PK-YX-6	FED HOME LOAN MTG CORP GOLD # 05/01/2023		03/31/2009	BARCLAYS BANK		1,037,501	1,000,001	2,083
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD # 06/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		101,677	98,227	205
3128PL-B5-0	FED HOME LOAN MTG CORP GOLD # 12/01/2022		03/24/2009	DEUTSCHE BANK SECURITIES		1,035,118	1,000,001	2,083
3128PL-DF-6	FED HOME LOAN MTG CORP GOLD # 07/01/2023		03/31/2009	BARCLAYS BANK		101,457	97,789	204
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD # 12/01/2022		08/27/2009	SALOMON SMITH BARNEY		6,617,167	6,305,817	15,414
3128PL-J7-8	FED HOME LOAN MTG CORP GOLD # 07/01/2023		08/27/2009	SALOMON SMITH BARNEY		341,660	325,584	796
3128PL-NZ-1	FED HOME LOAN MTG CORP GOLD # 08/01/2023		03/30/2009	BARCLAYS BANK		60,167	57,757	132
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD # 08/01/2023		08/27/2009	SALOMON SMITH BARNEY		5,433,501	5,177,845	12,657
3128PL-P2-2	FED HOME LOAN MTG CORP GOLD # 09/01/2023		08/27/2009	SALOMON SMITH BARNEY		557,867	531,619	1,300
3128PL-QR-6	FED HOME LOAN MTG CORP GOLD # 09/01/2023		08/27/2009	Various		1,104,015	1,058,960	2,444
3128PL-Q7-0	FED HOME LOAN MTG CORP GOLD # 08/01/2023		08/27/2009	SALOMON SMITH BARNEY		36,325	34,615	85
3128PL-Q8-8	FED HOME LOAN MTG CORP GOLD # 08/01/2023		08/27/2009	SALOMON SMITH BARNEY		217,337	207,111	506
3128PL-TP-7	FED HOME LOAN MTG CORP GOLD # 09/01/2023		03/30/2009	BARCLAYS BANK		952,655	914,503	2,096
3128PL-UJ-9	FED HOME LOAN MTG CORP GOLD # 09/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		82,911	80,098	167
3128PL-WH-1	FED HOME LOAN MTG CORP GOLD # 10/01/2023		08/27/2009	Various		141,487	135,338	320
3128PL-X8-0	FED HOME LOAN MTG CORP GOLD # 10/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		878,433	848,631	1,768
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD # 10/01/2023		03/31/2009	Various		11,439,376	11,050,248	23,021
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD # 11/01/2023		03/31/2009	Various		5,700,473	5,504,330	11,467
3128PL-7L-0	FED HOME LOAN MTG CORP GOLD # 12/01/2023		08/27/2009	SALOMON SMITH BARNEY		188,452	179,585	439
3128PM-A3-4	FED HOME LOAN MTG CORP GOLD # 12/01/2023		03/31/2009	BANK OF AMERICA		820,121	786,540	1,802
3128PM-FE-5	FED HOME LOAN MTG CORP GOLD # 12/01/2023		03/31/2009	BARCLAYS BANK		73,596	70,936	148
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD # 01/01/2019		08/27/2009	SALOMON SMITH BARNEY		121,282	115,575	283
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD # 01/01/2024		03/24/2009	DEUTSCHE BANK SECURITIES		1,168,300	1,128,665	2,351
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD # 01/01/2019		03/30/2009	BARCLAYS BANK		894,033	863,605	1,799
3128PM-J3-5	FED HOME LOAN MTG CORP GOLD # 11/01/2023		03/31/2009	BANK OF AMERICA		276,922	265,583	609
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD # 02/01/2019		08/27/2009	SALOMON SMITH BARNEY		640,264	610,138	1,491
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD # 02/01/2024		03/24/2009	DEUTSCHE BANK SECURITIES		26,568	25,666	53
3128PM-L9-9	FED HOME LOAN MTG CORP GOLD # 03/01/2024		03/31/2009	Various		1,129,397	1,088,923	2,269
3128PM-MD-9	FED HOME LOAN MTG CORP GOLD # 02/01/2024		03/31/2009	BARCLAYS BANK		907,767	874,956	1,823
3128PM-MU-1	FED HOME LOAN MTG CORP GOLD # 03/01/2024		03/31/2009	BARCLAYS BANK		327,920	316,067	658
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD # 03/01/2019		08/27/2009	SALOMON SMITH BARNEY		1,049,375	1,000,000	2,444
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD # 04/01/2024		03/05/2009	BANK OF AMERICA		351,167	342,093	641
3128PM-Q9-4	FED HOME LOAN MTG CORP GOLD # 03/01/2024		03/31/2009	BARCLAYS BANK		306,181	295,114	615
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD # 04/01/2024		03/05/2009	BANK OF AMERICA		923,360	899,503	1,687
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD # 04/01/2024		03/05/2009	BANK OF AMERICA		2,053,047	2,000,000	3,750
3128PM-XH-8	FED HOME LOAN MTG CORP GOLD # 05/01/2024		03/24/2009	DEUTSCHE BANK SECURITIES		245,128	236,812	493
3128PN-BS-6	FED HOME LOAN MTG CORP GOLD # 07/01/2023		08/27/2009	BANK OF AMERICA		603,304	580,427	1,290
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD # 07/01/2024		08/27/2009	SALOMON SMITH BARNEY		1,946,297	1,854,720	4,534
31282C-BC-0	FED HOME LOAN MTG CORP GOLD # 04/01/2022		09/29/2009	GOLDMAN, SACHS & CO.		5,840,667	5,619,403	20,370
31371M-4C-8	FED NATL MTG ASSOC #256519 12/01/2021		03/30/2009	BANK OF AMERICA		857,166	823,024	1,886
31371N-J8-9	FED NATL MTG ASSOC #256887 09/01/2022		03/31/2009	SALOMON SMITH BARNEY		55,601	53,346	122
31371N-M2-8	FED NATL MTG ASSOC #256977 11/01/2022		03/31/2009	SALOMON SMITH BARNEY		141,073	136,990	257
31371N-NZ-4	FED NATL MTG ASSOC #257008 12/01/2022		03/30/2009	BANK OF AMERICA		408,948	392,659	900
31371N-SH-9	FED NATL MTG ASSOC #257120 02/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		961,604	937,757	1,758
31371N-U9-4	FED NATL MTG ASSOC #257208 05/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		914,842	892,155	1,673
31371N-VM-4	FED NATL MTG ASSOC #257220 05/01/2023		03/24/2009	BARCLAYS BANK		34,007	32,877	68
31371N-V3-6	FED NATL MTG ASSOC #257234 06/01/2023		03/30/2009	BARCLAYS BANK		91,528	88,399	184
31371N-Z2-4	FED NATL MTG ASSOC #257361 08/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		174,657	170,326	319
31371N-3T-0	FED NATL MTG ASSOC #257410 10/01/2023		03/31/2009	BARCLAYS BANK		2,071,524	2,000,001	4,167
31371P-BP-4	FED NATL MTG ASSOC #257546 11/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		632,971	617,274	1,157
31375T-E8-7	FED NATL MTG ASSOC #344059 04/01/2011		03/30/2009	BANK OF AMERICA		7,343	7,051	16
31403D-4H-9	FED NATL MTG ASSOC #746124 05/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		390,802	381,110	715
31403G-5B-4	FED NATL MTG ASSOC #748842 06/01/2022		03/30/2009	BANK OF AMERICA		355,568	341,405	782
31406J-T4-5	FED NATL MTG ASSOC #811571 06/01/2021		03/30/2009	BANK OF AMERICA		388,505	373,030	855
31407H-YR-1	FED NATL MTG ASSOC #831520 05/01/2021		03/31/2009	SALOMON SMITH BARNEY		20,224	19,404	44
31407Y-EM-7	FED NATL MTG ASSOC #844440 12/01/2020		03/31/2009	SALOMON SMITH BARNEY		18,844	18,080	41
31408G-WX-1	FED NATL MTG ASSOC #851262 05/01/2021		04/02/2009	BARCLAYS BANK		483,347	465,911	971
31409C-HV-0	FED NATL MTG ASSOC #867044 02/01/2021		03/31/2009	SALOMON SMITH BARNEY		32,074	30,773	71
31409E-FU-0	FED NATL MTG ASSOC #868779 04/01/2021		03/31/2009	SALOMON SMITH BARNEY		446,161	428,068	981

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
31409Y-SX-6	FED NATL MTG ASSOC #882634 05/01/2021		03/31/2009	SALOMON SMITH BARNEY		17,771	17,051	39
31410C-V6-6	FED NATL MTG ASSOC #885437 06/01/2021		03/24/2009	BARCLAYS BANK		413,750	400,000	833
31410C-V9-0	FED NATL MTG ASSOC #885440 05/01/2021		03/30/2009	BANK OF AMERICA		351,965	337,946	774
31410D-YN-4	FED NATL MTG ASSOC #886417 08/01/2021		03/31/2009	SALOMON SMITH BARNEY		18,171	17,434	40
31410D-2U-3	FED NATL MTG ASSOC #886487 08/01/2021		03/24/2009	DEUTSCHE BANK SECURITIES		18,807	18,341	34
31410G-BC-6	FED NATL MTG ASSOC #888435 06/01/2022		03/31/2009	SALOMON SMITH BARNEY		104,226	99,999	229
31410G-N8-2	FED NATL MTG ASSOC #888815 11/01/2022		03/24/2009	DEUTSCHE BANK SECURITIES		1,127,464	1,099,504	2,062
31410G-RU-9	FED NATL MTG ASSOC #888899 11/01/2022		09/01/2009	GOLDMAN, SACHS & CO.		9,313,218	8,959,055	17,918
31410G-SS-3	FED NATL MTG ASSOC #888929 12/01/2022		04/02/2009	BARCLAYS BANK		1,037,422	1,000,000	2,083
31410K-DV-3	FED NATL MTG ASSOC #889416 04/01/2023		03/31/2009	SALOMON SMITH BARNEY		140,730	136,657	256
31410K-D9-2	FED NATL MTG ASSOC #889428 05/01/2023		08/28/2009	Various		13,617,691	13,031,943	28,897
31410K-4Y-7	FED NATL MTG ASSOC #890139 08/01/2021		09/02/2009	CANTOR FITZGERALD		34,534,666	33,113,129	28,974
31410M-ZG-8	FED NATL MTG ASSOC #891843 05/01/2021		03/30/2009	BANK OF AMERICA		415,766	399,205	915
31410T-L2-9	FED NATL MTG ASSOC #896845 02/01/2022		04/02/2009	BARCLAYS BANK		16,750	16,146	34
31410U-GX-4	FED NATL MTG ASSOC #897614 03/01/2022		03/30/2009	BANK OF AMERICA		406,827	390,622	895
31410V-ZJ-2	FED NATL MTG ASSOC #899045 02/01/2022		03/31/2009	SALOMON SMITH BARNEY		44,830	43,012	99
31410W-EC-8	FED NATL MTG ASSOC #899331 05/01/2022		03/31/2009	SALOMON SMITH BARNEY		193,850	188,239	353
31410W-GH-5	FED NATL MTG ASSOC #899400 04/01/2022		03/24/2009	DEUTSCHE BANK SECURITIES		143,499	139,940	262
31410W-JU-3	FED NATL MTG ASSOC #899475 06/01/2022		04/02/2009	BARCLAYS BANK		141,927	136,807	285
31410X-2E-5	FED NATL MTG ASSOC #900873 12/01/2021		03/24/2009	DEUTSCHE BANK SECURITIES		603,075	588,119	1,103
31411C-YZ-8	FED NATL MTG ASSOC #904428 02/01/2022		03/24/2009	DEUTSCHE BANK SECURITIES		723,827	705,877	1,324
31411D-B7-3	FED NATL MTG ASSOC #904662 11/01/2021		03/30/2009	BANK OF AMERICA		539,436	517,950	1,187
31411E-S5-7	FED NATL MTG ASSOC #906040 01/01/2022		04/02/2009	BARCLAYS BANK		848,575	817,965	1,704
31411E-ZB-6	FED NATL MTG ASSOC #906238 01/01/2037		02/25/2009	BARCLAYS BANK		6,219,997	6,112,315	9,338
31411E-4Z-7	FED NATL MTG ASSOC #906340 01/01/2022		09/15/2009	BANK OF AMERICA		675,289	654,454	1,309
31411F-WV-2	FED NATL MTG ASSOC #907060 08/01/2022		03/24/2009	DEUTSCHE BANK SECURITIES		704,285	686,820	1,288
31411F-WX-8	FED NATL MTG ASSOC #907062 08/01/2022		03/31/2009	SALOMON SMITH BARNEY		2,171,018	2,082,979	4,774
31411H-6J-4	FED NATL MTG ASSOC #909073 07/01/2022		03/24/2009	DEUTSCHE BANK SECURITIES		92,925	90,621	170
31411J-UY-0	FED NATL MTG ASSOC #909699 02/01/2022		03/24/2009	DEUTSCHE BANK SECURITIES		932,504	909,379	1,705
31411J-XF-8	FED NATL MTG ASSOC #909778 02/01/2022		03/24/2009	BARCLAYS BANK		923,671	892,975	1,860
31411K-QR-7	FED NATL MTG ASSOC #910464 01/01/2022		04/02/2009	BARCLAYS BANK		136,976	132,035	275
31411N-EK-9	FED NATL MTG ASSOC #911938 06/01/2022		03/30/2009	BANK OF AMERICA		30,526	29,310	67
31411N-XA-0	FED NATL MTG ASSOC #912473 02/01/2022		03/24/2009	DEUTSCHE BANK SECURITIES		27,210	26,535	50
31411N-XL-6	FED NATL MTG ASSOC #912483 03/01/2022		03/31/2009	SALOMON SMITH BARNEY		123,754	118,735	272
31411R-ES-3	FED NATL MTG ASSOC #912845 04/01/2022		04/02/2009	BARCLAYS BANK		953,751	919,348	1,915
31411S-YV-2	FED NATL MTG ASSOC #914324 03/01/2022		03/31/2009	BARCLAYS BANK		15,326	14,777	31
31411S-5Z-5	FED NATL MTG ASSOC #914464 03/01/2022		03/24/2009	BARCLAYS BANK		742,442	717,769	1,495
31411U-CX-7	FED NATL MTG ASSOC #914586 03/01/2022		04/02/2009	BARCLAYS BANK		29,485	28,421	59
31411Y-L4-3	FED NATL MTG ASSOC #918447 05/01/2022		03/31/2009	SALOMON SMITH BARNEY		29,153	27,971	64
31411Y-3G-6	FED NATL MTG ASSOC #918899 04/01/2022		04/02/2009	BARCLAYS BANK		758,520	731,158	1,523
31411Y-3H-4	FED NATL MTG ASSOC #918900 04/01/2022		03/30/2009	BARCLAYS BANK		363,040	350,631	730
31412D-VV-7	FED NATL MTG ASSOC #922328 02/01/2022		03/30/2009	BANK OF AMERICA		8,444,781	8,108,408	18,582
31412E-RM-0	FED NATL MTG ASSOC #923092 03/01/2022		08/28/2009	CHASE SECURITIES		8,535,729	8,166,940	1,134
31412E-ZZ-2	FED NATL MTG ASSOC #923360 05/01/2022		03/24/2009	BARCLAYS BANK		670,852	648,558	1,351
31412F-KP-7	FED NATL MTG ASSOC #923802 04/01/2022		04/02/2009	BARCLAYS BANK		23,955	23,091	48
31412F-V2-6	FED NATL MTG ASSOC #924133 06/01/2022		03/24/2009	BARCLAYS BANK		376,078	363,580	757
31412G-WM-9	FED NATL MTG ASSOC #925052 07/01/2022		03/24/2009	DEUTSCHE BANK SECURITIES		27,039	26,369	49
31412L-FE-5	FED NATL MTG ASSOC #928165 02/01/2022		03/31/2009	SALOMON SMITH BARNEY		20,494	19,663	45
31412L-HR-4	FED NATL MTG ASSOC #928240 04/01/2022		03/31/2009	SALOMON SMITH BARNEY		28,356	27,206	62
31412L-LU-2	FED NATL MTG ASSOC #928339 04/01/2022		03/31/2009	SALOMON SMITH BARNEY		25,092	24,075	55
31412L-QC-7	FED NATL MTG ASSOC #928451 07/01/2022		03/31/2009	BARCLAYS BANK		808,077	779,133	1,623
31412L-VW-7	FED NATL MTG ASSOC #928629 08/01/2022		03/31/2009	SALOMON SMITH BARNEY		42,775	41,041	94
31412L-2D-1	FED NATL MTG ASSOC #928772 10/01/2022		03/30/2009	BANK OF AMERICA		842,448	808,892	1,854
31412L-5H-9	FED NATL MTG ASSOC #928848 10/01/2022		03/30/2009	BANK OF AMERICA		392,701	377,059	864
31412M-NB-0	FED NATL MTG ASSOC #929286 04/01/2023		03/24/2009	BARCLAYS BANK		704,867	681,443	1,420
31412M-RT-7	FED NATL MTG ASSOC #929398 05/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		822,876	802,469	1,505
31412M-XM-5	FED NATL MTG ASSOC #929584 06/01/2023		04/02/2009	BARCLAYS BANK		159,875	154,108	321
31412M-2Y-3	FED NATL MTG ASSOC #929691 07/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		110,588	107,845	202
31412N-EC-6	FED NATL MTG ASSOC #929931 09/01/2023		03/30/2009	BARCLAYS BANK		10,353,900	9,999,994	20,833
31412N-FR-2	FED NATL MTG ASSOC #929976 09/01/2023		03/31/2009	SALOMON SMITH BARNEY		25,405	24,375	56
31412N-LJ-3	FED NATL MTG ASSOC #930129 11/01/2023		03/30/2009	BANK OF AMERICA		1,003,616	963,640	2,208
31412N-RU-2	FED NATL MTG ASSOC #930299 12/01/2023		03/31/2009	BARCLAYS BANK		8,872,132	8,555,293	17,824
31412N-RW-8	FED NATL MTG ASSOC #930301 12/01/2023		03/31/2009	SALOMON SMITH BARNEY		26,881	25,791	59
31412N-W8-5	FED NATL MTG ASSOC #930471 01/01/2024		03/24/2009	BARCLAYS BANK		53,283	51,512	107
31412N-YY-6	FED NATL MTG ASSOC #930527 02/01/2024		03/24/2009	DEUTSCHE BANK SECURITIES		1,588,049	1,548,667	2,904
31412N-Y2-6	FED NATL MTG ASSOC #930529 02/01/2024		03/31/2009	BARCLAYS BANK		25,604,814	24,689,549	51,436

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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
31412Q-CS-6	FED NATL MTG ASSOC #931681 04/01/2023		09/01/2009	GOLDMAN, SACHS & CO.		14,649,114	14,205,201	28,410
31412S-6T-7	FED NATL MTG ASSOC #933882 04/01/2023		09/24/2009	MORGAN STANLEY DEAN WITTER		8,490,442	8,177,400	28,621
31412S-6W-0	FED NATL MTG ASSOC #933885 04/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		202,554	197,531	370
31412S-7A-7	FED NATL MTG ASSOC #933889 04/01/2023		03/24/2009	BARCLAYS BANK		315,612	305,123	636
31412S-7F-6	FED NATL MTG ASSOC #933894 04/01/2023		03/31/2009	Various		2,910,574	2,831,229	5,309
31412T-BU-6	FED NATL MTG ASSOC #933951 06/01/2023		03/31/2009	SALOMON SMITH BARNEY		64,938	63,058	118
31412T-C4-3	FED NATL MTG ASSOC #933991 08/01/2023		03/30/2009	BANK OF AMERICA		417,949	401,301	920
31412T-JD-6	FED NATL MTG ASSOC #934160 11/01/2023		03/31/2009	SALOMON SMITH BARNEY		102,464	99,499	187
31412T-J3-8	FED NATL MTG ASSOC #934182 12/01/2023		03/31/2009	SALOMON SMITH BARNEY		592,896	568,853	1,304
31412T-TV-5	FED NATL MTG ASSOC #934464 09/01/2023		03/31/2009	SALOMON SMITH BARNEY		100,047	97,152	182
31412T-UA-9	FED NATL MTG ASSOC #934477 09/01/2023		03/24/2009	BARCLAYS BANK		525,854	508,378	1,059
31412T-UY-7	FED NATL MTG ASSOC #934499 10/01/2023		03/31/2009	SALOMON SMITH BARNEY		957,650	929,933	1,744
31412T-6D-0	FED NATL MTG ASSOC #934768 01/01/2024		03/24/2009	DEUTSCHE BANK SECURITIES		32,627	31,817	60
31412T-6E-8	FED NATL MTG ASSOC #934769 01/01/2024		03/30/2009	BARCLAYS BANK		2,499,774	2,416,545	5,034
31412U-ED-8	FED NATL MTG ASSOC #934932 09/01/2024		09/15/2009	BANK OF AMERICA		3,095,509	3,000,001	6,000
31412U-L5-7	FED NATL MTG ASSOC #935148 04/01/2024		09/23/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		10,407,109	10,039,265	33,883
31412U-L6-5	FED NATL MTG ASSOC #935149 04/01/2024		09/23/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		5,030,436	4,855,560	16,388
31412V-QX-9	FED NATL MTG ASSOC #936170 01/01/2022		03/24/2009	DEUTSCHE BANK SECURITIES		100,374	97,885	184
31412V-RS-9	FED NATL MTG ASSOC #936197 05/01/2022		03/24/2009	DEUTSCHE BANK SECURITIES		650,827	634,687	1,190
31412W-J2-3	FED NATL MTG ASSOC #936881 07/01/2022		03/31/2009	SALOMON SMITH BARNEY		104,226	99,999	229
31412X-7D-0	FED NATL MTG ASSOC #938392 07/01/2022		03/24/2009	DEUTSCHE BANK SECURITIES		554,406	540,657	1,014
31412Y-BN-1	FED NATL MTG ASSOC #938445 07/01/2022		03/24/2009	BARCLAYS BANK		354,447	342,668	714
31412Y-BP-6	FED NATL MTG ASSOC #938446 07/01/2022		03/31/2009	SALOMON SMITH BARNEY		104,226	100,000	229
31412Y-GK-2	FED NATL MTG ASSOC #938602 05/01/2022		03/31/2009	SALOMON SMITH BARNEY		188,513	183,057	343
31413A-JQ-7	FED NATL MTG ASSOC #939571 07/01/2022		03/24/2009	BARCLAYS BANK		308,869	298,605	622
31413A-JV-6	FED NATL MTG ASSOC #939576 07/01/2022		03/30/2009	BANK OF AMERICA		147,553	141,675	325
31413B-SJ-1	FED NATL MTG ASSOC #940721 10/01/2022		03/31/2009	SALOMON SMITH BARNEY		44,936	43,636	82
31413B-UC-3	FED NATL MTG ASSOC #940779 06/01/2022		04/02/2009	BARCLAYS BANK		25,896	24,961	52
31413B-VK-4	FED NATL MTG ASSOC #940818 07/01/2022		03/31/2009	SALOMON SMITH BARNEY		78,657	75,468	173
31413B-WU-1	FED NATL MTG ASSOC #940859 08/01/2022		03/31/2009	SALOMON SMITH BARNEY		3,328,591	3,193,611	7,319
31413B-5C-1	FED NATL MTG ASSOC #941043 07/01/2022		03/24/2009	DEUTSCHE BANK SECURITIES		952,627	929,002	1,742
31413D-DE-4	FED NATL MTG ASSOC #942101 07/01/2022		03/24/2009	DEUTSCHE BANK SECURITIES		958,080	934,321	1,752
31413D-UQ-8	FED NATL MTG ASSOC #942591 08/01/2022		03/30/2009	BANK OF AMERICA		2,083,380	2,000,394	4,584
31413G-GD-6	FED NATL MTG ASSOC #944896 07/01/2022		03/24/2009	DEUTSCHE BANK SECURITIES		31,157	30,384	57
31413G-GH-7	FED NATL MTG ASSOC #944900 07/01/2022		03/31/2009	SALOMON SMITH BARNEY		521,133	500,000	1,146
31413G-JB-7	FED NATL MTG ASSOC #944958 07/01/2022		03/24/2009	DEUTSCHE BANK SECURITIES		309,166	301,499	565
31413G-JH-4	FED NATL MTG ASSOC #944964 07/01/2022		03/31/2009	SALOMON SMITH BARNEY		25,897	24,847	57
31413G-JZ-4	FED NATL MTG ASSOC #944980 07/01/2022		03/31/2009	SALOMON SMITH BARNEY		49,226	47,230	108
31413K-ZF-1	FED NATL MTG ASSOC #948142 11/01/2022		03/24/2009	DEUTSCHE BANK SECURITIES		471,024	459,343	861
31413M-G6-8	FED NATL MTG ASSOC #949421 03/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		784,113	764,668	1,434
31413M-HA-8	FED NATL MTG ASSOC #949425 03/01/2023		04/02/2009	BARCLAYS BANK		5,985,504	5,769,595	12,020
31413M-HK-6	FED NATL MTG ASSOC #949434 05/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		1,201,888	1,172,082	2,198
31413M-HV-2	FED NATL MTG ASSOC #949444 05/01/2023		03/31/2009	SALOMON SMITH BARNEY		1,879,712	1,825,309	3,422
31413M-HW-0	FED NATL MTG ASSOC #949445 06/01/2023		03/24/2009	BARCLAYS BANK		25,751	24,895	52
31413M-QQ-3	FED NATL MTG ASSOC #949663 08/01/2022		03/31/2009	SALOMON SMITH BARNEY		26,497	25,422	58
31413R-3F-1	FED NATL MTG ASSOC #953598 01/01/2038		02/25/2009	BARCLAYS BANK		9,045,781	8,889,179	13,581
31413U-XU-8	FED NATL MTG ASSOC #956191 10/01/2022		03/31/2009	SALOMON SMITH BARNEY		18,514	17,763	41
31413Y-4W-8	FED NATL MTG ASSOC #959937 11/01/2022		03/24/2009	DEUTSCHE BANK SECURITIES		1,346,574	1,313,180	2,462
31414A-CL-4	FED NATL MTG ASSOC #960075 10/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		214,378	209,062	392
31414B-GD-6	FED NATL MTG ASSOC #961096 04/01/2023		03/31/2009	SALOMON SMITH BARNEY		174,551	169,499	318
31414B-SJ-0	FED NATL MTG ASSOC #961421 01/01/2023		03/24/2009	BARCLAYS BANK		632,496	611,477	1,274
31414B-WY-2	FED NATL MTG ASSOC #961563 02/01/2023		03/24/2009	BARCLAYS BANK		392,056	379,027	790
31414B-2V-1	FED NATL MTG ASSOC #961688 02/01/2023		03/31/2009	BARCLAYS BANK		22,326	21,527	45
31414C-FT-0	FED NATL MTG ASSOC #961978 03/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		496,360	484,051	908
31414C-JX-7	FED NATL MTG ASSOC #962078 03/01/2023		03/31/2009	SALOMON SMITH BARNEY		35,258	34,238	64
31414C-2S-6	FED NATL MTG ASSOC #962585 04/01/2023		03/31/2009	SALOMON SMITH BARNEY		2,424,642	2,354,467	4,415
31414D-ET-9	FED NATL MTG ASSOC #962846 05/01/2023		03/24/2009	BARCLAYS BANK		342,752	331,361	690
31414D-FL-5	FED NATL MTG ASSOC #962871 05/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		951,919	928,312	1,741
31414D-J8-0	FED NATL MTG ASSOC #962987 05/01/2023		03/31/2009	SALOMON SMITH BARNEY		977,504	949,213	1,780
31414D-P7-5	FED NATL MTG ASSOC #963146 05/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		203,859	198,804	373
31414D-SC-1	FED NATL MTG ASSOC #963215 05/01/2023		03/31/2009	SALOMON SMITH BARNEY		91,354	88,710	166
31414D-WX-0	FED NATL MTG ASSOC #963362 05/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		40,140	39,145	73
31414D-2X-3	FED NATL MTG ASSOC #963490 06/01/2023		03/30/2009	BANK OF AMERICA		446,369	428,589	982
31414E-EG-5	FED NATL MTG ASSOC #963735 06/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		54,590	53,236	100
31414E-JC-9	FED NATL MTG ASSOC #963859 06/01/2023		03/31/2009	BARCLAYS BANK		1,021,822	985,223	2,053
31414E-WT-7	FED NATL MTG ASSOC #964258 07/01/2023		03/24/2009	BARCLAYS BANK		981,707	949,082	1,977

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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
31414E-ZV-9	FED NATL MTG ASSOC #964356 07/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		64,209	62,617	117
31414E-3Q-5	FED NATL MTG ASSOC #964407 07/01/2023		03/31/2009	SALOMON SMITH BARNEY		94,784	92,041	173
31414F-K9-1	FED NATL MTG ASSOC #964820 08/01/2023		03/24/2009	BARCLAYS BANK		83,911	81,122	169
31414F-UA-7	FED NATL MTG ASSOC #965077 09/01/2023		04/02/2009	BARCLAYS BANK		107,323	103,452	216
31414G-BS-7	FED NATL MTG ASSOC #965449 11/01/2022		03/31/2009	Various		151,992	145,921	334
31414H-F6-9	FED NATL MTG ASSOC #966489 01/01/2023		03/31/2009	BARCLAYS BANK		540,477	521,118	1,086
31414H-M8-7	FED NATL MTG ASSOC #966683 03/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		46,511	45,358	85
31414H-M9-5	FED NATL MTG ASSOC #966684 03/01/2023		03/24/2009	BARCLAYS BANK		249,197	240,916	502
31414J-CD-3	FED NATL MTG ASSOC #967268 11/01/2022		03/30/2009	BANK OF AMERICA		432,730	415,493	952
31414K-CJ-7	FED NATL MTG ASSOC #968173 01/01/2023		04/02/2009	BARCLAYS BANK		732,870	706,434	1,472
31414K-D4-9	FED NATL MTG ASSOC #968223 02/01/2023		03/31/2009	SALOMON SMITH BARNEY		22,114	21,217	49
31414K-TF-7	FED NATL MTG ASSOC #968650 01/01/2023		03/31/2009	SALOMON SMITH BARNEY		43,594	41,826	96
31414L-BZ-0	FED NATL MTG ASSOC #969056 03/01/2023		03/24/2009	BARCLAYS BANK		245,585	237,424	495
31414L-J5-8	FED NATL MTG ASSOC #969284 01/01/2023		04/02/2009	BARCLAYS BANK		124,192	119,712	249
31414L-RA-8	FED NATL MTG ASSOC #969481 01/01/2023		04/02/2009	BARCLAYS BANK		868,956	837,611	1,745
31414M-B3-9	FED NATL MTG ASSOC #969958 04/01/2023		03/24/2009	BARCLAYS BANK		334,197	323,090	673
31414M-CJ-3	FED NATL MTG ASSOC #969973 04/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		137,976	134,555	252
31414M-CU-8	FED NATL MTG ASSOC #969983 05/01/2023		09/15/2009	BANK OF AMERICA		405,737	393,218	786
31414M-JW-7	FED NATL MTG ASSOC #970177 04/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		926,754	903,772	1,695
31414M-5G-7	FED NATL MTG ASSOC #970747 11/01/2023		03/31/2009	SALOMON SMITH BARNEY		7,034,275	6,749,024	15,467
31414N-US-1	FED NATL MTG ASSOC #971393 05/01/2023		03/31/2009	SALOMON SMITH BARNEY		126,597	122,933	231
31414P-JN-0	FED NATL MTG ASSOC #971969 02/01/2023		03/30/2009	BANK OF AMERICA		368,124	353,461	810
31414Q-X2-8	FED NATL MTG ASSOC #973297 03/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		707,189	689,652	1,293
31414R-QC-2	FED NATL MTG ASSOC #973951 04/01/2023		03/30/2009	BARCLAYS BANK		135,728	131,088	273
31414R-VA-0	FED NATL MTG ASSOC #974109 02/01/2023		04/02/2009	BARCLAYS BANK		121,242	116,868	243
31414R-7J-8	FED NATL MTG ASSOC #974397 04/01/2023		03/31/2009	SALOMON SMITH BARNEY		44,469	43,182	81
31414S-H8-9	FED NATL MTG ASSOC #974655 03/01/2023		09/25/2009	MORGAN STANLEY DEAN WITTER		15,620,993	15,042,786	54,530
31414S-LS-0	FED NATL MTG ASSOC #974737 04/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		29,162	28,439	53
31414S-NB-5	FED NATL MTG ASSOC #974786 04/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		282,796	275,783	517
31414S-NF-6	FED NATL MTG ASSOC #974790 04/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		2,822,405	2,752,412	5,161
31414S-Q2-2	FED NATL MTG ASSOC #974873 04/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		899,436	877,131	1,645
31414S-XL-2	FED NATL MTG ASSOC #975083 05/01/2023		03/31/2009	SALOMON SMITH BARNEY		2,080,712	2,020,492	3,788
31414S-YM-9	FED NATL MTG ASSOC #975116 05/01/2038		02/23/2009	SALOMON SMITH BARNEY		14,277,813	14,000,000	21,389
31414S-4K-6	FED NATL MTG ASSOC #975226 03/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		746,842	728,321	1,366
31414S-5U-3	FED NATL MTG ASSOC #975259 04/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		318,240	310,348	582
31414T-GD-7	FED NATL MTG ASSOC #975496 03/01/2023		03/31/2009	SALOMON SMITH BARNEY		36,794	35,729	67
31414T-QK-0	FED NATL MTG ASSOC #975758 09/01/2023		03/31/2009	SALOMON SMITH BARNEY		50,134	48,683	91
31414T-TN-1	FED NATL MTG ASSOC #975857 05/01/2023		03/24/2009	BARCLAYS BANK		1,201,535	1,161,604	2,420
31414T-TP-6	FED NATL MTG ASSOC #975858 05/01/2023		09/25/2009	MORGAN STANLEY DEAN WITTER		11,810,044	11,372,899	41,227
31414T-Z8-7	FED NATL MTG ASSOC #976067 03/01/2023		09/23/2009	GOLDMAN, SACHS & CO.		6,015,935	5,820,405	19,644
31414U-BL-1	FED NATL MTG ASSOC #976243 08/01/2023		04/02/2009	BARCLAYS BANK		892,226	860,041	1,792
31414U-G2-8	FED NATL MTG ASSOC #976417 03/01/2023		09/23/2009	GOLDMAN, SACHS & CO.		6,224,807	6,017,941	20,311
31414U-JJ-8	FED NATL MTG ASSOC #976465 04/01/2023		03/31/2009	SALOMON SMITH BARNEY		187,990	182,549	342
31414U-MT-2	FED NATL MTG ASSOC #976570 03/01/2023		03/30/2009	BARCLAYS BANK		12,937,302	12,591,528	23,609
31414U-TC-2	FED NATL MTG ASSOC #976747 04/01/2023		09/25/2009	Various		17,032,154	16,401,964	59,404
31414Y-FV-7	FED NATL MTG ASSOC #979980 06/01/2023		03/31/2009	SALOMON SMITH BARNEY		25,897	25,147	47
31415A-TM-3	FED NATL MTG ASSOC #981256 05/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		431,335	420,638	789
31415A-WT-4	FED NATL MTG ASSOC #981358 04/01/2023		03/31/2009	SALOMON SMITH BARNEY		142,997	138,858	260
31415A-5J-6	FED NATL MTG ASSOC #981549 05/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		25,619	24,984	47
31415A-6H-9	FED NATL MTG ASSOC #981572 06/01/2023		03/30/2009	BARCLAYS BANK		12,749,236	12,408,488	23,266
31415A-7D-7	FED NATL MTG ASSOC #981592 06/01/2023		03/31/2009	SALOMON SMITH BARNEY		26,470	25,704	48
31415B-BG-3	FED NATL MTG ASSOC #981639 06/01/2023		03/24/2009	BARCLAYS BANK		947,084	915,610	1,908
31415B-B2-4	FED NATL MTG ASSOC #981657 06/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		44,085	42,992	81
31415B-DU-0	FED NATL MTG ASSOC #981715 07/01/2023		03/31/2009	BARCLAYS BANK		2,074,297	2,000,000	4,167
31415B-FY-0	FED NATL MTG ASSOC #981783 04/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		303,478	295,952	555
31415B-K5-7	FED NATL MTG ASSOC #981916 06/01/2023		03/31/2009	SALOMON SMITH BARNEY		27,716	26,914	50
31415B-RZ-4	FED NATL MTG ASSOC #982104 05/01/2023		03/31/2009	SALOMON SMITH BARNEY		26,302	25,541	48
31415B-WR-6	FED NATL MTG ASSOC #982256 06/01/2023		03/31/2009	SALOMON SMITH BARNEY		153,972	149,515	280
31415B-W9-6	FED NATL MTG ASSOC #982272 11/01/2023		04/02/2009	BARCLAYS BANK		808,782	779,608	1,624
31415C-FA-0	FED NATL MTG ASSOC #982661 06/01/2023		03/30/2009	BARCLAYS BANK		80,423	77,674	162
31415C-M3-8	FED NATL MTG ASSOC #982878 05/01/2023		09/23/2009	GOLDMAN, SACHS & CO.		6,191,445	5,978,462	20,177
31415L-DH-7	FED NATL MTG ASSOC #983104 05/01/2023		04/02/2009	BARCLAYS BANK		268,087	258,416	538
31415L-LE-5	FED NATL MTG ASSOC #983325 07/01/2023		03/31/2009	SALOMON SMITH BARNEY		96,425	93,634	176
31415L-LF-2	FED NATL MTG ASSOC #983326 07/01/2023		03/24/2009	BARCLAYS BANK		517,187	500,000	1,042
31415L-MC-8	FED NATL MTG ASSOC #983355 08/01/2023		03/30/2009	BARCLAYS BANK		2,561,785	2,474,221	5,155
31415L-S3-2	FED NATL MTG ASSOC #983538 04/01/2038		02/23/2009	SALOMON SMITH BARNEY		1,019,844	1,000,000	1,528

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31415L-U7-0	FED NATL MTG ASSOC #983606 05/01/2023		04/02/2009	BARCLAYS BANK		304,552	293,566	612
31415L-VW-4	FED NATL MTG ASSOC #983629 05/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		1,227,623	1,197,179	2,245
31415L-VX-2	FED NATL MTG ASSOC #983630 05/01/2023		03/31/2009	SALOMON SMITH BARNEY		968,860	940,819	1,764
31415M-FQ-3	FED NATL MTG ASSOC #984075 06/01/2023		03/31/2009	SALOMON SMITH BARNEY		975,516	947,283	1,776
31415M-FS-9	FED NATL MTG ASSOC #984077 06/01/2023		04/02/2009	BARCLAYS BANK		111,195	107,184	223
31415M-L8-6	FED NATL MTG ASSOC #984251 05/01/2023		09/23/2009	GOLDMAN, SACHS & CO.		5,646,677	5,459,023	18,424
31415M-RN-7	FED NATL MTG ASSOC #984393 05/01/2023		03/31/2009	SALOMON SMITH BARNEY		206,455	200,479	376
31415M-ZS-7	FED NATL MTG ASSOC #984653 07/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		740,877	722,504	1,355
31415P-AD-0	FED NATL MTG ASSOC #984804 06/01/2023		03/24/2009	BARCLAYS BANK		344,040	332,607	693
31415P-AE-8	FED NATL MTG ASSOC #984805 06/01/2023		09/24/2009	MORGAN STANLEY DEAN WITTER		8,558,121	8,242,584	28,849
31415P-VK-1	FED NATL MTG ASSOC #985418 07/01/2023		03/31/2009	SALOMON SMITH BARNEY		98,201	95,358	179
31415Q-AQ-9	FED NATL MTG ASSOC #985715 06/01/2023		03/31/2009	Various		436,931	425,770	798
31415Q-CG-9	FED NATL MTG ASSOC #985771 11/01/2022		03/30/2009	BANK OF AMERICA		861,082	826,783	1,895
31415Q-PS-9	FED NATL MTG ASSOC #986133 11/01/2023		03/30/2009	BANK OF AMERICA		394,056	378,360	867
31415Q-RS-7	FED NATL MTG ASSOC #986197 07/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		1,025,429	999,999	1,875
31415Q-SC-1	FED NATL MTG ASSOC #986215 07/01/2023		03/24/2009	BARCLAYS BANK		1,007,112	973,643	2,028
31415R-QZ-0	FED NATL MTG ASSOC #987072 08/01/2023		03/31/2009	SALOMON SMITH BARNEY		29,770	28,908	54
31415R-4B-7	FED NATL MTG ASSOC #987418 06/01/2023		03/31/2009	SALOMON SMITH BARNEY		40,153	38,991	73
31415R-6F-6	FED NATL MTG ASSOC #987470 07/01/2023		03/31/2009	BARCLAYS BANK		206,745	199,340	415
31415S-HS-4	FED NATL MTG ASSOC #987741 08/01/2023		04/02/2009	BARCLAYS BANK		165,987	159,999	333
31415S-JB-9	FED NATL MTG ASSOC #987758 08/01/2023		03/31/2009	BARCLAYS BANK		906,488	875,079	1,823
31415S-MP-4	FED NATL MTG ASSOC #987866 08/01/2023		03/24/2009	BARCLAYS BANK		347,480	335,933	700
31415S-NH-1	FED NATL MTG ASSOC #987892 09/01/2023		04/02/2009	BARCLAYS BANK		202,745	195,431	407
31415S-PP-1	FED NATL MTG ASSOC #987930 11/01/2023		03/30/2009	BARCLAYS BANK		1,678,851	1,621,466	3,378
31415S-6Z-0	FED NATL MTG ASSOC #988388 09/01/2023		04/02/2009	BARCLAYS BANK		1,679,057	1,620,018	3,375
31415T-H7-8	FED NATL MTG ASSOC #988654 09/01/2023		03/30/2009	BANK OF AMERICA		128,478	123,361	283
31415T-SN-1	FED NATL MTG ASSOC #988925 08/01/2023		04/02/2009	BARCLAYS BANK		4,042,366	3,896,549	8,118
31415T-TK-6	FED NATL MTG ASSOC #988954 08/01/2023		03/31/2009	SALOMON SMITH BARNEY		648,770	629,994	1,181
31415V-ZW-8	FED NATL MTG ASSOC #990957 09/01/2023		04/02/2009	BARCLAYS BANK		3,527,024	3,404,505	7,093
31415V-ZY-4	FED NATL MTG ASSOC #990959 09/01/2023		03/31/2009	BARCLAYS BANK		1,296,150	1,251,481	2,607
31415V-6A-8	FED NATL MTG ASSOC #991065 10/01/2023		03/24/2009	DEUTSCHE BANK SECURITIES		796,525	776,772	1,456
31415Y-BA-6	FED NATL MTG ASSOC #992933 11/01/2023		03/30/2009	BANK OF AMERICA		370,157	355,413	814
31416A-L5-7	FED NATL MTG ASSOC #994148 12/01/2023		03/31/2009	BARCLAYS BANK		5,085,984	4,911,217	10,232
31416A-L7-3	FED NATL MTG ASSOC #994150 12/01/2023		09/24/2009	BNP PARIBAS SECURITIES CORP		20,781,849	20,054,860	70,192
31416B-M2-1	FED NATL MTG ASSOC #995077 11/01/2038		03/04/2009	BANK OF AMERICA		20,389,845	20,000,001	30,556
31416B-Y4-4	FED NATL MTG ASSOC #995431 02/01/2023		03/30/2009	BANK OF AMERICA		5,812,214	5,580,702	12,789
31416B-Z2-7	FED NATL MTG ASSOC #995461 12/01/2023		03/31/2009	SALOMON SMITH BARNEY		5,573,905	5,347,874	12,256
31416B-Z7-6	FED NATL MTG ASSOC #995466 12/01/2022		03/24/2009	DEUTSCHE BANK SECURITIES		830,451	809,856	1,518
31416B-2F-4	FED NATL MTG ASSOC #995474 02/01/2024		04/02/2009	BARCLAYS BANK		23,839,631	23,030,848	47,981
31416B-7J-1	FED NATL MTG ASSOC #995597 03/01/2024		03/31/2009	SALOMON SMITH BARNEY		46,822	44,923	103
31416C-J5-6	FED NATL MTG ASSOC #995884 01/01/2025		08/28/2009	MORGAN STANLEY DEAN WITTER		11,372,397	10,894,895	1,513
31416H-YD-1	FED NATL MTG ASSOC #AA0707 01/01/2024		03/24/2009	BARCLAYS BANK		363,421	351,343	732
31416J-FS-5	FED NATL MTG ASSOC #AA1076 01/01/2024		09/15/2009	BANK OF AMERICA		387,970	376,000	752
31416K-MT-2	FED NATL MTG ASSOC #AA2169 02/01/2024		03/30/2009	BARCLAYS BANK		909,569	878,533	1,830
31416T-FD-6	FED NATL MTG ASSOC #AA9163 08/01/2024		09/15/2009	BANK OF AMERICA		5,159,183	5,000,003	10,000
31417J-SM-3	FED NATL MTG ASSOC #AC0523 07/01/2024		09/15/2009	BANK OF AMERICA		3,095,507	2,999,999	6,000
31418M-EK-4	FED NATL MTG ASSOC #AD0137 12/01/2020		09/01/2009	CANTOR FITZGERALD		20,320,615	19,634,926	6,545
31417Y-FR-3	FED NATL MTG ASSOC #MA0175 09/01/2019		08/28/2009	FTN FINANCIAL		29,939,378	28,641,557	107,406
31395W-K5-5	FHR 3005 ZG 02/15/2020		11/01/2009	SCHEDULED PAY UP		88,621	88,621	
31397J-WL-4	FHR 3349 TZ 07/15/2037		03/01/2009	SCHEDULED PAY UP		90,070	90,070	
31397J-WQ-3	FHR 3349 ZL 07/15/2037		01/01/2009	SCHEDULED PAY UP		14,262	14,262	
091096-BB-2	BIRMINGHAM AL WTRWKS BRD WTR 01/01/2014		05/20/2009	RAYMOND JAMES & ASSOCIATES, INC.		5,924,076	5,430,000	20,363
52471H-AA-1	LEGACY SPRNGS AL IMPT DIST 1 05/01/2038		02/20/2009	GARDNYR MICHAEL CAPITAL, INC		7,791,763	8,215,000	
348815-KJ-9	FORT SMITH AR WTR & SWR 2008 10/01/2020		01/14/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,805,723	3,460,000	52,381
007947-A*-5	SPRINGDALE AR INDL DEV AERT I 07/01/2009		10/01/2009	VARIOUS		39,500	39,500	
007947-A@-3	SPRINGDALE AR INDL DEV AERT I 07/01/2009		10/01/2009	VARIOUS		125,000	125,000	
544552-ST-0	LOS ANGELES CA HARBOR DEPT 20 08/01/2013		05/13/2009	BARCLAYS BANK		6,988,725	6,535,000	106,829
796846-DP-5	SAN BERNARDINO CNTY CA TRANS 05/01/2012		05/06/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		13,694,070	13,000,000	
79765A-Q2-5	SAN FRANCISCO CA ARPT INTL 2N 05/01/2014		05/18/2009	MORGAN KEEGAN & COMPANY, INC.		5,723,157	5,565,000	22,956
79765A-Q3-3	SAN FRANCISCO CA ARPT INTL 2N 05/01/2015		06/17/2009	MORGAN KEEGAN & COMPANY, INC.		5,977,608	5,880,000	48,510
249181-6J-2	DENVER CO ARPT SYS REV SER 20 11/15/2014		05/12/2009	MORGAN KEEGAN & COMPANY, INC.		6,221,760	6,000,000	5,250
249181-6G-8	DENVER CO ARPT SYS REV SER 20 11/15/2013		06/18/2009	DAIN RAUSCHER INCORPORATED		5,148,650	5,000,000	26,389
249181-7K-8	DENVER CO ARPT SYS REV SER 20 11/15/2014		05/18/2009	MORGAN KEEGAN & COMPANY, INC.		3,108,990	3,000,000	2,500
207758-JQ-7	CONNECTICUT SPL TAX TRANSN 09 12/01/2018		10/29/2009	SEIBERT BRANFORD		2,817,850	2,500,000	
207758-JV-6	CONNECTICUT SPL TAX TRANSN 09 12/01/2017		11/03/2009	SEIBERT BRANFORD		13,509,780	12,000,000	
11506K-BS-9	BROWARD CNTY FL PORT FAC SER 09/01/2014		06/29/2009	SEIBERT BRANFORD		3,185,222	3,045,000	

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11506K-BU-4	BROWARD CNTY FL PORT FAC SER 09/01/2016		07/09/2009	SEIBERT BRANFORD		3,456,153	3,355,000	2,796
11506K-CH-2	BROWARD CNTY FL PORT FAC SER 09/01/2015		06/29/2009	SEIBERT BRANFORD		2,231,100	2,145,000	
34073N-Z7-8	FLORIDA HSG FIN CORP HMEOWNER 07/01/2022		09/02/2009	PRAGER MCCARTHY & SEALY		1,930,300	1,940,000	16,970
341507-QH-7	FLORIDA ST BRD OF ED LOTTERY 07/01/2013		06/10/2009	SEIBERT BRANFORD		19,685,484	18,200,000	435,283
341507-UT-6	FLORIDA ST BRD OF ED LOTTERY 07/01/2014		06/03/2009	BEAL, M.R., & CO.		8,614,297	8,040,000	175,317
431022-TB-8	HIGHLANDS CNTY FL HOSP ADVENT 11/15/2020		11/06/2009	ZIEGLER, B.C., AND COMPANY		5,102,550	5,000,000	
46613Q-AN-4	JEA FL ST JOHN RIV PWR PARK 2 10/01/2014		05/07/2009	RAYMOND JAMES & ASSOCIATES, INC.		7,284,365	6,950,000	39,576
59333P-QZ-4	MIAMI-DADE CNTY FL MIAMI INTL 10/01/2011		03/06/2009	RAYMOND JAMES & ASSOCIATES, INC.		17,177,336	16,575,000	368,333
047870-JR-2	ATLANTA GA WTR & WSTWTR 2009 11/01/2012		06/17/2009	J. P. MORGAN SECURITIES, INC.		3,030,810	3,000,000	
047870-JS-0	ATLANTA GA WTR & WSTWTR 2009 11/01/2013		06/17/2009	J. P. MORGAN SECURITIES, INC.		3,587,069	3,475,000	
047870-JT-8	ATLANTA GA WTR & WSTWTR 2009 11/01/2014		06/17/2009	J. P. MORGAN SECURITIES, INC.		5,110,250	5,000,000	
047870-JU-5	ATLANTA GA WTR & WSTWTR 2009 11/01/2015		06/17/2009	J. P. MORGAN SECURITIES, INC.		9,329,503	9,255,000	
31222T-AJ-2	FAYETTE CNTY GA CMNTY HOSP 20 06/15/2020		11/20/2009	SUNTRUST CAPITAL MARKETS		6,016,422	6,085,000	
31222T-AK-9	FAYETTE CNTY GA CMNTY HOSP 20 06/15/2021		11/20/2009	SUNTRUST CAPITAL MARKETS		4,767,013	4,840,000	
403732-DD-9	GWINNETT CNTY GA HOSP SYS 200 07/01/2023		11/06/2009	SUNTRUST CAPITAL MARKETS		8,988,402	8,955,000	
591745-VY-7	METRO ATLANTA GA RAPID TRANS 07/01/2010		02/26/2009	LOOP CAPITAL MARKETS		5,328,050	5,000,000	53,819
419800-DV-6	HAWAII DEPT BDGT & FIN HAWAII 12/01/2018		05/18/2009	CITIGROUP GLOBAL MARKETS		12,078,810	12,370,000	335,880
09755L-AA-9	BOLINGBROOK IL SALES TAX 2005 01/01/2015		06/23/2009	J. P. MORGAN SECURITIES, INC.		2,173,000	4,240,000	118,514
09755L-AC-5	BOLINGBROOK IL SALES TAX 2005 01/01/2026		08/13/2009	J. P. MORGAN SECURITIES, INC.		2,186,500	5,000,000	39,167
167592-QG-2	CHICAGO IL OHARE INTL ARPT GE 01/01/2017		03/25/2009	SEIBERT BRANFORD		13,521,900	13,700,000	186,282
167520-AA-6	CHICAGO IL TIF KINGSBURY REDE 02/15/2013		05/20/2009	J. P. MORGAN SECURITIES, INC.		1,627,019	1,700,000	31,335
452245-CU-5	ILLINOIS ST TOLL HWY AUTH 199 01/01/2015		06/10/2009	MESIROW FINANCIAL, INC.		18,458,220	16,500,000	413,417
058508-CB-6	BALL ST UNIV IN STUDENT FEE 2 07/01/2014		07/23/2009	PRE-REFUNDING		524,507	515,000	1,810
058508-CC-4	BALL ST UNIV IN STUDENT FEE 2 07/01/2014		07/23/2009	PRE-REFUNDING		493,953	485,000	1,704
455059-AD-7	INDIANA FIN AUTH IN PWR LIGHT 01/01/2016		06/03/2009	J. P. MORGAN SECURITIES, INC.		15,000,000	15,000,000	
48542A-CB-5	KANSAS DEV FIN ADVENTIST 2009 11/15/2014		06/11/2009	ZIEGLER, B.C., AND COMPANY		2,580,250	2,500,000	
491552-FE-0	KENTUCKY TPK AUTH ECON DEV RD 01/01/2010		03/12/2009	LOOP CAPITAL MARKETS		8,153,310	8,250,000	
546589-QV-7	LOUISVILLE JEFFERSON CNTY KY 08/19/2010		08/13/2009	CITIGROUP GLOBAL MARKETS		25,432,000	25,000,000	
695317-CW-5	PADUCAH KY ELEC PLANT BRD 09A 10/01/2025		01/16/2009	HILLIARD LYONS		4,110,889	4,095,000	
695317-CX-3	PADUCAH KY ELEC PLANT BRD 09A 10/01/2026		01/16/2009	HILLIARD LYONS		6,561,192	6,600,000	
695317-CY-1	PADUCAH KY ELEC PLANT BRD 09A 10/01/2027		01/16/2009	HILLIARD LYONS		6,752,775	6,835,000	
467148-CD-2	JACKSON CNTY MI W A FOOTE MEM 06/01/2017		05/20/2009	RAYMOND JAMES & ASSOCIATES, INC.		11,583,899	11,990,000	305,995
594653-3P-0	MICHIGAN ST HSG DEV AUTH NON 06/01/2013		06/17/2009	BARCLAYS BANK		6,795,000	6,795,000	
594653-3R-6	MICHIGAN ST HSG DEV AUTH NON 06/01/2014		06/17/2009	BARCLAYS BANK		6,540,000	6,540,000	
594653-3S-4	MICHIGAN ST HSG DEV AUTH NON 12/01/2014		06/17/2009	BARCLAYS BANK		6,565,000	6,565,000	
59465M-UV-5	MICHIGAN ST HSG DEV AUTH RENT 10/01/2011		06/03/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		11,950,000	11,950,000	
534272-UZ-0	LINCOLN NE ELEC SYS 2001 09/01/2017		02/26/2009	JESUP & LAMONT SECURITIES CORPORATION		17,496,891	15,955,000	4,654
64468V-AF-9	NEW HAMPSHIRE BUS WASTE MGMT 08/01/2024		04/09/2009	GOLDMAN, SACHS & CO.		4,883,500	5,000,000	74,444
645778-BD-2	NEW JERSEY ECON DEV PSEG POWE 03/01/2012		06/12/2009	MESIROW FINANCIAL, INC.		20,506,800	20,000,000	294,444
647370-BQ-7	NEW MEXICO PRESBYTERIAN HLTH 08/01/2014		03/27/2009	LOOP CAPITAL MARKETS		5,406,499	4,910,000	47,054
647370-BT-1	NEW MEXICO PRESBYTERIAN HLTH 02/01/2021		03/26/2009	RAYMOND JAMES & ASSOCIATES, INC.		6,662,880	6,000,000	57,000
64970M-2T-9	NEW YORK NY HSG DEV CORP MULT 05/01/2013		06/19/2009	J. P. MORGAN SECURITIES, INC.		15,000,000	15,000,000	
649905-SS-6	NEW YORK ST DORM NYSARC INC 2 07/01/2012		12/10/2009	PRE-REFUNDING		71,360	70,000	1,546
649905-EH-5	NEW YORK ST DORM SCH DISTS FI 10/01/2014		05/29/2009	RBC DAIN RAUSCHER		3,730,106	3,400,000	
649876-UP-2	NEW YORK ST LOC GOVT ASSIST C 04/01/2014		06/09/2009	SEIBERT BRANFORD		11,065,200	10,000,000	118,333
650013-T3-9	NEW YORK ST THRUWAY HWY BRDG 04/01/2020		11/18/2009	MESIROW FINANCIAL, INC.		11,499,800	10,000,000	79,444
986083-AU-7	YONKERS NY INDL DEV ST JOSEPH 03/01/2015		06/01/2009	RAYMOND JAMES & ASSOCIATES, INC.		369,000	900,000	461
986083-BA-0	YONKERS NY INDL DEV ST JOSEPH 03/01/2015		06/02/2009	RAYMOND JAMES & ASSOCIATES, INC.		1,271,000	3,100,000	1,896
986083-BB-8	YONKERS NY INDL DEV ST JOSEPH 03/01/2020		06/01/2009	RAYMOND JAMES & ASSOCIATES, INC.		656,000	1,600,000	827
02765U-DH-4	AMERICAN MUN PWR-OHIO INC 09C 02/15/2020		11/19/2009	HARRIS TRUST & SAVINGS BANK		10,960,664	10,310,000	
717893-LE-9	PHILADELPHIA PA WTR & WASTEWT 12/15/2014		06/17/2009	CITIGROUP GLOBAL MARKETS		31,750,500	30,000,000	43,750
45884A-XF-5	INTERMOUNTAIN PWR AGY UT PWR 07/01/2015		06/08/2009	SEIBERT BRANFORD		6,258,815	5,780,000	141,289
45884A-XY-4	INTERMOUNTAIN PWR AGY UT PWR 07/01/2010		03/20/2009	MORGAN STANLEY DEAN WITTER		10,265,700	10,000,000	
45884A-YW-7	INTERMOUNTAIN PWR AGY UT PWR 07/01/2019		10/28/2009	CITIGROUP GLOBAL MARKETS		27,178,001	26,625,000	
181108-UC-3	CLARK CNTY WA PUB UTIL NO 1 E 01/01/2011		05/14/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,569,870	1,500,000	
873519-HR-6	TACOMA WA ELEC SYS REV REF 20 01/01/2018		02/26/2009	MORGAN KEEGAN & COMPANY, INC.		6,912,122	6,340,000	62,784
3199999. Bonds - U.S. Special Revenues						1,638,026,961	1,589,082,315	5,881,135
001084-AM-4	AGCO CORP 1.250000% 12/15/203 12/15/2036		09/01/2009	Various		3,614,737	3,750,000	5,321
009363-AG-7	AIRGAS INC 09/15/2014		09/08/2009	BANK OF AMERICA		4,994,000	5,000,000	
01741R-AD-4	ALLEGHENY TECHNOLOGIES 4.2500 06/01/2014		06/23/2009	Various		3,483,318	3,250,000	5,135
018490-AL-6	ALLERGAN INC 1.500000% 04/01/ 04/01/2026		09/21/2009	Various		4,888,260	5,010,000	34,739
018802-AA-6	ALLIANT ENERGY CORP 10/15/2014		09/30/2009	CITIBANK		1,993,020	2,000,000	
018804-AN-4	ALLIANT TECHSYSTEMS INC 2.750 09/15/2011		11/11/2009	Various		4,589,040	4,550,000	17,707
01958X-BD-8	ALLIED WASTE NORTH AMER 02/15/2011		05/14/2009	ROYAL BANK OF SCOTLAND PLC		10,663,256	10,605,000	147,722
03061N-JS-9	AMCAR 2005-DA, A4 11/06/2012		05/14/2009	RAYMOND JAMES & ASSOCIATES, INC.		21,924,375	22,000,000	39,881

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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
0258M0-CZ-0	AMER EXPRESS CREDIT CO 08/25/2014		08/20/2009	CITIBANK		16,983,680	17,000,000	
02580H-AC-0	AMERICAN EXPRESS BK FSB 12/09/2011		03/25/2009	Various		51,483,918	50,000,000	371,875
029912-AZ-5	AMERICAN TOWER CORP 04/01/2015		10/13/2009	J. P. MORGAN SECURITIES, INC.		6,990,480	7,000,000	
030610-AD-1	AMERICREDIT AUTOMOBILE RECEIV 09/06/2013		05/19/2009	Various		15,093,750	15,000,000	37,600
030613-AD-5	AMERICREDIT AUTOMOBILE RECEIV 10/06/2013		09/16/2009	MORGAN STANLEY DEAN WITTER		9,575,000	10,000,000	1,061
03061N-JN-0	AMERICREDIT AUTOMOBILE RECEIV 06/06/2012		05/06/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		18,625,485	18,602,232	11,962
030616-AD-8	AMERICREDIT PRIME AUTOMOBILE 06/08/2012		09/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		6,620,232	6,509,369	
030616-AF-3	AMERICREDIT PRIME AUTOMOBILE 03/08/2016		10/23/2009	WACHOVIA SECURITIES		13,575,790	13,273,000	39,450
03072S-A9-6	AMERIQUEST MORTGAGE SECURITIE 05/25/2035		05/13/2009	MORGAN STANLEY DEAN WITTER		3,367,613	3,778,528	957
031162-AN-0	AMGEN INC .125000% 02/01/2011 02/01/2011		04/08/2009	Various		5,159,285	5,500,000	1,036
031162-AQ-3	AMGEN INC .375000% 02/01/2013 02/01/2013		09/22/2009	Various		7,296,248	7,500,000	4,063
032346-AF-5	AMYLIN PHARMACEUTICALS 3.0000 06/15/2014		12/03/2009	EXCHANGE		3,976,491	4,000,000	56,000
78443*-AN-1	ANDERSEN CORP / SLBP HLDGS CO 06/30/2014		09/30/2009	Various		4,984,004	5,000,000	2,246
78443*-AF-8	ANDERSEN CORP / SLBP HLDGS CO 06/30/2014		06/29/2009	VARIOUS		(6,100)		
03350#-AF-3	ANDERSEN CORP SR NTS (2004 TR 05/15/2016		07/15/2009	EXCHANGE		5,000,000	5,000,000	47,500
03350#-AD-8	ANDERSEN CORP. SER 2004-A, TR 05/15/2016		09/30/2009	VARIOUS		(16,100)		
035290-AJ-4	ANIXTER INTL INC 1.000000% 02 02/15/2013		12/03/2009	Various		2,948,784	3,100,000	7,967
039380-AA-8	ARCH COAL INC 08/01/2016		12/03/2009	MORGAN STANLEY DEAN WITTER		785,625	750,000	23,333
039483-AW-2	ARCHER DANIELS .875000% 02/15 02/15/2014		07/30/2009	Various		7,386,550	7,750,000	11,855
04269Q-AC-4	ARRIS GROUP INC 2.000000% 11/ 11/15/2026		12/03/2009	MCMAHAN SECURITIES CO LP		1,453,125	1,500,000	1,917
045086-AC-9	ASHTON WOODS USA/FINANCE 06/30/2015		02/24/2009	EXCHANGE		447,200	1,040,000	
046353-AC-2	ASTRAZENECA PLC 09/15/2012	F	03/20/2009	DEUTSCHE BANK SECURITIES		21,270,400	20,000,000	30,000
053332-AC-6	AUTOZONE INC 10/15/2012		08/24/2009	ROYAL BANK OF SCOTLAND PLC		3,343,070	3,155,000	67,964
053332-AD-4	AUTOZONE INC 06/01/2013		08/25/2009	CANTOR, FITZGERALD & CO.		1,000,000	1,000,000	10,573
053332-AK-8	AUTOZONE INC 01/15/2015		07/22/2009	BANK OF AMERICA		5,172,500	5,000,000	19,965
05523U-AA-8	BAE SYSTEMS HOLDINGS INC 12/15/2011	R	04/14/2009	BARCLAYS BANK		5,400,100	5,000,000	108,444
05523U-AG-5	BAE SYSTEMS HOLDINGS INC 06/01/2014	R	10/07/2009	GOLDMAN, SACHS & CO.		8,423,600	8,000,000	141,900
058736-AC-3	BALLYROCK 2005-3A, CLASS A2 L 07/25/2017		11/20/2009	GOLDMAN, SACHS & CO.		9,660,000	10,500,000	4,482
06050B-AG-6	BANK OF AMERICA CORP 04/30/2012		03/04/2009	Various		49,887,300	50,000,000	99,750
06050B-AJ-0	BANK OF AMERICA CORP 06/22/2012		03/09/2009	BANK OF AMERICA		49,944,500	50,000,000	
06051G-DY-2	BANK OF AMERICA CORP 05/15/2014		05/08/2009	BANK OF AMERICA		4,972,250	5,000,000	
74039G-20-3	BANK OF AMERICA CORP - RITS 2 11/15/2026		06/11/2009	VARIOUS		112		
06406H-BM-0	BANK OF NEW YORK MELLON 05/15/2019		05/05/2009	BANK OF AMERICA		2,996,100	3,000,000	
064244-AA-4	BANK OF THE WEST 03/27/2012	R	03/20/2009	PARIBAS CAPITAL MARKETS		19,979,800	20,000,000	
075811-AD-1	BECKMAN COULTER INC 2.500000% 12/15/2036		12/03/2009	Various		3,073,151	3,292,000	24,400
081437-AG-0	BEMIS COMPANY INC 08/01/2014		07/20/2009	J. P. MORGAN SECURITIES, INC.		2,994,930	3,000,000	
055451-AG-3	BHP BILLITON FIN USA LTD 04/01/2014	F	10/20/2009	Various		3,305,280	3,000,000	10,083
06846N-AA-2	BILL BARRETT CORP 5.000000% 0 03/15/2028		09/15/2009	MCMAHAN SECURITIES CO LP		1,411,875	1,500,000	625
09061G-AD-3	BIOMARIN PHARMACEUTICAL 1.875 04/23/2017		11/13/2009	Various		2,030,215	2,120,000	14,844
09624W-AD-8	BLUEM 2006-2A B LOANS 07/15/2018		06/30/2009	SOUTHRIDGE INVESTMENT GROUP		2,340,000	4,000,000	4,141
U09513-DU-0	BMW US CAPITAL LLC 12/22/2011	R	08/21/2009	RBC DOMINION SECURITIES		15,410,100	15,000,000	113,333
05949A-AY-6	BOAMS 2004-3 1A23 04/25/2034		09/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		7,093,237	7,066,736	7,067
990563-9A-8	BOMBARDIER RECREATIONAL PRODU 06/28/2013	A	05/26/2009	BANK OF AMERICA		2,656,250	5,000,000	
099724-AF-3	BORGWARNER INC 3.500000% 04/1 04/15/2012		04/21/2009	Various		1,834,400	1,785,000	503
05565Q-BG-2	BP CAPITAL MARKETS PLC 03/10/2012	F	03/05/2009	BARCLAYS BANK		9,999,400	10,000,000	
110122-AL-2	BRISTOL-MEYERS SQUIBB 08/15/2013		10/16/2009	J. P. MORGAN SECURITIES, INC.		3,276,120	3,000,000	28,875
110394-AC-7	BRISTOW GROUP INC 3.000000% 0 06/15/2038		10/20/2009	MCMAHAN SECURITIES CO LP		828,750	1,000,000	10,667
111021-AD-3	BRITISH TELECOM PLC 12/15/2010	F	10/21/2009	Various		8,599,020	8,000,000	259,302
13342B-AB-1	CAMERON INTL CORP 2.500000% 0 06/15/2026		03/11/2009	Various		5,460,329	5,500,000	30,139
138616-AA-5	CANTOR FITZGERALD LP 10/15/2019		10/14/2009	BANK OF AMERICA		2,979,240	3,000,000	
14041G-CM-6	CAPITAL ONE AUTO FINANCE TRUS 06/15/2012		05/11/2009	BARCLAYS BANK		22,839,943	23,515,082	9,306
14041G-CR-5	CAPITAL ONE AUTO FINANCE TRUS 10/15/2012		09/14/2009	BARCLAYS BANK		12,056,406	12,289,600	1,468
14042H-AF-0	CAPITAL ONE AUTO FINANCE TRUS 07/15/2014		11/10/2009	Various		9,290,313	9,000,000	1,308
14041P-BK-1	CAPITAL ONE PRIME AUTO RECEIV 11/15/2011		04/01/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		4,309,434	4,250,000	12,421
14042C-AD-6	CAPITAL ONE PRIME AUTO RECEIV 07/15/2012		04/07/2009	Various		9,234,526	9,085,000	34,907
14312T-AC-4	CARMAX AUTO OWNER TRUST 12/15/2011		02/19/2009	J. P. MORGAN SECURITIES, INC.		12,711,237	12,687,448	16,589
14312V-AH-8	CARMAX AUTO OWNER TRUST 04/15/2011		03/25/2009	BANK OF AMERICA		3,042,764	3,069,139	1,499
144577-AA-1	CARRIZO OIL & GAS INC 4.37500 06/01/2028		12/14/2009	MCMAHAN SECURITIES CO LP		854,000	1,000,000	1,944
15135U-AA-7	CENOVUS ENERGY INC 09/15/2014	A	09/15/2009	BANK OF AMERICA		4,995,150	5,000,000	
15238P-AB-2	CENTRAL AMERICAN BANK 01/15/2012	F	08/28/2009	CITIBANK		10,245,000	10,000,000	63,646
15238P-AC-0	CENTRAL AMERICAN BANK 09/24/2014	F	09/17/2009	CITIBANK		16,000,000	16,000,000	
15238R-AA-0	CENTRAL AMERICAN BANK 04/15/2013	F	08/11/2009	FAHNESTOCK & CO., INC.		2,105,000	2,000,000	44,625
15238R-AB-8	CENTRAL AMERICAN BANK 01/15/2012	F	09/04/2009	JEFFERIES & COMPANY, INC.		2,045,000	2,000,000	14,896
156708-AR-0	CEPHALON INC 2.500000% 05/01/ 05/01/2014		09/23/2009	Various		1,800,625	1,750,000	6,302
15672W-AA-2	CEQUEL COM HLDG I/CAP CP 11/15/2017		12/02/2009	GOLDMAN, SACHS & CO.		995,000	1,000,000	7,906
990532-9C-9	CEQUEL COMMUNICATIONS 2ND LIE 11/05/2013		04/15/2009	CREDIT SUISSE		1,850,948	2,482,165	

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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
990512-9C-1	CHARTER COMM. OPERATING CO. N 03/06/2014		06/30/2009	Various		12,415,925	14,987,374	
166751-AK-3	CHEVRON CORP 03/03/2012		02/26/2009	BARCLAYS BANK		14,999,100	15,000,000	
171871-AL-0	CINCINNATI BELL INC 10/15/2017		12/02/2009	CITIBANK		997,500	1,000,000	14,208
17314J-AA-1	CITIBANK NA 03/30/2011		03/25/2009	SALOMON SMITH BARNEY		39,982,900	40,000,000	
17313Y-AL-5	CITIGROUP FUNDING INC 10/22/2012		09/15/2009	SALOMON SMITH BARNEY		9,964,200	10,000,000	
17313Y-AN-1	CITIGROUP FUNDING INC 11/15/2012		09/29/2009	SALOMON SMITH BARNEY		14,974,200	15,000,000	
172967-EY-3	CITIGROUP INC 08/12/2014		08/05/2009	CITIBANK		6,952,610	7,000,000	
172967-EZ-0	CITIGROUP INC 10/15/2014		09/17/2009	CITIBANK		1,989,900	2,000,000	
17313U-AA-7	CITIGROUP INC 12/09/2011		03/24/2009	Various		46,012,814	45,000,000	352,587
17313U-AE-9	CITIGROUP INC 04/30/2012		03/04/2009	Various		20,003,800	20,000,000	42,500
18451Q-AB-4	CLEAR CHANNEL WORLDWIDE 12/15/2017	R	12/18/2009	GOLDMAN, SACHS & CO.		750,000	750,000	
189054-AQ-2	CLOROX 03/01/2013		08/27/2009	MORGAN STANLEY DEAN WITTER		2,163,175	2,040,000	
12572Q-AD-7	CME GROUP INC 02/15/2014		10/15/2009	Various		3,290,310	3,000,000	31,146
14041G-CV-6	COAFT 06-A A4 12/15/2012		07/31/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		9,389,862	9,649,184	1,678
191085-AA-7	COCA-COLA AMATIL LTD 11/02/2014	F	10/28/2009	GOLDMAN, SACHS & CO.		9,989,900	10,000,000	
191219-BV-5	COCA-COLA ENTERPRISES 03/01/2015		05/01/2009	DEUTSCHE BANK SECURITIES		5,055,700	5,000,000	44,861
20272B-AK-0	COMMONWEALTH BANK AUST 09/17/2014	F	09/10/2009	GOLDMAN, SACHS & CO.		4,989,600	5,000,000	
2027A0-DG-1	COMMONWEALTH BANK AUST 10/15/2012	F	10/08/2009	GOLDMAN, SACHS & CO.		9,999,100	10,000,000	
203372-AG-2	COMMSCOPE INC 3.250000% 07/01 07/01/2015		07/30/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,118,695	1,000,000	5,958
12543D-AF-7	COMMUNITY HEALTH SYSTEMS 07/15/2015		11/30/2009	BARCLAYS BANK		3,067,500	3,000,000	102,063
205826-AE-0	COMTECH TELECOMMUNICATIO 3.00 05/01/2029		12/21/2009	J. P. MORGAN SECURITIES, INC.		1,160,808	1,000,000	4,417
210518-BV-7	CONSUMERS ENERGY COMPANY 04/15/2013		10/08/2009	ROYAL BANK OF SCOTLAND PLC		7,448,140	7,000,000	187,080
P31347-HU-7	CORP ANDINA DE FOMENTO 11/16/2011	D	06/24/2009	JEFFERIES & COMPANY, INC.		3,195,310	3,506,513	6,816
126673-NT-5	COUNTRYWIDE ASSET-BACKED CERT 04/25/2035		06/10/2009	GOLDMAN, SACHS & CO.		2,588,557	2,724,797	1,376
224044-BF-3	COX COMMUNICATIONS INC 06/01/2013		08/21/2009	DEUTSCHE BANK SECURITIES		2,571,650	2,500,000	27,300
224044-BM-8	COX COMMUNICATIONS INC 12/15/2014		07/21/2009	Various		5,168,680	5,000,000	29,521
12619M-AD-1	CPS 2007-B A4 01/15/2014		07/09/2009	BROADPOINT FINANCIAL		5,347,499	5,749,999	25,939
12615W-CR-0	CPS AUTO TRUST 11/15/2012		06/01/2009	BROADPOINT FINANCIAL		2,767,077	2,856,338	8,035
12619R-AD-0	CPS AUTO TRUST 11/15/2013		07/14/2009	BROADPOINT FINANCIAL		8,482,493	8,999,993	2,525
12619X-AB-1	CPS AUTO TRUST 12/16/2013		11/12/2009	MORGAN STANLEY DEAN WITTER		4,463,824	4,373,786	1,276
22411F-AD-5	CPS AUTO TRUST 08/15/2013		09/29/2009	BARCLAYS BANK		5,113,085	4,999,999	12,077
22546Q-AA-5	CREDIT SUISSE NEW YORK 05/01/2014	F	04/28/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		4,994,850	5,000,000	
126304-AU-8	CSC HOLDINGS INC 06/15/2015		12/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		2,105,000	2,000,000	81,694
225458-UJ-5	CSFB 2005-5 6A2 07/25/2035		07/09/2009	CANTOR FITZGERALD		4,082,930	4,124,171	7,446
225470-UM-3	CSMC 2006-1 1A5 02/25/2036		05/01/2009	Various		24,234	24,234	
225470-M4-2	CSMC 2006-3 1A2 04/25/2036		06/04/2009	BANK OF AMERICA		16,269,514	33,373,362	6,862
12641T-CN-4	CSMC 2009-5R 4A1 06/30/2036		06/25/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		14,943,968	15,114,000	67,826
02146P-AB-1	CWALT 2006-HY12 A2 08/25/2036		07/16/2009	CANTOR FITZGERALD		11,996,503	12,066,133	41,108
126670-NX-2	CWL 2005-16 2AF2 05/25/2036		05/20/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		7,506,417	10,008,556	37,407
12668W-AR-8	CWL 2007-4 M1 09/25/2037		12/29/2009	ALLSTATE LIFE INSURANCE CO		7,145,738	30,500,000	139,510
12668W-AS-6	CWL 2007-4 M2 09/25/2037		12/29/2009	ALLSTATE LIFE INSURANCE CO		5,572,638	28,000,000	129,164
23331A-AZ-2	D.R. HORTON INC 04/15/2016		12/09/2009	RBC DOMINION SECURITIES		2,917,500	3,000,000	31,958
233880-AB-9	DAIMLER CHRYSLER AUTO TRUST 02/08/2011		04/01/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		2,624,016	2,601,054	10,075
233880-AC-7	DAIMLER CHRYSLER AUTO TRUST 02/08/2012		04/29/2009	BAIRD (ROBERT W.) & CO. INC.		16,220,004	16,290,000	58,119
233882-AD-1	DAIMLER CHRYSLER AUTO TRUST 02/08/2012		05/06/2009	Various		21,522,535	21,535,000	12,098
233882-AF-6	DAIMLER CHRYSLER AUTO TRUST 03/08/2013		09/24/2009	WACHOVIA SECURITIES		8,024,861	7,645,000	23,547
233889-AD-6	DAIMLER CHRYSLER AUTO TRUST 07/08/2011		04/01/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		7,843,008	7,932,872	9,028
233889-AG-9	DAIMLER CHRYSLER AUTO TRUST 11/10/2014		09/15/2009	J. P. MORGAN SECURITIES, INC.		8,435,707	8,100,000	11,970
233835-AP-2	DAIMLER FINANCE NA LLC 01/18/2011	R	10/22/2009	JEFFERIES & COMPANY, INC.		4,251,520	4,000,000	85,250
23918K-AE-8	DAVITA INC 03/15/2013		12/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		650,000	650,000	9,928
23918K-AH-1	DAVITA INC 03/15/2015		12/10/2009	Various		1,537,568	1,538,000	26,082
25151E-AA-1	DBALT 2006-AB3 A1 07/25/2036		05/20/2009	MORGAN STANLEY DEAN WITTER		6,406,829	9,387,295	40,743
990688-9B-1	DEALER COMPUTER SERVICES, INC 10/26/2013		05/19/2009	DEUTSCHE BANK SECURITIES		890,000	2,000,000	
247916-AB-5	DENBURY RESOURCES INC 03/01/2016		12/01/2009	RBC DOMINION SECURITIES		715,500	675,000	17,002
24823U-AF-5	DENBURY RESOURCES INC 12/15/2015		12/01/2009	Various		1,294,713	1,310,000	45,941
25459H-AD-7	DIRECTV HOLDINGS/FINANCE 06/15/2015		08/27/2009	Various		3,406,988	3,370,000	45,355
25746U-AT-6	DOMINION RESOURCES INC 2.1250 12/15/2023		03/03/2009	Various		4,081,636	4,000,000	18,417
995642-9B-3	DONNELLEY (R.H.) Tranche D-2 10/31/2014		12/28/2009	DIRECT		10,975,599	12,098,456	
259603-AA-6	DOUGLAS DYNAMICS LLC 01/15/2012		06/10/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		790,000	1,000,000	32,292
260543-BZ-5	DOW CHEMICAL CO/THE 08/15/2012		08/04/2009	MORGAN STANLEY DEAN WITTER		9,998,500	10,000,000	
26138E-AG-4	DR PEPPER SNAPPLE GROUP 05/01/2013		08/25/2009	ROYAL BANK OF SCOTLAND PLC		5,650,313	5,250,000	104,423
262073-AD-1	DRIVE AUTO RECEIVABLES TRUST 12/16/2013		05/21/2009	Various		7,940,176	7,916,088	13,560
233326-AB-3	DST SYSTEMS INC 4.125000% 08/ 08/15/2023		02/06/2009	GOLDMAN, SACHS & CO.		483,805	500,000	10,083
26442E-AA-8	DUKE ENERGY OHIO INC 04/01/2019		03/18/2009	DEUTSCHE BANK SECURITIES		3,998,400	4,000,000	
532457-BD-9	ELI LILLY & CO 03/06/2012		03/03/2009	DEUTSCHE BANK SECURITIES		6,992,860	7,000,000	
268648-AK-8	EMC CORP 1.750000% 12/01/2011 12/01/2011		03/17/2009	Various		4,820,100	5,000,000	25,326

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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
268648-AM-4	EMC CORP 1.750000% 12/01/2013 12/01/2013		11/11/2009	Various		15,071,621	14,700,000	112,510
29266F-AA-2	ENDURANCE I CLO CLASS A LOANS 02/15/2014		11/18/2009	RESOURCE MANAGEMENT		17,880,589	19,072,628	2,679
29268B-AD-3	ENEL FINANCE INTL SA 10/07/2014	F	09/30/2009	J. P. MORGAN SECURITIES, INC.		9,973,000	10,000,000	
29843Y-AA-3	EURASIAN DEVELOPMENT BAN 09/29/2014	F	09/22/2009	GREENWICH CAPITAL MARKETS, INC.		5,000,000	5,000,000	
298785-EZ-5	EUROPEAN INVESTMENT BANK 09/14/2012	F	09/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		74,958,000	75,000,000	
31678X-AF-0	FIFTH THIRD AUTO TRUST 01/15/2013		10/23/2009	BARCLAYS BANK		2,409,430	2,300,000	3,995
33766J-AB-9	FIRSTENERGY SOLUTIONS CO 02/15/2015		08/04/2009	MORGAN STANLEY DEAN WITTER		4,997,800	5,000,000	
338032-AX-3	FISHER SCIENTIFIC INTL 3.2500 03/01/2024		03/25/2009	Various		2,369,766	2,000,000	4,604
33938E-AJ-6	FLEXTRONICS INTL LTD 05/15/2013	F	12/02/2009	CITIBANK		868,438	875,000	3,476
33938E-AN-7	FLEXTRONICS INTL LTD 11/15/2014	F	12/01/2009	Various		1,697,500	1,750,000	5,621
339464-AM-1	FLINT EUROPEAN DEBT INV. TRUS 11/20/2013		08/26/2009	BANK OF AMERICA		16,215,864	16,055,310	339,317
340711-AM-2	FLORIDA GAS TRANSMISSION 12/01/2010		10/19/2009	ROYAL BANK OF SCOTLAND PLC		3,533,714	3,350,000	100,046
346091-BC-4	FOREST OIL CORPORATION 02/15/2014		12/07/2009	CITIBANK		1,042,500	1,000,000	27,153
35177P-AS-6	FRANCE TELECOM 07/08/2014	F	06/29/2009	BANK OF AMERICA		4,977,150	5,000,000	
35906A-AA-6	FRONTIER COMMUNICATIONS 05/01/2014		12/03/2009	J. P. MORGAN SECURITIES, INC.		2,575,000	2,500,000	21,198
601607-EH-3	GALENA CDO II 04/07/2017		02/12/2009	BARCLAYS BANK		126,000	1,800,000	32,369
367905-AE-6	GAYLORD ENTERTAINMENT CO 3.75 10/01/2014		09/24/2009	DEUTSCHE BANK CAPITAL CORP.		200,000	200,000	
368266-AM-4	GAZ CAPITAL SA 07/31/2014	F	07/22/2009	MORGAN STANLEY DEAN WITTER		10,000,000	10,000,000	
369300-AL-2	GENERAL CABLE CORP 4.500000% 11/15/2029		12/18/2009	EXCHANGE		6,222,938	6,012,500	
36962G-4C-5	GENERAL ELEC CAP CORP 05/13/2014		05/06/2009	GOLDMAN, SACHS & CO.		4,994,450	5,000,000	
36962G-4E-1	GENERAL ELEC CAP CORP 08/13/2012		08/10/2009	J. P. MORGAN SECURITIES, INC.		39,934,400	40,000,000	
36962G-K9-4	GENERAL ELEC CAP CORP 09/15/2014		03/16/2009	BARCLAYS BANK		1,435,000	2,000,000	263
36967H-AD-9	GENERAL ELEC CAP CORP 12/09/2011		02/26/2009	HSBC SECURITIES, INC.		46,044,580	45,000,000	313,333
36967H-AH-0	GENERAL ELEC CAP CORP 06/08/2012		03/05/2009	BANK OF AMERICA		10,006,200	10,000,000	37,889
36967H-AL-1	GENERAL ELEC CAP CORP 03/11/2011		03/24/2009	Various		55,039,062	55,000,000	13,000
36967H-AN-7	GENERAL ELEC CAP CORP 03/12/2012		03/09/2009	MORGAN STANLEY DEAN WITTER		19,992,000	20,000,000	
375558-AH-6	GILEAD SCIENCES INC .625000% 05/01/2013		09/22/2009	EXCHANGE		2,623,431	2,750,000	6,732
377372-AC-1	GLAXOSMITHKLINE CAP INC 05/15/2013	R	10/14/2009	GOLDMAN, SACHS & CO.		5,375,100	5,000,000	103,736
36186C-AU-7	GMAC LLC 08/28/2012		12/31/2008	EXCHANGE		952,490	1,237,000	
36186C-AZ-6	GMAC LLC 05/15/2012		12/31/2008	EXCHANGE		1,720,680	2,206,000	
36186C-BB-8	GMAC LLC 09/15/2011		12/31/2008	EXCHANGE		1,484,800	1,856,000	
36186C-BC-6	GMAC LLC 12/15/2011		12/31/2008	EXCHANGE		1,628,980	2,062,000	
36185N-4E-7	GMACM 2004-J4 A1 09/25/2034		09/22/2009	CANTOR FITZGERALD		5,573,866	5,530,657	20,279
36185N-4Y-3	GMACM 2004-J5 A1 01/25/2035		09/08/2009	BAIRD (ROBERT W.) & CO. INC.		13,802,837	13,781,303	20,098
38143U-AB-7	GOLDMAN SACHS GROUP INC 01/15/2014		07/15/2009	GOLDMAN, SACHS & CO.		10,257,200	10,000,000	7,153
38146F-AA-9	GOLDMAN SACHS GROUP INC 06/15/2012		03/06/2009	GOLDMAN, SACHS & CO.		10,353,000	10,000,000	90,278
38146F-AF-8	GOLDMAN SACHS GROUP INC 07/15/2011		03/24/2009	GOLDMAN, SACHS & CO.		19,941,040	20,000,000	59,583
38239D-AA-2	GOODMAN GLOBAL GRP INC 12/15/2014		12/11/2009	Various		1,114,106	2,000,000	
382410-AC-2	GOODRICH PETROLEUM CORP 5.000 10/01/2029		09/23/2009	MCMAHAN SECURITIES CO LP		761,250	750,000	
39353R-AA-9	GREEN TREE 03/25/2025		04/24/2009	GREENWICH CAPITAL MARKETS, INC.		15,939,040	16,889,049	124,791
36292R-AV-3	GS AUTO LOAN TRUST 11/15/2013		03/03/2009	BARCLAYS BANK		17,968,212	18,050,000	48,013
362631-AB-9	GSR 2006-0A1 2A1 08/25/2046		06/23/2009	Various		26,875,351	42,243,759	16,527
41283A-CC-1	HARLEY-DAVIDSON MOTORCYCLE TR 06/15/2013		11/13/2009	J. P. MORGAN SECURITIES, INC.		1,522,969	1,500,000	633
41283E-AE-1	HARLEY-DAVIDSON MOTORCYCLE TR 11/15/2014		11/12/2009	WACHOVIA SECURITIES		5,603,689	5,438,000	1,640
404119-AX-7	HCA INC 11/15/2016		11/24/2009	GOLDMAN, SACHS & CO.		3,180,000	3,000,000	11,563
404119-BA-6	HCA INC 11/15/2016		05/15/2009	SCHEDULED PAY UP		148,000	148,000	
225470-XH-1	HEMT 2006-1, A-1B 05/25/2036		12/26/2008	VARIOUS		(418,364)	(418,364)	
225470-W5-8	HEMT 2006-2, 2A1 07/25/2036		12/28/2009	SCHEDULED PAY UP		26,588		
806407-AB-8	HENRY SCHEIN INC 3.000000% 08 08/15/2034		09/21/2009	Various		3,654,109	3,600,000	18,717
428040-BZ-1	HERTZ CORPORATION 01/01/2014		12/03/2009	Various		508,750	500,000	19,352
428236-AU-7	HEWLETT-PACKARD CO 02/24/2012		02/23/2009	DEUTSCHE BANK SECURITIES		9,995,600	10,000,000	
428236-AV-5	HEWLETT-PACKARD CO 06/02/2014		10/19/2009	J. P. MORGAN SECURITIES, INC.		2,144,280	2,000,000	36,944
440543-AE-6	HORNBECK OFFSHORE SRVCS 1.625 11/15/2026		09/22/2009	EXCHANGE		1,498,389	1,500,000	8,599
44266R-AA-5	HOWARD HUGHES MEDICAL IN 09/01/2014		08/12/2009	J. P. MORGAN SECURITIES, INC.		18,957,060	19,000,000	
446148-AC-2	HUNTINGTON AUTO TRUST 06/17/2013		09/09/2009	SALOMON SMITH BARNEY		22,642,814	22,000,000	69,826
448055-AE-3	HUSKY ENERGY INC 06/15/2014	A	05/06/2009	CITIBANK		4,993,900	5,000,000	
44841A-AA-6	HUTCHISON WHAMPOA FINANC 09/11/2015	F	09/08/2009	HSBC SECURITIES, INC.		5,989,740	6,000,000	
023526-ZZ-2	HYUNDAI CAPITAL SERVICES 11/23/2010	F	10/29/2009	Various		12,733,750	12,500,000	304,028
44920U-AB-4	HYUNDAI CAPITAL SERVICES 05/05/2015	F	10/29/2009	J. P. MORGAN SECURITIES, INC.		995,430	1,000,000	
45074G-AA-8	IBERDROLA FIN IRELAND 09/11/2014	F	09/08/2009	CITIBANK		19,965,800	20,000,000	
45256#-AA-0	IMPACT C.I.L. PARENT, LLC 08/22/2013		12/17/2009	DIRECT		17,954,074	17,954,074	
45257#-AA-9	IMPACT CHILDCARE LLC 06/15/2020		10/15/2009	Various		23,923	23,923	
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1 01/31/2029		10/15/2009	SCHEDULED PAY UP		20,435	20,435	
45687A-AD-4	INGERSOLL-RAND CO LTD 4.50000 04/15/2012		06/29/2009	GOLDMAN, SACHS & CO.		1,600,720	1,250,000	10,750
457985-AH-2	INTEGRA LIFESCIENCES HLD 2.37 06/01/2012		06/18/2009	MCMAHAN SECURITIES CO LP		598,125	750,000	1,089
458140-AD-2	INTEL CORP 2.950000% 12/15/20 12/15/2035		09/22/2009	Various		4,341,197	4,590,000	33,739

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458140-AF-7	INTEL CORP 3.250000% 08/01/20 08/01/2039		08/04/2009	Various		7,455,602	7,400,000	4,279
45822E-AK-6	INTELSAT SUBSIDIARY HLDG 01/15/2015	F	12/07/2009	Various		3,963,250	3,900,000	135,960
U4594T-XT-9	INTL BK RECON & DEVELOP 06/24/2011	D	09/29/2009	CHASE SECURITIES		12,527,765	12,090,103	273,269
459902-AQ-5	INTL GAME TECHNOLOGY 3.250000 05/01/2014		07/08/2009	Various		4,639,220	4,500,000	9,931
465741-AJ-5	ITRON INC 2.500000% 08/01/202 08/01/2026		07/07/2009	WARBURG DILLION READ LLC		535,449	500,000	5,521
466313-AE-3	JABIL CIRCUIT INC 07/15/2016		12/02/2009	J. P. MORGAN SECURITIES, INC.		1,558,125	1,500,000	37,458
469815-AG-9	JACOBS ENTERTAINMENT 06/15/2014		06/24/2009	PALI CAPITAL		1,935,500	2,340,000	8,873
47580*-BA-6	JELD-WEN, INC. (2006 TRANSACT 09/30/2012		06/24/2009	VARIOUS		(67,500)		
478366-AQ-0	JOHNSON CONTROLS INC 01/15/2011		09/09/2009	CANTOR, FITZGERALD & CO.		6,169,680	6,000,000	51,625
46625H-HP-8	JPMORGAN CHASE & CO 01/20/2015		09/15/2009	J. P. MORGAN SECURITIES, INC.		4,989,400	5,000,000	
481247-AA-2	JPMORGAN CHASE & CO 12/01/2011		03/06/2009	FTN FINANCIAL		10,303,400	10,000,000	85,938
481247-AK-0	JPMORGAN CHASE & CO 06/15/2012		02/18/2009	J. P. MORGAN SECURITIES, INC.		79,950,400	80,000,000	
442488-AZ-5	K HOVNANIAN ENTERPRSIES 05/15/2016		03/12/2009	BARCLAYS BANK		720,000	3,000,000	76,250
485134-BL-3	KANSAS CITY POWER & LT 04/01/2019		03/19/2009	J. P. MORGAN SECURITIES, INC.		2,996,760	3,000,000	
487836-AS-7	KELLOGG CO 04/01/2011		03/13/2009	CANTOR, FITZGERALD & CO.		10,641,700	10,000,000	306,167
50064Y-AA-1	KOREA HYDRO & NUCLEAR PO 06/17/2014	F	06/17/2009	Various		19,784,500	20,000,000	8,681
50065L-AA-8	KOREA NATIONAL OIL CORP 07/30/2014	F	07/23/2009	CHASE SECURITIES		7,947,520	8,000,000	
50075N-AQ-7	KRAFT FOODS INC 02/11/2013		04/07/2009	WALL STREET ACCESS		2,611,375	2,500,000	25,833
501044-CE-9	KROGER CO 02/01/2013		08/21/2009	BANK OF AMERICA		3,931,480	3,695,000	14,113
501044-CJ-8	KROGER CO/THE 04/15/2013		10/15/2009	CANTOR, FITZGERALD & CO.		2,700,705	2,550,000	1,771
50540R-AG-7	LABORATORY CORP AMERICA HOLDI 09/11/2021		03/11/2009	JEFFERIES & COMPANY, INC.		2,031,250	2,500,000	
54265S-AA-3	LGCLO 2004-1A A LOANS 05/25/2016		06/05/2009	ICP CAPITAL LLC		5,373,725	6,493,928	2,817
55616X-AA-5	MACYS RETAIL HLDGS INC 07/15/2017		12/03/2009	DEUTSCHE BANK SECURITIES		1,010,000	1,000,000	29,593
565849-AG-1	MARATHON OIL CORP 02/15/2014		02/11/2009	MORGAN STANLEY DEAN WITTER		1,991,700	2,000,000	
576323-AG-4	MASTEC INC 4.000000% 06/15/20 06/15/2014		06/01/2009	MORGAN STANLEY DEAN WITTER		1,000,000	1,000,000	
581241-AA-4	MCJUNKIN RED MAN CORP 12/15/2016		12/16/2009	GOLDMAN, SACHS & CO.		1,462,995	1,500,000	
585055-AL-0	MEDTRONIC INC 1.500000% 04/15 04/15/2011		03/16/2009	Various		5,598,498	6,000,000	37,500
585055-AM-8	MEDTRONIC INC 1.625000% 04/15 04/15/2013		09/22/2009	EXCHANGE		4,967,507	5,000,000	35,434
587200-AF-3	MENTOR GRAPHICS CORP 6.250000 03/01/2026		12/14/2009	MCMAHAN SECURITIES CO LP		1,596,375	1,650,000	30,365
59217E-BZ-6	MET LIFE GLOB FUNDING I 09/17/2012		09/10/2009	BANK OF AMERICA		3,988,600	4,000,000	
601073-AD-1	MILLIPORE CORP 3.750000% 06/0 06/01/2026		09/22/2009	EXCHANGE		5,002,396	5,000,000	57,813
59020U-YL-3	MLMI 2005-A5 A1 06/25/2035		07/08/2009	BANK OF AMERICA		2,784,623	3,026,765	4,912
61747Y-CF-0	MORGAN STANLEY 05/13/2014		05/08/2009	MORGAN STANLEY DEAN WITTER		4,982,550	5,000,000	
61757U-AB-6	MORGAN STANLEY 12/01/2011		03/24/2009	Various		41,331,974	40,000,000	352,986
61757U-AF-7	MORGAN STANLEY 09/22/2011		03/06/2009	Various		10,037,200	10,000,000	43,889
61757U-AH-3	MORGAN STANLEY 06/20/2012		03/03/2009	MORGAN STANLEY DEAN WITTER		19,903,200	20,000,000	49,833
61757U-AP-5	MORGAN STANLEY 03/13/2012		03/10/2009	MORGAN STANLEY DEAN WITTER		19,971,800	20,000,000	
X3123F-AE-6	MORGAN STANLEY (GAZPROM) 03/01/2013	F	06/09/2009	MERRILL LYNCH CAPITAL MARKETS		10,225,000	10,000,000	270,035
61748W-AB-4	MORGANS HOTEL GROUP CO 2.375% 10/15/2014		12/16/2009	EXCHANGE		2,487,410	2,500,000	10,061
61748H-EF-4	MSM 2004-8AR 4A1 10/25/2034		05/20/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		6,877,250	9,859,856	36,588
61750Y-AA-7	MSM 2006-15XS A1 11/25/2036		07/10/2009	MORGAN STANLEY DEAN WITTER		8,453,522	10,041,303	2,420
61751J-AF-8	MSM 2007-6XS 2A1S 02/25/2047		06/10/2009	BANK OF AMERICA		17,930,815	23,907,754	5,562
62845E-AA-6	MUZINICH CASHFLOW CBO II, CLA 11/08/2012		11/20/2009	Various		6,207,430	6,597,800	2,601
629568-AP-1	NABORS INDUSTRIES INC .940000 05/15/2011		12/16/2009	Various		14,689,758	15,500,000	25,863
63936J-AB-1	NAVIGATOR 2003-1A, CLASS A2 L 11/15/2015	F	12/11/2009	CITICORP SECURITIES		5,252,500	5,500,000	5,488
63934E-AM-0	NAVISTAR INTL CORP 11/01/2021		11/24/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		1,477,500	1,500,000	11,000
63934E-AL-2	NAVISTAR INTL CORP 3.000000% 10/15/2014		12/02/2009	Various		3,914,075	4,000,000	4,208
990963-9B-8	NEFF CORPORATION 1ST LIEN TER 05/31/2013		12/16/2008	EXCHANGE		135,000	450,000	
640204-AG-8	NEIMAN MARCUS GROUP INC 10/15/2015		10/15/2009	SCHEDULED PAY UP		157,331	157,331	
651229-AH-9	NEWELL RUBBERMAID INC 5.50000 03/15/2014		12/02/2009	Various		1,456,090	1,000,000	6,264
651639-AH-9	NEWMONT MINING CORP 1.250000% 07/15/2014		07/10/2009	OPPENHEIMER & CO. INC		2,106,660	2,000,000	
65537M-AC-0	NHELI 2007-2 2A2 01/25/2037		12/29/2009	ALLSTATE LIFE INSURANCE CO		4,695,491	12,300,000	127
65409Q-AJ-1	NIELSEN FINANCE LLC/CO 08/01/2016		06/02/2009	J. P. MORGAN SECURITIES, INC.		2,010,000	3,000,000	
67021B-AB-5	NII CAPITAL CORP 12/15/2019		12/09/2009	MORGAN STANLEY DEAN WITTER		991,870	1,000,000	
G6644#-AL-2	NORTHGATE PLC SERIES A SENIO 09/30/2012	F	09/11/2009	EXCHANGE		314,963	354,209	
G6644#-AA-6	NORTHGATE PLC (UNITED KINGDOM 12/14/2013	F	07/07/2009	VARIOUS		(90,000)		
G6644#-AF-5	NORTHGATE PLC SERIES A SENIOR 12/14/2013	F	11/30/2009	Various		23,422,330	27,181,455	
666807-BB-7	NORTHROP GRUMMAN CORP 08/01/2014		07/27/2009	DEUTSCHE BANK SECURITIES		9,981,400	10,000,000	
66989H-AA-6	NOVARTIS CAPITAL CORP 02/10/2014	R	02/04/2009	SALOMON SMITH BARNEY		2,996,910	3,000,000	
66989G-AA-8	NOVARTIS SECS INVEST LTD 02/10/2019	F	02/04/2009	J. P. MORGAN SECURITIES, INC.		1,996,440	2,000,000	
629377-AU-6	NRG ENERGY INC 02/01/2016		12/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		1,002,500	1,000,000	26,017
629377-BG-6	NRG ENERGY INC 06/15/2019		11/24/2009	J. P. MORGAN SECURITIES, INC.		3,052,500	3,000,000	123,958
67090F-9A-6	NUVEEN INVESTMENTS, INC. TERM 11/13/2014		10/30/2009	Various		3,195	3,195	
674599-BX-2	OCCIDENTAL PETROLEUM COR 06/01/2016		05/12/2009	J. P. MORGAN SECURITIES, INC.		992,920	1,000,000	
682680-AL-7	ONEOK INC 04/15/2011		08/21/2009	JEFFERIES & COMPANY, INC.		15,024,520	14,000,000	362,979
683399-AB-5	ONYX PHARMACEUTICALS INC 4.00 08/15/2016		08/06/2009	GOLDMAN, SACHS & CO.		500,000	500,000	

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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
68389X-AD-7	ORACLE CORP 04/15/2013		10/20/2009	WELLS FARGO BROKERAGE SERVICES		5,424,500	5,000,000	5,500
671040-AH-6	OSI PHARMACEUTICALS INC 3.000 01/15/2038		09/09/2009	GOLDMAN, SACHS & CO.		897,770	1,000,000	4,917
706451-BG-5	PEMEX PROJ FDG MASTER TR 06/15/2035	R	01/26/2009	EXCHANGE		3,664,508	4,000,000	30,181
708160-BQ-8	PENNEY (JC) CO INC 04/01/2017		12/03/2009	DEUTSCHE BANK SECURITIES		1,073,750	1,000,000	14,796
P78954-AA-5	PETRO CO TRIN/TOBAGO LTD 05/08/2022	F	06/01/2009	FAHNESTOCK & CO., INC.		2,475,000	3,000,000	13,000
71656L-AB-7	PETROLEOS MEXICANOS 03/15/2015	F	09/10/2009	HSBC SECURITIES, INC.		9,925,100	10,000,000	
716743-AC-3	PETRONAS GLOBAL SUKUK LT 08/12/2014	F	08/10/2009	Various		9,930,000	10,000,000	590
717081-CZ-4	PFIZER INC. 03/15/2012		03/17/2009	CITIBANK		16,976,710	17,000,000	
69337M-AA-8	PHHAM 2007-3 A1 07/25/2037		06/16/2009	SALOMON SMITH BARNEY		13,250,275	16,511,247	4,609
723787-AH-0	PIONEER NATURAL RESOURCE 2.87 01/15/2038		12/29/2009	CITIGROUP GLOBAL MARKETS		540,000	500,000	6,748
73316P-CK-4	POPLR 2005-2, M1 04/25/2035		12/01/2008	VARIOUS		(58,771)	(58,771)	
70069F-EF-0	PPSI 2004-WHQ2, A3D 02/25/2035		05/06/2009	MORGAN STANLEY DEAN WITTER		3,288,554	3,457,087	1,234
742718-DL-0	PROCTER & GAMBLE CO 01/15/2014		10/23/2009	Various		18,255,730	17,000,000	153,461
744560-AK-2	PUBLIC SERVICE EL & GAS 01/01/2013		10/08/2009	ROYAL BANK OF SCOTLAND PLC		5,832,970	5,500,000	78,681
74733L-AA-0	QTEL INTERNATIONAL FIN 06/10/2014	F	06/29/2009	Various		20,173,300	20,000,000	38,458
74762E-AE-2	QUANTA SERVICES INC 3.750000% 04/30/2026		07/08/2009	MCMAHAN SECURITIES CO LP		1,073,750	1,000,000	7,604
75281A-AH-2	RANGE RESOURCES CORP 10/01/2017		12/03/2009	WELLS FARGO		862,750	850,000	11,865
45660N-QS-7	RAST 2003-A6 A2 06/01/2033		07/23/2009	GREENWICH CAPITAL MARKETS, INC.		5,092,577	5,150,521	18,349
75508A-AD-8	RAYONIER TRS HOLDINGS IN 4.50 08/15/2015		08/06/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		250,000	250,000	
758750-AB-9	REGAL BELOIT CORP 2.750000% 0 03/15/2024		09/22/2009	EXCHANGE		450,000	450,000	241
7591EA-AB-9	REGIONS BANK 12/09/2011		03/24/2009	Various		41,969,840	40,700,000	342,821
771196-AN-2	ROCHE HLDGS INC 03/01/2012	R	02/18/2009	J. P. MORGAN SECURITIES, INC.		1,989,400	2,000,000	
771196-AS-1	ROCHE HLDGS INC 03/01/2019	R	09/14/2009	CITIBANK		5,564,550	5,000,000	13,333
U75000-AR-7	ROCHE HLDGS INC 03/04/2013		10/20/2009	BANK OF AMERICA		7,884,112	7,467,500	220,470
78355H-JM-2	RYDER SYSTEM INC 03/01/2013		08/20/2009	ROYAL BANK OF SCOTLAND PLC		5,131,500	5,000,000	145,000
786514-BQ-1	SAFEWAY INC 03/15/2014		09/11/2009	MORGAN STANLEY DEAN WITTER		7,908,311	7,110,000	1,234
80104M-BG-2	SANKATY HIGH YIELD PARTNERS I 01/31/2010		11/30/2009	SCHEDULED PAY UP		251,567	251,567	
805423-AA-8	SAVVIS INC 3.000000% 05/15/20 05/15/2012		12/14/2009	RBC DOMINION SECURITIES		901,250	1,000,000	2,667
817565-BQ-6	SERVICE CORP INTL 04/01/2015		12/01/2009	JEFFERIES & COMPANY, INC.		1,458,750	1,500,000	17,719
78412F-AH-7	SESI LLC 1.500000% 12/15/2026 12/15/2026		12/16/2009	MCMAHAN SECURITIES CO LP		2,465,125	2,859,000	1,251
822582-AF-9	SHELL INTERNATIONAL FIN 03/21/2014	F	03/18/2009	MORGAN STANLEY DEAN WITTER		1,999,460	2,000,000	
822582-AG-7	SHELL INTERNATIONAL FIN 09/22/2011	F	09/15/2009	MORGAN STANLEY DEAN WITTER		14,999,400	15,000,000	
822582-AH-5	SHELL INTERNATIONAL FIN 09/22/2015	F	09/15/2009	MORGAN STANLEY DEAN WITTER		9,979,500	10,000,000	
826418-BD-6	SIERRA PACIFIC POWER CO 05/15/2016		08/18/2009	BARCLAYS BANK		5,308,550	5,000,000	80,000
826418-BH-7	SIERRA PACIFIC POWER CO 09/01/2013		10/14/2009	JEFFERIES & COMPANY, INC.		1,597,320	1,500,000	10,900
82651C-AA-1	SIERRA RECEIVABLES FUNDING CO 12/22/2025		05/22/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		13,998,701	14,000,000	
82669J-AA-6	SIG6 6A 6 OTHER 09/27/2016		12/01/2009	Various		6,800,919	7,122,875	25,891
846042-AA-7	SOVEREIGN BANK 01/17/2012	R	03/25/2009	MORGAN STANLEY DEAN WITTER		25,465,750	25,000,000	187,153
D04580-57-3	STATE BANK INDIA LONDON 10/23/2014	F	10/21/2009	Various		7,973,220	8,000,000	1,875
85748K-AA-1	STATE STREET CAPITAL TRU 04/30/2012		03/03/2009	GOLDMAN, SACHS & CO.		49,928,000	50,000,000	
85771S-AC-0	STATOILHYDRO ASA 10/15/2014	F	10/07/2009	J. P. MORGAN SECURITIES, INC.		8,986,320	9,000,000	
858119-AJ-9	STEEL DYNAMICS INC 11/01/2012		12/01/2009	Various		2,494,406	2,475,000	16,732
858119-AP-5	STEEL DYNAMICS INC 5.125000% 06/15/2014		07/06/2009	Various		1,550,887	1,500,000	2,135
867363-AH-6	SUNGARD DATA SYSTEMS INC 08/15/2013		12/01/2009	BANK OF AMERICA		2,065,500	2,025,000	55,948
86801B-AB-1	SUNTRUST BANK 11/16/2011		03/02/2009	Various		41,004,000	40,000,000	260,000
784860-AA-9	SVB FINANCIAL GROUP 3.875000% 04/15/2011		11/19/2009	MCMAHAN SECURITIES CO LP		516,250	500,000	2,099
86959L-AB-9	SVENSKA HANDELSBANKEN AB 09/14/2012	F	09/09/2009	CITIBANK		19,975,400	20,000,000	
87019E-AL-9	SWEDBANK AB 01/14/2013	F	10/19/2009	RBC DOMINION SECURITIES		5,110,250	5,000,000	47,125
00254E-JE-3	SWEDISH EXPORT CREDIT 09/16/2014	F	09/09/2009	BANK OF AMERICA		29,972,400	30,000,000	
871130-AB-6	SYBASE INC 1.750000% 02/22/20 02/22/2025		09/22/2009	EXCHANGE		670,000	670,000	977
871130-AC-4	SYBASE INC 3.500000% 08/15/20 08/15/2029		07/29/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		500,000	500,000	
871503-AF-5	SYMANTEC CORP 1.000000% 06/15 06/15/2013		09/30/2009	EXCHANGE		2,871,205	2,700,000	7,875
00386S-AF-9	TAQA ABU DHABI NATL ENER 09/15/2014	F	10/06/2009	Various		9,975,675	10,000,000	16,493
00388W-AA-9	TAQA ABU DHABI NATL ENER 10/25/2012	F	09/09/2009	CITIBANK		5,262,500	5,000,000	108,497
87239M-AA-9	TDIC FINANCE LTD 07/02/2014	F	07/21/2009	Various		39,356,080	39,000,000	49,111
671098-AC-1	TECHTRONIC INDUSTRIES CO SER 03/22/2012	R	12/31/2009	Various		2,474,076	2,500,000	18,310
671098-AD-9	TECHTRONIC INDUSTRIES CO SER 03/22/2015	R	12/31/2009	Various		2,579,214	2,500,000	19,267
87929J-AA-1	TELECOMMUNICATION SYSTEM 4.50 11/01/2014		11/13/2009	OPPENHEIMER & CO. INC		1,515,000	1,500,000	125
87938W-AJ-2	TELEFONICA SA 01/15/2015	F	06/22/2009	GOLDMAN, SACHS & CO.		5,000,000	5,000,000	
88165F-AA-0	TEVA PHARMACEUT FIN BV 1.7500 02/01/2026	F	07/21/2009	KBC FINANCIAL PRODUCTS USA INC		5,856,250	5,000,000	42,049
882330-AH-6	TEXAS COMP ELEC HOLD LLC 11/01/2016		11/01/2009	SCHEDULED PAY UP		196,628	196,628	
883203-BN-0	TEXTRON INC 4.500000% 05/01/2 05/01/2013		06/18/2009	Various		1,532,653	1,500,000	6,000
87244E-AG-7	TIAA GLOBAL MARKETS 07/15/2013		10/19/2009	DEUTSCHE BANK SECURITIES		5,369,800	5,000,000	66,688
887317-AB-1	TIME WARNER INC 11/15/2011		10/21/2009	DEUTSCHE BANK SECURITIES		3,203,040	3,000,000	73,792
887319-AC-5	TIME WARNER TELECOM LLC 2.375 04/01/2026		11/18/2009	MCMAHAN SECURITIES CO LP		1,023,890	1,000,000	3,431
872540-AM-1	TJX COS INC 04/15/2019		04/02/2009	BANK OF AMERICA		1,996,240	2,000,000	

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872540-AN-9	TJX COS INC 08/15/2015		07/20/2009	J. P. MORGAN SECURITIES, INC.		9,999,200	10,000,000	
889175-BE-4	TOLEDO EDISON COMPANY 05/01/2020		04/21/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		2,994,090	3,000,000	
89152U-AA-0	TOTAL CAPITAL SA 10/02/2015	F	09/25/2009	BANK OF AMERICA		19,912,200	20,000,000	
893830-AV-1	TRANSOCEAN INC 1.500000% 12/1 12/15/2037		03/26/2009	Various		7,024,625	8,300,000	28,083
89578P-AD-1	TRIAD AUTO RECEIVABLES OWNER 05/13/2013		09/29/2009	Various		16,858,151	17,011,680	41,695
89578W-AD-6	TRIAD AUTO RECEIVABLES OWNER 07/14/2014		12/02/2009	BANK OF AMERICA		13,473,555	13,165,000	49,643
896818-AB-7	TRIUMPH GROUP INC 2.625000% 1 10/01/2026		08/31/2009	Various		1,581,593	1,500,000	16,570
902118-BM-9	TYCO INTERNATIONAL FINAN 10/15/2014		09/30/2009	BANK OF AMERICA		3,986,120	4,000,000	
902118-BK-3	TYCO INTL GROUP SA 11/15/2013		08/19/2009	J. P. MORGAN SECURITIES, INC.		3,918,604	3,650,000	60,225
902494-AS-2	TYSON FOODS INC 03/01/2014		02/27/2009	MORGAN STANLEY DEAN WITTER		4,731,250	5,000,000	
904764-AK-3	UNILEVER CAPITAL CORP 02/15/2019	R	02/09/2009	MORGAN STANLEY DEAN WITTER		998,970	1,000,000	
911312-AG-1	UNITED PARCEL SERVICE 01/15/2013		10/14/2009	GOLDMAN, SACHS & CO.		53,565,500	50,000,000	331,250
911365-AU-8	UNITED RENTALS NORTH AM 12/15/2019		11/10/2009	WELLS FARGO		1,475,730	1,500,000	
903207-AC-2	UPFC AUTO RECEIVABLES TRUST 07/15/2014		05/27/2009	SALOMON SMITH BARNEY		18,837,891	18,750,000	51,250
91160H-AA-5	US BANCORP 03/13/2012		03/24/2009	BARCLAYS BANK		15,091,800	15,000,000	13,125
90345A-AA-0	US CENTRAL FEDERAL CRED 10/19/2011		10/14/2009	J. P. MORGAN SECURITIES, INC.		9,994,900	10,000,000	
90338W-AK-9	US ONCOLOGY INC 08/15/2017		12/03/2009	MORGAN STANLEY DEAN WITTER		1,050,000	1,000,000	28,642
912909-AE-8	US STEEL CORP 4.000000% 05/15 05/15/2014		07/29/2009	Various		1,193,350	1,000,000	4,944
92343V-AJ-3	VERIZON COMMUNICATIONS 02/15/2013		10/14/2009	WALL STREET ACCESS		2,106,720	2,000,000	15,467
92553P-AE-2	VIACOM INC 09/15/2014		08/19/2009	DEUTSCHE BANK SECURITIES		14,893,650	15,000,000	
926244-AG-9	VICTORIA FALLS CLO 2005-1A, C 02/17/2017		11/24/2009	GREENWICH CAPITAL MARKETS, INC.		1,650,000	2,000,000	551
92857W-AT-7	VODAFONE GROUP PLC 06/10/2014	F	10/14/2009	GOLDMAN, SACHS & CO.		5,162,850	5,000,000	74,354
92979A-AD-3	WACHOVIA AUTO LOAN OWNER TRUS 04/20/2012		03/26/2009	BANK OF AMERICA		5,947,031	6,000,000	7,828
92977F-AD-4	WACHOVIA AUTO OWNER TRUST 03/20/2013		04/23/2009	BANK OF AMERICA		6,085,716	6,046,743	7,229
941053-AG-5	WASTE CONNECTIONS INC 3.75000 04/01/2026		09/24/2009	MCMAHAN SECURITIES CO LP		1,058,750	1,000,000	18,542
949744-AC-0	WELLS FARGO & COMPANY 06/15/2012		03/25/2009	WACHOVIA SECURITIES		4,998,700	5,000,000	
95082P-AH-8	WESCO INTERNATIONAL INC 6.000 09/15/2029		08/27/2009	EXCHANGE		4,228,050	3,970,000	
959319-AC-8	WESTERN REFINING INC 5.750000 06/15/2014		06/08/2009	GOLDMAN, SACHS & CO.		1,010,000	1,000,000	160
961214-BH-5	WESTPAC BANKING CORP 02/27/2015	F	08/24/2009	BANK OF AMERICA		4,994,900	5,000,000	
9612EM-AH-2	WESTPAC BANKING CORP 09/10/2014	F	09/11/2009	RBC DOMINION SECURITIES		14,993,700	15,000,000	7,250
9612EA-AB-1	WESTPAC SECURITIES NZ LT 07/28/2014	F	11/19/2009	CITIBANK		15,522,900	15,000,000	166,750
949808-AT-6	WFMBS 2003-J 2A5 10/25/2033		06/04/2009	MIZUHO SECURITIES USA INC		9,402,577	9,554,858	9,441
97381W-AD-6	WINDSTREAM CORP 08/01/2016		11/20/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		5,118,750	5,000,000	136,563
934548-AE-8	WMG ACQUISITION CORP 04/15/2014		12/03/2009	Various		3,924,375	4,250,000	42,867
748203-9A-6	WORLD COLOR USA TERM LOAN 07/21/2012	A	07/28/2009	CREDIT SUISSE		1,800,000	2,000,000	
98156D-AD-9	WORLD OMNI AUTO RECEIVABLES T 01/17/2012		03/27/2009	Various		30,176,036	29,864,594	96,745
98235T-AA-5	WRIGHT MEDICAL GROUP INC 2.62 12/01/2014		11/17/2009	J. P. MORGAN SECURITIES, INC.		1,286,309	1,500,000	18,484
983024-AJ-9	WYETH 02/15/2016		11/10/2009	VARIOUS		(4,500)		
98310W-AC-2	WYNDHAM WORLDWIDE 3.500000% 0 05/01/2012		05/21/2009	Various		1,063,868	1,000,000	778
988498-AE-1	YUM! BRANDS INC 09/15/2015		08/20/2009	GOLDMAN, SACHS & CO.		4,988,250	5,000,000	
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						3,051,418,674	3,161,265,591	12,197,916
293791-AV-1	ENTERPRISE PRODUCTS OPER 08/01/2066		01/01/2009	VARIOUS		8,885,851	3,425,000	
40430L-AA-7	HSBC FIN CAP TRUST IX 11/30/2035	R	01/01/2009	VARIOUS		2,255,293		
749770-AQ-6	RABOBANK NEDERLAND 12/29/2049	F	05/29/2009	BANK OF AMERICA		8,000,000	8,000,000	
844030-AH-9	SOUTHERN UNION CO 11/01/2066		01/01/2009	VARIOUS		6,983,552		
90261X-BY-7	UBS AG STAMFORD CT 07/15/2016		01/01/2009	VARIOUS		1,806,817		
955306-AA-3	WEST PHARMACEUTICAL SRVC 4.00 03/15/2047		01/01/2009	VARIOUS		1,513,879		
98877C-AA-5	ZFS FINANCE USA TRUST I 05/09/2037		01/01/2009	VARIOUS		2,011,595		
05565A-AA-1	BNP PARIBAS 01/01/9999	F	01/01/2009	VARIOUS		2,298,838		
225448-AA-7	CREDIT SUISSE GUERNSEY 01/01/9999	F	01/01/2009	VARIOUS		2,271,824		
236363-AA-5	DANSKE BANK A/S 01/01/9999	F	01/01/2009	VARIOUS		2,627,684		
24821C-AA-8	DEN NORSKE BANK 144A 01/01/9999	F	01/01/2009	VARIOUS		4,969,227		
38144Q-AA-7	GOLDMAN SACHS CAP III 01/01/9999		01/01/2009	VARIOUS		3,166,603		
853254-AB-6	STANDARD CHARTERED BANK 01/01/9999	F	01/01/2009	VARIOUS		2,523,527		
86800X-AA-6	SUNTRUST PREFERRED CAP I 01/01/9999		07/30/2009	VARIOUS		3,278,460	3,000,000	
91731K-AA-8	USB CAPITAL IX 01/01/9999		01/01/2009	VARIOUS		1,470,329		
92978A-AA-0	WACHOVIA CAPITAL TRUST I 01/01/9999		01/01/2009	VARIOUS		2,500,000	2,500,000	
4899999. Bonds - Hybrid Securities						56,563,478	16,925,000	
8399997. Total - Bonds - Part 3						7,595,976,713	7,575,507,902	31,845,796
8399998. Total - Bonds - Part 5						1,504,549,309	1,621,571,766	5,152,706
8399999. Total - Bonds						9,100,526,022	9,197,079,667	36,998,503
12946P-40-3	CALENERGY CAPITAL TRST 2		11/16/2009	MCMAHAN SECURITIES CO LP	39,500.000	2,002,688	0.00	
20451N-10-1	COMPASS MINERALS INTERNATION		10/14/2009	Various	10,220.000	666,103	0.00	
302571-60-9	FPL GROUP INC		07/17/2009	Various	52,000.000	2,569,625	0.00	

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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
35671D-78-2	FREEPORT-MCMORAN C & G		04/28/2009	Various	90,000.000	5,339,729	0.00	
74038A-20-7	GMAC PREFERRED BLOCKER INC		12/31/2008	EXCHANGE	1,560.000	405,600	0.00	
38144G-80-4	GOLDMAN SACHS SERIES D		08/27/2009	EXCHANGE	8,000.000	148,400	0.00	
391164-80-3	GREAT PLAINS ENERGY INC		05/12/2009	GOLDMAN, SACHS & CO.	10,000.000	500,000	0.00	
D61577-10-8	PORSCHE AUTOMOBIL HOLDING SE	D	12/23/2009	Various	3,175.000	242,003	0.00	
D94523-10-3	VOLKSWAGEN AG-PFD NON VTG PRF NPV	D	12/23/2009	Various	9,339.000	867,412	0.00	
G98255-60-0	XL CAPITAL LTD		09/01/2009	LAZARD FRERES & COMPANY	15,000.000	382,253	0.00	
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						13,123,813	XXX	
8999997. Total - Preferred Stocks - Part 3						13,123,813	XXX	
8999998. Total - Preferred Stocks - Part 5						5,585,100	XXX	
8999999. Total - Preferred Stocks						18,708,913	XXX	
055622-10-4	BP PLC - SPONS ADR	F	12/23/2009	CREDIT SUISSE	243,791.000	14,459,593		
G98255-10-5	XL CAPITAL LTD - CLASS A		10/14/2009	Various	73,221.000	1,327,078		
682430-10-6	1800 FLOWERS		10/14/2009	MORGAN STANLEY CAPITAL	5,120.000	22,046		
336901-10-3	1ST SOURCE CORP		10/14/2009	Various	4,320.000	67,563		
885535-10-4	3 COM CORP.		10/14/2009	Various	85,140.000	495,322		
88580F-10-9	3 PAR INC		10/14/2009	MORGAN STANLEY CAPITAL	5,960.000	71,450		
88554D-20-5	3D SYSTEMS CORP		10/14/2009	MORGAN STANLEY CAPITAL	3,920.000	36,124		
G88473-11-4	3I GROUP PLC	D	12/23/2009	Various	91,783.000	222,133		
88579Y-10-1	3M COMPANY		12/23/2009	Various	149,577.000	10,367,216		
65440K-10-6	99 CENTS ONLY STORES		10/14/2009	MORGAN STANLEY CAPITAL	10,480.000	135,710		
000361-10-5	A A R CORP.		10/14/2009	MORGAN STANLEY CAPITAL	8,520.000	195,508		
001765-10-6	A M R CORP.		10/14/2009	Various	82,985.000	791,019		
T0140L-10-3	A2A	D	12/23/2009	Various	132,486.000	258,869		
000360-20-6	AAON INC		10/14/2009	MORGAN STANLEY CAPITAL	3,060.000	57,357		
002535-20-1	AARONS INC		10/14/2009	MORGAN STANLEY CAPITAL	2,820.000	76,978		
002567-10-5	ABAXIS INC		10/14/2009	MORGAN STANLEY CAPITAL	4,940.000	120,936		
H0010V-10-1	ABB LTD-REG CMN STK	D	12/23/2009	Various	82,338.000	1,602,530		
002824-10-0	ABBOTT LABS		12/23/2009	Various	142,542.000	6,934,746		
002896-20-7	ABERCROMBIE + FITCH CO		10/14/2009	Various	31,540.000	981,077		
E0003D-11-1	ABERTIS INFRAESTRUCTURAS	D	12/23/2009	Various	19,647.000	454,512		
00350L-10-9	ABINGTON BANCORP INC		10/14/2009	Various	5,780.000	45,205		
003654-10-0	ABIOMED INC		10/14/2009	MORGAN STANLEY CAPITAL	6,660.000	72,580		
000957-10-0	ABM INDUSTRIES		10/14/2009	Various	10,520.000	212,763		
00374N-10-7	ABOVENET INC		10/14/2009	CREDIT SUISSE	2,760.000	138,445		
00383Y-10-2	ABRAXIS BIOSCIENCE INC		12/23/2009	Various	3,437.000	160,867		
003881-30-7	ACACIA RESEARCH - ACACIA TECHNOLOGIES		10/14/2009	CREDIT SUISSE	7,380.000	69,751		
004239-10-9	ACADIA REALTY TRUST		10/14/2009	Various	9,240.000	139,448		
00430U-10-3	ACCELRYS INC		10/14/2009	CREDIT SUISSE	6,800.000	39,079		
E0008Z-10-9	ACCIONA	D	12/23/2009	Various	2,168.000	294,221		
00081T-10-8	ACCO BRANDS CORP		10/14/2009	Various	12,080.000	90,620		
F00189-12-0	ACCOR EUR3	D	12/23/2009	Various	11,583.000	624,656		
004397-10-5	ACCURAY		10/14/2009	MORGAN STANLEY CAPITAL	8,640.000	58,283		
T0040K-10-6	ACEA	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	7,695.000	87,047		
E0060D-14-5	ACERINOX	D	12/23/2009	Various	11,746.000	250,508		
004446-10-0	ACETO CORP		10/14/2009	Various	5,540.000	36,837		
004498-10-1	ACI WORLDWIDE INC		10/14/2009	MORGAN STANLEY CAPITAL	7,520.000	133,135		
004764-10-6	ACME PACKET INC		10/14/2009	MORGAN STANLEY CAPITAL	8,640.000	88,902		
00484M-10-6	ACORDA THERAPEUTICS INC		10/15/2009	MORGAN STANLEY CAPITAL	8,320.000	206,700		
E7813W-16-3	ACS ACTIV. CONST. Y SVCS	D	12/23/2009	Various	11,063.000	563,977		
004934-10-5	ACTEL CORP		10/14/2009	MORGAN STANLEY CAPITAL	5,640.000	72,291		
H0032X-13-5	ACTELION LTD REG	D	12/23/2009	Various	8,321.000	475,609		
00506P-10-3	ACTIVIDENTITY CORP		10/14/2009	CREDIT SUISSE	10,360.000	28,128		
00507V-10-9	ACTIVISION BLIZZARD INC	R	10/14/2009	Various	157,065.000	1,921,167		
00508X-20-3	ACTUANT CORP		10/14/2009	MORGAN STANLEY CAPITAL	14,700.000	245,017		
00508B-10-2	ACTUATE CORPORATION		10/14/2009	CREDIT SUISSE	10,120.000	58,022		
00508Y-10-2	ACUITY BRANDS INC		10/14/2009	MORGAN STANLEY CAPITAL	9,620.000	330,131		
00509L-70-3	ACURA PHARMACEUTICALS INC		10/14/2009	CREDIT SUISSE	1,900.000	9,182		
005125-10-9	ACXIOM CORP		10/14/2009	MORGAN STANLEY CAPITAL	14,800.000	143,117		
00651F-10-8	ADAPTEC INC.		10/14/2009	Various	26,520.000	87,056		
000886-30-9	ADC TELECOMMUNICATI		10/14/2009	MORGAN STANLEY CAPITAL	21,460.000	154,993		
H00392-31-8	ADECCO CHESEREX	D	12/23/2009	Various	10,773.000	572,429		
D0065L-10-1	ADIDAS SALOMON AG	D	12/23/2009	Various	15,486.000	847,937		
007094-10-5	ADMINISTAFF INC		10/14/2009	MORGAN STANLEY CAPITAL	4,840.000	130,063		
G0110T-10-6	ADMIRAL GROUP	D	12/23/2009	Various	12,175.000	213,740		

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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
00724F-10-1	ADOBE SYS INC		10/14/2009	Various	141,466.000	4,755,684		
00724X-10-2	ADOLOR CORPORATION		10/14/2009	Various	10,100.000	16,446		
F00882-10-4	ADP	D	12/23/2009	Various	3,065.000	255,130		
00738A-10-6	ADTRAN INC		10/14/2009	MORGAN STANLEY CAPITAL	12,120.000	306,647		
00739W-10-7	ADVANCE AMERICA CASH ADVANCE		10/14/2009	Various	10,780.000	66,225		
00752J-10-8	ADVANCED ANALOGIC TECH INC		10/14/2009	MORGAN STANLEY CAPITAL	10,060.000	35,584		
00751Y-10-6	ADVANCED AUTO PARTS INC.		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	26,400.000	1,193,280		
00752H-10-2	ADVANCED BATTERY TECHNOLOGIES INC		10/14/2009	CREDIT SUISSE	11,360.000	47,323		
007973-10-0	ADVANCED ENERGY INDUSTRIES		10/14/2009	MORGAN STANLEY CAPITAL	7,220.000	103,730		
007903-10-7	ADVANCED MICRO DEVICES INC		12/23/2009	Various	118,920.000	951,066		
007974-10-8	ADVENT SOFTWARE		10/14/2009	MORGAN STANLEY CAPITAL	3,420.000	143,911		
00762W-10-7	ADVISORY BOARD CO		10/14/2009	MORGAN STANLEY CAPITAL	3,320.000	87,833		
00766T-10-0	AECOM TECHNOLOGY GROUP		06/03/2009	Various	28,832.000	764,968		
N00927-29-8	AEGON	D	12/23/2009	Various	147,208.000	1,128,172		
J00288-10-0	AEON CO LTD NPV	D	12/24/2009	MORGAN STANLEY CAPITAL	5,000.000	40,040		
001031-10-3	AEP INDUSTRIES INC		10/14/2009	CREDIT SUISSE	1,180.000	45,269		
007865-10-8	AEROPOSTALE INC		10/14/2009	Various	11,160.000	469,059		
008073-10-8	AEROVIRONMENT INC		10/14/2009	MORGAN STANLEY CAPITAL	2,840.000	80,883		
00130H-10-5	AES CORP		10/14/2009	Various	159,548.000	2,239,301		
00817Y-10-8	AETNA INC.		12/23/2009	Various	113,299.000	3,047,199		
001040-10-7	AFC ENTERPRISES INC		10/14/2009	MORGAN STANLEY CAPITAL	5,820.000	49,545		
008190-10-0	AFFILIATED COMPUTER		12/23/2009	Various	15,720.000	927,624		
008252-10-8	AFFILIATED MANAGERS GR		10/14/2009	Various	18,840.000	1,203,979		
00826A-10-9	AFFYMAX INC		10/14/2009	MORGAN STANLEY CAPITAL	3,080.000	72,477		
00826T-10-8	AFFYMETRIX INC		10/14/2009	MORGAN STANLEY CAPITAL	15,720.000	148,224		
001055-10-2	AFLAC INC.		12/23/2009	Various	100,560.000	4,605,285		
001084-10-2	AGCO CORP.		12/23/2009	Various	23,189.000	671,620		
00846L-10-1	AGFEED INDUSTRIES INC	R	10/14/2009	CREDIT SUISSE	6,600.000	34,787		
00846U-10-1	AGILENT TECHNOLOGIES INC		10/14/2009	Various	85,821.000	2,319,579		
00847J-10-5	AGILYSYS INC		10/14/2009	MORGAN STANLEY CAPITAL	3,560.000	26,552		
001630-10-4	AGL ENERGY	D	12/23/2009	Various	43,508.000	558,808		
008474-10-8	AGNICO EAGLE MINES LTD COM	C	12/23/2009	Various	34,100.000	2,356,308		
008492-10-0	AGREE REALTY CORP		10/14/2009	CREDIT SUISSE	1,720.000	38,030		
008916-10-8	AGRIUM INC COM	C	12/23/2009	Various	19,000.000	1,028,275		
009128-30-7	AIR METHODS CORP		10/14/2009	MORGAN STANLEY CAPITAL	2,560.000	85,989		
009158-10-6	AIR PRODUCTS & CHEM		10/14/2009	Various	46,257.000	3,766,381		
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC		10/14/2009	CREDIT SUISSE	12,040.000	40,155		
G0129K-10-4	AIRCASTLE LTD		10/14/2009	CREDIT SUISSE	10,700.000	102,791		
00949P-10-8	AIRTRAN HOLDINGS INC		10/14/2009	MORGAN STANLEY CAPITAL	26,300.000	131,290		
00950V-10-1	AIRVANA INC		10/14/2009	MORGAN STANLEY CAPITAL	4,900.000	32,759		
001547-10-8	AK STL HLD G CORP COM		10/14/2009	Various	28,657.000	485,675		
00971T-10-1	AKAMAI TECHNOLOGIES		12/23/2009	Various	105,493.000	2,119,465		
009728-10-6	AKORN INC		10/14/2009	MORGAN STANLEY CAPITAL	12,360.000	16,980		
N01780-12-6	AKZO N.V.	D	12/23/2009	Various	21,873.000	1,452,455		
011311-10-7	ALAMO GROUP INC		10/14/2009	CREDIT SUISSE	1,440.000	23,458		
011659-10-9	ALASKA AIR GROUP, INC.		10/14/2009	Various	8,060.000	228,399		
01167P-10-1	ALASKA COM SYSTEMS GRP		10/14/2009	MORGAN STANLEY CAPITAL	9,340.000	80,218		
012348-10-8	ALBANY INTERNATIONAL CORP.		10/14/2009	Various	5,860.000	116,553		
012423-10-9	ALBANY MOLECULAR RESEARCH INC		10/14/2009	MORGAN STANLEY CAPITAL	5,280.000	49,264		
F0191J-10-1	ALCATEL EUR10	D	12/23/2009	Various	229,113.000	892,702		
013817-10-1	ALCOA INC COM		12/23/2009	Various	658,300.000	7,659,760		
014482-10-3	ALEXANDER & BALDWIN, INC.		10/14/2009	MORGAN STANLEY CAPITAL	5,480.000	178,769		
014752-10-9	ALEXANDERS, INC.		10/14/2009	MORGAN STANLEY CAPITAL	460.000	136,325		
015271-10-9	ALEXANDRIA REAL ESTATE		10/14/2009	MORGAN STANLEY CAPITAL	16,580.000	894,005		
015351-10-9	ALEXION PHARMACEUTICAL INC		12/23/2009	Various	19,680.000	946,161		
W04008-15-2	ALFA LAVAL	D	12/23/2009	Various	29,362.000	399,577		
G01717-10-0	ALIBABA.COM LTD	D	09/14/2009	Various	1,072,500.000	2,823,566		
016230-10-4	ALICO INC		10/14/2009	Various	1,020.000	30,165		
016255-10-1	ALIGN TECHNOLOGY INC		10/14/2009	MORGAN STANLEY CAPITAL	12,780.000	204,376		
01642T-10-8	ALKERMES INC		10/14/2009	MORGAN STANLEY CAPITAL	21,200.000	185,481		
017175-10-0	ALLEGHANY CORP.		10/14/2009	Various	1,230.000	316,974		
017361-10-6	ALLEGHENY ENERGY INC		10/14/2009	Various	46,026.000	1,230,708		
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		10/14/2009	Various	24,079.000	868,268		
01748X-10-2	ALLEGIANT TRAVEL CO		10/14/2009	MORGAN STANLEY CAPITAL	3,360.000	130,252		
018490-10-2	ALLERGAN I NC COM		12/23/2009	Various	65,772.000	3,705,251		
018522-30-0	ALLETE INC		10/14/2009	Various	6,580.000	223,039		

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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
018581-10-8	ALLIANCE DATA SYSTEMS CORP		12/23/2009	Various	10,940.000	640,310		
019205-10-3	ALLIANCE FINANCIAL CORP		10/14/2009	CREDIT SUISSE	980.000	28,006		
018606-20-2	ALLIANCE HEALTHCARE SERVICES INC		10/14/2009	MORGAN STANLEY CAPITAL	5,820.000	36,319		
018802-10-8	ALLIANT ENERGY CORP COM		10/14/2009	MORGAN STANLEY CAPITAL	12,340.000	335,320		
018804-10-4	ALLIANT TECHSYSTEMS, INC.		10/14/2009	Various	10,617.000	851,089		
D03080-11-2	ALLIANZ SE-REG COM STK	D	12/23/2009	Various	24,052.000	3,079,606		
019030-10-8	ALLIED CAPITAL CP		10/14/2009	Various	39,640.000	124,248		
01923A-10-9	ALLIED HEALTHCARE INTL INC		10/14/2009	CREDIT SUISSE	10,400.000	31,513		
019344-10-0	ALLIED NEVADA GOLD CORP		10/14/2009	MORGAN STANLEY CAPITAL	11,940.000	131,664		
019615-10-3	ALLION HEALTHCARE INC		10/14/2009	CREDIT SUISSE	5,160.000	25,906		
019645-50-6	ALLIS CHALMERS ENERGY INC		10/14/2009	Various	13,020.000	61,875		
019777-10-1	ALLOS THERAPEUTICS INC		10/14/2009	Various	13,780.000	92,083		
01988P-10-8	ALLSCRIPTS MISYS HEALTHCARE SOLUTIONS	R	10/14/2009	MORGAN STANLEY CAPITAL	21,600.000	468,856		
020409-10-8	ALMOST FAMILY INC		10/14/2009	MORGAN STANLEY CAPITAL	1,720.000	55,298		
020430-10-7	ALNYLAM PHARMACEUTICALS INC		10/14/2009	MORGAN STANLEY CAPITAL	8,120.000	172,488		
020520-10-2	ALON USA ENERGY INC	R	10/14/2009	MORGAN STANLEY CAPITAL	2,640.000	26,012		
02076X-10-2	ALPHA NATURAL RESOURCES		12/23/2009	Various	30,074.000	1,175,703		
02081G-10-2	ALPHATEC HOLDINGS INC		10/14/2009	CREDIT SUISSE	7,100.000	35,827		
F0259M-47-5	ALSTOM	D	12/23/2009	Various	17,788.000	1,278,156		
021441-10-0	ALTERA CORP		10/14/2009	Various	137,818.000	2,386,303		
02208R-10-6	ALTRA HOLDINGS INC		10/14/2009	CREDIT SUISSE	5,640.000	65,003		
Q0269M-10-9	ALUMINA	D	12/23/2009	Various	214,564.000	330,879		
00163U-10-6	AMAG PHARMACEUTICALS INC		10/14/2009	MORGAN STANLEY CAPITAL	3,780.000	134,960		
023135-10-6	AMAZON COM INC		12/23/2009	Various	78,862.000	7,341,382		
00163T-10-9	AMB PROPERTY CORP		10/14/2009	MORGAN STANLEY CAPITAL	27,220.000	629,893		
023139-10-8	AMBAC FINANCIAL GRO		10/14/2009	MORGAN STANLEY CAPITAL	63,340.000	93,978		
023177-10-8	AMBASSADORS GRP INC		10/14/2009	MORGAN STANLEY CAPITAL	4,140.000	66,741		
02341W-10-3	AMCOL INTL CORP		10/14/2009	MORGAN STANLEY CAPITAL	5,160.000	133,379		
003080-10-0	AMCOR LTD ORD	D	12/23/2009	Various	100,499.000	534,864		
G02602-10-3	AMDOCS LTD	R	10/14/2009	CREDIT SUISSE	47,700.000	1,242,432		
G02604-11-7	AMEC	D	12/23/2009	Various	14,873.000	205,485		
023436-10-8	AMEDISYS INC		10/14/2009	MORGAN STANLEY CAPITAL	6,080.000	272,439		
027745-10-8	AMER NATL BNKSHS/DANVILLE VA		10/14/2009	CREDIT SUISSE	1,160.000	25,797		
023586-10-0	AMERCO		10/14/2009	MORGAN STANLEY CAPITAL	1,860.000	87,139		
023608-10-2	AMEREN CORP		12/23/2009	Various	30,760.000	796,995		
02913V-10-3	AMERICA PUBLIC EDUCATION		10/14/2009	MORGAN STANLEY CAPITAL	4,000.000	146,072		
02364L-10-9	AMERICA SERVICE GROUP, INC		10/14/2009	CREDIT SUISSE	2,020.000	33,025		
023850-10-0	AMERICAN APPAREL INC		10/14/2009	MORGAN STANLEY CAPITAL	7,380.000	21,986		
024061-10-3	AMERICAN AXLE MFG HLDGS		10/14/2009	MORGAN STANLEY CAPITAL	9,520.000	63,910		
02503Y-10-3	AMERICAN C AP LTD		10/14/2009	Various	61,700.000	203,986		
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		10/14/2009	Various	11,880.000	322,266		
02503X-10-5	AMERICAN CAPITAL AGENCY CORP		10/14/2009	MORGAN STANLEY CAPITAL	2,740.000	74,654		
02505A-10-3	AMERICAN CARESOURCE HOLDINGS		10/14/2009	CREDIT SUISSE	2,240.000	9,188		
025195-40-5	AMERICAN COMMERCIAL LINES INC		10/14/2009	MORGAN STANLEY CAPITAL	2,020.000	52,093		
025334-10-3	AMERICAN DAIRY INC	R	10/14/2009	MORGAN STANLEY CAPITAL	2,220.000	68,426		
025353-10-3	AMERICAN DENTAL PARTNERS INC		10/14/2009	CREDIT SUISSE	3,440.000	50,934		
025533-40-7	AMERICAN ECOLOGY, INC.		10/14/2009	MORGAN STANLEY CAPITAL	3,980.000	76,662		
025537-10-1	AMERICAN ELEC PWR INC		12/23/2009	Various	36,930.000	1,272,976		
025676-20-6	AMERICAN EQUITY INVT LIFE HL		10/14/2009	Various	13,600.000	93,091		
025816-10-9	AMERICAN EXPRESS CO		12/23/2009	Various	222,640.000	7,764,781		
025932-10-4	AMERICAN FINANCIAL GROUP INC		12/23/2009	Various	19,739.000	448,621		
026375-10-5	AMERICAN GREETINGS CORP., CLASS A		10/14/2009	Various	8,740.000	209,352		
026874-78-4	AMERICAN INTL GROUP INC		12/23/2009	Various	26,260.000	1,143,713		
027070-10-1	AMERICAN ITALIAN PASTA		10/14/2009	Various	4,860.000	140,501		
02744M-10-8	AMERICAN MEDICAL SYSTEMS HOLDINGS		10/14/2009	MORGAN STANLEY CAPITAL	16,200.000	269,289		
028731-10-7	AMERICAN ORIENTAL BIOENGINEE	R	10/14/2009	MORGAN STANLEY CAPITAL	14,780.000	68,595		
028884-10-4	AMERICAN PHYSICIANS CAP INC		10/14/2009	Various	2,220.000	66,217		
028882-10-8	AMERICAN PHYSICIANS SVC GP		10/14/2009	CREDIT SUISSE	1,300.000	32,036		
02916P-10-3	AMERICAN RAILCAR INDUSTRIES INC		10/14/2009	Various	2,060.000	22,767		
029174-10-9	AMERICAN REALTY INVESTORS IN		10/14/2009	CREDIT SUISSE	440.000	5,386		
029263-10-0	AMERICAN REPORGRAPHICS		10/14/2009	MORGAN STANLEY CAPITAL	8,040.000	57,896		
G02995-10-1	AMERICAN SAFETY INSURANCE HOLDINGS LTD	R	10/14/2009	CREDIT SUISSE	2,240.000	36,711		
029429-10-7	AMERICAN SCIENCE ENGINEERING INC		10/14/2009	Various	1,920.000	127,587		
029683-10-9	AMERICAN SOFTWARE, INC.		10/14/2009	CREDIT SUISSE	4,640.000	30,413		
029899-10-1	AMERICAN STATES WATER CO		10/14/2009	Various	4,020.000	145,446		
030111-10-8	AMERICAN SUPERCONDUCTOR CORP		10/14/2009	MORGAN STANLEY CAPITAL	9,620.000	325,346		

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029912-20-1	AMERICAN TOWER CORP		12/23/2009	Various	114,118.000	3,777,467		
030371-10-8	AMERICAN VANGUARD CORP		10/14/2009	Various	4,560.000	37,501		
030420-10-3	AMERICAN WATER WORKS CO INC		10/14/2009	MORGAN STANLEY CAPITAL	9,420.000	187,290		
030506-10-9	AMERICAN WOODMARK CORP		10/14/2009	Various	2,280.000	44,095		
03062T-10-5	AMERICAS CAR-MART INC		10/14/2009	Various	2,140.000	52,249		
03060R-10-1	AMERICREDIT CORP		10/14/2009	MORGAN STANLEY CAPITAL	14,620.000	255,493		
03070L-30-0	AMERIGON INC		10/14/2009	CREDIT SUISSE	4,960.000	40,283		
03073T-10-2	AMERIGROUP CORPORATE		10/14/2009	Various	11,940.000	278,267		
03076C-10-6	AMERIPRISE FINL INC		10/14/2009	Various	56,200.000	2,087,414		
03076K-10-8	AMERIS BANCORP		10/15/2009	CREDIT SUISSE	3,360.000	23,212		
03071H-10-0	AMERISAFE INC		10/14/2009	Various	4,280.000	75,281		
03073E-10-5	AMERISOURCEBERGEN CORP		10/14/2009	Various	69,983.000	1,586,946		
030700-10-1	AMERISTAR CASINOS INC		10/14/2009	Various	6,020.000	103,534		
030710-10-7	AMERON, INC.		10/14/2009	Various	2,000.000	138,925		
031001-10-0	AMES NATIONAL CORP		10/14/2009	Various	1,480.000	36,538		
031100-10-0	AMETEK INC		12/23/2009	Various	16,760.000	630,388		
031162-10-0	AMGEN INC		12/23/2009	Various	232,292.000	13,647,966		
001712-10-8	AMICAS INC		10/14/2009	CREDIT SUISSE	7,820.000	30,270		
03152W-10-9	AMICUS THERAPEUTICS INC		10/14/2009	MORGAN STANLEY CAPITAL	3,300.000	15,713		
031652-10-0	AMKOR TECHNOLOGY		10/14/2009	MORGAN STANLEY CAPITAL	24,300.000	183,518		
001744-10-1	AMN HEALTHCARES SERVICES INC		10/14/2009	MORGAN STANLEY CAPITAL	7,120.000	76,418		
Y01246-10-0	AMOY PROPERTIES	D	12/23/2009	Various	191,000.000	778,011		
G0344G-10-1	AMP LTD	D	12/23/2009	Various	175,178.000	1,050,387		
032015-10-9	AMPAL-AMERICAN ISRAEL CORP-A		10/15/2009	CREDIT SUISSE	4,300.000	9,403		
032037-10-3	AMPCO-PITTSBURGH CORP.		10/14/2009	MORGAN STANLEY CAPITAL	1,900.000	56,202		
032095-10-1	AMPHENOL CORP.		12/23/2009	Various	22,800.000	1,135,508		
032159-10-5	AMREP CORP.		10/14/2009	CREDIT SUISSE	200.000	2,976		
03232P-40-5	AMSUNG CORP		10/14/2009	Various	7,000.000	157,968		
032359-30-9	AMTRUST FINL SERVICES		10/14/2009	MORGAN STANLEY CAPITAL	5,780.000	67,664		
032346-10-8	AMYLIN PHARMACEUTIALS INC		10/14/2009	Various	55,041.000	664,702		
032511-10-7	ANADARKO PETE CORP		09/17/2009	Various	72,385.000	3,354,450		
032515-10-8	ANADIGICS INC		10/14/2009	MORGAN STANLEY CAPITAL	14,140.000	65,817		
032654-10-5	ANALOG DEVICES INC		10/14/2009	Various	66,234.000	1,869,228		
032657-20-7	ANALOGIC CORP.		10/14/2009	Various	2,800.000	112,205		
032744-10-4	ANAREN INC		10/14/2009	MORGAN STANLEY CAPITAL	3,260.000	55,819		
034164-10-3	ANDERSON INC		10/14/2009	Various	4,140.000	150,410		
03475V-10-1	ANGIODYNAMICS INC		10/14/2009	CREDIT SUISSE	5,400.000	79,649		
G03764-13-4	ANGLO AMERICAN PLC CMN STK	D	12/23/2009	Various	95,310.000	4,213,214		
Y01373-10-2	ANHUI CONCH CEMENT CO LTD-H	D	09/14/2009	Various	234,000.000	1,652,791		
035290-10-5	ANIXTER INTERNATIONAL INC		10/14/2009	MORGAN STANLEY CAPITAL	6,520.000	273,881		
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		10/14/2009	Various	116,480.000	2,033,001		
036115-10-3	ANNTAYLOR STORES INC		10/14/2009	MORGAN STANLEY CAPITAL	12,800.000	200,541		
036620-10-5	ANSYS INC		12/23/2009	Various	15,220.000	673,442		
037023-10-8	ANTHRACITE CAPITAL INC		10/14/2009	CREDIT SUISSE	17,380.000	17,980		
G0398N-12-8	ANTOFAGASTA ORD GBP0.05	D	12/23/2009	Various	32,585.000	506,477		
037347-10-1	ANWORTH MORTGAGE ASSET CORP		10/14/2009	Various	23,440.000	180,482		
Q09504-13-7	ANZ NATIONAL BANK	D	12/23/2009	Various	208,446.000	4,291,991		
00184X-10-5	AOL INC		10/07/2009	DISTRIBUTION	23,697.270	431,752		
037389-10-3	AON CORP.		10/14/2009	Various	29,277.000	1,213,854		
K0514G-13-5	AP MOLLER MAERSK A	D	12/23/2009	Various	59.000	418,505		
K0514G-10-1	AP MOLLER MAERSK B	D	12/23/2009	Various	106.000	776,765		
00185E-10-6	APAC TELESERVICES INC		10/14/2009	MORGAN STANLEY CAPITAL	5,840.000	37,329		
037411-10-5	APACHE CORP		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	2,859.000	269,661		
03748R-10-1	APARTMENT INVT + MGMT CO CLASS A		12/23/2009	Various	29,860.000	473,167		
G0471F-10-9	APCO OIL AND GAS INTERNATIONAL INC		10/15/2009	CREDIT SUISSE	1,940.000	45,889		
037598-10-9	APOGEE ENTERPRISES, INC.		10/14/2009	Various	6,640.000	100,780		
037604-10-5	APOLLO GROUP		10/14/2009	Various	32,037.000	2,322,249		
03761U-10-6	APOLLO INVESTMENT CORP		10/14/2009	Various	35,900.000	354,912		
037833-10-0	APPLE INC.		12/23/2009	Various	201,218.000	37,021,354		
03820C-10-5	APPLIED INDUSTRIAL TECH INC		10/14/2009	MORGAN STANLEY CAPITAL	9,600.000	189,050		
038222-10-5	APPLIED MATERIALS INC		09/22/2009	Various	418,827.000	5,548,127		
03822W-40-6	APPLIED MICRO CIRCUITS CORP		10/14/2009	MORGAN STANLEY CAPITAL	14,500.000	141,777		
038237-10-3	APPLIED SIGNAL TECHNOLOGY		10/14/2009	MORGAN STANLEY CAPITAL	2,880.000	63,068		
03834A-10-3	APPROACH RESOURCES INC		10/14/2009	MORGAN STANLEY CAPITAL	2,720.000	26,076		
038336-10-3	APTARGROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	12,040.000	463,480		
03836W-10-3	AQUA AMERICA INC		10/14/2009	Various	32,860.000	548,637		

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03875Q-10-8	ARBITRON INC		10/14/2009	MORGAN STANLEY CAPITAL	5,640.000	129,736		
001986-10-8	ARC ENERGY TRUST-UNITS	C	12/23/2009	Various	12,400.000	251,534		
L0302D-12-9	ARCELORMITTAL COMMON STOCK	D	12/23/2009	Various	55,219.000	2,192,994		
G0450A-10-5	ARCH CAPITAL GROUP		10/14/2009	CREDIT SUISSE	14,560.000	1,008,456		
03937R-10-2	ARCH CHEMICALS INC		10/14/2009	Various	5,440.000	167,166		
039380-10-0	ARCH COAL INC		10/14/2009	Various	16,660.000	391,168		
039483-20-1	ARCHER DANIELS		12/07/2009	Various	76,000.000	8,945,301		
039483-10-2	ARCHER DANIELS MIDLAND CO		09/22/2009	Various	159,052.000	4,584,267		
039666-10-2	ARCSIGHT INC		10/14/2009	MORGAN STANLEY CAPITAL	4,040.000	100,611		
03969P-10-7	ARDEA BIOSCIENCES INC		10/14/2009	CREDIT SUISSE	3,180.000	53,442		
039762-10-9	ARDEN GROUP INC CL A		10/14/2009	MORGAN STANLEY CAPITAL	220.000	26,255		
040047-10-2	ARENA PHARMACEUTICALS INC		10/14/2009	MORGAN STANLEY CAPITAL	20,060.000	82,647		
040049-10-8	ARENA RESOURCES INC		10/14/2009	MORGAN STANLEY CAPITAL	8,440.000	339,548		
04010L-10-3	ARES CAPITAL CORP		10/14/2009	MORGAN STANLEY CAPITAL	21,980.000	240,147		
04010E-10-9	ARGAN INC		10/14/2009	MORGAN STANLEY CAPITAL	1,500.000	19,140		
G0464B-10-7	ARGO GROUP INTL		10/14/2009	CREDIT SUISSE	6,980.000	250,394		
040149-10-6	ARGON ST INC		10/14/2009	MORGAN STANLEY CAPITAL	2,880.000	55,911		
04033A-10-0	ARIAD PHARMACEUTICALS INC		10/14/2009	CREDIT SUISSE	23,960.000	49,786		
04033V-20-3	ARIBA INC		10/14/2009	MORGAN STANLEY CAPITAL	19,300.000	243,300		
00521T-10-8	ARISTOCRAT LEISURE NPV	D	12/23/2009	Various	30,308.000	129,514		
040790-10-7	ARKANSAS BEST CORP DEL		10/14/2009	Various	5,700.000	172,013		
04247X-10-2	ARMSTRONG WORLD IND		10/14/2009	Various	6,980.000	261,184		
04269E-10-7	ARQULE INC		10/14/2009	MORGAN STANLEY CAPITAL	9,640.000	43,651		
04269X-10-5	ARRAY BIOPHARMA INC		10/14/2009	MORGAN STANLEY CAPITAL	10,400.000	25,554		
04269Q-10-0	ARRIS GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	27,580.000	323,875		
042735-10-0	ARROW ELECTRONICS INC		10/14/2009	MORGAN STANLEY CAPITAL	27,680.000	794,258		
00538G-10-7	ARROW ENERGY	D	12/23/2009	Various	44,752.000	164,965		
042744-10-2	ARROW FINANCIAL CORP		10/14/2009	Various	2,220.000	59,536		
04289L-10-7	ART TECHNOLOGY GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	28,040.000	105,896		
043113-20-8	ARTESIAN RESOURCES CORP-CL A		10/14/2009	CREDIT SUISSE	1,280.000	21,613		
363576-10-9	ARTHUR J GALLAGHER & CO		10/14/2009	MORGAN STANLEY CAPITAL	31,860.000	778,576		
043176-10-6	ARUBA NETWORKS INC		10/14/2009	MORGAN STANLEY CAPITAL	13,020.000	118,474		
043353-10-1	ARVINMERITOR INC		10/14/2009	MORGAN STANLEY CAPITAL	16,140.000	145,178		
043387-10-9	ARYX THERAPEUTICS INC		10/14/2009	CREDIT SUISSE	2,060.000	6,198		
H0336B-11-0	ARYZTA	D	12/23/2009	Various	9,613.000	375,954		
043436-10-4	ASBURY AUTOMOTIVE GROUP		10/14/2009	Various	7,160.000	100,362		
Y0205X-10-3	ASCENDAS REAL ESTATE INV	D	12/23/2009	Various	130,000.000	177,131		
043632-10-8	ASCENT MEDIA CORP CL A		10/14/2009	Various	3,000.000	76,668		
043635-10-1	ASCENT SOLAR TECHNOLOGIES INC		10/14/2009	CREDIT SUISSE	3,300.000	20,465		
Q0557G-10-3	ASCIANO	D	12/23/2009	Various	243,829.000	373,883		
044103-10-9	ASHFORD HOSPITALITY TRUST		10/14/2009	MORGAN STANLEY CAPITAL	13,480.000	52,412		
044209-10-4	ASHLAND INC		10/14/2009	MORGAN STANLEY CAPITAL	17,220.000	741,366		
04518A-10-4	ASIAINFO HOLDINGS INC		10/14/2009	MORGAN STANLEY CAPITAL	6,420.000	146,834		
G0535Q-13-3	ASM PACIFIC	D	12/23/2009	Various	16,100.000	139,985		
N07059-17-8	ASML HOLDING NV EURO.02	D	12/23/2009	Various	35,771.000	1,122,162		
G05384-10-5	ASPEN INSURANCE HLDGS LTD		10/14/2009	CREDIT SUISSE	24,360.000	680,584		
W0817X-10-5	ASSA ABLOY B	D	12/23/2009	Various	26,062.000	514,882		
04543P-10-0	ASSETT ACCEPTANCE CAPITAL		10/14/2009	MORGAN STANLEY CAPITAL	3,320.000	23,757		
T05040-10-9	ASSICURAZIONI GENERALI S.P.A.	D	12/23/2009	Various	101,956.000	2,775,126		
04544X-30-0	ASSISTED LIVING CONCEPTS CL A		10/14/2009	Various	2,340.000	54,807		
G05600-13-8	ASSOCD BRIT FOODS ORD GBP0.0568	D	12/23/2009	Various	147,840.000	2,066,390		
045487-10-5	ASSOCIATED BANC-CORP		10/14/2009	MORGAN STANLEY CAPITAL	29,700.000	359,860		
045604-10-5	ASSOCIATED ESTATES		10/14/2009	CREDIT SUISSE	3,240.000	30,993		
04621X-10-8	ASSURANT I NC		12/23/2009	Various	18,000.000	541,524		
G0585R-10-6	ASSURED GUARANTY LTD		10/14/2009	CREDIT SUISSE	23,160.000	472,221		
046224-10-1	ASTEC INDS INC		10/14/2009	MORGAN STANLEY CAPITAL	4,120.000	111,302		
046265-10-4	ASTORIA FINANCIAL CORP		10/14/2009	Various	19,480.000	214,719		
G0593M-10-7	ASTRAZENECA PLC ORD USD0.25	D	12/23/2009	Various	107,317.000	4,979,517		
046433-10-8	ASTRONICS CORP		10/14/2009	CREDIT SUISSE	1,980.000	18,787		
00206R-10-2	AT&T INC		12/23/2009	Various	208,120.000	5,714,870		
00211W-10-4	ATC TECHNOLOGY CORPORATION		10/14/2009	MORGAN STANLEY CAPITAL	4,360.000	91,654		
04685W-10-3	ATHENAHEALTH INC		10/14/2009	MORGAN STANLEY CAPITAL	7,500.000	289,982		
04743P-10-8	ATHEROS COMMUNICATIONS		10/14/2009	MORGAN STANLEY CAPITAL	13,620.000	378,947		
049079-20-5	ATLANTIC TELE NETWORK INC		10/14/2009	MORGAN STANLEY CAPITAL	2,000.000	101,694		
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS		10/14/2009	MORGAN STANLEY CAPITAL	3,700.000	133,540		
W10020-11-8	ATLAS COPCO AB-A S HS	D	12/23/2009	MORGAN STANLEY CAPITAL	6,121.000	89,058		

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W10020-13-4	ATLAS COPCO B	D	12/23/2009	Various	36,530.000	497,322		
049298-10-2	ATLAS ENERGY INC		10/14/2009	MORGAN STANLEY CAPITAL	7,600.000	213,504		
049513-10-4	ATMEL CORP		10/14/2009	MORGAN STANLEY CAPITAL	76,860.000	331,774		
00207R-10-1	ATMI INC		10/14/2009	MORGAN STANLEY CAPITAL	7,100.000	131,672		
F06116-10-1	ATOS ORIGIN	D	12/23/2009	Various	5,678.000	277,333		
00208J-10-8	ATP OIL GAS CORP		10/14/2009	MORGAN STANLEY CAPITAL	7,880.000	159,146		
049904-10-5	ATRION CORP		10/14/2009	MORGAN STANLEY CAPITAL	320.000	45,674		
002083-10-3	ATS MEDICAL INC		10/14/2009	MORGAN STANLEY CAPITAL	10,100.000	28,234		
050095-10-8	ATWOOD OCEANICS INC		10/14/2009	MORGAN STANLEY CAPITAL	13,200.000	511,775		
050473-10-7	AUBURN NATL BANCORPORATION		10/14/2009	CREDIT SUISSE	280.000	7,201		
Q06213-10-4	AUCKLAND INTL AIRPORT	D	12/23/2009	Various	20,483.000	28,627		
050757-10-3	AUDIOVOX CL A		10/14/2009	CREDIT SUISSE	3,680.000	28,923		
F87829-10-1	AUT. PARIS RHIN RHONE	D	12/23/2009	Various	1,895.000	150,023		
052769-10-6	AUTODESK INCORPORATED		12/23/2009	Various	48,040.000	1,224,735		
T8347V-10-5	AUTOGRILL	D	12/23/2009	Various	7,478.000	94,121		
052800-10-9	AUTOLIV INV	R	12/23/2009	Various	13,260.000	490,656		
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		10/14/2009	Various	115,706.000	4,620,967		
05329W-10-2	AUTONATION INC DEL		10/14/2009	Various	17,978.000	336,900		
G0669T-10-1	AUTONOMY CORP	D	12/23/2009	Various	22,123.000	537,832		
053332-10-2	AUTOZONE INC		10/14/2009	Various	4,214.000	623,100		
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		10/14/2009	Various	9,400.000	322,640		
Y0486S-10-4	AVAGO TECHNOLOGIES LTD	R	09/02/2009	JEFFERIES & COMPANY, INC.	12,987.000	231,349		
053484-10-1	AVALONBAY CMNTYS INC		10/14/2009	Various	24,740.000	1,837,131		
05348P-40-1	AVANIR PHARMACEUTICALS INC		10/14/2009	CREDIT SUISSE	13,520.000	28,361		
053494-10-0	AVATAR HOLDINGS, INC.		10/14/2009	MORGAN STANLEY CAPITAL	1,060.000	19,653		
053611-10-9	AVERY DENNISON CORP		10/14/2009	Various	24,980.000	938,926		
002346-10-4	AVI BIOPHARMA INC		10/14/2009	CREDIT SUISSE	20,980.000	39,136		
05367P-10-0	AVID TECHNOLOGY INC		10/14/2009	MORGAN STANLEY CAPITAL	6,260.000	94,544		
053774-10-5	AVIS BUDGET GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	22,440.000	277,827		
05379B-10-7	AVISTA CORP		10/14/2009	Various	12,060.000	246,651		
G0683Q-10-9	AVIVA ORD GBP0.25	D	12/23/2009	Various	113,217.000	763,182		
053807-10-3	AVNET INC		10/14/2009	MORGAN STANLEY CAPITAL	36,200.000	973,299		
053893-10-3	AVOCENT CORP		10/14/2009	Various	9,740.000	241,847		
054303-10-2	AVON PRODS INC COM		10/14/2009	Various	122,969.000	3,997,028		
002444-10-7	AVX CORP	R	10/14/2009	MORGAN STANLEY CAPITAL	780.000	9,210		
F06106-10-2	AXA	D	12/23/2009	Various	142,921.000	3,523,417		
Q12354-10-8	AXA ASIA PACIFIC HLDGS	D	12/23/2009	Various	82,763.000	462,206		
G0692U-10-9	AXIS CAPITAL HOLDINGS		10/14/2009	CREDIT SUISSE	27,940.000	876,098		
002474-10-4	AZZ INC		10/14/2009	MORGAN STANLEY CAPITAL	2,680.000	106,820		
05508R-10-6	B G FOODS INC CL A		10/14/2009	MORGAN STANLEY CAPITAL	7,280.000	57,660		
056525-10-8	BADGER METER INC		10/14/2009	Various	3,260.000	128,424		
G06940-10-3	BAE SYSTEMS ORD GBP0.025	D	12/23/2009	MORGAN STANLEY CAPITAL	29,897.000	166,785		
056752-10-8	BAIDU INC SPON ADR	F	09/22/2009	Various	2,500.000	997,903		
057224-10-7	BAKER HUGHES INC		09/17/2009	Various	179,611.000	6,549,643		
057149-10-6	BAKER MICHAEL CORP		10/14/2009	MORGAN STANLEY CAPITAL	1,680.000	66,971		
057665-20-0	BALCHEM CORP		10/14/2009	MORGAN STANLEY CAPITAL	3,740.000	107,968		
057741-10-0	BALDOR ELECTRIC CO.		10/14/2009	Various	10,540.000	311,717		
057755-20-9	BALDWIN LYONS INC CL B		10/14/2009	Various	1,660.000	38,433		
G3224V-10-8	BALFOUR BEATTY	D	12/23/2009	Various	25,872.000	119,117		
058498-10-6	BALL CORP COM		10/14/2009	MORGAN STANLEY CAPITAL	21,260.000	1,108,411		
05874B-10-7	BALLY TECHNOLOGIES INC		10/14/2009	CREDIT SUISSE	12,060.000	513,886		
H04530-20-2	BALOISE HOLDING NAMEN	D	12/23/2009	Various	4,317.000	389,828		
T0881N-12-8	BANCA CARIGE ORD	D	12/23/2009	Various	84,901.000	251,212		
T1188A-11-6	BANCA MONTE PASCHI ORD	D	12/23/2009	Various	250,697.000	487,396		
05945F-10-3	BANCFIRST CORP		10/14/2009	Various	1,960.000	72,578		
X03188-13-7	BANCO COMERCIAL PORTUGUES, S.A.	D	12/23/2009	Various	245,780.000	339,723		
E16100-36-9	BANCO DE VALENCIA	D	12/23/2009	Various	33,990.000	286,000		
X40580-61-9	BANCO ESPIRITO SANTO E COMERCIAL DE LISB	D	12/23/2009	Various	49,173.000	363,507		
P16994-13-2	BANCO LATINOAMERICANO COME-E	R	10/14/2009	CREDIT SUISSE	6,680.000	95,931		
T1872V-10-3	BANCO POPOLARE SPA CMN STK	D	12/23/2009	Various	62,530.000	561,677		
E19550-20-6	BANCO POPULAR ESPANOL	D	12/23/2009	Various	100,212.000	896,714		
E15819-19-1	BANCO SABADELL	D	12/23/2009	Various	102,894.000	677,614		
E19790-10-9	BANCO SANTANDER SA EUR 0.5	D	12/23/2009	Various	725,904.000	12,723,035		
05969A-10-5	BANCORP INC/THE		10/14/2009	CREDIT SUISSE	4,480.000	25,097		
059690-10-7	BANCORP RHODE ISLAND INC		10/14/2009	CREDIT SUISSE	800.000	20,852		
059692-10-3	BANCORPSOUTH INC		10/14/2009	Various	28,900.000	722,532		

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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
060505-10-4	BANK AMER CORP COM		12/23/2009	Various	1,941,300.000	35,265,402		
Y06942-10-9	BANK EAST ASIA	D	12/23/2009	Various	133,000.000	562,174		
063750-10-3	BANK MUTUAL CORP		10/14/2009	Various	11,000.000	95,888		
064058-10-0	BANK NEW YORK MELLON CORP		12/23/2009	Various	271,439.000	7,803,732		
064149-10-7	BANK NOVA SCOTIA HALIFAX COM	C	12/23/2009	Various	174,600.000	7,953,608		
Y0698A-10-7	BANK OF CHINA LTD-H	D	09/14/2009	Various	9,331,000.000	4,609,294		
Y06988-10-2	BANK OF COMMUNICATIONS CO-H	D	09/14/2009	Various	3,175,000.000	3,620,326		
062540-10-9	BANK OF HAWAII CORP		10/14/2009	Various	25,400.000	1,066,219		
062896-10-5	BANK OF KENTUCKY FINL CORP		10/15/2009	CREDIT SUISSE	600.000	13,507		
063425-10-2	BANK OF MARIN BANCORP/CA		10/14/2009	CREDIT SUISSE	960.000	30,354		
06643P-10-4	BANKFINANCIAL CORP		10/14/2009	Various	5,480.000	52,629		
E2116H-88-0	BANKINTER	D	12/23/2009	Various	34,220.000	384,706		
06652V-10-9	BANNER CORP		10/14/2009	Various	5,260.000	13,872		
066849-10-0	BAR HARBOR BANKSHARES		10/14/2009	CREDIT SUISSE	520.000	17,164		
G08036-12-4	BARCLAYS ORD GBP0.25	D	12/23/2009	Various	644,279.000	3,423,397		
067383-10-9	BARD (C.R.) INC.		10/14/2009	Various	25,908.000	2,013,602		
067511-10-5	BARE ESCENTUALS INC		10/14/2009	MORGAN STANLEY CAPITAL	14,520.000	193,117		
067774-10-9	BARNES & NOBLE		10/14/2009	MORGAN STANLEY CAPITAL	680.000	14,219		
067806-10-9	BARNES GROUP INC		10/14/2009	Various	10,160.000	189,309		
06846N-10-4	BARRETT BILL CORP		10/14/2009	MORGAN STANLEY CAPITAL	8,520.000	302,354		
068463-10-8	BARRETT BUSINESS SVCS INC		10/14/2009	CREDIT SUISSE	1,640.000	18,057		
067901-10-8	BARRICK GOLD CORP	A	12/23/2009	Various	7,000.000	2,545,874		
067901-9A-8	BARRICK GOLD CORP COM NPV	C	09/28/2009	Various	70,500.000	1,371,126		
D06216-10-1	BASF SE	D	12/23/2009	Various	31,866.000	1,969,647		
06985P-10-0	BASICENERGY SERVICES INC		10/14/2009	Various	4,900.000	43,563		
071813-10-9	BAXTER INTL INC		12/23/2009	Various	143,355.000	8,112,696		
D07112-11-9	BAYER AG ORD NPV	D	12/23/2009	Various	28,150.000	2,205,040		
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	D	12/23/2009	Various	29,695.000	1,520,920		
054937-10-7	BB+T CORP		12/23/2009	Various	65,405.000	1,807,634		
E11805-10-3	BBVA(BILB-VIZ-ARG) EUR0.49	D	12/23/2009	Various	319,123.000	6,222,843		
T15120-10-7	BCA POP DI MILANO COMMON STOCK	D	12/23/2009	Various	36,500.000	294,661		
05534B-9A-9	BCE INC COM NPV	C	12/23/2009	Various	66,100.000	1,670,914		
073302-10-1	BE AEROSPACE		10/14/2009	MORGAN STANLEY CAPITAL	32,260.000	679,176		
073685-10-9	BEACON ROOFING SUPPLY INC		10/14/2009	MORGAN STANLEY CAPITAL	10,060.000	158,671		
075560-10-5	BEAZER HOMES USA		10/14/2009	Various	9,960.000	58,914		
075571-10-9	BEBE STORES INC		10/14/2009	MORGAN STANLEY CAPITAL	5,340.000	39,205		
075811-10-9	BECKMAN COULTER INC		12/23/2009	Various	11,160.000	736,762		
075887-10-9	BECTON DICKINSON		12/23/2009	Various	55,847.000	3,857,086		
075896-10-0	BED BATH & BEYOND INC		12/23/2009	Various	42,767.000	1,536,164		
D08792-10-9	BEIERSDORF	D	12/23/2009	Various	11,955.000	777,680		
077347-30-0	BEL FUSE INC CL B		10/14/2009	MORGAN STANLEY CAPITAL	2,100.000	42,277		
077454-10-6	BELDEN INC		10/14/2009	Various	10,220.000	271,533		
B10414-11-6	BELGACOM SA NPV	D	12/23/2009	Various	24,461.000	962,587		
080555-10-5	BELO CORPORATION		10/14/2009	Various	19,680.000	107,117		
08160H-10-1	BENCHMARK ELECTRONICS INC		10/14/2009	Various	14,280.000	266,385		
Q1456C-11-0	BENDIGO & ADELAIDE BANK	D	12/23/2009	Various	27,777.000	231,666		
08173R-10-4	BENEFICIAL MUTUAL BANCORP IN		10/14/2009	MORGAN STANLEY CAPITAL	7,540.000	72,321		
082047-20-0	BENIHANA INC - CLASS A		10/14/2009	CREDIT SUISSE	3,400.000	19,706		
G1191G-12-0	BERKELEY GRP HLDGS UNIT	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	3,498.000	51,638		
084423-10-2	BERKLEY W R CORP COM		10/14/2009	MORGAN STANLEY CAPITAL	36,320.000	920,861		
084680-10-7	BERKSHIRE HILLS BANCORP INC		10/14/2009	Various	3,660.000	81,215		
085789-10-5	BERRY PETROLEUM CO CL A		10/14/2009	Various	9,540.000	281,014		
086516-10-1	BEST BUY CO INC		09/22/2009	Various	175,521.000	6,688,151		
G1245Z-10-8	BG GROUP ORD GBP0.10	D	12/23/2009	Various	205,358.000	3,852,900		
05541T-10-1	BGC PARTNERS INC		10/14/2009	Various	10,380.000	57,472		
Q18193-12-0	BHP BILLITON LTD COMN STOCK	D	12/23/2009	Various	261,156.000	9,725,955		
G10877-10-1	BHP BILLITON PLC ORD USD0.50	D	12/23/2009	Various	117,525.000	3,685,776		
F10080-10-3	BIC	D	12/23/2009	Various	1,978.000	144,246		
S1201R-16-2	BIDVEST GROUP ZAR0.05	D	03/30/2009	BONUS ISSUE	378.000			
08915P-10-1	BIG 5 SPORTING GOODS CORP		10/14/2009	Various	4,740.000	77,057		
089302-10-3	BIG LOTS INC		10/14/2009	MORGAN STANLEY CAPITAL	33,240.000	878,806		
089750-50-9	BIGBAND NETWORKS		10/14/2009	MORGAN STANLEY CAPITAL	8,280.000	36,036		
Q1502G-10-7	BILLABONG INTERNAT NPV	D	12/23/2009	Various	18,048.000	181,502		
090572-20-7	BIO RAD LABORATORIES INC		10/14/2009	MORGAN STANLEY CAPITAL	11,360.000	1,063,209		
09058V-10-3	BIOCRYST PHARMACEUTICILS		10/14/2009	CREDIT SUISSE	4,680.000	42,209		
09064M-10-5	BIODEL INC		10/14/2009	CREDIT SUISSE	3,860.000	20,116		

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09060J-10-6	BIODELIVERY SCIENCES INTL		10/14/2009	CREDIT SUISSE	2,400.000	12,395		
09062X-10-3	BIOGEN IDEC INC.		10/28/2009	Various	67,361.000	3,344,378		
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		10/14/2009	Various	46,340.000	807,678		
09063H-10-7	BIOMED REALTY TRUST INC		10/14/2009	Various	21,980.000	290,185		
F1149Y-10-9	BIOMERIEUX	D	12/23/2009	Various	1,999.000	230,748		
09064X-10-1	BIOMIMETIC THERAPEUTICS INC		10/14/2009	CREDIT SUISSE	3,240.000	47,631		
09057G-60-2	BIO-REFERENCE LABS INC		10/14/2009	MORGAN STANLEY CAPITAL	2,860.000	98,634		
09069N-10-8	BIOSCRIP INC		10/14/2009	CREDIT SUISSE	9,180.000	63,473		
090931-10-6	BIOSPECIFICS TECHNOLOGIES		10/14/2009	CREDIT SUISSE	600.000	19,686		
055482-10-3	BJ SVCS CO		10/14/2009	Various	55,920.000	1,156,543		
09180C-10-6	BJS RESTAURANTS INC		10/14/2009	MORGAN STANLEY CAPITAL	4,740.000	78,726		
05548J-10-6	BJ'S WHOLESALE CLUB		10/14/2009	MORGAN STANLEY CAPITAL	22,700.000	819,089		
H07815-15-4	BKW FMB ENERGIE	D	12/23/2009	Various	1,495.000	120,737		
091797-10-0	BLACK + DECKER CORPORATION		10/14/2009	Various	18,660.000	959,400		
091826-10-7	BLACK BOX CORP		10/14/2009	Various	3,900.000	103,616		
092113-10-9	BLACK HILLS CORP.		10/14/2009	Various	9,260.000	237,000		
09227Q-10-0	BLACKBAUD INC		10/14/2009	MORGAN STANLEY CAPITAL	9,660.000	231,306		
091935-50-2	BLACKBOARD INC		10/14/2009	Various	7,060.000	277,039		
09247X-10-1	BLACKROCK INC		12/23/2009	Various	7,509.000	1,587,096		
092533-10-8	BLACKROCK KELSO CAPITAL CORP		10/14/2009	MORGAN STANLEY CAPITAL	2,840.000	22,081		
095180-10-5	BLOUNT INTERNATIONAL INC.		10/14/2009	MORGAN STANLEY CAPITAL	8,260.000	80,395		
09534T-50-8	BLUE COAT SYSTEMS INC		10/14/2009	MORGAN STANLEY CAPITAL	8,640.000	208,871		
09578R-10-3	BLUE NILE INC		10/14/2009	MORGAN STANLEY CAPITAL	2,860.000	173,500		
096231-10-5	BLUEGREEN CORP		10/14/2009	CREDIT SUISSE	3,360.000	11,105		
09624H-10-9	BLUELINX HOLDINGS INC		10/14/2009	CREDIT SUISSE	2,540.000	9,046		
Q1498R-10-9	BLUESCOPE STEEL LTD	D	12/23/2009	Various	161,341.000	440,873		
09643P-20-7	BLYTH INC.		10/14/2009	Various	1,520.000	59,909		
055921-10-0	BMC SOFTWARE INC		12/23/2009	Various	26,240.000	1,035,899		
05569C-10-5	BMP SUNSTONE CORP	R	10/14/2009	CREDIT SUISSE	7,260.000	30,231		
D12096-12-5	BMW VORZUG	D	12/23/2009	Various	4,877.000	172,236		
F07875-19-2	BNP PARIBAS S.A.	D	12/23/2009	Various	57,323.000	4,919,998		
096761-10-1	BOB EVANS FARMS, INC.		10/14/2009	Various	6,840.000	200,101		
Y0920U-10-3	BOC HONG KONG HOLDINGS	D	12/23/2009	Various	328,500.000	817,549		
097023-10-5	BOEING CO		12/23/2009	Various	155,914.000	8,040,262		
09746Y-10-5	BOISE INC		10/14/2009	CREDIT SUISSE	6,540.000	40,785		
05561Q-20-1	BOK FINANCIAL CORP		10/14/2009	Various	3,923.000	158,393		
097698-10-4	BOLT TECHNOLOGY CORP		10/14/2009	CREDIT SUISSE	1,840.000	23,742		
097751-20-0	BOMBARDIER INC CMN STK	C	12/23/2009	Various	137,000.000	624,086		
098570-10-4	BOOKS-A-MILLION INC		10/14/2009	CREDIT SUISSE	1,620.000	17,910		
099469-50-4	BOOTS & COOTS INC		10/14/2009	CREDIT SUISSE	16,760.000	27,022		
Q16969-10-9	BORAL	D	12/23/2009	Various	40,691.000	224,728		
099709-10-7	BORDERS GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	11,080.000	36,507		
099724-10-6	BORG WARNER INC.		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	32,200.000	1,089,970		
N14952-26-6	BOSKALIS WESTMINSTER CT	D	12/23/2009	Various	5,701.000	226,789		
101121-10-1	BOSTON PPTYS INC		10/14/2009	Various	30,240.000	1,996,159		
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC		10/14/2009	Various	15,560.000	97,735		
101137-10-7	BOSTON SCI ENTIFIC CORP COM		12/23/2009	Various	347,241.000	3,481,871		
101388-10-6	BOTTOMLINE TECHNOLOGIES INC		10/14/2009	Various	5,520.000	72,777		
F11487-12-5	BOUYGUES SA	D	12/23/2009	Various	18,798.000	1,004,171		
10211F-10-0	BOVIE MEDICAL CORP		10/14/2009	CREDIT SUISSE	3,640.000	30,141		
103043-10-5	BOWNE & CO., INC.		10/14/2009	Various	8,540.000	68,538		
103304-10-1	BOYD GAMING CORP		10/14/2009	Various	32,560.000	373,204		
G12793-10-8	BP PLC	D	12/23/2009	MORGAN STANLEY CAPITAL	19,927.000	192,905		
055639-10-8	BPZ RESOURES INC		10/14/2009	MORGAN STANLEY CAPITAL	20,340.000	148,315		
104674-10-6	BRADY CORPORATION		10/14/2009	Various	10,560.000	297,532		
Q6634U-10-6	BRAMBLES	D	12/23/2009	Various	125,128.000	818,297		
105368-20-3	BRANDYWINE REALTY		12/23/2009	Various	28,700.000	306,823		
05564E-10-6	BRE PROPERTIES INC		10/14/2009	Various	13,140.000	406,751		
108035-10-6	BRIDGE BANCORP INC		10/14/2009	CREDIT SUISSE	1,080.000	26,625		
10807M-10-5	BRIDGEPOINT EDUCATION INC		10/14/2009	CREDIT SUISSE	3,180.000	54,126		
109043-10-9	BRIGGS & STRATTON CORP.		10/14/2009	Various	11,280.000	230,389		
109178-10-3	BRIGHAM EXPLORATION CO		10/14/2009	MORGAN STANLEY CAPITAL	18,240.000	175,223		
109473-40-5	BRIGHTPOINT		10/14/2009	MORGAN STANLEY CAPITAL	11,540.000	100,310		
109641-10-0	BRINKER INTERNATIONAL, INC.		10/14/2009	Various	31,600.000	530,699		
109696-10-4	BRINKS COMPANY		12/23/2009	Various	14,840.000	380,309		
109699-10-8	BRINKS HOME SECURITY HLD		10/14/2009	MORGAN STANLEY CAPITAL	14,580.000	474,560		

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X07448-10-7	BRISA	D	12/23/2009	Various	9,961.000	103,963		
110122-10-8	BRISTOL MYERS SQUIBB CO		09/17/2009	Various	20,363.000	450,298		
110394-10-3	BRISTOW GROUP INC		10/14/2009	Various	6,500.000	207,162		
G14980-10-9	BRITISH AIRWAYS ORD GBP0.25	D	12/23/2009	Various	32,109.000	114,679		
G15540-11-8	BRITISH LAND COMPANY PLC	D	12/23/2009	Various	59,970.000	502,720		
G15632-10-5	BRITISH SKY BROADCASTING GROUP, PLC.	D	12/23/2009	Various	137,585.000	1,256,336		
111320-10-7	BROADCOM CORP		10/14/2009	Various	116,339.000	3,385,886		
11134A-10-3	BROADPOINT GLEACHER SECURITIES		10/14/2009	MORGAN STANLEY CAPITAL	11,780.000	105,082		
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		10/14/2009	Various	62,340.000	1,168,421		
11161T-10-8	BROADWIND ENERGY INC		10/14/2009	CREDIT SUISSE	6,880.000	49,950		
111621-30-6	BROCADE COMMUNICATIONS SYSTEMS INC		12/23/2009	Various	92,763.000	746,850		
112211-10-7	BRONCO DRILLING CO INC		10/14/2009	MORGAN STANLEY CAPITAL	5,200.000	37,055		
112463-10-4	BROOKDALE SENIOR LIVING INC		10/14/2009	Various	19,960.000	358,876		
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A	C	12/23/2009	Various	100,900.000	2,384,405		
112723-10-1	BROOKFIELD HOMES	I	10/14/2009	Various	2,780.000	20,696		
114039-10-0	BROOKLYN FEDERAL BANCORP INC		10/14/2009	CREDIT SUISSE	480.000	6,183		
114340-10-2	BROOKS AUTOMATION INC		10/14/2009	MORGAN STANLEY CAPITAL	14,180.000	114,329		
115236-10-1	BROWN & BROWN		10/14/2009	Various	45,424.000	859,360		
115736-10-0	BROWN SHOE COMPANY		10/14/2009	MORGAN STANLEY CAPITAL	8,920.000	87,816		
116794-10-8	BRUKER CORP		10/14/2009	MORGAN STANLEY CAPITAL	10,960.000	126,857		
117043-10-9	BRUNSWICK CORP.		10/14/2009	MORGAN STANLEY CAPITAL	19,480.000	245,201		
117421-10-7	BRUSH ENGINEERED MATERIALS INC		10/14/2009	MORGAN STANLEY CAPITAL	4,500.000	119,298		
117665-10-9	BRYN MAWR BANK CORP		10/14/2009	CREDIT SUISSE	1,240.000	21,454		
G16612-10-6	BT GROUP PLC ORD GBP0.05	D	12/23/2009	Various	693,547.000	1,723,788		
118255-10-8	BUCKEYE TECHNOLOGIES INC		10/14/2009	Various	8,480.000	102,025		
118440-10-6	BUCKLE INC		10/14/2009	MORGAN STANLEY CAPITAL	5,600.000	181,052		
118759-10-9	BUCYRUS INTERNATIONAL INC CL A		10/14/2009	Various	28,828.000	771,893		
119848-10-9	BUFFALO WILD WINGS INC		10/14/2009	Various	4,160.000	165,937		
120076-10-4	BUILD A BEAR WORKSHOP INC		10/14/2009	Various	3,900.000	23,171		
12008R-10-7	BUILDERS FIRSTSOURCE		10/14/2009	MORGAN STANLEY CAPITAL	3,620.000	18,300		
12008R-11-5	BUILDERS FIRSTSOURCE RIGHTS		12/17/2009	DIRECT	5,832.000			
G16962-10-5	BUNGE LTD		10/14/2009	CREDIT SUISSE	29,660.000	1,939,097		
120738-20-8	BUNZL	D	12/23/2009	Various	24,221.000	265,073		
G1699R-10-7	BURBERRY GROUP	D	12/23/2009	Various	44,276.000	444,112		
F96888-11-4	BUREAU VERITAS SA	D	12/23/2009	Various	4,729.000	244,725		
12189T-10-4	BURLINGTON NORTHN SANTA FE COM		12/23/2009	Various	56,880.000	5,004,832		
12429T-10-4	BWAY HOLDING CO		10/14/2009	MORGAN STANLEY CAPITAL	1,720.000	33,844		
125071-10-0	C D I CORP		10/14/2009	Various	2,820.000	39,672		
126117-10-0	C N A FINANCIAL CORP.		12/23/2009	Various	11,740.000	277,411		
125902-10-6	C P I CORP.		10/14/2009	CREDIT SUISSE	1,280.000	12,861		
126501-10-5	C T S CORP.		10/14/2009	Various	7,420.000	67,927		
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		10/14/2009	Various	32,835.000	1,944,152		
12673P-10-5	CA INC		10/14/2009	Various	112,983.000	2,502,024		
126804-30-1	CABELAS INC		10/14/2009	Various	9,020.000	125,581		
G17416-12-7	CABLE & WIRELESS ORD GBP0.25	D	12/23/2009	Various	150,277.000	349,281		
127055-10-1	CABOT CORP.		10/14/2009	Various	15,780.000	361,707		
12709P-10-3	CABOT MICROELECTRONICS CORPORATION		10/14/2009	MORGAN STANLEY CAPITAL	4,960.000	176,158		
127190-30-4	CACI INTERNATIONAL SERVICES		10/14/2009	Various	6,580.000	308,487		
G1843B-10-7	CADBURY	D	12/23/2009	Various	173,258.000	2,275,239		
127387-10-8	CADENCE DESIGNS SYS INC		10/14/2009	Various	146,320.000	1,099,700		
12738T-10-0	CADENCE PHARMACEUTICALS INC		10/14/2009	MORGAN STANLEY CAPITAL	5,340.000	60,732		
127537-20-7	CADIZ INC		10/14/2009	CREDIT SUISSE	2,700.000	31,769		
12477X-10-6	CAI INTERNATIONAL INC		10/14/2009	CREDIT SUISSE	1,840.000	13,919		
G17528-25-1	CAIRN ENERGY	D	12/23/2009	Various	21,873.000	556,081		
12802T-10-1	CAL DIVE INTL INC		10/14/2009	MORGAN STANLEY CAPITAL	9,540.000	96,445		
128030-20-2	CAL MAINE FOODS		10/14/2009	MORGAN STANLEY CAPITAL	3,580.000	91,628		
12811R-10-4	CALAMOS ASSET MANAGEMENT CL A		10/14/2009	Various	4,400.000	60,545		
128246-10-5	CALAVO GROWERS INC		10/14/2009	MORGAN STANLEY CAPITAL	2,680.000	54,232		
129603-10-6	CALGON CARBON CORP.		10/14/2009	MORGAN STANLEY CAPITAL	12,040.000	192,083		
13054D-10-9	CALIFORNIA PIZZA KITCHEN INC		10/14/2009	MORGAN STANLEY CAPITAL	4,660.000	75,581		
130788-10-2	CALIFORNIA WATER SERVICE GRP		10/14/2009	MORGAN STANLEY CAPITAL	4,120.000	162,740		
13123E-50-0	CALLIDUS SOFTWARE INC		10/14/2009	CREDIT SUISSE	5,480.000	18,608		
131193-10-4	CALLOWAY GOLF COMPANY		10/14/2009	Various	14,200.000	125,442		
131347-30-4	CALPINE CORP		12/23/2009	Various	106,700.000	1,383,575		
Q19884-10-7	CALTEX AUSTRALIA ORD	D	12/23/2009	Various	15,045.000	139,576		
132011-10-7	CAMBREX CORP.		10/14/2009	CREDIT SUISSE	6,560.000	45,473		

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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
133034-10-8	CAMDEN NATIONAL CORP		10/14/2009	Various	2,000.000	69,883		
133131-10-2	CAMDEN PROP		10/14/2009	MORGAN STANLEY CAPITAL	9,180.000	358,944		
13321L-10-8	CAMECO CORP COM	C	12/23/2009	Various	32,900.000	1,008,367		
13342B-10-5	CAMERON INTERNATIONAL		12/23/2009	Various	30,726.000	1,178,178		
134429-10-9	CAMPBELL SOUP CO		10/14/2009	Various	12,335.000	380,236		
13642L-10-0	CANADIAN OIL SANDS TRUST	C	12/23/2009	Various	54,900.000	1,509,953		
13645T-10-0	CANADIAN PACIFIC RAILWAY LTD	C	12/23/2009	Various	36,400.000	1,835,680		
J05124-14-4	CANON	D	12/24/2009	Various	99,600.000	3,830,088		
138098-10-8	CANTEL MEDICAL CORP		10/14/2009	MORGAN STANLEY CAPITAL	2,740.000	46,449		
F13587-12-0	CAP GEMINI	D	12/23/2009	Various	12,803.000	609,498		
139209-10-0	CAPE BANCORP INC		10/15/2009	CREDIT SUISSE	1,940.000	12,692		
139594-10-5	CAPELLA EDUCATION CO		10/14/2009	MORGAN STANLEY CAPITAL	3,360.000	238,294		
G1846J-11-5	CAPITA GROUP PLC CMN STK	D	12/23/2009	Various	73,714.000	946,536		
139674-10-5	CAPITAL CITY BANK GROUP INC		10/14/2009	Various	3,380.000	43,888		
14040H-10-5	CAPITAL ONE FINL CORP		12/23/2009	Various	103,260.000	3,973,964		
140475-10-4	CAPITAL SENIOR LIVING CORP		10/14/2009	CREDIT SUISSE	5,280.000	31,567		
14055X-10-2	CAPITAL SOURCE INC		12/23/2009	Various	43,300.000	174,791		
140501-10-7	CAPITAL SOUTHWEST CORP		10/14/2009	Various	600.000	45,959		
Y10923-10-3	CAPITALAND	D	12/23/2009	Various	224,000.000	681,010		
Y1100L-16-0	CAPITAMALL TRUST	D	12/23/2009	Various	193,000.000	236,026		
14057C-10-6	CAPITOL FEDERAL FINANCIAL		12/23/2009	Various	6,449.000	223,815		
140288-10-1	CAPLEASE INC		10/14/2009	Various	10,340.000	40,059		
14067E-50-6	CAPSTEAD MORTGAGE CORP		10/14/2009	Various	14,680.000	203,631		
14075T-10-7	CARACO PHARM LABS LTD	R	10/14/2009	MORGAN STANLEY CAPITAL	2,420.000	11,616		
140781-10-5	CARBO CERAMICS INC		10/14/2009	MORGAN STANLEY CAPITAL	4,400.000	237,288		
14141A-10-8	CARDIAC SCIENCE CORP		10/14/2009	CREDIT SUISSE	4,800.000	19,212		
14149F-10-9	CARDINAL FINANCIAL CORP		10/14/2009	MORGAN STANLEY CAPITAL	7,000.000	58,560		
14149Y-10-8	CARDINAL HEALTH INC		10/14/2009	Various	26,732.000	729,687		
14159L-10-3	CARDIONET INC		10/14/2009	MORGAN STANLEY CAPITAL	5,320.000	37,484		
141619-10-6	CARDIOVASCULAR SYSTEMS INC		10/14/2009	CREDIT SUISSE	1,700.000	11,966		
141916-10-6	CARDIUM THERAPEUTICS INC		10/14/2009	CREDIT SUISSE	8,980.000	13,681		
14161H-10-8	CARDTRONICS INC		10/14/2009	MORGAN STANLEY CAPITAL	3,000.000	26,874		
141657-10-6	CARE INVESTMENT TRUST INC		10/14/2009	CREDIT SUISSE	2,680.000	21,275		
141665-10-9	CAREER EDUCATION CORP.		10/14/2009	MORGAN STANLEY CAPITAL	24,780.000	609,652		
14170T-10-1	CAREFUSION CORP		10/14/2009	Various	65,533.500	1,373,198		
142042-20-9	CARIBOU COFFEE CO INC		10/14/2009	CREDIT SUISSE	1,880.000	16,367		
142339-10-0	CARLISLE CORP.		10/14/2009	MORGAN STANLEY CAPITAL	27,000.000	977,160		
143130-10-2	CARMAX INC		12/23/2009	Various	31,260.000	718,450		
143436-40-0	CARMIKE CINEMAS		10/14/2009	CREDIT SUISSE	2,580.000	27,446		
143658-30-0	CARNIVAL CORP		10/14/2009	Various	44,157.000	1,469,744		
G19081-10-1	CARNIVAL PLC ORD USD1.66		12/23/2009	Various	21,525.000	744,788		
144285-10-3	CARPENTER TECHNOLOGY CORP.		10/14/2009	MORGAN STANLEY CAPITAL	8,080.000	197,634		
G5344S-10-5	CARPHONE WAREHOUSE GROUP	D	12/23/2009	Various	31,381.000	106,331		
F13923-11-9	CARREFOUR EUR2.50	D	12/23/2009	Various	55,647.000	2,667,801		
144577-10-3	CARRIZO OIL GAS INC		10/14/2009	MORGAN STANLEY CAPITAL	6,180.000	173,729		
14574X-10-4	CARROLS RESTAURANT GROUP INC		10/14/2009	CREDIT SUISSE	2,860.000	22,097		
146229-10-9	CARTER'S INC		10/14/2009	MORGAN STANLEY CAPITAL	12,260.000	351,076		
147195-10-1	CASCADE CORP		10/14/2009	Various	1,960.000	52,095		
147528-10-3	CASEYS GENERAL STORES, INC.		10/14/2009	MORGAN STANLEY CAPITAL	11,160.000	364,906		
14754D-10-0	CASH AMERICA INTERNATIONAL INC		10/14/2009	MORGAN STANLEY CAPITAL	6,700.000	212,643		
F14133-10-6	CASINO GUICH-PERR EUR1.53	D	12/23/2009	Various	5,591.000	480,656		
14808P-10-9	CASS INFORMATION SYSTEMS INC		10/14/2009	MORGAN STANLEY CAPITAL	1,740.000	53,186		
148411-10-1	CASTLE A M & CO		10/14/2009	Various	3,900.000	41,957		
14888B-10-3	CATALYST HEALTH SOLUTIONS INC		10/14/2009	MORGAN STANLEY CAPITAL	8,240.000	253,092		
149123-10-1	CATERPILLAR INC		10/14/2009	Various	125,960.000	6,802,535		
Y11757-10-4	CATHAY PACIFIC	D	12/23/2009	Various	95,000.000	169,700		
149205-10-6	CATO CORP NEW		10/14/2009	Various	6,100.000	138,352		
149568-10-7	CAVCO INDUSTRIES		10/14/2009	CREDIT SUISSE	1,540.000	54,393		
14965A-10-1	CAVIUM NETWORKS INC		10/14/2009	MORGAN STANLEY CAPITAL	8,060.000	176,900		
149847-10-5	CBEYOND INC		10/14/2009	MORGAN STANLEY CAPITAL	5,620.000	90,469		
124805-10-2	CBIZ INC		10/14/2009	MORGAN STANLEY CAPITAL	8,300.000	63,222		
124830-10-0	CBL AND ASSOCIATES		10/14/2009	Various	30,580.000	295,705		
124857-20-2	CBS CORP C LASS B		12/23/2009	Various	157,500.000	1,955,847		
136385-10-1	CDN NAT RES COM NPV	C	12/23/2009	Various	65,300.000	4,576,950		
136375-10-2	CDN NATL RAILWAYS COM NPV	C	12/23/2009	Various	37,800.000	1,942,681		
125137-10-9	CEC ENTERTAINMENT INC		10/14/2009	MORGAN STANLEY CAPITAL	5,240.000	137,435		

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150602-20-9	CEDAR SHOPPING CENTERS INC		10/14/2009	MORGAN STANLEY CAPITAL	8,720.000	57,794		
150838-10-0	CELADON GROUP INC		10/14/2009	CREDIT SUISSE	4,980.000	59,946		
15100E-10-6	CELERA CORP		10/14/2009	MORGAN STANLEY CAPITAL	17,960.000	116,656		
D1497R-11-2	CELESIO AG NPV	D	12/23/2009	Various	5,543.000	151,536		
151020-10-4	CELGENE CORP.		12/23/2009	Various	104,359.000	5,633,043		
150934-50-3	CELL THERAPEUTICS INC		10/14/2009	CREDIT SUISSE	116,960.000	134,878		
15117B-10-3	CELLDEX THERAPEUTICS INC		10/14/2009	CREDIT SUISSE	5,240.000	26,185		
15135U-10-9	CENOVUS ENERGY INC	C	12/23/2009	Various	60,800.000	1,674,710		
15135B-10-1	CENTENE CORP		10/14/2009	Various	9,620.000	180,445		
151408-10-1	CENTER BANCORP INC		10/14/2009	CREDIT SUISSE	2,740.000	21,467		
15189T-10-7	CENTERPOINT ENERGY INC		10/14/2009	Various	122,660.000	1,555,157		
15201P-10-9	CENTERSTATE BANKS INC		10/14/2009	CREDIT SUISSE	4,660.000	35,585		
G20045-20-2	CENTRAL EUROPEAN MEDIA ENTERPRISES LTD	R	10/14/2009	CREDIT SUISSE	9,340.000	269,004		
153527-20-5	CENTRAL GARDEN & PET SERIES A		10/14/2009	Various	14,020.000	152,530		
J05523-10-5	CENTRAL JAPAN RAILWAY CO	D	12/24/2009	Various	90.000	579,982		
154760-10-2	CENTRAL PACIFIC FINANCIAL CORP		10/14/2009	Various	7,420.000	18,673		
G2018Z-14-3	CENTRICA ORD GBP0.0617284	D	12/23/2009	Various	418,693.000	1,749,079		
156431-10-8	CENTURY ALUMINUM COMPANY		10/14/2009	Various	10,100.000	109,637		
156432-10-6	CENTURY BANCORP INC -CL A		10/14/2009	CREDIT SUISSE	560.000	13,857		
156700-10-6	CENTURYTEL INC COM		10/14/2009	Various	74,940.000	2,507,934		
15670S-10-5	CENVEO INC		10/14/2009	MORGAN STANLEY CAPITAL	12,100.000	103,293		
156708-10-9	CEPHALON INC		10/14/2009	Various	25,445.000	1,616,170		
15670R-10-7	CEPHEID INC		10/14/2009	MORGAN STANLEY CAPITAL	12,740.000	185,599		
156710-10-5	CERADYNE		10/14/2009	MORGAN STANLEY CAPITAL	5,560.000	106,027		
156782-10-4	CERNER CORP		10/28/2009	Various	8,220.000	635,179		
157210-10-5	CEVA INC		10/14/2009	CREDIT SUISSE	4,340.000	47,644		
125269-10-0	CF INDUSTRIES HOLDINGS		06/03/2009	Various	13,813.000	1,015,845		
Q22625-20-8	CFS RETAIL PROP TRUST	D	12/23/2009	Various	144,983.000	263,913		
F43071-10-3	CGG VERITAS	D	12/23/2009	Various	13,515.000	305,842		
12541M-10-2	CH ENERGY GROUP INC.		10/14/2009	Various	3,700.000	162,344		
159864-10-7	CHARLES RIVER LAB		10/14/2009	Various	37,660.000	1,447,989		
808513-10-5	CHARLES SCHWAB		12/23/2009	Various	228,161.000	4,301,223		
161133-10-3	CHARMING SHOPPES, INC.		10/14/2009	MORGAN STANLEY CAPITAL	25,440.000	144,324		
161150-30-8	CHART INDUSTRIES INC		10/14/2009	Various	6,200.000	142,507		
16150R-10-4	CHASE CORP		10/14/2009	CREDIT SUISSE	1,400.000	17,471		
162456-10-7	CHATTEM INC.		10/14/2009	MORGAN STANLEY CAPITAL	4,380.000	286,636		
162825-10-3	CHECKPOINT SYSTEMS, INC.		10/14/2009	Various	8,460.000	131,097		
163072-10-1	CHEESECAKE FACTORY INC		10/14/2009	MORGAN STANLEY CAPITAL	13,820.000	254,820		
163428-10-5	CHELSEA THERAPEUTICS INTERNATIONAL INC		10/14/2009	CREDIT SUISSE	5,760.000	16,812		
16359R-10-3	CHEMED CORP		10/14/2009	MORGAN STANLEY CAPITAL	4,960.000	232,999		
163731-10-2	CHEMICAL FINANCIAL CORP		10/14/2009	Various	6,080.000	137,404		
16411R-20-8	CHENIERE ENERGY INC		10/14/2009	MORGAN STANLEY CAPITAL	12,800.000	33,859		
16444H-10-2	CHEROKEE INC		10/14/2009	CREDIT SUISSE	1,780.000	40,166		
165167-10-7	CHESAPEAKE ENERGY CORP		10/14/2009	Various	102,140.000	2,939,344		
165303-10-8	CHESAPEAKE UTILITIES CORP		10/29/2009	Various	2,290.000	71,701		
Y13189-10-8	CHEUNG KONG	D	12/23/2009	Various	121,000.000	1,533,385		
G2098R-10-2	CHEUNG KONG INFRASTRUCT.	D	12/23/2009	Various	46,000.000	173,787		
166774-10-9	CHEVIOT FINANCIAL CORP		10/15/2009	CREDIT SUISSE	240.000	1,974		
166764-10-0	CHEVRON CORP		09/17/2009	Various	66,822.000	4,635,016		
168615-10-2	CHICO FAS INC		10/14/2009	MORGAN STANLEY CAPITAL	21,260.000	277,800		
168565-10-9	CHICOPEE BANCORP INC		10/15/2009	CREDIT SUISSE	720.000	9,347		
168905-10-7	CHILDREN'S PLACE		10/14/2009	MORGAN STANLEY CAPITAL	4,780.000	168,093		
16934Q-10-9	CHIMERA INVESTMENT CORP		12/23/2009	Various	155,540.000	611,688		
16936R-10-5	CHINA AUTOMOTIVE SYSTEMS INC	R	10/14/2009	CREDIT SUISSE	960.000	10,337		
16936Y-10-0	CHINA BAK BATTERY INC		10/14/2009	CREDIT SUISSE	8,260.000	38,218		
Y14369-10-5	CHINA COMMUNICATIONS CONST-H	D	09/14/2009	Various	1,802,000.000	2,356,235		
Y1397N-10-1	CHINA CONSTRUCTION BANK COM STK CNY 1	D	09/14/2009	WARBURG DILLION READ LLC	8,312,000.000	6,124,229		
Y1455B-10-6	CHINA COSCO HOLDINGS-H	D	09/14/2009	Various	1,722,500.000	2,365,454		
16938R-10-3	CHINA FIRE & SECURITY GROUP INC		10/14/2009	CREDIT SUISSE	3,120.000	57,508		
16943W-10-5	CHINA GGREEN AGRICULTURE INC		10/14/2009	CREDIT SUISSE	2,140.000	28,292		
16939V-10-3	CHINA HOUSING & LAND DEVELOPMENT INC		10/14/2009	CREDIT SUISSE	6,000.000	25,417		
16944F-10-1	CHINA INFORMATION SECURITY	R	10/14/2009	MORGAN STANLEY CAPITAL	5,900.000	44,474		
Y1477R-20-4	CHINA LIFE INSURANCE CO-H	D	09/14/2009	Various	1,085,000.000	4,619,889		
Y1660Q-10-4	CHINA LIGHT AND POWER	D	12/23/2009	Various	183,500.000	1,249,053		
Y1489Q-10-3	CHINA MERCHANTS HLDGS INTL	D	12/28/2009	Various	708,412.000	2,494,561		
Y1505F-10-7	CHINA MOBILE HK LTD 941	D	09/14/2009	WARBURG DILLION READ LLC	604,500.000	6,114,338		

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Y15004-10-7	CHINA OVERSEA'S LAND AND INVEST	D	09/14/2009	Various	1,640,000.000	3,687,630		
Y15010-10-4	CHINA PETRO & CHEM 'H' CNY1	D	09/14/2009	Various	3,164,000.000	2,799,166		
16941J-10-6	CHINA PRECISION STEEL INC		10/14/2009	CREDIT SUISSE	7,020.000	19,998		
Y1509D-11-6	CHINA RAILWAY GROUP LTD-H	D	09/14/2009	Various	2,010,000.000	1,834,763		
Y1508P-11-0	CHINA RAILWAYS CONSTRUCTION -H	D	09/14/2009	Various	1,501,000.000	2,280,959		
16942J-10-5	CHINA SECURITY & SURVEILLANCE TECHNOLOGY	R	10/14/2009	CREDIT SUISSE	7,840.000	52,611		
Y1504C-11-3	CHINA SHENHUA ENER CNY1'H'	D	09/14/2009	Various	672,500.000	2,534,111		
16941P-10-2	CHINA SKY ONE MEDICAL INC		10/14/2009	CREDIT SUISSE	2,480.000	34,515		
Y1505D-10-2	CHINA TELECOM CORP 'H'CNY1	D	09/14/2009	Various	5,590,000.000	2,883,631		
169453-10-7	CHINA TRANSINFO TECHNOLOGY CORP		10/14/2009	CREDIT SUISSE	1,880.000	21,746		
Y1519S-11-1	CHINA UNICOM HONG CMN STK	D	09/14/2009	Various	3,034,000.000	4,344,976		
16937B-10-9	CHINA-BIOTICS INC	R	10/14/2009	CREDIT SUISSE	1,680.000	28,146		
16946T-10-9	CHINACAST EDUCATION CORP		10/14/2009	CREDIT SUISSE	6,460.000	54,523		
169467-10-7	CHINDEX INTERNATIONAL INC		10/14/2009	MORGAN STANLEY CAPITAL	2,980.000	38,938		
169656-10-5	CHIPOTLE MEXICAN GRILL		12/23/2009	Various	14,391.000	1,290,121		
169905-10-6	CHOICE HOTELS INTL INC		10/14/2009	MORGAN STANLEY CAPITAL	17,440.000	563,680		
170404-30-5	CHORDIANT SOFTWARE INC		10/14/2009	MORGAN STANLEY CAPITAL	6,420.000	25,007		
171046-10-5	CHRISTOPHER AND BANKS CORP		10/14/2009	Various	7,680.000	49,194		
171232-10-1	CHUBB CORP		10/14/2009	Various	25,053.000	1,279,751		
J06510-10-1	CHUBU ELECTRIC POWER CO	D	12/24/2009	Various	3,200.000	74,439		
171340-10-2	CHURCH & DWIGHT CO.		12/23/2009	Various	13,280.000	818,596		
171484-10-8	CHURCHILL DOWNS INC		10/14/2009	Various	2,220.000	83,546		
17163B-10-2	CIBER INC		10/14/2009	Various	15,380.000	58,803		
F80343-10-0	CIE. DE SAINT-GOBAIN	D	12/23/2009	Various	32,970.000	1,906,641		
171779-30-9	CIENA CORP		10/14/2009	MORGAN STANLEY CAPITAL	30,780.000	437,458		
125509-10-9	CIGNA CORP.		10/14/2009	Various	60,500.000	1,775,741		
X13765-10-6	CIMPOR CIMENTOS DE PORT	D	12/23/2009	Various	20,955.000	174,015		
171871-10-6	CINCINNATI BELL INC		10/14/2009	Various	47,700.000	162,535		
172062-10-1	CINCINNATI FINL CORP		10/14/2009	MORGAN STANLEY CAPITAL	32,680.000	850,059		
17243V-10-2	CINEMARK HOLDINGS INC		10/14/2009	MORGAN STANLEY CAPITAL	7,180.000	80,862		
172908-10-5	CINTAS COR P COM		12/23/2009	Various	38,100.000	1,071,611		
17273K-10-9	CIRCOR INTERNATIONAL INC		10/14/2009	Various	3,700.000	108,966		
172755-10-0	CIRRUS LOGIC INC		10/14/2009	MORGAN STANLEY CAPITAL	14,480.000	82,058		
17275R-10-2	CISCO SYS INC		12/23/2009	Various	1,283,291.000	30,188,009		
17306X-10-2	CITI TRENDS INC		10/14/2009	MORGAN STANLEY CAPITAL	3,260.000	91,670		
172967-10-1	CITIGROUP INC		12/23/2009	Various	3,419,660.000	16,571,017		
174715-10-2	CITIZENS HOLDING COMPANY		10/16/2009	Various	640.000	16,196		
174740-10-0	CITIZENS INC		10/14/2009	MORGAN STANLEY CAPITAL	7,660.000	49,133		
172922-10-6	CITIZENS NORTHERN CORP		10/14/2009	Various	1,940.000	26,166		
174420-10-9	CITIZENS REPUBLIC BANCORP IN		10/14/2009	Various	29,160.000	19,325		
177376-10-0	CITRIX SYS INC		12/23/2009	Various	40,600.000	1,566,876		
V23130-11-1	CITY DEVELOPMENTS	D	12/23/2009	Various	44,000.000	332,991		
177835-10-5	CITY HOLDING CO		10/14/2009	Various	4,220.000	127,290		
178566-10-5	CITY NATIONAL CORP.		10/14/2009	MORGAN STANLEY CAPITAL	19,080.000	749,485		
12561E-10-5	CKE RESTAURANTS INC		10/14/2009	MORGAN STANLEY CAPITAL	11,440.000	117,428		
12562M-10-6	CKX INC		10/14/2009	MORGAN STANLEY CAPITAL	12,980.000	85,876		
179895-10-7	CLARCOR INCORPORATED		10/14/2009	MORGAN STANLEY CAPITAL	11,080.000	344,775		
180489-10-6	CLARIENT INC		10/14/2009	MORGAN STANLEY CAPITAL	6,760.000	25,829		
969490-10-1	CLAYTON WILLIAMS ENERGY INC		10/14/2009	MORGAN STANLEY CAPITAL	1,340.000	42,109		
184499-10-1	CLEAN ENERGY FUELS CORP		10/14/2009	MORGAN STANLEY CAPITAL	7,760.000	108,759		
184496-10-7	CLEAN HARBORS		10/14/2009	MORGAN STANLEY CAPITAL	4,700.000	281,876		
18538R-10-3	CLEARWATER PAPER CORP		10/14/2009	Various	2,500.000	107,950		
18538Q-10-5	CLEARWIRE CORP		10/14/2009	CREDIT SUISSE	17,280.000	138,435		
18538Q-13-9	CLEARWIRE CORP RIGHTS		12/30/2009	DIRECT	17,280.000			
12561W-10-5	CLECO CORP. HOLDING CO		10/14/2009	Various	13,800.000	347,611		
18683K-10-1	CLIFFS NATURAL RESOURCES INC		10/14/2009	Various	30,020.000	1,146,536		
18712Q-10-3	CLIFTON SAVINGS BANCORP INC		10/14/2009	Various	2,160.000	22,166		
18725U-10-9	CLINICAL DATA INC		10/14/2009	MORGAN STANLEY CAPITAL	2,480.000	50,452		
189054-10-9	CLOROX CO		10/14/2009	Various	42,122.000	2,443,326		
12572Q-10-5	CME GROUP INC.		12/23/2009	Various	14,608.000	4,464,815		
125896-10-0	CMS ENERGY CORP		10/14/2009	Various	97,480.000	1,335,837		
12612L-10-8	CNA SURETY CORP		10/14/2009	Various	4,000.000	67,029		
126128-10-7	CNB FINANCIAL CORP/PA		10/15/2009	CREDIT SUISSE	1,600.000	28,003		
Y1662W-11-7	CNOOC LTD	D	09/14/2009	WARBURG DILLION READ LLC	4,576,000.000	6,141,973		
F1876N-31-8	CNP ASSURANCES	D	12/23/2009	Various	2,725.000	290,117		
189754-10-4	COACH INC		10/14/2009	Various	72,782.000	2,361,748		

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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
G41440-14-3	COBHAM	D	12/23/2009	Various	91,750.000	354,027		
191219-10-4	COCA COLA ENTERPRISES INC COM STK		12/23/2009	Various	256,936.000	5,372,784		
191098-10-2	COCA COLA BOTTLING COMPANY		10/14/2009	MORGAN STANLEY CAPITAL	1,800.000	88,650		
191216-10-0	COCA COLA CO.		12/23/2009	Various	442,809.000	23,888,124		
Q2594P-14-6	COCA-COLA AMATIL $A0.50	D	12/23/2009	Various	65,490.000	652,742		
Q25953-10-2	COCHLEAR	D	12/23/2009	Various	5,795.000	338,641		
192108-50-4	COEUR D'ALENE MINES		10/14/2009	Various	16,560.000	399,191		
19238U-10-7	COGDELL SPENCER INC		10/14/2009	CREDIT SUISSE	6,440.000	30,114		
19239V-30-2	COGENT COMMUNICATIONS GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	9,940.000	123,246		
19239Y-10-8	COGENT INC		10/14/2009	MORGAN STANLEY CAPITAL	9,440.000	91,004		
192422-10-3	COGNEX CORP		10/14/2009	Various	8,460.000	143,181		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		10/14/2009	Various	74,375.000	2,835,597		
192448-10-8	COGO GROUP INC	R	10/14/2009	MORGAN STANLEY CAPITAL	5,100.000	34,545		
19247A-10-0	COHEN STEERS INC		10/14/2009	MORGAN STANLEY CAPITAL	4,120.000	105,428		
192479-10-3	COHERENT, INC.		10/14/2009	MORGAN STANLEY CAPITAL	4,560.000	117,643		
192576-10-6	COHU INC		10/14/2009	Various	5,120.000	68,447		
19259P-30-0	COINSTAR INC		10/14/2009	MORGAN STANLEY CAPITAL	6,660.000	232,381		
193068-10-3	COLDWATER CREEK INC		10/14/2009	MORGAN STANLEY CAPITAL	12,540.000	101,334		
194014-10-6	COLFAX CORP		10/14/2009	MORGAN STANLEY CAPITAL	5,260.000	62,487		
194162-10-3	COLGATE PALMOLIVE CO		10/14/2009	Various	116,338.000	8,907,551		
19421W-10-0	COLLECTIVE BRANDS		10/14/2009	Various	14,200.000	276,722		
195872-10-6	COLONIAL PROPERTY TRUST		10/14/2009	MORGAN STANLEY CAPITAL	10,720.000	128,202		
K16018-18-4	COLOPLAST B	D	12/23/2009	Various	3,186.000	296,859		
B26882-16-5	COLRUYT	D	12/23/2009	Various	2,668.000	670,886		
197236-10-2	COLUMBIA BKG SYS INC		10/14/2009	Various	6,800.000	106,954		
198516-10-6	COLUMBIA SPORTSWEAR CO		10/14/2009	MORGAN STANLEY CAPITAL	2,660.000	113,406		
199333-10-5	COLUMBUS MCKINNON CORP		10/14/2009	Various	4,160.000	62,784		
20030N-10-1	COMCAST CORP NEW CL A		12/23/2009	Various	525,441.000	8,220,603		
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		09/17/2009	Various	7,885.000	122,956		
199908-10-4	COMFORT SYSTEMS USA INC		10/14/2009	MORGAN STANLEY CAPITAL	8,640.000	98,616		
Y1690R-10-6	COMFORTDELGRO	D	12/23/2009	Various	152,000.000	172,047		
200525-10-3	COMMERCE BANCSHARES, INC.		12/23/2009	Various	10,605.000	420,460		
201723-10-3	COMMERCIAL METALS CO.		10/14/2009	MORGAN STANLEY CAPITAL	14,200.000	261,219		
D15642-10-7	COMMERZBANK AG	D	12/23/2009	Various	67,229.000	704,531		
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	D	12/23/2009	Various	132,819.000	6,698,122		
203372-10-7	COMMSCOPE INC		10/14/2009	MORGAN STANLEY CAPITAL	32,480.000	944,863		
203900-10-5	COMMUNICATIONS SYSTEMS INC		10/14/2009	CREDIT SUISSE	1,060.000	12,115		
203607-10-6	COMMUNITY BANK SYSTEMS INC		10/14/2009	Various	9,100.000	162,599		
203668-10-8	COMMUNITY HEALTH SYSTEMS		10/14/2009	Various	29,203.000	923,413		
204149-10-8	COMMUNITY TRUST BANCORP INC		10/14/2009	Various	3,740.000	98,802		
204166-10-2	COMMVAULT SYSTEMS INC		10/14/2009	MORGAN STANLEY CAPITAL	9,120.000	199,023		
20451Q-10-4	COMPASS DIVERSIFIED HOLDINGS		10/14/2009	MORGAN STANLEY CAPITAL	5,300.000	62,892		
G23296-18-2	COMPASS GROUP ORD GBP0.10	D	12/23/2009	Various	179,863.000	1,246,282		
20452A-10-8	COMPELLENT TECHNOLOGIES		10/14/2009	MORGAN STANLEY CAPITAL	3,660.000	73,130		
20453E-10-9	COMPLETE PRODUCTION SERVICES INC		10/14/2009	MORGAN STANLEY CAPITAL	12,840.000	157,728		
20478T-10-7	COMPUCREDIT HOLDINGS CORP		10/14/2009	MORGAN STANLEY CAPITAL	4,380.000	19,610		
205306-10-3	COMPUTER PROGRAMS SYSTEMS		10/14/2009	Various	2,280.000	101,340		
205363-10-4	COMPUTER S CIENCES CORP COM		10/14/2009	Various	41,561.000	2,245,586		
205477-10-2	COMPUTER TASK GROUP, INC.		10/14/2009	CREDIT SUISSE	3,280.000	25,765		
Q2721E-10-5	COMPUTERSHARE	D	12/23/2009	Various	38,435.000	393,851		
205638-10-9	COMPUWARE CORP COM		10/14/2009	MORGAN STANLEY CAPITAL	115,400.000	838,000		
20564W-10-5	COMSCORE INC		10/14/2009	MORGAN STANLEY CAPITAL	4,800.000	89,823		
205768-20-3	COMSTOCK RESOURCES INC		10/14/2009	MORGAN STANLEY CAPITAL	3,660.000	174,728		
20581E-10-4	COMSYS IT PARTNERS INC		10/14/2009	CREDIT SUISSE	3,360.000	23,952		
205826-20-9	COMTECH TELECOMM CORP		10/14/2009	MORGAN STANLEY CAPITAL	6,200.000	208,495		
205859-10-1	COMVERGE INC		10/14/2009	MORGAN STANLEY CAPITAL	4,280.000	53,049		
205887-10-2	CONAGRA INC		10/14/2009	Various	51,541.000	1,094,760		
206016-10-7	CONCEPTUS INC		10/14/2009	MORGAN STANLEY CAPITAL	6,940.000	136,266		
20605P-10-1	CONCHO RESOURCES INC		10/14/2009	MORGAN STANLEY CAPITAL	5,320.000	214,394		
206708-10-9	CONCUR TECHNOLOGIES		10/14/2009	Various	8,820.000	351,945		
207410-10-1	CONMED CORP		10/14/2009	Various	6,220.000	126,799		
207797-10-1	CONNECTICUT WATER SVC INC		10/14/2009	MORGAN STANLEY CAPITAL	1,660.000	37,807		
208242-10-7	CONN'S INC		10/14/2009	Various	2,380.000	27,726		
20825C-10-4	CONOCOPHILLIPS		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	11,660.000	545,805		
210226-10-6	CONS TOMOKA LAND CO FLORIDA		10/14/2009	MORGAN STANLEY CAPITAL	1,240.000	48,966		
208464-88-3	CONSECO INC		10/14/2009	Various	40,840.000	256,019		

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209034-10-7	CONSOLIDATED COMMUNICATIONS		10/14/2009	MORGAN STANLEY CAPITAL	4,920.000	76,471		
209115-10-4	CONSOLIDATED EDISON INC		12/23/2009	Various	30,026.000	1,301,395		
209341-10-6	CONSOLIDATED GRAPHICS		10/14/2009	Various	2,280.000	57,281		
G23773-10-7	CONSOLIDATED WATER CO-ORD SH	R	10/14/2009	CREDIT SUISSE	3,340.000	50,906		
210313-10-2	CONSTANT CONTACT INC		10/14/2009	MORGAN STANLEY CAPITAL	5,460.000	105,064		
210371-10-0	CONSTELLATION ENERG		10/14/2009	Various	41,160.000	1,373,260		
G2818G-10-4	CONTACT ENERGY	D	12/23/2009	Various	9,755.000	43,530		
21075N-20-4	CONTANGO OIL GAS		10/14/2009	MORGAN STANLEY CAPITAL	2,680.000	142,857		
210795-30-8	CONTINENTAL AIRLINES		10/14/2009	MORGAN STANLEY CAPITAL	33,920.000	577,234		
212172-10-0	CONTINUCARE CORP		10/14/2009	CREDIT SUISSE	7,380.000	22,301		
212485-10-6	CONVERGYS CORP COM		10/14/2009	Various	43,260.000	478,056		
205944-10-1	CON-WAY INC		10/14/2009	Various	15,820.000	607,256		
216648-40-2	COOPER COMPANIES INC		10/14/2009	Various	29,400.000	909,772		
216831-10-7	COOPER TIRE & RUBBER CO.		10/14/2009	Various	13,020.000	232,381		
P31076-10-5	COPA HOLDINGS SA, CLASS A	R	10/14/2009	CREDIT SUISSE	8,200.000	387,112		
217204-10-6	COPART INC		12/23/2009	Various	12,921.000	418,065		
218681-10-4	CORE MARK HOLDING CO INC		10/14/2009	MORGAN STANLEY CAPITAL	2,060.000	61,217		
218868-10-7	CORINTHIAN COLLEGES INC		10/14/2009	MORGAN STANLEY CAPITAL	17,760.000	306,907		
N2273C-10-4	CORIO	D	12/23/2009	Various	3,727.000	274,714		
219023-10-8	CORN PRODUCTS INTL INC		10/14/2009	MORGAN STANLEY CAPITAL	20,720.000	629,981		
219141-10-8	CORNELL COMPANIES INC		10/14/2009	MORGAN STANLEY CAPITAL	2,360.000	53,745		
21924P-10-3	CORNERSTONE THERAPEUTICS INC		10/14/2009	CREDIT SUISSE	1,580.000	9,593		
219350-10-5	CORNING IN C COM		10/14/2009	Various	355,737.000	5,615,372		
21988R-10-2	CORPORATE EXECUTIVE BOARD		10/14/2009	Various	7,540.000	196,728		
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		12/23/2009	Various	10,740.000	400,860		
22025Y-40-7	CORRECTIONS CORP OF AMERICA		10/14/2009	MORGAN STANLEY CAPITAL	40,720.000	979,833		
221006-10-9	CORVEL CORP		10/14/2009	MORGAN STANLEY CAPITAL	1,680.000	48,015		
Y1764Z-20-8	COSCO CORP SINGAPORE	D	12/23/2009	Various	89,000.000	72,939		
22160N-10-9	COSTAR GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	4,500.000	196,975		
22160K-10-5	COSTCO WHS L CORP NEW COM		10/14/2009	Various	95,995.000	5,494,600		
222660-10-2	COURIER CORP.		10/14/2009	Various	2,300.000	33,769		
222795-10-6	COUSINS PROPERTY		12/11/2009	Various	16,166.000	129,934		
222862-10-4	COVENTRY HEALTH CARE INC		12/23/2009	Various	34,520.000	664,379		
12618M-10-0	CPI INTERNATIONAL INC		10/14/2009	MORGAN STANLEY CAPITAL	1,600.000	19,007		
232674-50-7	CPRESS BIOSCIENCE INC		10/14/2009	MORGAN STANLEY CAPITAL	8,440.000	67,062		
12618T-10-5	CRA INTL INC		10/14/2009	MORGAN STANLEY CAPITAL	2,360.000	57,891		
22410J-10-6	CRACKER BARREL OLD COUNTRY STORE		10/14/2009	Various	5,160.000	188,693		
224399-10-5	CRANE CO.		10/14/2009	Various	13,880.000	381,749		
224633-10-7	CRAWFORD CO CL B		10/14/2009	MORGAN STANLEY CAPITAL	4,500.000	25,955		
225223-30-4	CRAY INC		10/14/2009	CREDIT SUISSE	7,740.000	63,312		
225310-10-1	CREAD ACCEPTANCE CORP		10/14/2009	MORGAN STANLEY CAPITAL	1,340.000	48,415		
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	D	12/23/2009	MORGAN STANLEY CAPITAL	8,868.000	155,263		
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	D	12/23/2009	MORGAN STANLEY CAPITAL	10,413.000	517,635		
225439-20-7	CREDO PETROLEUM CORP		10/14/2009	CREDIT SUISSE	1,820.000	18,975		
225447-10-1	CREE INC		12/23/2009	Various	22,980.000	1,143,283		
G25508-10-5	CRH PLC ORD EUR0.32(DUBLIN LISTING)	D	12/23/2009	Various	61,015.000	1,633,896		
227046-10-9	CROCS INC		10/14/2009	MORGAN STANLEY CAPITAL	18,480.000	142,034		
227483-10-4	CROSS COUNTRY HEALTHCARE INC		10/14/2009	Various	6,960.000	70,028		
22765Y-10-4	CROSSTEX ENERGY INC		10/14/2009	Various	9,080.000	52,530		
Q3014T-10-6	CROWN		12/23/2009	Various	42,199.000	319,705		
228227-10-4	CROWN CASTLE INTL		10/14/2009	Various	100,936.000	3,206,817		
228368-10-6	CROWN HOLDINGS INC		12/23/2009	Various	16,160.000	418,027		
228411-10-4	CROWN MEDIA HOLDINGS		10/14/2009	MORGAN STANLEY CAPITAL	1,940.000	3,571		
228903-10-0	CRYOLIFE INC		10/14/2009	MORGAN STANLEY CAPITAL	6,180.000	49,256		
126349-10-9	CSG SYSTEMS INTERNATION		10/14/2009	MORGAN STANLEY CAPITAL	7,600.000	123,157		
Q3018U-10-9	CSL LIMITED COMMON STOCK	D	12/23/2009	Various	24,918.000	736,582		
Q30297-11-5	CSR	D	12/23/2009	Various	107,418.000	187,939		
125906-10-7	CSS INDUSTRIES INC		10/14/2009	Various	1,820.000	37,761		
126408-10-3	CSX CORP		10/14/2009	Various	83,460.000	3,897,104		
12642X-10-6	CTC MEDIA INC		10/14/2009	MORGAN STANLEY CAPITAL	16,380.000	285,721		
229669-10-6	CUBIC CORP.		10/14/2009	MORGAN STANLEY CAPITAL	3,540.000	133,454		
229675-10-3	CUBIC ENERGY INC		10/14/2009	CREDIT SUISSE	5,680.000	6,018		
229678-10-7	CUBIST PHARMACEUTICALS INC		10/14/2009	MORGAN STANLEY CAPITAL	12,780.000	246,954		
229899-10-9	CULLEN FROST BANKERS, INC.		10/14/2009	MORGAN STANLEY CAPITAL	10,280.000	520,607		
230770-10-9	CUMBERLAND PHARMACEUTICALS		10/14/2009	CREDIT SUISSE	1,700.000	24,939		
231021-10-6	CUMMINS IN C COM		10/14/2009	Various	43,746.000	2,114,373		

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231269-10-1	CURIS INC		10/14/2009	CREDIT SUISSE	13,640.000	29,574		
231561-10-1	CURTIS WRIGHT CORP		10/14/2009	Various	10,320.000	346,002		
232109-10-8	CUTERA INC		10/14/2009	CREDIT SUISSE	2,740.000	24,661		
155771-10-8	CV ENERGY GROUP, INC.		10/14/2009	Various	2,740.000	54,939		
126600-10-5	CVB FINANCIAL CORP		10/14/2009	Various	21,640.000	166,489		
126650-10-0	CVS CAREMARK CORP		12/23/2009	Various	185,427.000	6,006,679		
23251P-10-2	CYBERONICS INC		10/14/2009	MORGAN STANLEY CAPITAL	6,140.000	96,332		
23251J-10-6	CYBERSOURCE CORP		10/14/2009	MORGAN STANLEY CAPITAL	15,300.000	287,928		
232572-10-7	CYMER, INC		10/14/2009	MORGAN STANLEY CAPITAL	6,420.000	254,180		
232577-20-5	CYNOSURE INC CL A		10/14/2009	Various	2,140.000	26,410		
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		09/22/2009	Various	98,200.000	1,028,398		
23281A-30-7	CYPRESS SHARPRIDGE INVESTMENTS		10/14/2009	CREDIT SUISSE	3,960.000	53,592		
232820-10-0	CYTEC INDUSTRIES INC		10/14/2009	Various	20,080.000	707,357		
23282W-10-0	CYTOKINETICS INC		10/14/2009	CREDIT SUISSE	9,580.000	48,514		
23283K-10-5	CYTORI THERAPEUTICS INC		10/14/2009	CREDIT SUISSE	5,980.000	21,716		
233293-10-9	D P L, INC.		10/14/2009	Various	58,780.000	1,513,032		
23331A-10-9	D R HORTON INC COM		10/14/2009	Various	61,466.000	653,919		
J11257-10-2	DAIICHI SANKYO CO NPV	D	12/24/2009	Various	6,800.000	130,246		
D16668-10-1	DAIMLERCHRYSLER	D	12/23/2009	Various	77,292.000	4,116,088		
234264-10-9	DAKTRONICS INC		10/14/2009	MORGAN STANLEY CAPITAL	7,600.000	66,815		
235825-20-5	DANA HOLDING CORP		10/14/2009	MORGAN STANLEY CAPITAL	21,940.000	155,272		
235851-10-2	DANAHER CO RP COM		12/23/2009	Various	57,262.000	3,916,187		
K22272-11-4	DANSKE BANK	D	12/23/2009	Various	51,120.000	1,224,396		
236442-10-9	DANVERS BANCORP INC		10/14/2009	MORGAN STANLEY CAPITAL	4,820.000	65,941		
237194-10-5	DARDEN RESTAURANTS INC		10/14/2009	Various	41,100.000	1,351,224		
237266-10-1	DARLING INTERNATIONAL INC		10/14/2009	MORGAN STANLEY CAPITAL	19,840.000	140,293		
F2457H-10-0	DASSAULT SYSTEMES	D	12/23/2009	Various	6,108.000	357,879		
Y20020-10-6	DATANG INTL	D	09/14/2009	Various	3,124,000.000	1,855,232		
239359-10-2	DAWSON GEOPHYSICAL CO		10/14/2009	MORGAN STANLEY CAPITAL	1,700.000	48,658		
V27915-10-3	DBS GROUP HOLDINGS LTD	D	12/23/2009	Various	150,000.000	1,572,396		
233153-10-5	DCT INDUSTRIAL TR INC		10/14/2009	Various	45,920.000	236,826		
233162-50-2	DDI CORP		10/14/2009	CREDIT SUISSE	3,000.000	13,226		
242309-10-2	DEALERTRACK HOLDINGS		10/14/2009	MORGAN STANLEY CAPITAL	8,260.000	156,731		
242370-10-4	DEAN FOODS CO		12/23/2009	Various	28,000.000	509,798		
243537-10-7	DECKERS OUTDOOR CORP		10/14/2009	MORGAN STANLEY CAPITAL	2,880.000	250,284		
244199-10-5	DEERE & CO.		09/17/2009	Various	99,236.000	3,941,862		
24522P-10-3	DEL MONTE FOODS CO		10/14/2009	MORGAN STANLEY CAPITAL	51,300.000	568,573		
24661P-10-4	DELCATH SYSTEMS INC		10/14/2009	CREDIT SUISSE	5,240.000	30,054		
246647-10-1	DELEK US HOLDINGS INC	R	10/14/2009	MORGAN STANLEY CAPITAL	3,700.000	29,771		
B33432-12-9	DELHAIZE GROUP NPV	D	12/23/2009	Various	14,004.000	1,077,253		
24702R-10-1	DELL INC		12/23/2009	Various	400,542.000	6,054,732		
247131-10-5	DELPHI FINANCIAL GROUP		10/14/2009	Various	10,560.000	250,481		
247361-70-2	DELTA AIR LINES, INC.		10/14/2009	Various	397,331.000	3,235,618		
247907-20-7	DELTA PETROLEUM CORP		10/14/2009	MORGAN STANLEY CAPITAL	38,980.000	68,733		
24784L-10-5	DELTEK INC		10/14/2009	MORGAN STANLEY CAPITAL	4,080.000	30,891		
247850-10-0	DELTIC TIMBER CORP		10/14/2009	MORGAN STANLEY CAPITAL	2,280.000	109,163		
248019-10-1	DELUXE CORP.		10/14/2009	Various	11,540.000	192,819		
24802R-50-6	DEMANDTEC INC		10/14/2009	MORGAN STANLEY CAPITAL	4,500.000	36,682		
248230-10-7	DENDREON CORP		10/14/2009	MORGAN STANLEY CAPITAL	25,160.000	736,094		
24869P-10-4	DENNYS CORP		10/14/2009	MORGAN STANLEY CAPITAL	21,820.000	60,548		
J12075-10-7	DENSO CORP	D	12/24/2009	Various	26,600.000	749,740		
249908-10-4	DEPOMED INC		10/14/2009	CREDIT SUISSE	11,400.000	41,672		
25065D-10-0	DESTINATION MATERNITY CORP		10/14/2009	CREDIT SUISSE	1,060.000	23,013		
D17922-12-7	DEUTSCHE BANK AG NPV(REGD)	D	12/23/2009	Various	23,546.000	1,800,724		
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	D	12/23/2009	Various	17,977.000	1,567,127		
D1908N-10-6	DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	D	12/23/2009	MORGAN STANLEY CAPITAL	5,987.000	102,566		
D19225-10-7	DEUTSCHE POST AG NPV(REGD)	D	12/23/2009	Various	66,906.000	1,279,725		
D1922R-10-9	DEUTSCHE POSTBANK	D	12/23/2009	Various	9,167.000	324,156		
D2035M-10-2	DEUTSCHE TELEKOM NPV (REGD)	D	12/23/2009	Various	162,525.000	2,375,858		
251591-10-3	DEVELOPERS DIVERSIFIED RLTY COM		10/14/2009	Various	31,700.000	309,147		
25179M-10-3	DEVON ENERGY CORP.		09/17/2009	Various	53,766.000	3,417,026		
251893-10-3	DEVRY INC		12/23/2009	Various	3,820.000	216,838		
252131-10-7	DEXCOM INC		10/14/2009	MORGAN STANLEY CAPITAL	9,960.000	76,335		
B3357R-21-8	DEXIA SA	D	12/23/2009	Various	69,876.000	571,083		
Q3190P-10-0	DEXUS PROPERTY GROUP	D	12/23/2009	Various	348,217.000	268,629		
23326R-10-9	DG FASTCHANNEL INC		10/14/2009	MORGAN STANLEY CAPITAL	4,660.000	100,708		

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Y2065G-10-5	DHT MARITIME INC		10/14/2009	CREDIT SUISSE	11,160.000	42,575		
252603-10-5	DIAMOND FOODS INC		10/14/2009	Various	3,860.000	125,949		
25264R-20-7	DIAMOND HILL INVESTMENT GRP		10/14/2009	CREDIT SUISSE	540.000	31,886		
25269L-10-6	DIAMOND MANAGEMENT & TECHNOL		10/14/2009	CREDIT SUISSE	5,180.000	36,189		
25271C-10-2	DIAMOND OF FSHORE DRILLING INC COM		10/14/2009	Various	13,113.000	1,286,676		
252784-30-1	DIAMONDROCK HOSPITALITY CO		10/14/2009	Various	25,620.000	221,944		
253017-10-7	DICE HOLDINGS INC		10/14/2009	MORGAN STANLEY CAPITAL	3,220.000	21,148		
253393-10-2	DICKS SPORTING GOODS		12/23/2009	Various	8,440.000	212,082		
253651-10-3	DIEBOLD, INC.		10/14/2009	Various	19,720.000	630,919		
253675-20-1	DIEDRICH COFFEE INC		10/14/2009	CREDIT SUISSE	660.000	16,165		
253798-10-2	DIGI INTERNATIONAL INC		10/14/2009	MORGAN STANLEY CAPITAL	5,500.000	47,942		
25388B-10-4	DIGITAL RIVER INC		10/14/2009	Various	8,340.000	213,689		
25389M-87-7	DIGITALGLOBE INC		10/14/2009	Various	3,180.000	76,508		
254067-10-1	DILLARDS I NC CL A		10/14/2009	Various	11,760.000	178,905		
253922-10-8	DIME COMMUNITY BANCSHARES		10/14/2009	Various	6,220.000	75,286		
254423-10-6	DINEEQUITY INC		10/14/2009	MORGAN STANLEY CAPITAL	4,080.000	104,182		
254543-10-1	DIODES INC		10/14/2009	MORGAN STANLEY CAPITAL	7,060.000	138,755		
254546-10-4	DIONEX CORP.		10/14/2009	MORGAN STANLEY CAPITAL	3,820.000	257,925		
F26334-10-6	DIOR (CHRISTIAN)	D	12/23/2009	Various	5,292.000	570,997		
25490A-10-1	DIRECTV		12/23/2009	Various	222,426.000	6,495,242		
254709-10-8	DISCOVER FINL SVCS		12/23/2009	Various	118,280.000	1,894,399		
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		12/23/2009	Various	73,743.000	1,674,831		
254668-10-6	DISCOVERY LABORATORIES INC		10/14/2009	CREDIT SUISSE	26,260.000	28,852		
25470M-10-9	DISH NETWORK CORP		10/14/2009	Various	56,840.000	1,072,074		
254687-10-6	DISNEY WAL T CO DISNEY CO		12/23/2009	Various	47,952.000	1,497,353		
255413-10-6	DIVX INC		10/14/2009	MORGAN STANLEY CAPITAL	7,440.000	39,722		
23323N-89-5	DNB NOR ASA NOK10	D	12/23/2009	Various	75,400.000	923,347		
25659P-40-2	DOLAN MEDIA COMPANY		10/14/2009	MORGAN STANLEY CAPITAL	6,560.000	86,275		
25659T-10-7	DOLBY LABORATORIES CL A		10/14/2009	Various	21,404.000	813,321		
256664-10-3	DOLLAR FINL CORP		10/14/2009	MORGAN STANLEY CAPITAL	5,400.000	102,990		
256743-10-5	DOLLAR THRIFTY AUTOMOTIVE GP		10/14/2009	CREDIT SUISSE	4,820.000	130,599		
25746U-10-9	DOMINION RES INC VA		12/23/2009	Various	47,690.000	1,680,905		
25754A-20-1	DOMINOS PIZZA INC		10/14/2009	MORGAN STANLEY CAPITAL	8,320.000	70,240		
257559-20-3	DOMTAR CORP		10/14/2009	CREDIT SUISSE	9,180.000	388,385		
257651-10-9	DONALDSON CO.		12/23/2009	Various	12,700.000	520,732		
Y21042-10-9	DONGFENG MOTOR GRP CO LTD-H	D	09/14/2009	Various	704,000.000	782,923		
257867-10-1	DONNELLEY R R + SONS CO COM		10/14/2009	MORGAN STANLEY CAPITAL	59,080.000	1,282,639		
258278-10-0	DORMAN PRODUCTS INC		10/14/2009	MORGAN STANLEY CAPITAL	2,500.000	35,318		
258598-10-1	DOUBLE TAKE SOFTWARE INC		10/14/2009	MORGAN STANLEY CAPITAL	3,520.000	35,804		
25960P-10-9	DOUGLAS EMMETT INC		10/14/2009	Various	27,940.000	365,813		
260003-10-8	DOVER CORP COM		10/14/2009	MORGAN STANLEY CAPITAL	31,860.000	1,269,984		
260095-10-4	DOVER DOWNS GAMING ENTERTAINMENT		10/14/2009	Various	3,560.000	20,182		
260543-10-3	DOW CHEM CO		12/23/2009	Various	251,706.000	6,420,506		
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		10/14/2009	Various	134,940.000	3,564,915		
26153C-10-3	DREAMWORKS ANIMATION SKG INC		10/14/2009	MORGAN STANLEY CAPITAL	20,720.000	686,327		
261570-10-5	DRESS BARN, INC.		11/30/2009	Various	12,351.000	242,016		
26168L-20-5	DREW INDUSTRIES		10/14/2009	MORGAN STANLEY CAPITAL	4,060.000	93,962		
262037-10-4	DRIL QUIP		10/14/2009	MORGAN STANLEY CAPITAL	6,360.000	344,014		
262241-10-2	DRUGSTORE.COM		10/14/2009	CREDIT SUISSE	19,160.000	51,665		
23332B-10-6	DSP GROUP		10/14/2009	Various	5,140.000	37,929		
233326-10-7	DST SYSTEMS INC		10/14/2009	Various	32,893.000	1,377,127		
K3013J-15-4	DSV DE SAMMENSLUT VOGN	D	12/23/2009	Various	21,716.000	385,284		
23334L-10-2	DSW INC CL A		10/14/2009	MORGAN STANLEY CAPITAL	2,720.000	47,883		
233331-10-7	DTE ENERGY CO		12/23/2009	Various	39,200.000	1,561,134		
23335C-10-1	DTS INC		10/14/2009	Various	3,880.000	120,229		
263534-10-9	DU PONT (E.I.) DE NEMOURS		12/23/2009	Various	204,660.000	7,002,922		
264147-10-9	DUCOMMUN INC		10/14/2009	Various	2,360.000	46,751		
26433B-10-7	DUFF PHELPS CORP CL A		10/14/2009	MORGAN STANLEY CAPITAL	3,660.000	69,138		
26441C-10-5	DUKE ENERGY HLDG CORP		12/23/2009	Various	47,866.000	811,846		
264411-50-5	DUKE REALTY CORPORATION		10/14/2009	Various	56,660.000	702,482		
26483E-10-0	DUN AND BRADSTREET CORP		10/14/2009	Various	17,357.000	1,400,109		
266130-10-6	DUPONT FABROS TECHNOLOGY		10/14/2009	MORGAN STANLEY CAPITAL	5,800.000	97,049		
266605-10-4	DURECT CORPORATIONS		10/14/2009	MORGAN STANLEY CAPITAL	18,160.000	45,117		
233377-40-7	DXP ENTERPRISES INC		10/14/2009	CREDIT SUISSE	1,420.000	16,596		
26746E-10-3	DYAX CORP		10/14/2009	CREDIT SUISSE	14,720.000	49,571		
267475-10-1	DYCOM INDUSTRIES INC		10/14/2009	MORGAN STANLEY CAPITAL	8,720.000	105,845		

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26784F-10-3	DYNAMEX INC		10/14/2009	CREDIT SUISSE	1,860.000	33,183		
267888-10-5	DYNAMIC MATERIALS CORP		10/14/2009	MORGAN STANLEY CAPITAL	2,820.000	56,432		
268057-10-6	DYNAMICS RESEARCH CORP		10/14/2009	CREDIT SUISSE	1,820.000	24,938		
26817C-10-1	DYNCORP INTERNATIONAL INC A		10/14/2009	MORGAN STANLEY CAPITAL	5,460.000	98,689		
26817G-10-2	DYNEGY INC DEL CL A		10/14/2009	Various	142,958.000	341,362		
26817Q-50-6	DYNEX CAPITAL INC		10/14/2009	CREDIT SUISSE	2,420.000	20,078		
269246-10-4	E TRADE FI NL CORP		10/14/2009	CREDIT SUISSE	322,300.000	546,008		
D24914-13-3	E.ON AG CMN STK	D	12/23/2009	Various	66,384.000	2,675,584		
F17114-10-3	EADS(EURO AERO DEF EUR1	D	12/23/2009	Various	37,264.000	751,950		
268948-10-6	EAGLE BANCORP INC		10/14/2009	CREDIT SUISSE	3,320.000	30,628		
Y2187A-10-1	EAGLE BULK SHIPPING INC		10/14/2009	CREDIT SUISSE	13,780.000	77,198		
26969P-10-8	EAGLE MATERIALS INC		10/14/2009	MORGAN STANLEY CAPITAL	13,360.000	397,364		
270321-10-2	EARTHLINK INC		10/14/2009	Various	23,060.000	198,712		
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	D	12/24/2009	Various	21,000.000	1,339,467		
27579R-10-4	EAST WEST BANCORP INC		10/14/2009	Various	21,240.000	203,070		
276317-10-4	EASTERN CO/THE		10/14/2009	CREDIT SUISSE	1,300.000	21,936		
276534-10-4	EASTERN INSURANCE HOLDINGS		10/14/2009	CREDIT SUISSE	1,720.000	16,774		
277276-10-1	EASTGROUP PROPERTY		10/14/2009	Various	5,760.000	220,811		
277432-10-0	EASTMAN CH EM CO COM		10/14/2009	MORGAN STANLEY CAPITAL	24,420.000	1,353,789		
277461-10-9	EASTMAN KO DAK CO COM		10/14/2009	Various	59,040.000	265,996		
278058-10-2	EATON CORP		10/14/2009	Various	13,018.000	769,877		
278265-10-3	EATON VANCE CORP		10/14/2009	Various	49,500.000	1,352,733		
278642-10-3	EBAY INC		10/14/2009	Various	258,630.000	6,170,306		
278715-20-6	EBIX INC		10/14/2009	MORGAN STANLEY CAPITAL	1,500.000	90,601		
27874N-10-5	ECHELON CORP		10/14/2009	MORGAN STANLEY CAPITAL	7,120.000	97,998		
278768-10-6	ECHOSTAR CORP		10/14/2009	Various	10,700.000	211,950		
278856-10-9	ECLIPSYS CORP		10/14/2009	MORGAN STANLEY CAPITAL	12,520.000	262,954		
278865-10-0	ECOLAB INC		10/14/2009	Various	20,525.000	888,432		
281020-10-7	EDISON INTL		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	2,454.000	84,982		
E3847K-10-1	EDP RENOVAVEIS	D	12/23/2009	Various	28,548.000	283,140		
28140H-10-4	EDUCATION REALTY TRUST INC		10/14/2009	Various	12,300.000	70,684		
28238P-10-9	EHEALTH INC		10/14/2009	MORGAN STANLEY CAPITAL	5,620.000	80,378		
F2924U-10-6	EIFFAGE	D	12/23/2009	Various	4,143.000	242,289		
28257U-10-4	EINSTEIN NOAH RESTAURANT GRO		10/14/2009	CREDIT SUISSE	1,280.000	15,348		
28336L-10-9	EL PASO CORP		12/23/2009	Various	85,020.000	883,765		
283677-85-4	EL PASO ELECTRIC		10/14/2009	MORGAN STANLEY CAPITAL	9,120.000	171,403		
284131-20-8	ELAN CORP. PLC (ADR)	F	12/23/2009	CREDIT SUISSE	45,196.000	294,186		
284902-10-3	ELDORADO GOLD CORP NEW COM	C	12/23/2009	Various	32,300.000	401,198		
X67925-11-9	ELECT DE PORTUGAL	D	12/23/2009	Various	173,157.000	804,646		
F2940H-11-3	ELECTRICITE DE FRA COM STK	D	12/23/2009	Various	23,293.000	1,343,254		
285218-10-3	ELECTRO RENT CORP.		10/14/2009	Various	4,020.000	46,657		
285229-10-0	ELECTRO SCIENTIFIC INDUSTRIES		10/14/2009	MORGAN STANLEY CAPITAL	5,800.000	81,534		
W24713-12-0	ELECTROLUX AB SERIES B SEK 5	D	12/23/2009	Various	22,676.000	606,257		
285512-10-9	ELECTRONIC ARTS INC		10/14/2009	Various	91,674.000	1,905,605		
286082-10-2	ELECTRONICS FOR IMAGING, INC.		10/14/2009	Various	10,700.000	130,317		
285192-10-0	ELECTRO-OPTICAL SCIENCES INC		10/14/2009	CREDIT SUISSE	4,460.000	42,190		
532457-10-8	ELI LILLY & CO		12/23/2009	Various	29,892.000	1,049,350		
X3366Y-10-1	ELISA A	D	12/23/2009	Various	8,416.000	179,899		
28660G-10-6	ELIZABETH ARDEN INC		10/14/2009	Various	5,440.000	71,505		
290151-30-7	ELOYALTY CORP		10/14/2009	CREDIT SUISSE	1,380.000	11,616		
268648-10-2	EMC CORP		10/14/2009	Various	286,467.000	4,630,991		
268664-10-9	EMC INS GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	1,080.000	23,486		
29084Q-10-0	EMCOR GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	14,740.000	370,494		
290846-10-4	EMCORE CORPORATION		10/14/2009	MORGAN STANLEY CAPITAL	16,820.000	21,765		
29084T-10-4	EMDEON INC, CLASS A		10/14/2009	CREDIT SUISSE	6,640.000	102,955		
29089Q-10-5	EMERGENT BIO SOLUTIONS INC		10/14/2009	MORGAN STANLEY CAPITAL	3,700.000	63,189		
291005-10-6	EMERITUS CORP		10/14/2009	MORGAN STANLEY CAPITAL	4,520.000	109,276		
291011-10-4	EMERSON ELEC CO		09/22/2009	Various	140,081.000	5,415,116		
291641-10-8	EMPIRE DISTRICT ELECTRIC CO.		10/14/2009	Various	7,740.000	142,404		
292218-10-4	EMPLOYERS HOLDINGS INC		10/14/2009	Various	10,120.000	167,454		
26873N-10-8	EMS TECHNOLOGIES INC		10/14/2009	MORGAN STANLEY CAPITAL	3,440.000	67,552		
292475-20-9	EMULEX CORP		10/14/2009	Various	17,760.000	214,186		
E41759-10-6	ENAGAS	D	12/23/2009	Various	15,101.000	321,079		
29250N-10-5	ENBRIDGE INC	C	12/23/2009	Various	22,500.000	868,174		
292505-10-4	ENCANA CORP COM NPV	C	12/23/2009	Various	67,800.000	3,862,458		
29255W-10-0	ENCORE ACQUISITION CO		12/23/2009	Various	5,240.000	247,869		

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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
292554-10-2	ENCORE CAPITAL GROUP INC		10/14/2009	CREDIT SUISSE	2,980.000	40,262		
292562-10-5	ENCORE WIRE CORP		10/14/2009	Various	4,120.000	95,088		
29266S-10-6	ENDOLOGIX INC		10/14/2009	CREDIT SUISSE	10,720.000	57,053		
G30397-10-6	ENDURANCE SPECIALTY HOLDINGS		12/23/2009	Various	22,560.000	851,230		
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	D	12/23/2009	Various	590,150.000	3,789,540		
29267A-20-3	ENER1 INC		10/14/2009	MORGAN STANLEY CAPITAL	10,360.000	72,836		
29266R-10-8	ENERGIZER HOLDINGS INC		12/23/2009	Various	15,740.000	978,571		
292659-10-9	ENERGY CONVERSION DEVICE, INC.		10/14/2009	MORGAN STANLEY CAPITAL	10,200.000	120,187		
29270J-10-0	ENERGY RECOVERY INC		10/14/2009	MORGAN STANLEY CAPITAL	7,480.000	45,556		
Q35254-11-1	ENERGY RESOURCES OF AUST	D	12/23/2009	Various	6,195.000	140,057		
292756-20-2	ENERGYSOLUTIONS		10/14/2009	Various	16,700.000	147,460		
292764-10-7	ENERNOC		10/14/2009	MORGAN STANLEY CAPITAL	3,120.000	108,021		
29274D-60-4	ENERPLUS RESOURCES FUND	C	12/23/2009	Various	14,200.000	330,154		
29275Y-10-2	ENERSYS		10/14/2009	MORGAN STANLEY CAPITAL	8,880.000	207,234		
293306-10-6	ENGLOBAL CORP		10/14/2009	CREDIT SUISSE	4,040.000	16,673		
T3643A-14-5	ENI SPA	D	12/23/2009	Various	167,394.000	4,390,800		
293389-10-2	ENNIS BUSINESS FORMS, INC.		10/14/2009	Various	5,880.000	98,985		
29355X-10-7	ENPRO INDUSTRIES INC		10/14/2009	Various	4,240.000	98,042		
29358Q-10-9	ENSCO INTERNATIONAL PLC ADR		10/28/2009	Various	3,760.000	173,093		
293570-10-7	ENSIGN ENERGY SERVICES INC	C	12/23/2009	Various	8,000.000	110,531		
29358P-10-1	ENSIGN GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	2,620.000	39,993		
G3075P-10-1	ENSTAR GROUP LTD		10/14/2009	CREDIT SUISSE	1,420.000	96,582		
29362U-10-4	ENTEGRIS INC		10/14/2009	MORGAN STANLEY CAPITAL	28,340.000	146,883		
29364G-10-3	ENTERGY CORP		09/17/2009	Various	21,326.000	1,621,947		
29365M-10-9	ENTEROMEDICS INC		10/14/2009	CREDIT SUISSE	3,280.000	3,073		
293668-10-9	ENTERPRISE BANCORP INC		10/14/2009	CREDIT SUISSE	1,000.000	11,719		
293712-10-5	ENTERPRISE FINANCIAL SERVICE		10/14/2009	CREDIT SUISSE	2,660.000	24,379		
29384R-10-5	ENTROPIC COMMUNICATIONS INC		10/14/2009	CREDIT SUISSE	11,820.000	33,802		
294100-10-2	ENZO BIOCHEM, INC.		10/14/2009	MORGAN STANLEY CAPITAL	7,300.000	54,934		
293904-10-8	ENZON PHARMACEUTICALS INC		10/14/2009	MORGAN STANLEY CAPITAL	10,560.000	96,076		
26875P-10-1	EOG RESOUR CES INC COM		09/22/2009	Various	73,239.000	5,909,117		
29426L-10-8	EPICOR SOFTWARE CORP		10/14/2009	MORGAN STANLEY CAPITAL	10,400.000	78,730		
26882D-10-9	EPIQ SYSTEMS INC		10/14/2009	MORGAN STANLEY CAPITAL	7,140.000	106,981		
294268-10-7	EPLUS INC		10/14/2009	CREDIT SUISSE	920.000	14,595		
29428R-10-3	EPOCH HOLDING CORP		10/14/2009	CREDIT SUISSE	3,220.000	29,514		
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		10/14/2009	MORGAN STANLEY CAPITAL	5,840.000	263,893		
294752-10-0	EQUITY ONE INC		10/14/2009	MORGAN STANLEY CAPITAL	7,580.000	121,021		
29476L-10-7	EQUITY RES IDENTIAL SH BEN IN		12/23/2009	Various	60,120.000	1,836,511		
F3145H-13-0	ERAMET	D	12/23/2009	Various	570.000	190,153		
29481V-10-8	ERESEARCH TECHNOLOGY INC		10/14/2009	MORGAN STANLEY CAPITAL	9,380.000	69,935		
W26049-11-9	ERICSSON LM-B SHS COMMON STOCK	D	12/23/2009	Various	229,483.000	2,405,676		
29530P-10-2	ERIE IDEMNITY CO CL A		10/14/2009	Various	7,040.000	260,523		
A19494-10-2	ERSTE GROUP BANK	D	12/23/2009	Various	17,439.000	785,438		
26884F-10-2	ESB FINANCIAL CORP		10/15/2009	CREDIT SUISSE	1,960.000	25,641		
296315-10-4	ESCO TECHNOLOGIES INC		10/14/2009	MORGAN STANLEY CAPITAL	5,720.000	229,338		
G3122U-14-5	ESPRIT HOLDINGS HKD0.10	D	12/23/2009	Various	100,300.000	686,738		
29667D-10-4	ESSA BANCORP INC		10/14/2009	Various	3,460.000	45,029		
297178-10-5	ESSEX PROPERTY		10/14/2009	Various	13,900.000	1,106,295		
F31668-10-0	ESSILOR INTERNAT EUR0.35	D	12/23/2009	Various	17,809.000	1,053,254		
518439-10-4	ESTEE LAUDER COS.		12/23/2009	Various	21,140.000	873,084		
297425-10-0	ESTERLINE CORP.		10/14/2009	MORGAN STANLEY CAPITAL	6,480.000	267,466		
297602-10-4	ETHAN ALLEN INTERIORS		10/14/2009	Various	6,040.000	100,661		
G3215M-10-9	EURASIAN NATURAL RES	D	12/23/2009	Various	20,315.000	309,048		
298736-10-9	EURONET WORLDWIDE INC		10/14/2009	MORGAN STANLEY CAPITAL	11,060.000	271,110		
F3692M-12-8	EUTELSAT COMMUNICATIONS	D	12/23/2009	Various	8,165.000	267,000		
26928A-20-0	EV3 INC		10/14/2009	MORGAN STANLEY CAPITAL	16,460.000	207,365		
29977A-10-5	EVERCORE PARTNETS INC C-A		10/14/2009	MORGAN STANLEY CAPITAL	2,300.000	73,088		
G3223R-10-8	EVEREST RE GROUP LTD		12/23/2009	Various	15,140.000	1,384,242		
30024B-10-4	EVERGREEN ENERGY INC		10/14/2009	CREDIT SUISSE	28,780.000	16,949		
30033R-10-8	EVERGREEN SOLAR INC		10/14/2009	MORGAN STANLEY CAPITAL	40,580.000	73,344		
811054-40-2	EW SCRIPPS CLASS A		10/14/2009	Various	6,420.000	50,889		
30064E-10-9	EXACTECH INC		10/14/2009	MORGAN STANLEY CAPITAL	1,660.000	27,485		
300645-10-8	EXAR CORPORATION		10/14/2009	MORGAN STANLEY CAPITAL	7,240.000	54,699		
30161Q-10-4	EXELIXIS INC		10/14/2009	MORGAN STANLEY CAPITAL	23,660.000	148,618		
30161N-10-1	EXELON CORP COM		12/23/2009	Various	34,181.000	1,698,023		
302051-20-6	EXIDE TECHNOLOGIES		10/14/2009	MORGAN STANLEY CAPITAL	11,040.000	87,405		

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302081-10-4	EXLSERVICE HLDGS INC		10/14/2009	MORGAN STANLEY CAPITAL	3,520.000	55,719		
T3833E-11-3	EXOR ORD	D	12/23/2009	Various	9,124.000	190,393		
30212P-10-5	EXPEDIA IN C DEL COM		10/14/2009	Various	54,841.000	1,395,991		
302130-10-9	EXPEDITORS INTL WA INC COM		10/14/2009	Various	42,882.000	1,473,196		
G32655-10-5	EXPERIAN	D	12/23/2009	Various	90,988.000	903,807		
30214U-10-2	EXPONENT INC		10/14/2009	MORGAN STANLEY CAPITAL	3,020.000	84,844		
302182-10-0	EXPRESS SCRIPTS INC		10/14/2009	Various	66,992.000	5,093,583		
30225T-10-2	EXTRA SPACE STORAGE INC		10/14/2009	Various	19,660.000	205,289		
30226D-10-6	EXTREME NETWORKS		10/14/2009	Various	19,340.000	51,980		
30231G-10-2	EXXON MOBIL CORP		12/23/2009	Various	507,180.000	35,883,997		
302301-10-6	EZCORP INC CL A		10/14/2009	MORGAN STANLEY CAPITAL	9,880.000	139,573		
302491-30-3	F M C CORP.		10/14/2009	Various	24,048.000	1,277,790		
315616-10-2	F5 NETWORKS INC		10/14/2009	MORGAN STANLEY CAPITAL	26,820.000	1,167,308		
30303Q-10-3	FACET BIOTECH		10/14/2009	MORGAN STANLEY CAPITAL	5,400.000	96,560		
303250-10-4	FAIR ISAAC INC		10/14/2009	Various	10,900.000	244,142		
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC		10/14/2009	MORGAN STANLEY CAPITAL	12,260.000	116,063		
305560-10-4	FAIRPOINT COMMUNICATIONS INC		10/14/2009	Various	19,060.000	7,572		
306137-10-0	FALCONSTOR SOFTWARE INC		10/14/2009	MORGAN STANLEY CAPITAL	7,780.000	32,142		
307000-10-9	FAMILY DOLLAR STORE		12/23/2009	Various	48,178.000	1,457,296		
J13440-10-2	FANUC	D	12/24/2009	Various	10,100.000	867,188		
307675-10-8	FARMER BROS CO		10/14/2009	Various	1,960.000	40,966		
309562-10-6	FARMERS CAPITAL BANK CORP		10/14/2009	CREDIT SUISSE	1,580.000	22,774		
311642-10-2	FARO TECHNOLOGIES INC		10/14/2009	MORGAN STANLEY CAPITAL	3,600.000	63,683		
J1346E-10-0	FAST RETAILING CO	D	12/24/2009	Various	3,100.000	594,735		
30239F-10-6	FBL FINANCIAL GROUP INC CL A		10/14/2009	MORGAN STANLEY CAPITAL	2,920.000	62,782		
30247C-30-1	FBR CAPITAL MARKETS CORP		10/14/2009	MORGAN STANLEY CAPITAL	4,560.000	31,967		
313549-40-4	FEDERAL MOGUL CORP		12/23/2009	Various	6,440.000	93,607		
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		10/14/2009	MORGAN STANLEY CAPITAL	19,440.000	1,190,669		
313855-10-8	FEDERAL SIGNAL CORP.		10/14/2009	Various	11,140.000	79,807		
314211-10-3	FEDERATED INVESTORS		10/14/2009	Various	28,803.000	746,820		
31428X-10-6	FEDEX CORP		10/14/2009	Various	60,565.000	4,609,861		
30241L-10-9	FEI COMPANY		10/14/2009	MORGAN STANLEY CAPITAL	8,000.000	201,458		
31430F-10-1	FELCOR LODGING TRUST INC		10/14/2009	Various	14,320.000	64,739		
314462-10-2	FEMALE HEALTH COMPANY		10/14/2009	CREDIT SUISSE	3,860.000	19,388		
315405-10-0	FERRO CORP.		10/14/2009	Various	10,000.000	87,832		
E3125D-10-0	FERROVIAL SA	D	12/23/2009	Various	35,057.000	407,144		
G3396L-10-2	FGX INTERNATIONAL HOLDINGS		10/14/2009	CREDIT SUISSE	3,160.000	46,032		
T42084-13-6	FIAT	D	12/23/2009	Various	65,934.000	1,066,959		
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		10/14/2009	Various	86,267.000	2,084,340		
31620R-10-5	FIDELITY NATIONAL FINANCIAL INC.		10/14/2009	MORGAN STANLEY CAPITAL	51,840.000	824,888		
31678A-10-3	FIFTH STREET FINANCE CORP		10/14/2009	MORGAN STANLEY CAPITAL	5,880.000	62,288		
316773-10-0	FIFTH THIRD BANCORP		12/23/2009	Various	182,580.000	1,874,148		
317492-10-6	FINANCIAL FEDERAL CORP		10/14/2009	Various	5,840.000	140,501		
317585-40-4	FINANCIAL INSTITUTIONS INC		10/15/2009	CREDIT SUISSE	2,600.000	29,596		
317923-10-0	FINISH LINE INC		10/14/2009	MORGAN STANLEY CAPITAL	9,280.000	102,279		
T4502J-15-1	FINMECCANICA	D	12/23/2009	Various	36,430.000	634,242		
318522-30-7	FIRST AMERICAN CORP		12/03/2009	Various	22,682.000	733,474		
318457-10-8	FIRST ATLANTA CORP.		10/15/2009	CREDIT SUISSE	3,520.000	9,400		
318672-10-2	FIRST BANCORP		10/14/2009	Various	20,200.000	53,478		
31866P-10-2	FIRST BANCORP INC/ME		10/14/2009	CREDIT SUISSE	2,140.000	38,823		
318910-10-6	FIRST BANCORP NC		10/14/2009	Various	4,180.000	71,154		
319383-10-5	FIRST BUSEY CORP		10/14/2009	MORGAN STANLEY CAPITAL	6,260.000	29,460		
319395-10-9	FIRST CALIFORNIA FINANCIAL G		10/14/2009	CREDIT SUISSE	860.000	4,199		
31942D-10-7	FIRST CASH FINL SVCS INC		10/14/2009	MORGAN STANLEY CAPITAL	5,240.000	90,390		
31946M-10-3	FIRST CITIZENS BCSH CL A		10/14/2009	MORGAN STANLEY CAPITAL	1,040.000	171,841		
319829-10-7	FIRST COMMONWEALTH FINL CORP		10/14/2009	Various	21,100.000	117,254		
31983A-10-3	FIRST COMMUNITY BANCSHARES		10/14/2009	Various	3,700.000	47,641		
32006W-10-6	FIRST DEFIANCE FINL CORP		10/14/2009	CREDIT SUISSE	1,840.000	32,268		
320218-10-0	FIRST FINANCIAL CORP INDIANA		10/14/2009	MORGAN STANLEY CAPITAL	2,840.000	84,073		
320239-10-6	FIRST FINANCIAL HOLDINGS INC		10/14/2009	MORGAN STANLEY CAPITAL	2,960.000	47,123		
32022K-10-2	FIRST FINANCIAL NORTHWEST		10/14/2009	Various	5,280.000	33,051		
32022D-10-8	FIRST FINANCIAL SERVICE CORP		10/16/2009	Various	1,020.000	11,680		
320209-10-9	FIRST FINL BANCORP		10/14/2009	Various	11,420.000	149,544		
320517-10-5	FIRST HORIZON NATL CORP		12/23/2009	Various	41,560.000	561,046		
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		10/14/2009	MORGAN STANLEY CAPITAL	8,600.000	45,988		
320817-10-9	FIRST MERCHANTS CORP		10/14/2009	Various	5,700.000	39,113		

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320841-10-9	FIRST MERCURY FINANCIAL CORP		10/14/2009	Various	3,400.000	47,357		
320867-10-4	FIRST MIDWEST BANCORP		10/14/2009	Various	11,660.000	132,935		
33582V-10-8	FIRST NIAGARA FINL GRP INC		10/14/2009	MORGAN STANLEY CAPITAL	44,380.000	584,112		
320734-10-6	FIRST OF LONG ISLAND CORP		10/14/2009	CREDIT SUISSE	1,000.000	27,485		
33610F-10-9	FIRST POTOMAC REALTY TRUST		10/14/2009	Various	6,200.000	72,973		
336433-10-7	FIRST SOLAR		10/14/2009	Various	13,176.000	1,952,242		
33646W-10-0	FIRST SOUTH BANCORP INC /NC		10/15/2009	CREDIT SUISSE	2,020.000	23,167		
337932-10-7	FIRSTENERGY CORP		09/17/2009	Various	2,422.000	113,398		
G34604-10-1	FIRSTGROUP	D	12/23/2009	Various	34,020.000	234,178		
337915-10-2	FIRSTMERIT CORP		10/14/2009	Various	19,420.000	392,627		
337756-20-9	FISHER COMMUNICATIONS INC		10/14/2009	MORGAN STANLEY CAPITAL	1,140.000	22,618		
337930-10-1	FLAGSTAR BANCORP INC.		10/14/2009	Various	15,200.000	16,274		
G3529T-10-5	FLASTONE REINSURANCE HOLDING		10/14/2009	CREDIT SUISSE	8,880.000	106,406		
G3915B-10-5	FLETCHER BUILDING LTD	D	12/23/2009	Various	49,564.000	294,225		
302445-10-1	FLIR SYSTEMS INC		12/23/2009	Various	21,420.000	631,822		
343468-10-4	FLOW INTERNATIONAL CORP		10/14/2009	CREDIT SUISSE	8,920.000	25,169		
343412-10-2	FLUOR CORP		10/14/2009	Various	49,129.000	2,339,930		
343873-10-5	FLUSHING FINANCIAL CORP		10/14/2009	Various	7,200.000	81,059		
30249U-10-1	FMC TECHNLOGIES INC		12/23/2009	Various	20,700.000	1,217,289		
302520-10-1	FNB CORP		10/14/2009	Various	27,860.000	191,846		
E52236-14-3	FOMENTO CONST Y CONTR	D	12/23/2009	Various	3,784.000	164,657		
F42399-10-9	FONCIERE DES REGIONS	D	12/23/2009	Various	2,003.000	221,849		
T82253-16-1	FONDIARIA-SAI EUR1	D	12/23/2009	MORGAN STANLEY CAPITAL	976.000	15,200		
344849-10-4	FOOT LOCKER INC		12/23/2009	Various	34,180.000	396,080		
345203-20-2	FORCE PROTECTION INC		10/14/2009	MORGAN STANLEY CAPITAL	15,340.000	89,501		
345370-86-0	FORD MTR C O DEL COM PAR U		12/23/2009	Various	686,640.000	5,398,309		
W3222Z-23-6	FORENINGSSPARBK	D	12/23/2009	Various	50,019.000	481,798		
345550-10-7	FOREST CITY ENTERPRISES INC		12/23/2009	Various	33,220.000	424,145		
345838-10-6	FOREST LABS INC		10/14/2009	Various	37,737.000	1,106,676		
346233-10-9	FORESTAR GROUP INC		10/14/2009	Various	8,140.000	139,459		
346375-10-8	FORMFACTOR INC		10/14/2009	MORGAN STANLEY CAPITAL	10,780.000	222,693		
346563-10-9	FORRESTER RESEARCH INC		10/14/2009	MORGAN STANLEY CAPITAL	3,260.000	89,569		
B4399L-10-2	FORTIS GROUP	D	12/23/2009	Various	234,958.000	1,012,655		
X2978Z-11-8	FORTUM OYJ EUR3.40	D	12/23/2009	Various	39,407.000	1,011,857		
349853-10-1	FORWARD AIR CORP		10/14/2009	MORGAN STANLEY CAPITAL	6,160.000	157,692		
349882-10-0	FOSSIL INC		10/14/2009	MORGAN STANLEY CAPITAL	10,260.000	308,683		
350060-10-9	FOSTER LB CO CL A		10/14/2009	MORGAN STANLEY CAPITAL	2,280.000	70,806		
35137P-10-6	FOX CHASE BANCORP INC		10/14/2009	CREDIT SUISSE	600.000	6,209		
G36550-10-4	FOXCONN INTERNATIONAL	D	12/23/2009	Various	191,000.000	173,382		
302563-10-1	FPIC INSURANCE GROUP INC		10/14/2009	Various	1,620.000	58,953		
302571-10-4	FPL GROUP INC		12/23/2009	Various	63,060.000	3,330,537		
F4113C-10-3	FRANCE TELECOM	D	12/23/2009	Various	126,277.000	3,270,819		
353469-10-9	FRANKLIN COVEY COMPANY		10/14/2009	CREDIT SUISSE	2,940.000	18,395		
353514-10-2	FRANKLIN ELECTRIC, INC.		10/14/2009	Various	5,060.000	139,559		
354613-10-1	FRANKLIN RES INC		10/14/2009	Various	37,312.000	3,752,796		
35471R-10-6	FRANKLIN STREET PROPERTIES		10/14/2009	MORGAN STANLEY CAPITAL	14,780.000	194,333		
D3856U-10-8	FRAPORT AG NPV	D	12/23/2009	Various	3,135.000	161,559		
Y2642C-15-5	FRASER AND NEAVE	D	12/23/2009	Various	84,000.000	239,332		
356108-10-0	FRED'S INC		10/14/2009	Various	9,120.000	118,904		
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		12/23/2009	Various	159,076.000	8,649,034		
357023-10-0	FREIGHTCAR AMERICA INC		10/14/2009	Various	2,580.000	68,216		
D2734Z-10-7	FRESENIUS MEDICAL CARE AG AND CO	D	12/23/2009	Various	13,853.000	740,772		
D2734Z-19-8	FRESENIUS STAMM	D	12/23/2009	Various	1,796.000	103,913		
D27348-10-7	FRESENIUS VORZUG	D	12/23/2009	Various	5,770.000	389,690		
G36738-10-5	FRESH DEL MONTE PRODUCE INC		10/14/2009	CREDIT SUISSE	9,460.000	229,896		
G371E2-10-8	FRESNILLO PLC	D	12/23/2009	Various	17,539.000	257,220		
G7521S-10-6	FRIENDS PROVIDENT HLDG	D	12/23/2009	Various	241,976.000	369,080		
358748-10-1	FRISCH'S RESTAURANTS INC		10/14/2009	CREDIT SUISSE	520.000	13,100		
35906A-10-8	FRONTIER C OMMUNICATIONS CORP COM		10/14/2009	Various	150,338.000	1,106,196		
302941-10-9	FTI CONSULTING INC		10/14/2009	Various	15,998.000	816,856		
35952W-10-3	FUEL SYSTEMS SOLUTIONS INC		10/14/2009	MORGAN STANLEY CAPITAL	3,000.000	110,380		
359523-10-7	FUEL TECH INC		10/14/2009	MORGAN STANLEY CAPITAL	4,120.000	45,056		
35952H-10-6	FUELCELL ENERGY INC		10/14/2009	MORGAN STANLEY CAPITAL	16,120.000	65,062		
N3385Q-19-7	FUGRO CERT	D	12/23/2009	Various	8,581.000	519,051		
J15036-12-2	FUJI FILM HLDGS CO NPV	D	12/24/2009	Various	4,600.000	131,486		
J15708-15-9	FUJITSU LTD	D	12/24/2009	MORGAN STANLEY CAPITAL	23,000.000	147,449		

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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
359694-10-6	FULLER (H.B.) CO.		10/14/2009	Various	10,780.000	242,309		
360271-10-0	FULTON FINANCIAL CORP		10/14/2009	Various	40,400.000	301,066		
36102A-20-7	FUQI INTERNATIONAL INC		10/14/2009	CREDIT SUISSE	2,660.000	70,550		
361086-10-1	FURMANITE CORP		10/14/2009	MORGAN STANLEY CAPITAL	8,160.000	33,578		
360921-10-0	FURNITURE BRANDS		10/14/2009	Various	9,960.000	55,569		
36113E-10-7	FUSHI COPPERWELD INC		10/14/2009	MORGAN STANLEY CAPITAL	3,420.000	29,101		
302695-10-1	FX ENERGY INC		10/14/2009	CREDIT SUISSE	9,220.000	29,475		
361268-10-5	G & K SERVICES		10/14/2009	Various	4,300.000	91,219		
G39283-10-9	G4S	D	12/23/2009	Various	92,606.000	390,297		
362680-10-3	GAIAM INC CL A		10/14/2009	MORGAN STANLEY CAPITAL	3,340.000	26,142		
X3078L-10-8	GALP ENERGIA SGPS SA-B	D	12/23/2009	Various	13,999.000	261,017		
H4407G-26-3	GAM HOLDINGS LTD CMN STK	D	12/23/2009	MORGAN STANLEY CAPITAL	2,334.000	28,032		
E54667-11-3	GAMESA CORP TECNO EURO.17	D	12/23/2009	Various	14,183.000	281,189		
36467W-10-9	GAMESTOP C ORP NEW CL A		12/23/2009	Various	25,960.000	601,264		
36471P-10-8	GANDER MOUNTAIN CO		10/14/2009	CREDIT SUISSE	1,300.000	6,631		
364730-10-1	GANNETT IN C COM		10/14/2009	MORGAN STANLEY CAPITAL	58,340.000	784,300		
364760-10-8	GAP INC		10/14/2009	Various	80,777.000	1,781,396		
365558-10-5	GARDNER DENVER INC		10/14/2009	MORGAN STANLEY CAPITAL	16,360.000	608,463		
G37260-10-9	GARMIN LTD		10/14/2009	Various	30,020.000	1,104,060		
366651-10-7	GARTNER GROUP INC NEW		10/14/2009	MORGAN STANLEY CAPITAL	12,820.000	251,603		
E5499B-12-3	GAS NATURAL SDG	D	12/23/2009	Various	22,595.000	473,662		
361448-10-3	GATX CORP.		10/14/2009	Various	36,380.000	1,067,125		
367905-10-6	GAYLORD ENTERTAINMENT CO NEW		10/14/2009	MORGAN STANLEY CAPITAL	7,800.000	148,734		
F42651-11-1	GDF SUEZ CMN STK	D	12/23/2009	Various	62,601.000	2,766,516		
H2942E-12-4	GEBERIT	D	12/23/2009	Various	3,149.000	551,964		
F4268U-17-1	GECINA	D	12/23/2009	Various	1,730.000	201,938		
Y2685T-10-7	GENCO SHIPPING & TRADING LIMITED		10/14/2009	CREDIT SUISSE	5,680.000	121,517		
368682-10-0	GENCORP, INC.		10/14/2009	MORGAN STANLEY CAPITAL	10,920.000	75,863		
369300-10-8	GENERAL CABLE CORP		10/14/2009	MORGAN STANLEY CAPITAL	13,160.000	528,311		
369385-10-9	GENERAL COMMUNICATION - CL A		10/14/2009	MORGAN STANLEY CAPITAL	9,200.000	61,099		
369550-10-8	GENERAL DYNAMICS CORP		10/14/2009	Various	78,220.000	5,195,441		
369604-10-3	GENERAL EL EC CO COM		12/23/2009	Various	2,394,800.000	39,956,774		
Y2693R-10-1	GENERAL MARITIME CORP		10/14/2009	CREDIT SUISSE	10,740.000	89,330		
370334-10-4	GENERAL MLS INC		10/14/2009	Various	23,673.000	1,428,826		
370373-10-2	GENERAL MOLY INC		10/14/2009	MORGAN STANLEY CAPITAL	13,480.000	40,901		
370853-10-3	GENERAL STEEL HOLDINGS INC	R	10/14/2009	CREDIT SUISSE	4,060.000	16,158		
371532-10-2	GENESCO, INC.		10/14/2009	Various	4,740.000	121,034		
371559-10-5	GENESE WYOMING INC CL A		10/14/2009	MORGAN STANLEY CAPITAL	8,040.000	260,986		
37244C-10-1	GENOMIC HEALTH		10/14/2009	MORGAN STANLEY CAPITAL	3,220.000	65,248		
37243V-10-0	GENOPTIX INC		10/14/2009	MORGAN STANLEY CAPITAL	3,740.000	134,550		
G3922B-10-7	GENPACT LTD		10/14/2009	CREDIT SUISSE	29,540.000	345,990		
36866T-10-3	GEN-PROBE INC		10/14/2009	Various	31,180.000	1,369,637		
371901-10-9	GENTEX CORP		10/14/2009	MORGAN STANLEY CAPITAL	31,840.000	474,416		
G3825Q-10-2	GENTING SINGAPORE PLC	D	12/23/2009	Various	401,000.000	329,715		
37247A-10-2	GENTIVA HEALTH SERVICES INC		10/14/2009	MORGAN STANLEY CAPITAL	6,560.000	164,239		
372460-10-5	GENUINE PARTS CO		10/14/2009	MORGAN STANLEY CAPITAL	36,380.000	1,399,142		
37247D-10-6	GENWORTH FINL INC		12/23/2009	Various	101,100.000	1,196,326		
372917-10-4	GENZYME CORP.		09/17/2009	Various	72,657.000	4,069,765		
36159R-10-3	GEO GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	11,240.000	232,126		
37250W-10-8	GEOEYE INC		10/14/2009	MORGAN STANLEY CAPITAL	4,240.000	114,410		
372910-30-7	GEOKINETICS INC		10/14/2009	CREDIT SUISSE	1,320.000	26,422		
372476-10-1	GEORESOURCES INC		10/14/2009	CREDIT SUISSE	1,720.000	20,683		
373865-10-4	GERMAN AMERICAN BANCORP		10/15/2009	CREDIT SUISSE	2,180.000	34,100		
374163-10-3	GERON CORP		10/14/2009	MORGAN STANLEY CAPITAL	19,560.000	127,486		
E56793-10-7	GESTEVISION TELECI CMN STK	D	12/23/2009	Various	17,126.000	208,375		
W3443C-10-7	GETINGE B	D	12/23/2009	Various	18,425.000	372,153		
374297-10-9	GETTY REALTY CORP		10/14/2009	Various	4,280.000	108,844		
361652-20-9	GFI GROUP INC		10/14/2009	Various	14,820.000	116,332		
374689-10-7	GIBRALTAR INDS INC		10/14/2009	Various	6,000.000	88,515		
36237H-10-1	G-III APPAREL GROUP LTD		10/14/2009	CREDIT SUISSE	2,800.000	50,121		
375916-10-3	GILDAN ACTIVEWEAR INC.	C	12/23/2009	Various	11,400.000	231,956		
375558-10-3	GILEAD SCIENCES INC		10/14/2009	Various	188,569.000	8,664,965		
H3238Q-10-2	GIVAUDAN SA REG	D	12/23/2009	Various	462.000	368,148		
37637Q-10-5	GLACIER BANCORP INC		10/14/2009	MORGAN STANLEY CAPITAL	16,460.000	239,412		
376535-10-0	GLADSTONE CAPITAL CORP		10/14/2009	CREDIT SUISSE	4,820.000	45,552		
376536-10-8	GLADSTONE COMMERCIAL CORP		10/14/2009	CREDIT SUISSE	1,860.000	26,093		

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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
376546-10-7	GLADSTONE INVESTMENT CORP		10/14/2009	CREDIT SUISSE	5,600.000	28,203		
377316-10-4	GLATFELTER		10/14/2009	Various	9,960.000	116,760		
37733W-10-5	GLAXO WELLCOME PLC SPON ADR	F	12/23/2009	CREDIT SUISSE	131,011.000	5,493,102		
G3910J-11-2	GLAXOSMITHKLINE PLC	D	12/23/2009	MORGAN STANLEY CAPITAL	21,645.000	458,798		
37929X-10-7	GLG PARTNERS INC		10/14/2009	CREDIT SUISSE	68,160.000	272,892		
379302-10-2	GLIMCHER REALTY TRUST		10/14/2009	Various	13,940.000	50,322		
378967-10-3	GLOBAL CASH ACCESS HLDGS INC		10/14/2009	MORGAN STANLEY CAPITAL	8,200.000	59,495		
G3921A-17-5	GLOBAL CROSSING LTD	R	10/14/2009	CREDIT SUISSE	6,380.000	98,247		
379336-10-0	GLOBAL INDUSTRIES LTD		10/14/2009	MORGAN STANLEY CAPITAL	22,100.000	197,057		
G39300-10-1	GLOBAL SOURCES LIMITED	R	10/14/2009	CREDIT SUISSE	3,380.000	24,115		
37956X-10-3	GLOBECOMM SYSTEMS INC		10/14/2009	CREDIT SUISSE	4,740.000	34,343		
38011M-10-8	GMX RESOURCES INC		10/14/2009	MORGAN STANLEY CAPITAL	5,700.000	98,187		
G9456A-10-0	GOLAR LNG LTD	R	10/14/2009	CREDIT SUISSE	7,300.000	98,530		
380956-9A-2	GOLDCORP INC	C	12/23/2009	Various	156,500.000	6,596,531		
V39076-13-4	GOLDEN AGRI RESOURCES	D	12/23/2009	Various	581,000.000	195,174		
38141G-10-4	GOLDMAN SA CHS GROUP INC		12/23/2009	Various	110,540.000	21,095,944		
Q4223N-11-2	GOODMAN FIELDER	D	12/23/2009	Various	112,234.000	161,714		
Q4229W-10-8	GOODMAN INTERNATIONAL	D	12/23/2009	Various	493,753.000	280,957		
382388-10-6	GOODRICH CORPORATION		10/14/2009	Various	33,851.000	1,756,086		
382410-40-5	GOODRICH PETROLEUM CORP		10/14/2009	MORGAN STANLEY CAPITAL	5,380.000	158,813		
382550-10-1	GOODYEAR T IRE AND RUBBER COM		10/14/2009	Various	63,020.000	973,130		
38259P-50-8	GOOGLE INC.		12/23/2009	Various	52,380.000	26,835,928		
383082-10-4	GORMAN RUPP CO		10/14/2009	MORGAN STANLEY CAPITAL	3,280.000	79,099		
38376A-10-3	GOVERNMENT PROPERTIES INCOME TRUST		10/14/2009	CREDIT SUISSE	2,800.000	66,513		
36225V-10-4	GP STRATEGIES CORP		10/14/2009	CREDIT SUISSE	3,480.000	28,729		
Q4252X-10-6	GPT GROUP	D	12/23/2009	Various	716,871.000	429,698		
384109-10-4	GRACO, INC.		10/14/2009	MORGAN STANLEY CAPITAL	11,540.000	338,361		
384313-10-2	GRAFTECH INTERNATIONAL LTD		10/14/2009	MORGAN STANLEY CAPITAL	26,460.000	397,130		
384556-10-6	GRAHAM CORP		10/14/2009	CREDIT SUISSE	2,100.000	34,948		
384871-10-9	GRAMERCY CAPITAL CORP		10/14/2009	Various	9,420.000	27,042		
38500T-10-1	GRAN TIERRA ENERGY INC	I	10/14/2009	CREDIT SUISSE	44,700.000	218,440		
38526M-10-6	GRAND CANYON EDUCATION INC		10/14/2009	MORGAN STANLEY CAPITAL	3,560.000	65,892		
387328-10-7	GRANITE CONSTRUCTION INC		10/14/2009	Various	7,660.000	223,519		
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		10/14/2009	Various	24,580.000	68,889		
390064-10-3	GREAT ATLANTIC & PACIFIC TEA CO., INC.		10/14/2009	MORGAN STANLEY CAPITAL	7,700.000	77,756		
390607-10-9	GREAT LAKES DREDGE DOCK CO		10/14/2009	MORGAN STANLEY CAPITAL	8,720.000	62,202		
391164-10-0	GREAT PLAINS ENERGY INC		12/23/2009	Various	7,940.000	153,179		
390905-10-7	GREAT SOUTHERN BANCORP INC		10/14/2009	MORGAN STANLEY CAPITAL	2,680.000	64,715		
391523-10-7	GREAT WOLF RESORTS INC		10/14/2009	CREDIT SUISSE	7,060.000	26,356		
39153L-10-6	GREATBATCH INC		10/14/2009	Various	5,360.000	116,513		
393122-10-6	GREEN MOUNTAIN COFFEE ROASTE		10/14/2009	Various	11,040.000	802,436		
393222-10-4	GREEN PLAINS RENEWABLE ENERG		10/14/2009	CREDIT SUISSE	2,140.000	15,591		
393657-10-1	GREENBRIER COMPANIES INC		10/14/2009	Various	3,700.000	42,518		
395259-10-4	GREENHILL CO		10/14/2009	Various	8,840.000	750,661		
G4095J-10-9	GREENLIGHT CAPITAL RE LTD A		10/14/2009	CREDIT SUISSE	6,300.000	124,528		
397624-10-7	GREIF INC.		10/14/2009	MORGAN STANLEY CAPITAL	7,020.000	401,211		
398231-10-0	GRIFFIN LAND & NURSERIES		10/14/2009	CREDIT SUISSE	800.000	25,718		
E5706X-12-4	GRIFOLS	D	12/23/2009	Various	6,739.000	117,481		
398905-10-9	GROUP 1 AUTOMOTIVE		10/14/2009	Various	5,380.000	171,548		
F12033-13-4	GROUPE DANONE	D	12/23/2009	Various	57,086.000	3,674,438		
36227K-10-6	GSE SYSTEMS INC		10/14/2009	CREDIT SUISSE	4,060.000	24,414		
36238G-10-2	GSI COMERCE INC		10/14/2009	MORGAN STANLEY CAPITAL	6,300.000	126,895		
36241U-10-6	GSI TECHNOLOGY INC		10/14/2009	CREDIT SUISSE	3,720.000	15,506		
3623E0-20-9	GT SOLAR INTERNATIONAL INC		10/14/2009	MORGAN STANLEY CAPITAL	7,020.000	39,377		
40052B-10-8	GTX US		10/14/2009	MORGAN STANLEY CAPITAL	4,220.000	45,484		
40075T-10-2	GUARANTY BANCORP		10/14/2009	CREDIT SUISSE	11,500.000	19,732		
402307-10-2	GULF ISLAND FABRICATION		10/14/2009	MORGAN STANLEY CAPITAL	2,600.000	48,715		
402629-10-9	GULFMARK OFFSHORE INC		10/14/2009	MORGAN STANLEY CAPITAL	4,940.000	167,489		
402635-30-4	GULFPORT ENERGY CORP		10/14/2009	MORGAN STANLEY CAPITAL	6,360.000	55,579		
403777-10-5	GYMBOREE CORP		10/14/2009	MORGAN STANLEY CAPITAL	6,360.000	297,375		
404030-10-8	H E EQUIPMENT SERVICES		10/14/2009	Various	5,700.000	68,243		
093671-10-5	H&R BLOCK INC		12/23/2009	Various	52,220.000	1,060,652		
K4406L-12-9	H.LUNDBECK	D	12/23/2009	Various	10,956.000	213,258		
404609-10-9	HACKETT GROUP INC/THE		10/14/2009	CREDIT SUISSE	8,340.000	27,074		
405024-10-0	HAEMONETICS CORP		10/14/2009	MORGAN STANLEY CAPITAL	5,480.000	303,890		
405217-10-0	HAIN CELESTIAL GROUP INC		10/14/2009	Various	9,640.000	183,466		

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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
406216-10-1	HALLIBURTON CO		09/17/2009	Various	201,723.000	4,959,461		
406240-20-3	HALLMARK FINL SERVICES INC		10/14/2009	CREDIT SUISSE	2,060.000	17,295		
40637H-10-9	HALOZYME THERAPEUTICS INC		10/14/2009	MORGAN STANLEY CAPITAL	14,720.000	109,864		
D3211S-10-3	HAMBURGER HAFEN UND LOGI	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	2,144.000	84,395		
G42730-10-7	HAMMERSON	D	12/23/2009	Various	50,969.000	382,793		
409321-10-6	HAMPTON ROADS BANKSHARES INC		10/14/2009	CREDIT SUISSE	4,040.000	10,677		
410120-10-9	HANCOCK HLDG CO		10/14/2009	MORGAN STANLEY CAPITAL	6,340.000	235,739		
410345-10-2	HANESBRANDS, INC		10/14/2009	MORGAN STANLEY CAPITAL	25,020.000	592,771		
410430-30-0	HANG LUNG DEVELOPMENT COMPANY	D	12/23/2009	Various	57,000.000	302,031		
Y30327-10-3	HANG SENG BANK	D	12/23/2009	Various	71,500.000	1,069,402		
41043F-20-8	HANGER ORTHOPEDIC GROUP		10/14/2009	MORGAN STANLEY CAPITAL	5,940.000	84,720		
D3015J-13-5	HANNOVER RUECKVERS ORD NPV(REGD)	D	12/23/2009	Various	5,773.000	288,935		
410867-10-5	HANOVER INS GROUP INC CO		10/14/2009	MORGAN STANLEY CAPITAL	22,120.000	958,785		
411307-10-1	HANSEN MEDICAL INC		10/14/2009	MORGAN STANLEY CAPITAL	5,560.000	19,303		
411310-10-5	HANSEN NATURAL CORP.		10/14/2009	Various	40,060.000	1,508,196		
41145W-10-9	HARBIN ELECTRIC INC	R	10/14/2009	CREDIT SUISSE	3,340.000	66,572		
41146A-10-6	HARBINGER GROUP INC		10/14/2009	CREDIT SUISSE	2,540.000	17,970		
N4723D-10-4	HARDIE (JAMES) IND	D	12/23/2009	Various	35,736.000	261,359		
412822-10-8	HARLEY DAVIDSON INC		10/14/2009	MORGAN STANLEY CAPITAL	56,920.000	1,489,579		
412824-10-4	HARLEYSVILLE GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	2,820.000	95,929		
412850-10-9	HARLEYSVILLE NATIONAL CORP		10/14/2009	Various	9,920.000	57,148		
413086-10-9	HARMAN INTERNATIONAL		10/14/2009	Various	18,108.000	375,613		
413160-10-2	HARMONIC LIGHTWAVES INC.		10/14/2009	MORGAN STANLEY CAPITAL	20,920.000	140,802		
413833-10-4	HARRIS AND HARRIS GROUP INC		10/14/2009	CREDIT SUISSE	6,120.000	30,930		
413875-10-5	HARRIS CORP.		10/14/2009	Various	41,521.000	1,320,893		
41457P-10-6	HARRIS STR ATEX NETWORKS COM CL A		10/14/2009	Various	16,726.000	141,172		
415864-10-7	HARSCO CORP.		10/14/2009	MORGAN STANLEY CAPITAL	16,620.000	599,909		
416196-10-3	HARTE HANKS COMMUNICATIONS		10/14/2009	MORGAN STANLEY CAPITAL	8,500.000	117,909		
416515-10-4	HARTFORD FINANCIAL SVCS GRP		12/23/2009	Various	74,340.000	2,029,277		
416906-10-5	HARVARD BIOSCIENCE INC		10/14/2009	CREDIT SUISSE	5,560.000	21,945		
41754V-10-3	HARVEST NATURAL RESOURCES IN		10/14/2009	Various	7,240.000	39,988		
Q4525E-11-7	HARVEY NORMAN HOLDINGS	D	12/23/2009	Various	39,336.000	161,801		
418056-10-7	HASBRO INC COM		10/14/2009	MORGAN STANLEY CAPITAL	33,980.000	967,699		
41902R-10-3	HATTERAS FINANCIAL CORP		10/14/2009	Various	8,220.000	232,081		
419596-10-1	HAVERTY FURNITURE		10/14/2009	Various	4,200.000	53,915		
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.		10/14/2009	Various	50,180.000	935,827		
419879-10-1	HAWAIIAN HOLDINGS INC		10/14/2009	MORGAN STANLEY CAPITAL	11,540.000	100,703		
420089-10-4	HAWK CORP - CLASS A		10/14/2009	CREDIT SUISSE	1,100.000	17,964		
420261-10-9	HAWKINS INC		10/14/2009	Various	2,020.000	45,578		
420877-20-1	HAYN INTERNATIONAL		10/14/2009	MORGAN STANLEY CAPITAL	2,640.000	85,846		
404132-10-2	HCC INSURANCE HOLDINGS INC		12/23/2009	Various	23,440.000	666,144		
40414L-10-9	HCP INC COM		10/14/2009	MORGAN STANLEY CAPITAL	57,100.000	1,733,448		
42210P-10-2	HEADWATERS INC		10/14/2009	Various	11,220.000	51,177		
42217K-10-6	HEALTH CAR E REIT INC COM		10/14/2009	MORGAN STANLEY CAPITAL	23,220.000	1,031,732		
422180-10-2	HEALTH GRADES INC		10/14/2009	CREDIT SUISSE	5,600.000	26,873		
421933-10-2	HEALTH MANAGEMENT A		10/14/2009	Various	87,180.000	723,635		
42222G-10-8	HEALTH NET INC		10/14/2009	Various	32,396.000	520,623		
421946-10-4	HEALTHCARE REALTY TRUST INC		10/14/2009	Various	13,740.000	296,222		
421906-10-8	HEALTHCARE SERVICES GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	9,440.000	192,952		
421924-30-9	HEALTHSOUTH CORP		10/14/2009	MORGAN STANLEY CAPITAL	19,640.000	333,122		
42224N-10-1	HEALTHSPRING INC		10/14/2009	Various	11,500.000	158,360		
422245-10-0	HEALTHWAYS INC		10/14/2009	MORGAN STANLEY CAPITAL	7,620.000	124,074		
422347-10-4	HEARTLAND EXPRESS INC		10/14/2009	MORGAN STANLEY CAPITAL	10,620.000	158,646		
422340-10-2	HEARTLAND FINANCIAL USA INC		10/14/2009	Various	3,440.000	52,515		
42235N-10-8	HEARTLAND PAYMENT SYSTEMS INC		10/14/2009	MORGAN STANLEY CAPITAL	8,240.000	116,713		
422368-10-0	HEARTWARE INTERNATIONAL INC		10/14/2009	CREDIT SUISSE	980.000	33,992		
422680-10-8	HECKMANN CORP		10/14/2009	MORGAN STANLEY CAPITAL	21,860.000	99,277		
422704-10-6	HECLA MINING CO.		10/14/2009	MORGAN STANLEY CAPITAL	47,820.000	235,614		
422806-10-9	HEICO CORP		10/14/2009	MORGAN STANLEY CAPITAL	5,080.000	208,399		
D31709-10-4	HEIDELBERGCEMENT	D	12/23/2009	Various	12,274.000	870,761		
422819-10-2	HEIDRICK & STRUGGLES		10/14/2009	MORGAN STANLEY CAPITAL	3,820.000	93,554		
G4388N-10-6	HELEN OF TROY LTD		10/14/2009	CREDIT SUISSE	6,680.000	159,250		
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP		10/14/2009	MORGAN STANLEY CAPITAL	6,680.000	105,648		
423452-10-1	HELMERICH & PAYNE, INC.		12/23/2009	Various	5,820.000	245,964		
42366C-10-3	HEMISPHERX BIOPHARMA INC		10/14/2009	CREDIT SUISSE	25,680.000	46,535		
Y31476-10-7	HENDERSON LAND DEV.	D	12/23/2009	Various	94,000.000	669,125		

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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
G4402L-12-8	HENGAN INTL GROUP CO LTD	D	09/14/2009	Various	351,000.000	1,998,003		
D32051-14-2	HENKEL STAMM	D	12/23/2009	Various	22,787.000	949,503		
D32051-12-6	HENKEL VORZUG	D	12/23/2009	Various	24,183.000	1,187,729		
W41422-10-1	HENNES & MAURITZ SEK0.25'B'	D	12/23/2009	Various	45,844.000	2,796,563		
426281-10-1	HENRY JACK & ASSOCIATES		10/14/2009	MORGAN STANLEY CAPITAL	18,680.000	453,188		
G4412G-10-1	HERBALIFE LTD		10/14/2009	CREDIT SUISSE	26,360.000	976,788		
427093-10-9	HERCULES OFFSHORE INC		10/14/2009	MORGAN STANLEY CAPITAL	21,080.000	107,011		
427096-50-8	HERCULES TECHNOLOGY GROWTH		10/14/2009	Various	8,220.000	87,494		
42722X-10-6	HERITAGE FINANCIAL CORP		10/15/2009	CREDIT SUISSE	1,620.000	22,171		
42725U-10-9	HERITAGE FINANCIAL GROUP		10/14/2009	CREDIT SUISSE	260.000	2,245		
42726M-10-6	HERITAGE-CRYSTAL CLEAN INC		10/14/2009	CREDIT SUISSE	160.000	2,061		
427398-10-2	HERLEY INDUSTRIES INC		10/14/2009	CREDIT SUISSE	2,840.000	36,814		
F48051-10-0	HERMES INTERNATIONAL	D	12/23/2009	Various	4,707.000	689,670		
427825-10-4	HERSHA HOSPITALITY TRUST		10/14/2009	MORGAN STANLEY CAPITAL	9,500.000	30,830		
427866-10-8	HERSHEY COMPANY		10/28/2009	Various	34,075.000	1,336,419		
42809H-10-7	HESS CORP		12/23/2009	Various	49,165.000	2,906,994		
428236-10-3	HEWLETT-PACKARD CO		12/23/2009	Various	553,321.000	25,715,879		
428291-10-8	HEXCEL CORP.		10/14/2009	MORGAN STANLEY CAPITAL	21,500.000	249,340		
42833L-10-8	HHGREGG INC		10/14/2009	MORGAN STANLEY CAPITAL	2,840.000	53,046		
428567-10-1	HIBBETT SPORTS INC		10/14/2009	MORGAN STANLEY CAPITAL	6,560.000	129,040		
429060-10-6	HICKORYTECH CORP		10/14/2009	CREDIT SUISSE	2,520.000	23,285		
431284-10-8	HIGHWOODS PROPERTIES		10/14/2009	Various	16,440.000	515,938		
431466-10-1	HILL INTERNATIONAL INC		10/14/2009	MORGAN STANLEY CAPITAL	5,580.000	43,218		
431475-10-2	HILL ROM HOLDINGS INC		10/14/2009	Various	27,680.000	613,652		
431571-10-8	HILLENBRAND INC		10/14/2009	Various	26,940.000	563,224		
432748-10-1	HILLTOP HOLDINGS INC		10/14/2009	MORGAN STANLEY CAPITAL	8,260.000	105,895		
J20454-12-0	HITACHI	D	12/24/2009	MORGAN STANLEY CAPITAL	18,000.000	53,759		
42840B-10-1	HI-TECH PHARMACAL CO INC		10/14/2009	CREDIT SUISSE	1,820.000	45,641		
43365Y-10-4	HITTITE MICROWAVE CORP		10/14/2009	MORGAN STANLEY CAPITAL	4,560.000	170,704		
423074-10-3	HJ HEINZ CO		10/14/2009	Various	20,985.000	821,642		
40425J-10-1	HMS HLDGS CORP		10/14/2009	MORGAN STANLEY CAPITAL	5,720.000	229,334		
404251-10-0	HNI CORP		10/14/2009	Various	10,300.000	238,685		
D33134-10-3	HOCHTIEF	D	12/23/2009	Various	3,265.000	279,080		
H36940-13-0	HOLCIM	D	12/23/2009	Various	20,075.000	1,484,420		
435758-30-5	HOLLY CORP		10/14/2009	MORGAN STANLEY CAPITAL	1,160.000	32,106		
W4200N-11-2	HOLMEN B	D	12/23/2009	Various	5,705.000	151,524		
43689E-10-7	HOME BANCORP INC		10/14/2009	CREDIT SUISSE	1,500.000	18,479		
436893-20-0	HOME BANCSHARES INC		10/14/2009	MORGAN STANLEY CAPITAL	4,120.000	93,250		
437076-10-2	HOME DEPOT INC		09/17/2009	Various	34,002.000	882,153		
437080-10-4	HOME DIAGNOSTICS INC		10/14/2009	CREDIT SUISSE	2,220.000	15,384		
43710G-10-5	HOME FEDERAL BANCORP INC/MD		10/15/2009	CREDIT SUISSE	3,600.000	41,990		
437306-10-3	HOME PROPERTIES INC		10/14/2009	Various	7,480.000	320,859		
G4581D-10-3	HOME RETAIL GROUP CMN STK	D	12/23/2009	Various	44,972.000	241,335		
J22302-11-1	HONDA MOTOR CO., LTD.	D	12/24/2009	Various	42,900.000	1,394,205		
438516-10-6	HONEYWELL INTERNATIONAL INC		12/23/2009	Various	166,077.000	5,770,747		
Y33370-10-0	HONG KONG AND CHINA GAS	D	12/23/2009	Various	338,000.000	807,021		
Y33549-11-7	HONG KONG ELECTRIC	D	12/23/2009	Various	129,000.000	704,167		
Y3506N-13-9	HONG KONG EXCHANGE CMN STK	D	12/23/2009	Various	93,500.000	1,708,569		
Y29790-10-5	HONGKONG AIRCRAFT HAECO	D	12/23/2009	Various	7,200.000	90,970		
439038-10-0	HOOKER FURNITURE CORP		10/14/2009	CREDIT SUISSE	2,720.000	37,302		
Y37129-16-3	HOPEWELL HOLDINGS	D	12/23/2009	Various	46,500.000	148,576		
440327-10-4	HORACE MANN EDUCATORS		10/14/2009	Various	9,060.000	131,275		
44044K-10-1	HORIZON LINES INC		10/14/2009	Various	6,600.000	38,956		
440452-10-0	HORMEL FOODS CORP		09/17/2009	Various	10,895.000	360,722		
440543-10-6	HORNBECK OFFSHORE SERVICES INC		10/14/2009	MORGAN STANLEY CAPITAL	4,920.000	143,928		
440694-30-5	HORSEHEAD HOLDING CORP		10/14/2009	MORGAN STANLEY CAPITAL	9,500.000	118,140		
44106M-10-2	HOSPITALITY PROPERTY TRUST		10/14/2009	Various	30,835.000	628,103		
44107P-10-4	HOST HOTELS & RESORTS INC		12/23/2009	Various	816,435.000	6,914,906		
441339-10-8	HOT TOPIC		10/14/2009	MORGAN STANLEY CAPITAL	9,660.000	84,717		
44244K-10-9	HOUSTON WIRE AND CABLE CO		10/14/2009	MORGAN STANLEY CAPITAL	3,880.000	48,604		
442487-20-3	HOVNANIAN ENTRPRS INC- CL A		10/14/2009	MORGAN STANLEY CAPITAL	12,900.000	55,768		
40426A-20-8	HQ SUSTAINABLE MARITIME INDUSTRIES INC		10/14/2009	CREDIT SUISSE	3,000.000	24,566		
40426W-10-1	HRPT PROPERTIES TRUST		10/14/2009	MORGAN STANLEY CAPITAL	40,720.000	287,381		
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	12/23/2009	Various	1,544,481.000	19,502,800		
404303-10-9	HSN INC DE L COM		10/14/2009	MORGAN STANLEY CAPITAL	8,720.000	144,557		
Y3744A-10-5	HUANENG POWER INTL INC-H	D	09/14/2009	Various	2,354,000.000	1,741,747		

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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
443320-10-6	HUB GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	8,080.000	207,410		
443510-20-1	HUBBELL, INC. CLASS B		10/14/2009	Various	13,400.000	584,002		
443683-10-7	HUDSON CITY BANCORP		09/17/2009	Various	17,704.000	233,366		
444398-10-1	HUGHES COMMUNICATIONS INC		10/14/2009	MORGAN STANLEY CAPITAL	1,940.000	60,218		
444903-10-8	HUMAN GENOME SCIENCES INC		10/14/2009	CREDIT SUISSE	35,740.000	681,069		
444859-10-2	HUMANA INC COM		10/14/2009	Various	56,766.000	1,780,492		
446150-10-4	HUNTINGTON BANCSHARES INC		10/14/2009	MORGAN STANLEY CAPITAL	154,480.000	716,123		
447011-10-7	HUNTSMAN		12/23/2009	Various	45,080.000	442,536		
447324-10-4	HURCO CO.		10/14/2009	CREDIT SUISSE	1,540.000	26,535		
447462-10-2	HURON CONSULTING GR INC		10/14/2009	MORGAN STANLEY CAPITAL	4,720.000	122,635		
448055-10-3	HUSKY ENERGY INC COM NPV	C	12/23/2009	Various	29,000.000	834,551		
W4235G-11-6	HUSQVARNA B	D	12/23/2009	Various	43,573.000	308,993		
Y38024-10-8	HUTCHISON WHAMPOA	D	12/23/2009	Various	189,000.000	1,327,818		
Y38203-12-4	HYSAN DEVELOPMENT CO	D	12/23/2009	Various	53,000.000	154,968		
465754-20-8	I2 TECHNOLOGIES INC		10/14/2009	CREDIT SUISSE	3,540.000	58,602		
44919P-50-8	IAC/INTERACTIVE CORP		12/23/2009	Various	5,760.000	109,867		
450732-20-1	IBASIS INC		10/14/2009	CREDIT SUISSE	5,840.000	13,464		
E6165F-16-6	IBERDROLA	D	12/23/2009	Various	327,129.000	3,159,459		
E6244B-10-3	IBERDROLA RENOVA PAR EUR 0.5	D	12/23/2009	MORGAN STANLEY CAPITAL	8,841.000	41,342		
E6167M-10-2	IBERIA LINEA AEREAS	D	12/23/2009	Various	38,012.000	119,412		
450828-10-8	IBERIABANK CORP		10/14/2009	Various	5,240.000	237,844		
F4931M-11-9	ICADE	D	12/23/2009	Various	1,561.000	163,263		
G46981-11-7	ICAP PLC ORD GBP0.10	D	12/23/2009	MORGAN STANLEY CAPITAL	7,580.000	51,447		
44925C-10-3	ICF INTERNATIONAL INC		10/14/2009	MORGAN STANLEY CAPITAL	1,940.000	58,558		
449293-10-9	ICO INC		10/14/2009	CREDIT SUISSE	6,260.000	28,641		
451055-10-7	ICONIX BRAND GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	15,820.000	216,813		
44929Y-10-1	ICT GROUP INC		10/14/2009	CREDIT SUISSE	2,040.000	32,541		
44930G-10-7	ICU MEDICAL		10/14/2009	MORGAN STANLEY CAPITAL	2,860.000	102,772		
44934T-10-5	ICX TECHNOLOGIES INC		10/14/2009	MORGAN STANLEY CAPITAL	1,840.000	11,003		
451107-10-6	IDACORP INC		10/14/2009	Various	10,840.000	313,777		
45166R-20-4	IDENIX PHARMACEUTICALS INC	R	10/14/2009	MORGAN STANLEY CAPITAL	6,560.000	18,865		
45168K-30-6	IDERA PHARMACEUTICALS INC		10/14/2009	CREDIT SUISSE	4,660.000	38,788		
45167R-10-4	IDEX CORP		10/14/2009	MORGAN STANLEY CAPITAL	25,260.000	741,371		
45169U-10-5	IGATE CORP		10/14/2009	Various	5,160.000	44,278		
451734-10-7	IHS INC CL A		12/23/2009	Various	10,800.000	554,705		
902104-10-8	II VI INC		10/14/2009	MORGAN STANLEY CAPITAL	5,240.000	149,237		
F4958P-10-2	ILIAD	D	12/23/2009	Various	1,418.000	166,620		
452308-10-9	ILLINOIS TOOL WKS INC		09/22/2009	Various	26,380.000	1,160,242		
452327-10-9	ILLUMINA INC		12/23/2009	Various	37,680.000	1,348,017		
45245A-10-7	IMATION CORP		10/14/2009	Various	6,580.000	63,575		
45247Q-10-0	IMERGENT INC		10/14/2009	CREDIT SUISSE	1,640.000	12,388		
F49644-10-1	IMERYS	D	12/23/2009	Various	1,273.000	76,775		
452521-10-7	IMMERSION CORP		10/14/2009	CREDIT SUISSE	5,860.000	27,993		
452526-10-6	IMMUCOR INC		10/14/2009	MORGAN STANLEY CAPITAL	15,240.000	280,747		
45253H-10-1	IMMUNOGEN INC		10/14/2009	MORGAN STANLEY CAPITAL	13,060.000	101,259		
452907-10-8	IMMUNOMEDICS INC		10/14/2009	CREDIT SUISSE	14,360.000	64,418		
45256B-10-1	IMPAX LABORATORIES		10/14/2009	CREDIT SUISSE	13,240.000	128,432		
453038-40-8	IMPERIAL OIL LTD	C	12/23/2009	Various	21,100.000	868,007		
453096-20-8	IMPERIAL SUGAR CO		10/14/2009	CREDIT SUISSE	2,920.000	37,893		
449934-10-8	IMS HEALTH INC		12/23/2009	Various	37,240.000	638,015		
Q4887E-12-7	INCITEC PIVOT LTD	D	12/23/2009	MORGAN STANLEY CAPITAL	25,175.000	75,010		
45336E-10-9	INCONTACT INC		10/14/2009	CREDIT SUISSE	6,740.000	18,182		
45337C-10-2	INCYTE CORPORATION		10/14/2009	MORGAN STANLEY CAPITAL	15,580.000	99,383		
Y3990B-11-2	IND & COMM BK OF CHINA - H	D	09/14/2009	Various	8,912,000.000	6,041,070		
453440-30-7	INDEPENDENCE HOLDING CO		10/14/2009	CREDIT SUISSE	1,680.000	10,135		
453836-10-8	INDEPENDENT BANK CORP MA		10/14/2009	Various	5,760.000	129,802		
E6282J-10-9	INDITEX PAR EUR 0.15	D	12/23/2009	Various	20,299.000	1,287,742		
E6271Z-15-5	INDRA SISTEMAS SA EUR0.20 SER 'A'	D	12/23/2009	Various	5,062.000	124,601		
D35415-10-4	INFINEON TECHNOLOG CMN STK	D	12/23/2009	Various	95,465.000	505,339		
45667G-10-3	INFINERA CORP		10/14/2009	MORGAN STANLEY CAPITAL	18,440.000	150,815		
45665G-30-3	INFINITY PHARMACEUTICALS INC		10/14/2009	CREDIT SUISSE	3,740.000	23,218		
45665Q-10-3	INFINITY PROPERTY & CASUALTY CORP		10/14/2009	Various	3,020.000	128,555		
45670G-10-8	INFOGROUP INC		10/14/2009	Various	7,680.000	55,679		
45666Q-10-2	INFORMATICA CORP		10/14/2009	MORGAN STANLEY CAPITAL	19,060.000	443,410		
45675Y-10-4	INFORMATION SERVICES GROUP		10/15/2009	CREDIT SUISSE	4,940.000	19,094		
45678T-30-0	INFOSPACE INC		10/14/2009	MORGAN STANLEY CAPITAL	8,120.000	63,485		

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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
N4578E-41-3	ING GROEP NV -CVA OTHER	D	12/23/2009	Various	126,158.000	1,794,234		
457030-10-4	INGLES MARKETS INC CL A		10/14/2009	Various	3,000.000	48,899		
457153-10-4	INGRAM MICRO		10/14/2009	Various	35,266.000	626,071		
457461-20-0	INLAND REAL ESTATE CORP		10/14/2009	Various	16,040.000	132,759		
45773Y-10-5	INNERWORKINGS INC		10/14/2009	MORGAN STANLEY CAPITAL	5,640.000	29,121		
457642-20-5	INNODATA ISOGEN INC		10/14/2009	CREDIT SUISSE	4,880.000	38,162		
45774N-10-8	INNOPHOS HOLDINGS INC		10/14/2009	MORGAN STANLEY CAPITAL	3,660.000	76,366		
45768S-10-5	INNOSPEC INC	R	10/14/2009	Various	5,220.000	78,993		
45765U-10-3	INSIGHT ENTERPRISES INC		10/14/2009	Various	10,120.000	139,810		
457667-10-3	INSITUFORM TECHNOLOGIES CL A		10/14/2009	Various	8,400.000	161,676		
457669-20-8	INSMED INC		10/14/2009	CREDIT SUISSE	27,280.000	22,323		
457733-10-3	INSPIRE PHARMACEUTICALS INC		10/14/2009	MORGAN STANLEY CAPITAL	13,780.000	74,247		
45774W-10-8	INSTEEL INDS INC		10/14/2009	CREDIT SUISSE	3,680.000	44,575		
45784P-10-1	INSULET CORP		10/14/2009	MORGAN STANLEY CAPITAL	5,720.000	63,462		
Q49361-10-0	INSURANCE AUSTRALIA GRP.	D	12/23/2009	Various	184,284.000	696,086		
457985-20-8	INTEGRA LIFE SCIENCES		10/14/2009	MORGAN STANLEY CAPITAL	4,160.000	133,968		
45810H-10-7	INTEGRAL SYSTEMS INC/MD		10/14/2009	Various	3,620.000	27,288		
45811E-30-1	INTEGRATED ELECTRICAL SERVIC		10/14/2009	CREDIT SUISSE	1,320.000	9,458		
45822P-10-5	INTEGRYS E NERGY GROUP INC COM		10/14/2009	MORGAN STANLEY CAPITAL	13,800.000	485,574		
458140-10-0	INTEL CORP		12/23/2009	Various	1,232,070.000	21,773,780		
45816W-50-4	INTELLON CORP		10/14/2009	CREDIT SUISSE	4,700.000	34,283		
458334-10-9	INTER PARFUMS INC		10/14/2009	Various	3,300.000	41,896		
45841N-10-7	INTERACTIVE BKRS GRP A		12/23/2009	Various	10,860.000	216,271		
45840J-10-7	INTERACTIVE DATA CORP	R	10/14/2009	MORGAN STANLEY CAPITAL	6,520.000	172,177		
45839M-10-3	INTERACTIVE INTELLIGENCE INC		10/14/2009	MORGAN STANLEY CAPITAL	2,920.000	67,841		
G4804L-12-2	INTERCONTINENTAL HOTELS	D	12/23/2009	Various	45,645.000	660,071		
45865V-10-0	INTERCONTINENTALEXC		12/23/2009	Various	17,126.000	1,792,716		
45867G-10-1	INTERDIGITAL INC		10/14/2009	MORGAN STANLEY CAPITAL	9,620.000	231,967		
458665-10-6	INTERFACE INC		10/14/2009	Various	10,840.000	94,541		
458743-10-1	INTERLINE BRANDS INC		10/14/2009	Various	7,100.000	117,434		
458786-10-0	INTERMEC INC		10/14/2009	MORGAN STANLEY CAPITAL	13,540.000	194,716		
45884X-10-3	INTERMUNE INC		10/14/2009	MORGAN STANLEY CAPITAL	8,300.000	113,877		
45885A-30-0	INTERNAP NETWORK SERVICES		10/14/2009	Various	11,600.000	38,216		
459044-10-3	INTERNATIONAL BANCSHARES CRP		10/14/2009	Various	12,840.000	215,557		
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		12/23/2009	Various	295,883.000	36,732,008		
45928H-10-6	INTERNATIONAL COAL GRP INC		10/14/2009	MORGAN STANLEY CAPITAL	20,380.000	95,774		
460146-10-3	INTERNATIONAL PAPER CO		12/23/2009	Various	105,402.000	2,564,673		
G4890M-10-9	INTERNATIONAL POWER ORD GBP0.50	D	12/23/2009	MORGAN STANLEY CAPITAL	17,087.000	83,236		
460254-10-5	INTERNATIONAL RECTIFIER CORP		10/14/2009	MORGAN STANLEY CAPITAL	12,740.000	264,953		
460321-20-1	INTERNATIONAL SHIPHOLDING CORP		10/14/2009	CREDIT SUISSE	1,180.000	38,757		
460335-20-1	INTERNATIONAL SPEEDWAY		10/14/2009	MORGAN STANLEY CAPITAL	400.000	10,906		
460608-10-2	INTERNET BRANDS INC CL A		10/14/2009	MORGAN STANLEY CAPITAL	6,080.000	51,938		
46059C-20-5	INTERNET CAPITAL GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	7,960.000	66,569		
460690-10-0	INTERPUBLIC GROUP OF COS INC		10/14/2009	Various	122,331.000	735,742		
46069S-10-9	INTERSIL CORP		10/14/2009	MORGAN STANLEY CAPITAL	32,700.000	480,235		
46113M-10-8	INTERVAL LEISURE GROUP		10/14/2009	MORGAN STANLEY CAPITAL	8,720.000	113,196		
T55067-10-1	INTESA SANPAOLO EURO.52	D	12/23/2009	Various	720,070.000	3,371,007		
T17074-11-2	INTESA SANPAOLO RNC	D	12/23/2009	Various	137,146.000	485,238		
461148-10-8	INTEVAC INC		10/14/2009	CREDIT SUISSE	4,720.000	61,896		
459028-10-6	INTL ASSETS HLDNG CORP		10/14/2009	MORGAN STANLEY CAPITAL	2,940.000	57,453		
46121Y-10-2	INTREPID POTASH INC		10/14/2009	MORGAN STANLEY CAPITAL	21,560.000	551,112		
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		10/14/2009	Various	29,480.000	1,143,193		
461202-10-3	INTUIT INC.		10/14/2009	Various	81,184.000	2,380,897		
46120E-60-2	INTUITIVE SURGICAL INC		12/23/2009	Various	8,440.000	2,196,844		
461203-10-1	INVACARE CORP		10/14/2009	Various	6,580.000	147,058		
G49133-16-1	INVENSYS	D	12/23/2009	Various	55,742.000	286,814		
46122E-10-5	INVENTIV HEALTH INC		10/14/2009	MORGAN STANLEY CAPITAL	7,600.000	134,984		
46126P-10-6	INVERNESS MEDICAL INNOVATION		10/14/2009	Various	30,926.000	1,169,150		
46131B-10-0	INVESCO MORTGAGE CAPITAL INC		10/14/2009	CREDIT SUISSE	2,120.000	44,621		
G49188-11-6	INVESTEC PLC	D	12/23/2009	Various	22,511.000	172,040		
46145F-10-5	INVESTMENT TECHNOLOGY GROUP		10/14/2009	MORGAN STANLEY CAPITAL	19,820.000	555,017		
W48102-12-8	INVESTOR B	D	12/23/2009	Various	42,945.000	816,546		
46146P-10-2	INVESTORS BANCORP INC		10/14/2009	MORGAN STANLEY CAPITAL	11,200.000	122,679		
461730-10-3	INVESTORS REAL ESTATE TRUST		10/14/2009	MORGAN STANLEY CAPITAL	14,080.000	118,511		
462044-10-8	ION GEOPHYSICAL CORP		10/14/2009	Various	23,520.000	89,573		
462594-20-1	IOWA TELECOMMUNICATIONS SERV		10/14/2009	Various	7,100.000	87,721		

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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
46261V-10-8	IPASS INC		10/14/2009	CREDIT SUISSE	11,940.000	16,263		
44984A-10-5	IPC THE HOSPITALIST CO		10/14/2009	MORGAN STANLEY CAPITAL	3,540.000	114,042		
44980Y-30-5	IPCS INC		10/14/2009	MORGAN STANLEY CAPITAL	3,980.000	73,106		
44980X-10-9	IPG PHOTONICS CORP		10/14/2009	MORGAN STANLEY CAPITAL	4,820.000	74,370		
F5362H-10-7	IPSEN	D	12/23/2009	Various	3,602.000	197,503		
46270W-10-5	IRIS INTERNATIONAL INC		10/14/2009	MORGAN STANLEY CAPITAL	3,760.000	41,033		
462726-10-0	IROBOT		10/14/2009	MORGAN STANLEY CAPITAL	4,560.000	52,379		
462846-10-6	IRON MTN INC PA		09/30/2009	Various	29,385.000	876,957		
464286-40-0	ISHARES MSCI BRAZIL		09/15/2009	Various	358,400.000	20,471,068		
464286-50-9	ISHARES MSCI CANADA ETF		12/23/2009	Various	13,826.000	363,429		
464287-46-5	ISHARES MSCI EAFE INDEX FUND		12/31/2009	CREDIT SUISSE	54,791.000	3,075,586		
464287-23-4	ISHARES MSCI EMERGING MKT INDEX TRADED		11/18/2009	Various	2,805,665.000	114,227,414		
464286-84-8	ISHARES MSCI JAPAN EXCHANGE TRADED FUNDS		12/23/2009	Various	11,032,765.000	112,543,274		
464286-83-0	ISHARES MSCI MALAYSIA		07/16/2009	Various	615,690.000	5,563,219		
464286-67-3	ISHARES MSCI SINGAPORE		07/16/2009	Various	495,047.000	4,731,086		
464286-77-2	ISHARES MSCI SOUTH KOREA		09/15/2009	Various	251,821.000	10,233,944		
464286-73-1	ISHARES MSCI TAIWAN INDEX ETF		05/05/2009	BAIRD (ROBERT W.) & CO. INC.	362,100.000	3,900,179		
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		12/31/2009	Various	44,041.000	2,669,243		
46432L-10-4	ISILON SYSTEMS INC		10/14/2009	MORGAN STANLEY CAPITAL	5,700.000	39,816		
464330-10-9	ISIS PHARMACEUTICALS INC		10/14/2009	Various	20,860.000	288,515		
464592-10-4	ISLE OF CAPRI CASINOS		10/14/2009	MORGAN STANLEY CAPITAL	3,900.000	41,783		
465141-40-6	ISRAMCO INC		10/14/2009	CREDIT SUISSE	40.000	4,155		
45031X-20-4	ISTA PHARMACEUTICALS INC		10/14/2009	CREDIT SUISSE	8,040.000	32,905		
45031U-10-1	ISTAR FINANCIAL		10/14/2009	Various	22,060.000	63,795		
T5976T-10-4	ITALCEMENTI EUR1	D	12/23/2009	Various	23.000	346		
465685-10-5	ITC HOLDINGS		10/14/2009	MORGAN STANLEY CAPITAL	22,440.000	1,012,452		
465741-10-6	ITRON INC		09/16/2009	PIPER JAFFRAY INC.	40,000.000	2,582,689		
450911-10-2	ITT CORP		10/14/2009	Various	45,339.000	2,397,484		
45068B-10-9	ITT EDUCATIONAL SVCS INC		12/23/2009	Various	9,672.000	963,263		
46600W-10-6	IXYS CORPORATION		10/14/2009	MORGAN STANLEY CAPITAL	5,260.000	44,909		
466032-10-9	J & J SNACK FOODS CORP.		10/14/2009	Various	3,540.000	150,381		
46612H-40-2	J CREW GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	11,060.000	424,473		
708160-10-6	J.C. PENNEY CO. INC.		10/14/2009	Various	55,185.000	1,980,749		
46626E-20-5	J2 GLOBAL COMMUNICATIONS INC		10/14/2009	MORGAN STANLEY CAPITAL	9,940.000	215,774		
466313-10-3	JABIL CIRC UIT INC COM		10/14/2009	MORGAN STANLEY CAPITAL	46,560.000	706,068		
466367-10-9	JACK IN THE BOX INC		10/14/2009	MORGAN STANLEY CAPITAL	12,780.000	263,085		
468202-10-6	JACKSON HEWITT TAX SERVICE		10/14/2009	Various	6,480.000	34,096		
469814-10-7	JACOBS ENGINEERING GROUP INC		12/23/2009	Various	22,380.000	885,649		
47012E-10-6	JAKKS PACIFIC		10/14/2009	MORGAN STANLEY CAPITAL	5,640.000	83,753		
470355-20-7	JAMES RIVER COAL CO		10/14/2009	Various	6,120.000	131,831		
J27523-10-9	JAPAN REAL ESTATE INV	D	12/24/2009	Various	37.000	290,104		
471109-10-8	JARDEN CORP		10/14/2009	MORGAN STANLEY CAPITAL	20,440.000	567,711		
Y43703-10-0	JARDINE CYCLE & CARRIAGE	D	12/23/2009	Various	11,000.000	197,209		
471894-10-5	JAVELIN PHARMACEUTICALS INC		10/14/2009	CREDIT SUISSE	11,320.000	20,271		
F5333N-10-0	JC DECAUX INTERNATIONAL	D	12/23/2009	Various	8,945.000	218,884		
46612K-10-8	JDA SOFTWARE GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	5,780.000	138,557		
46612J-50-7	JDS UNIPHA SE CORP COM PAR 0		10/14/2009	MORGAN STANLEY CAPITAL	63,940.000	449,460		
472319-10-2	JEFFERIES GROUP INC NEW		10/14/2009	Various	35,089.000	874,562		
X40338-10-9	JERONIMO MARTINS SGPS	D	12/23/2009	Various	22,131.000	221,369		
477143-10-1	JETBLUE AIRWAYS CORP.		10/14/2009	Various	56,640.000	320,457		
J2817M-10-0	JFE HOLDINGS INC NPV	D	12/24/2009	MORGAN STANLEY CAPITAL	3,800.000	148,911		
46629U-10-7	JMP GROUP INC		10/14/2009	CREDIT SUISSE	3,440.000	33,772		
47758P-30-7	JO-ANN STORES		10/14/2009	Various	5,780.000	179,405		
477839-10-4	JOHN BEAN TECH		10/14/2009	MORGAN STANLEY CAPITAL	6,040.000	109,489		
Q37116-10-2	JOHN FAIRFAX HLDGS NPV	D	12/23/2009	Various	149,797.000	238,797		
478160-10-4	JOHNSON & JOHNSON		09/17/2009	Various	65,179.000	3,723,796		
478366-10-7	JOHNSON CONTROLS INC		12/23/2009	Various	136,400.000	3,682,586		
G51604-10-9	JOHNSON MATTHEY	D	12/23/2009	Various	9,006.000	239,143		
480074-10-3	JONES APPA REL GROUP INC COM		10/14/2009	Various	18,900.000	365,682		
48020Q-10-7	JONES LANG LASALLE INC.		10/14/2009	MORGAN STANLEY CAPITAL	11,900.000	619,696		
480838-10-1	JOS A BANK CLOTHIERS INC		10/14/2009	MORGAN STANLEY CAPITAL	4,080.000	186,361		
481130-10-2	JOURNAL COMMUNICATIONS INC CL A		10/14/2009	Various	9,120.000	42,417		
481165-10-8	JOY GLOBAL INC		10/14/2009	Various	34,143.000	1,367,217		
46625H-10-0	JP MORGAN CHASE & CO		09/17/2009	Various	124,595.000	5,606,944		
H4414N-10-3	JULIUS BAER GROUP CMN STK	D	12/23/2009	Various	21,304.000	1,105,895		
48203R-10-4	JUNIPER NETWORKS INC		10/14/2009	Various	139,613.000	3,617,936		

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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
D48164-10-3	K & S AG	D	12/23/2009	Various	13,202.000	766,226		
48273U-10-2	K12		10/14/2009	MORGAN STANLEY CAPITAL	5,300.000	101,827		
48282T-10-4	KADANT INC		10/14/2009	Various	2,620.000	35,581		
483007-70-4	KAISER ALUMINUM CORP		10/14/2009	Various	3,300.000	134,618		
483548-10-3	KAMAN CORP		10/14/2009	MORGAN STANLEY CAPITAL	5,420.000	122,591		
J30169-10-6	KANSAI ELECTRIC POWER CO	D	12/24/2009	Various	42,100.000	951,474		
484836-10-1	KANSAS CITY LIFE INSURANCE CO.		10/14/2009	Various	1,000.000	30,123		
485170-30-2	KANSAS CITY SOUTHERN		10/14/2009	Various	34,082.000	685,192		
48562P-10-3	KAPSTONE PAPER AND PACKAGING CORP		10/14/2009	CREDIT SUISSE	4,540.000	37,843		
486587-10-8	KAYDON CORPORATION		10/14/2009	Various	7,340.000	256,596		
48660Q-10-2	KAYNE ANDERSON ENERGY DEVELOPMENT CO		10/14/2009	CREDIT SUISSE	2,240.000	31,342		
G5221U-10-8	KAZAKHMYS ORD GBP0.20	D	12/23/2009	Various	13,081.000	284,129		
48666K-10-9	KB HOME COM		10/14/2009	MORGAN STANLEY CAPITAL	24,240.000	385,685		
B53789-10-1	KBC GROUP NV	D	12/23/2009	Various	17,065.000	855,440		
48242W-10-6	KBR INC		10/14/2009	Various	43,140.000	1,032,741		
487169-10-4	KEARNY FINANCIAL CORP		10/14/2009	Various	5,140.000	53,744		
487836-10-8	KELLOGG CO.		10/14/2009	Various	57,523.000	2,791,109		
488152-20-8	KELLY SERVICES INC. CLASS A		10/14/2009	Various	6,100.000	79,230		
48880L-10-7	KENDLE INTL INC		10/14/2009	MORGAN STANLEY CAPITAL	3,300.000	54,266		
488879-10-7	KENEXA CORP		10/14/2009	MORGAN STANLEY CAPITAL	5,060.000	65,603		
489170-10-0	KENNAMETAL, INC.		10/14/2009	MORGAN STANLEY CAPITAL	16,060.000	401,354		
193294-10-5	KENNETH COLE PRODUCTIONS A		10/14/2009	MORGAN STANLEY CAPITAL	1,860.000	20,166		
490057-10-6	KENSEY NASH CORP		10/14/2009	MORGAN STANLEY CAPITAL	1,740.000	49,758		
491292-10-8	KENTUCKY FIRST FEDERAL BANCO		10/14/2009	CREDIT SUISSE	240.000	3,181		
Y4722Z-12-0	KEPPEL CORP	D	12/23/2009	Various	112,000.000	660,686		
G52416-10-7	KERRY A	D	12/23/2009	Various	15,116.000	478,534		
G52440-10-7	KERRY PROPERTIES L HKD1	D	12/23/2009	Various	63,500.000	346,927		
X44874-10-9	KESKO B	D	12/23/2009	Various	5,634.000	196,343		
492914-10-6	KEY ENERGY SERVICES INC		10/14/2009	MORGAN STANLEY CAPITAL	27,100.000	242,101		
493267-10-8	KEYCORP NEW COM		12/23/2009	Various	36,680.000	232,006		
493308-10-0	KEYNOTE SYSTEMS INC		10/14/2009	CREDIT SUISSE	2,660.000	29,898		
48246S-10-1	K-FED BANCORP		10/14/2009	CREDIT SUISSE	200.000	1,840		
493732-10-1	KFORCE INC		10/14/2009	MORGAN STANLEY CAPITAL	6,600.000	75,457		
49427F-10-8	KILROY REALTY CORPORATION		10/14/2009	Various	10,000.000	270,216		
494274-10-3	KIMBALL INTERNATIONAL INC CL B		10/14/2009	Various	7,200.000	62,498		
494368-10-3	KIMBERLY-CLARK CORP		12/23/2009	Various	52,380.000	3,131,674		
49446R-10-9	KIMCO REALTY CORP		10/14/2009	MORGAN STANLEY CAPITAL	102,060.000	1,353,040		
494580-10-3	KINDRED HEALTHCARE INC		10/14/2009	Various	8,700.000	143,048		
49460W-20-8	KINETIC CONCEPTS		12/23/2009	Various	19,225.000	705,076		
495582-10-8	KING PHARM ACEUTICALS INC COM		10/14/2009	Various	61,299.000	677,003		
G5256E-44-1	KINGFISHER ORD GBP0.157142857	D	12/23/2009	Various	203,740.000	827,687		
496902-40-4	KINROSS GOLD CORP COM	C	12/23/2009	Various	148,400.000	3,346,895		
497266-10-6	KIRBY CORP		10/14/2009	MORGAN STANLEY CAPITAL	13,040.000	463,709		
497498-10-5	KIRKLAND'S INC		10/14/2009	CREDIT SUISSE	2,680.000	39,453		
49803T-10-2	KITE REALTY GROUP TRUST		10/14/2009	MORGAN STANLEY CAPITAL	10,280.000	43,099		
482480-10-0	KLA TENCOR CORP		10/14/2009	Various	67,930.000	2,062,346		
F5396X-10-2	KLEPIERRE REIT	D	12/23/2009	Various	8,518.000	364,277		
499005-10-6	KNIGHT CAPITAL GROUP INC		10/14/2009	Various	20,480.000	467,499		
499064-10-3	KNIGHT TRANSPORTATION INC		10/14/2009	MORGAN STANLEY CAPITAL	12,500.000	230,193		
G5299G-10-6	KNIGHTSBRIDGE TANKERS LTD	R	10/14/2009	CREDIT SUISSE	4,100.000	53,139		
498904-20-0	KNOLL INC		10/14/2009	Various	10,560.000	113,996		
499183-80-4	KNOLOGY INC		10/14/2009	MORGAN STANLEY CAPITAL	6,360.000	69,500		
499184-10-9	KNOT INC		10/14/2009	MORGAN STANLEY CAPITAL	6,640.000	78,926		
500233-10-1	KOHLBERG CAPITAL CORP		10/14/2009	CREDIT SUISSE	4,440.000	25,292		
500255-10-4	KOHLS CORP		10/14/2009	Various	68,753.000	3,917,725		
J35759-12-5	KOMATSU LTD NPV	D	12/24/2009	Various	46,600.000	943,510		
N4297B-14-6	KON KPN NV EUR0.24	D	12/23/2009	Various	158,980.000	2,865,998		
X4551T-10-5	KONE B	D	12/23/2009	Various	13,171.000	549,993		
N0139V-14-2	KONINKLIJKE AHOLD EUR 0.3	D	12/23/2009	MORGAN STANLEY CAPITAL	11,230.000	148,477		
N5017D-12-2	KONINKLIJKE DSM NV EUR1.5	D	12/23/2009	MORGAN STANLEY CAPITAL	1,569.000	77,733		
500600-10-1	KOPIN CORP		10/14/2009	MORGAN STANLEY CAPITAL	14,960.000	74,317		
50060P-10-6	KOPPERS CO.		10/14/2009	Various	4,440.000	147,465		
500643-20-0	KORN/FERRY INTERNATIONAL		10/14/2009	MORGAN STANLEY CAPITAL	9,900.000	136,595		
50075N-10-4	KRAFT FOOD S INC CL A		09/17/2009	Various	100,000.000	2,677,750		
501014-10-4	KRISPY KREME DOUGHNUTS INC		10/14/2009	MORGAN STANLEY CAPITAL	13,660.000	53,643		
501044-10-1	KROGER CO		12/23/2009	Various	121,988.000	2,755,592		

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482686-10-2	K-SWISS INC		10/14/2009	MORGAN STANLEY CAPITAL	6,080.000	55,161		
482730-10-8	K-TRON INTERNATIONAL INC		10/14/2009	MORGAN STANLEY CAPITAL	540.000	54,549		
H4673L-14-5	KUEHNE & NAGEL INTL	D	12/23/2009	Various	4,269.000	423,916		
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC.		10/14/2009	MORGAN STANLEY CAPITAL	14,900.000	90,431		
482740-20-6	KV PHARMACEUTICAL CO CL A		10/14/2009	MORGAN STANLEY CAPITAL	8,160.000	29,657		
482738-10-1	KVH INDUSTRIES INC		10/14/2009	CREDIT SUISSE	3,040.000	32,519		
482423-10-0	KWB INC		10/14/2009	MORGAN STANLEY CAPITAL	7,880.000	267,844		
50212A-10-6	L 1 IDENTITY SOLUTIONS INC		10/14/2009	MORGAN STANLEY CAPITAL	16,740.000	112,349		
50216C-10-8	L S I LIGHTING SYSTEMS, INC.		10/14/2009	CREDIT SUISSE	4,160.000	31,356		
502424-10-4	L-3 COMMUNICATIONS		12/23/2009	Various	27,264.000	2,165,211		
502470-10-7	LABARGE INC		10/14/2009	CREDIT SUISSE	2,600.000	31,096		
50540R-40-9	LABORATORY CORP AMER HLDGS		10/14/2009	Various	24,669.000	1,647,980		
505447-10-2	LABRANCHE & CO INC		10/14/2009	Various	12,660.000	42,717		
505597-10-4	LACLEDE GROUP INC		10/14/2009	Various	4,900.000	159,157		
G5337D-10-7	LADBROKES	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	26,868.000	58,517		
505754-20-0	LADISH CO INC		10/14/2009	Various	3,520.000	55,426		
F54432-11-1	LAFARGE (FRANCE)	D	12/23/2009	Various	17,864.000	1,584,799		
F5485U-10-0	LAGARDERE SCA CMN STK	D	12/23/2009	MORGAN STANLEY CAPITAL	1,250.000	51,224		
F01764-10-3	L'AIR LIQUIDE S.A.	D	12/23/2009	Various	20,912.000	2,494,616		
511637-10-0	LAKELAND BANCORP INC		10/14/2009	Various	5,580.000	40,029		
511656-10-0	LAKELAND FINANCIAL CORP		10/14/2009	Various	2,860.000	62,540		
51206P-10-9	LAKES ENTERTAINMENT INC		10/14/2009	CREDIT SUISSE	4,700.000	13,802		
512815-10-1	LAMAR ADVERTISING CO		10/14/2009	Various	31,031.000	666,609		
513847-10-3	LANCASTER COLONY CORP.		10/14/2009	Various	4,620.000	237,330		
514606-10-2	LANCE, INC.		10/14/2009	MORGAN STANLEY CAPITAL	6,720.000	176,252		
G5375M-11-8	LAND SECURITIES GROUP	D	12/23/2009	Various	72,731.000	884,735		
51476K-10-3	LANDAUER INC		10/14/2009	MORGAN STANLEY CAPITAL	2,060.000	115,890		
514766-10-4	LANDEC CORP		10/14/2009	MORGAN STANLEY CAPITAL	5,780.000	38,854		
51508L-10-3	LANDRY'S RESTAURANTS INC		10/14/2009	MORGAN STANLEY CAPITAL	1,940.000	21,442		
515098-10-1	LANDSTAR SYSTEMS INC		10/14/2009	MORGAN STANLEY CAPITAL	14,420.000	552,440		
516012-10-1	LANNETT CO INC		10/14/2009	CREDIT SUISSE	2,440.000	19,540		
517834-10-7	LAS VEGAS SANDS CORP		09/22/2009	Various	62,320.000	1,153,910		
517942-10-8	LASALLE HOTELS		10/14/2009	Various	14,100.000	294,851		
518415-10-4	LATTICE SEMICONDUCTOR		10/14/2009	MORGAN STANLEY CAPITAL	26,820.000	61,724		
520776-10-5	LAWSON PRODUCTS, INC.		10/14/2009	MORGAN STANLEY CAPITAL	820.000	14,742		
52078P-10-2	LAWSON SOFTWARE INC		10/14/2009	Various	29,800.000	211,485		
521050-10-4	LAYNE CHRISTENSEN CO		10/14/2009	Various	4,320.000	129,064		
505336-10-7	LA-Z-BOY CHAIR CO.		10/14/2009	Various	11,900.000	109,704		
501803-30-8	LCA-VISION		10/14/2009	CREDIT SUISSE	4,060.000	23,404		
521863-30-8	LEAP WIRELESS INTERNATIONAL INC		06/03/2009	Various	18,589.000	634,346		
52186N-10-6	LEAPFROG ENTERPRISES INC		10/14/2009	Various	7,560.000	32,530		
522015-10-6	LEARNING TREE INTL INC		10/14/2009	CREDIT SUISSE	1,860.000	22,341		
52463G-10-5	LEGACY BANCORP INC		10/14/2009	CREDIT SUISSE	1,820.000	19,594		
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	D	12/23/2009	Various	521,206.000	752,791		
524901-10-5	LEGG MASON INC COM		10/14/2009	Various	137,350.000	5,165,012		
524660-10-7	LEGGETT & PLATT INC		10/14/2009	Various	28,520.000	562,186		
F56196-18-5	LEGRAND	D	12/23/2009	Various	9,278.000	272,190		
Q55190-10-4	LEIGHTON HOLDINGS	D	12/23/2009	Various	13,573.000	480,660		
Q55368-11-4	LEND LEASE GROUP	D	12/23/2009	Various	36,313.000	308,845		
52602E-10-2	LENDER PROCESSING SERVICES		12/23/2009	Various	19,160.000	805,592		
526057-10-4	LENNAR COR P CL A		10/14/2009	Various	29,663.000	454,587		
526107-10-7	LENNOX INTERNATIONAL INC		10/14/2009	Various	13,060.000	464,842		
527288-10-4	LEUCADIA NATIONAL C		12/23/2009	Various	39,320.000	996,415		
52729N-10-0	LEVEL 3 COMMUNICATIONS INC		10/14/2009	Various	578,132.000	685,510		
528872-10-4	LEXICON PHARMACEUTICALS INC		10/14/2009	MORGAN STANLEY CAPITAL	17,540.000	26,763		
529043-10-1	LEXINGTON REALTY TRUST		10/14/2009	Various	19,580.000	97,155		
529771-10-7	LEXMARK IN TL INC CL A		10/14/2009	Various	31,246.000	684,877		
50187A-10-7	LHC GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	3,560.000	109,662		
G5485F-14-4	LI & FUNG LTD HKD0.025	D	12/23/2009	Various	194,000.000	857,680		
530555-10-1	LIBERTY GLOBAL INC		10/14/2009	Various	67,620.000	1,535,434		
530555-30-9	LIBERTY GLOBAL INC		09/17/2009	Various	4,159.000	101,127		
G8995Y-10-8	LIBERTY INTERNATIONAL	D	12/23/2009	Various	38,572.000	329,552		
53071M-10-4	LIBERTY MEDIA CORP		10/14/2009	Various	154,039.000	1,734,154		
53071M-30-2	LIBERTY MEDIA HOLDING CORP		10/14/2009	MORGAN STANLEY CAPITAL	19,880.000	434,257		
53071M-70-8	LIBERTY MEDIA STARZ SERIES A		11/19/2009	DIRECT	10,992.000	334,228		
531172-10-4	LIBERTY PROPERTY TRUST		12/23/2009	Various	15,740.000	507,766		

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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
53215T-10-6	LIFE PARTNERS HLDGS INC		10/14/2009	MORGAN STANLEY CAPITAL	1,760.000	32,480		
53217V-10-9	LIFE TECHNOLOGIES CORP		12/23/2009	Various	27,926.000	1,360,893		
53217R-20-7	LIFE TIME FITNESS INC		10/14/2009	MORGAN STANLEY CAPITAL	9,060.000	271,284		
53219L-10-9	LIFEPOINT HOSPITALS INC		10/14/2009	Various	20,780.000	644,142		
G54856-12-8	LIFESTYLE INTL HLDGS	D	12/23/2009	Various	42,000.000	74,144		
531914-10-9	LIFEWAY FOODS INC		10/14/2009	CREDIT SUISSE	1,500.000	17,819		
53220K-20-7	LIGAND PHARMACEUTICALS		10/14/2009	MORGAN STANLEY CAPITAL	24,940.000	54,721		
532716-10-7	LIMITED BRANDS INC		10/14/2009	Various	42,320.000	806,683		
532774-10-6	LIN TV CORP CL A		10/14/2009	Various	5,940.000	28,747		
533535-10-0	LINCOLN EDUCATIONAL SERVICES		10/14/2009	MORGAN STANLEY CAPITAL	2,160.000	50,396		
533900-10-6	LINCOLN ELEC HLDGS		10/14/2009	MORGAN STANLEY CAPITAL	6,200.000	286,446		
D50348-10-7	LINDE AG	D	12/23/2009	Various	12,465.000	1,517,179		
535555-10-6	LINDSAY CORP		10/14/2009	MORGAN STANLEY CAPITAL	2,780.000	102,303		
H49983-17-6	LINDT & SPRUENGLI NAMEN	D	12/23/2009	Various	18.000	492,918		
H49983-18-4	LINDT & SPRUENGLI PART	D	12/23/2009	Various	192.000	446,410		
Y5281M-11-1	LINK REIT	D	12/23/2009	Various	198,500.000	450,929		
536252-10-9	LIONBRIDGE TECHNOLOGIES INC		10/14/2009	CREDIT SUISSE	12,500.000	30,554		
53635B-10-7	LIQUIDITY SERVICES INC		10/14/2009	MORGAN STANLEY CAPITAL	3,400.000	35,375		
536797-10-3	LITHIA MTRS INC		10/14/2009	CREDIT SUISSE	3,820.000	46,275		
537008-10-4	LITTLEFUSE INC		10/14/2009	Various	4,700.000	125,567		
538034-10-9	LIVE NATION INC		10/14/2009	MORGAN STANLEY CAPITAL	18,620.000	151,552		
538146-10-1	LIVEPERSON INC		10/14/2009	CREDIT SUISSE	9,080.000	52,896		
539320-10-1	LIZ CLAIBO RNE INC COM		10/14/2009	Various	20,880.000	151,118		
G5542W-10-6	LLOYDS BANKING GROUP PLC	D	12/23/2009	Various	1,408,959.000	2,000,792		
502079-10-6	LMI AEROSPACE INC		10/14/2009	CREDIT SUISSE	1,800.000	18,880		
539481-10-1	LOBLAW COS LTD COM	C	12/23/2009	Various	22,400.000	683,668		
539830-10-9	LOCKHEED MARTIN CORP		12/23/2009	Various	75,758.000	5,734,499		
540211-10-9	LODGENET INTERACTIVE CORP		10/14/2009	CREDIT SUISSE	4,740.000	35,055		
540424-10-8	LOEWS CORP		09/17/2009	Various	95,618.000	3,341,669		
H50430-23-2	LOGITECH NAMEN	D	12/23/2009	Various	19,506.000	349,421		
54142L-10-9	LOGMELN INC		10/14/2009	CREDIT SUISSE	1,600.000	31,948		
G5689U-10-3	LONDON STOCK EXCHANGE	D	12/23/2009	Various	20,322.000	295,548		
G56350-11-2	LONMIN	D	12/23/2009	Various	8,887.000	261,313		
H50524-13-3	LONZA GROUP	D	12/23/2009	Various	4,096.000	328,926		
543524-30-0	LOOPNET INC		10/14/2009	MORGAN STANLEY CAPITAL	4,440.000	44,309		
543881-10-6	LORAL SPACE AND COMMUNICATIONS		10/14/2009	MORGAN STANLEY CAPITAL	2,360.000	74,564		
F58149-13-3	L'OREAL CMN STK	D	12/23/2009	Various	26,051.000	2,875,893		
T6326Y-10-8	LOTTOMATICA	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	3,603.000	77,894		
546347-10-5	LOUISIANA-PACIFIC CORP.		10/14/2009	MORGAN STANLEY CAPITAL	22,900.000	163,975		
548661-10-7	LOWES COS INC USD0.50		12/23/2009	Various	335,894.000	7,314,565		
502160-10-4	LSB INDUSTRIES INC		10/14/2009	MORGAN STANLEY CAPITAL	3,880.000	54,248		
502161-10-2	LSI CORP		10/14/2009	Various	167,875.000	765,119		
502175-10-2	LTC PROPERTIES INC		10/14/2009	Various	5,180.000	128,163		
549271-10-4	LUBRIZOL CORP.		10/14/2009	MORGAN STANLEY CAPITAL	16,260.000	1,170,310		
549282-10-1	LUBYS CAFETERIAS, INC.		10/14/2009	CREDIT SUISSE	5,140.000	22,477		
549764-10-8	LUFKIN INDUSTRIES INC		10/14/2009	MORGAN STANLEY CAPITAL	3,120.000	191,067		
550021-10-9	LULULEMON ATHLETICA INC	I	10/14/2009	MORGAN STANLEY CAPITAL	9,140.000	232,173		
550030-10-3	LUMBER LIQUIDATORS HOLDINGS INC		10/14/2009	Various	3,180.000	71,102		
55027E-10-2	LUMINEX CORP		10/14/2009	MORGAN STANLEY CAPITAL	9,200.000	160,304		
W64566-10-7	LUNDIN PETROLEUM	D	12/23/2009	Various	26,699.000	237,919		
T6444Z-11-0	LUXOTTICA GROUP EUR0.06	D	12/23/2009	Various	12,970.000	336,569		
F58485-11-5	LVMH MOET HENNESSY EUR0.30	D	12/23/2009	Various	21,752.000	2,476,199		
55261F-10-4	M & T BANK CORP	R	10/14/2009	Various	20,220.000	1,339,764		
552690-10-9	M D U RESOURCES GROUP, INC.		10/14/2009	Various	38,480.000	815,110		
552541-10-4	M F WORLDWIDE CORP	R	10/14/2009	MORGAN STANLEY CAPITAL	2,460.000	57,878		
553777-10-3	M T S SYSTEMS		10/14/2009	MORGAN STANLEY CAPITAL	3,460.000	102,974		
55305B-10-1	M/I SCHOTTENSTEIN HOMES INC		10/14/2009	MORGAN STANLEY CAPITAL	4,860.000	73,865		
F6160D-10-8	M6-METROPOLE TELEVISION	D	12/23/2009	Various	6,672.000	182,590		
554382-10-1	MACERICH COMPANY		12/23/2009	Various	39,950.000	1,289,043		
554153-10-6	MAC-GRAY CORP		10/14/2009	CREDIT SUISSE	2,500.000	26,770		
554489-10-4	MACK-CALI REALTY CORP		10/14/2009	MORGAN STANLEY CAPITAL	15,060.000	497,593		
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	D	12/23/2009	Various	24,906.000	1,135,904		
55616P-10-4	MACYS INC		12/23/2009	Various	123,100.000	2,508,283		
559079-20-7	MAGELLAN HEALTH SERVICES INC		10/14/2009	MORGAN STANLEY CAPITAL	8,160.000	241,314		
G5753U-11-2	MAIDEN HOLDINGS LTD		10/14/2009	CREDIT SUISSE	11,300.000	87,408		
560305-10-4	MAIDENFORM BRANDS INC		10/14/2009	MORGAN STANLEY CAPITAL	4,320.000	68,165		

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56035L-10-4	MAIN STREET CAPITAL CORP		10/14/2009	CREDIT SUISSE	1,760.000	25,103		
56062Y-10-2	MAINSOURCE FINANCIAL GROUP 1		10/14/2009	Various	5,200.000	35,738		
560879-10-8	MAKO SURGICAL CORP		10/14/2009	MORGAN STANLEY CAPITAL	3,440.000	31,194		
G5790V-15-6	MAN GROUP PLC CMN STK	D	12/23/2009	Various	154,424.000	943,905		
D51716-10-4	MAN SE ORD NPV	D	12/23/2009	Various	8,857.000	791,866		
562750-10-9	MANHATTAN ASSOCIATES		10/14/2009	MORGAN STANLEY CAPITAL	5,040.000	104,980		
563571-10-8	MANITOWOC INC COM		10/14/2009	Various	35,520.000	376,405		
563771-10-4	MANNATECH INC		10/14/2009	CREDIT SUISSE	4,260.000	15,519		
56400P-20-1	MANNKIND CORP		10/14/2009	MORGAN STANLEY CAPITAL	12,700.000	73,655		
56418H-10-0	MANPOWER, INC.		10/14/2009	MORGAN STANLEY CAPITAL	17,980.000	1,060,719		
564563-10-4	MANTECH INTL CORP		10/14/2009	MORGAN STANLEY CAPITAL	4,800.000	228,170		
56501R-10-6	MANULIFE FINANCIAL CORP	C	12/23/2009	Various	59,500.000	1,262,368		
Q6077P-11-9	MAP GROUP	D	12/23/2009	MORGAN STANLEY CAPITAL	20,510.000	51,411		
56509R-10-8	MAP PHARMACEUTICALS		10/14/2009	MORGAN STANLEY CAPITAL	2,040.000	20,801		
E7347B-10-7	MAPFRE	D	12/23/2009	Various	63,931.000	294,339		
565849-10-6	MARATHON OIL CORP		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	6,329.000	214,553		
56624R-10-8	MARCHEX INC CL B		10/14/2009	MORGAN STANLEY CAPITAL	4,500.000	24,579		
566330-10-6	MARCUS CORP		10/14/2009	Various	4,560.000	62,247		
568427-10-8	MARINE PRODUCTS CORP		10/14/2009	MORGAN STANLEY CAPITAL	2,160.000	11,721		
570535-10-4	MARKEL CORP		10/14/2009	Various	2,400.000	815,566		
57060U-75-3	MARKET VECTORS INDONESIA IND		07/16/2009	Various	144,833.000	6,801,105		
57060D-10-8	MARKETAXESS HOLDINGS INC		10/14/2009	MORGAN STANLEY CAPITAL	6,960.000	89,474		
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25	D	12/23/2009	Various	150,798.000	948,990		
571903-20-2	MARRIOTT I NTL INC NEW CL A		12/03/2009	Various	80,058.250	2,173,262		
571748-10-2	MARSH + MCLENNAN COS INC		10/14/2009	Various	63,705.000	1,600,776		
571837-10-3	MARSHALL + ILSLEY CORP NEW		12/23/2009	Various	68,780.000	491,550		
572901-10-6	MARTEK BIOSCIENCES CORP		10/14/2009	MORGAN STANLEY CAPITAL	7,420.000	157,826		
573075-10-8	MARTEN TRANSPORT LTD		10/14/2009	MORGAN STANLEY CAPITAL	3,060.000	55,862		
573083-10-2	MARTHA STEWART OMNIMEDIA INC		10/14/2009	MORGAN STANLEY CAPITAL	5,980.000	36,435		
57383T-10-3	MARVELENTERTAINMENT INC		10/14/2009	Various	12,080.000	613,730		
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		09/22/2009	Various	303,478.000	3,351,021		
574599-10-6	MASCO CORP		12/23/2009	Various	81,095.000	1,116,147		
574795-10-0	MASIMO CORP		10/14/2009	MORGAN STANLEY CAPITAL	11,120.000	313,686		
576323-10-9	MASTEC INC.		10/14/2009	MORGAN STANLEY CAPITAL	11,420.000	135,553		
57636Q-10-4	MASTERCARD INC CLASS A		09/22/2009	Various	8,289.000	1,716,726		
576853-10-5	MATRIX SERVICE COMPANY		10/14/2009	MORGAN STANLEY CAPITAL	6,200.000	64,436		
57685L-10-5	MATRIXX INITIATIVES INC		10/14/2009	CREDIT SUISSE	2,200.000	12,313		
J41121-10-4	MATSUSHITA ELC IND NPV	D	12/24/2009	Various	135,800.000	1,845,663		
577081-10-2	MATTEL INC COM		10/14/2009	MORGAN STANLEY CAPITAL	79,260.000	1,526,524		
577128-10-1	MATTHEWS INTL CORP		10/14/2009	MORGAN STANLEY CAPITAL	6,460.000	242,019		
G6052F-10-3	MAX CAPITAL GROUP LTD		10/14/2009	CREDIT SUISSE	10,400.000	229,320		
577933-10-4	MAXIMUS INC		10/14/2009	MORGAN STANLEY CAPITAL	3,640.000	176,992		
577767-10-6	MAXWELL TECHNOLOGIES INC		10/14/2009	MORGAN STANLEY CAPITAL	5,000.000	94,901		
577776-10-7	MAXYGEN		10/14/2009	MORGAN STANLEY CAPITAL	5,880.000	39,067		
55264U-10-8	MB FINANCIAL INC		10/14/2009	Various	11,480.000	246,302		
55262C-10-0	MBIA INC		10/14/2009	Various	35,520.000	218,344		
579064-10-6	MCAFEE INC		12/23/2009	Various	45,289.000	1,846,578		
579780-20-6	MCCORMICK & CO.		10/14/2009	Various	22,180.000	749,773		
579793-10-0	MCCORMICK & SCHMICK'S SEAFOO		10/14/2009	CREDIT SUISSE	3,800.000	29,558		
580037-10-9	MCDERMOTT INTERNATIONAL, INC.		12/23/2009	Various	59,160.000	1,406,696		
580135-10-1	MCDONALDS CORP		12/23/2009	Various	240,799.000	13,850,075		
58047P-10-7	MCG CAPITAL CORP		10/14/2009	CREDIT SUISSE	14,680.000	70,495		
580589-10-9	MCGRATH RENTCORP.		10/14/2009	Various	5,280.000	117,050		
580645-10-9	MCGRAW HILL COS INC		12/23/2009	Various	76,123.000	2,241,326		
58155Q-10-3	MCKESSON CORP		10/14/2009	Various	60,283.000	3,472,949		
582411-10-4	MCMORAN EXPLORATION COMPANY		10/14/2009	MORGAN STANLEY CAPITAL	17,060.000	139,341		
552676-10-8	MDC HOLDINGS INC		10/14/2009	MORGAN STANLEY CAPITAL	3,460.000	130,575		
582839-10-6	MEAD JOHNSON NUTRITION CO A		12/23/2009	Various	44,300.000	1,905,384		
58319P-10-8	MEADOWBROOK INSURANCE GRP		10/14/2009	Various	13,340.000	100,512		
583334-10-7	MEADWESTVA CO CORP COM		10/14/2009	Various	55,725.000	1,264,825		
583421-10-2	MEASUREMENT SPECIALTIES INC		10/14/2009	CREDIT SUISSE	3,200.000	29,352		
583928-10-6	MEDALLION FINANCIAL CORP		10/14/2009	CREDIT SUISSE	3,420.000	28,399		
584045-10-8	MEDASSETS INC		10/14/2009	Various	8,760.000	198,629		
58404W-10-9	MEDCATH CORP		10/14/2009	MORGAN STANLEY CAPITAL	3,440.000	31,062		
58405U-10-2	MEDCO HEALTH SOLUTIONS INC		12/23/2009	Various	104,127.000	5,618,376		
58446K-10-5	MEDIACOM COMMUNICATIONS CORPORATION		10/14/2009	MORGAN STANLEY CAPITAL	9,140.000	48,416		

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T66880-10-7	MEDIASET	D	12/23/2009	Various	65,278.000	483,705		
58449L-10-0	MEDICAL ACTION INDUSTRIES INC		10/14/2009	CREDIT SUISSE	3,000.000	42,521		
58463J-30-4	MEDICAL PPTYS TRUST INC		10/14/2009	Various	18,880.000	159,209		
584688-10-5	MEDICINES COMPANY		10/14/2009	MORGAN STANLEY CAPITAL	11,640.000	116,319		
584690-30-9	MEDICIS PHARMACEUTICAL CORP		10/14/2009	MORGAN STANLEY CAPITAL	12,980.000	289,320		
58471A-10-5	MEDIDATA SOLUTIONS INC		10/14/2009	CREDIT SUISSE	1,720.000	28,588		
58470H-10-1	MEDIFAST INC		10/14/2009	CREDIT SUISSE	2,920.000	68,697		
T10584-11-7	MEDIOBANCA	D	12/23/2009	Various	43,598.000	573,542		
T66932-11-1	MEDIOLANUM	D	12/23/2009	Various	19,377.000	137,369		
58501N-10-1	MEDIVATION INC		10/14/2009	MORGAN STANLEY CAPITAL	6,500.000	182,724		
58502B-10-6	MEDNAX INC		10/14/2009	MORGAN STANLEY CAPITAL	16,040.000	900,449		
584949-10-1	MEDQUIST INC		10/14/2009	CREDIT SUISSE	2,180.000	14,176		
585055-10-6	MEDTRONIC INC.		12/23/2009	Various	302,662.000	10,936,180		
552715-10-4	MEMC ELECT R MATLS INC COM		10/14/2009	Various	52,286.000	888,821		
586264-10-3	MEMSIC INC		10/14/2009	CREDIT SUISSE	3,040.000	12,021		
587118-10-0	MENS WEARHOUSE		10/14/2009	Various	11,460.000	295,040		
587200-10-6	MENTOR GRAPHICS CORP.		10/14/2009	Various	20,840.000	185,371		
58733R-10-2	MERCADOLIBRE INC	R	10/14/2009	CREDIT SUISSE	5,680.000	239,083		
587902-10-7	MERCER INSURANCE GROUP INC		10/14/2009	CREDIT SUISSE	1,040.000	19,316		
588448-10-0	MERCHANTS BANCSHARES INC		10/14/2009	CREDIT SUISSE	960.000	21,026		
58933Y-10-5	MERCK & CO. INC.		11/17/2009	Various	525,895.000	16,061,145		
D5357W-10-3	MERCK KGAA ORD NPV		12/23/2009	Various	4,988.000	493,691		
589378-10-8	MERCURY COMPUTER SYSTEMS		10/14/2009	CREDIT SUISSE	5,060.000	53,115		
589400-10-0	MERCURY GENERAL CORP		10/14/2009	MORGAN STANLEY CAPITAL	2,300.000	84,499		
589433-10-1	MEREDITH C ORP COM		10/14/2009	Various	9,880.000	309,180		
589499-10-2	MERGE HEALTHCARE INC		10/14/2009	CREDIT SUISSE	6,260.000	26,038		
589640-10-4	MERIDAN INTERSTATE BANCORP		10/14/2009	MORGAN STANLEY CAPITAL	1,860.000	16,127		
589584-10-1	MERIDIAN BIOSCIENCE INC		10/14/2009	MORGAN STANLEY CAPITAL	8,980.000	219,514		
589889-10-4	MERIT MEDICAL SYSTEMS INC		10/14/2009	MORGAN STANLEY CAPITAL	6,100.000	102,690		
59001A-10-2	MERITAGE HOMES CORP		10/14/2009	MORGAN STANLEY CAPITAL	7,820.000	168,782		
591018-80-9	METABOLIX INC		10/14/2009	CREDIT SUISSE	4,300.000	53,953		
591176-10-2	METALICO INC		10/14/2009	Various	7,560.000	33,542		
D45571-90-4	METALLGESELLSCHAFT AG	D	12/23/2009	Various	12,198.000	268,851		
Q6014C-10-6	METCASH	D	12/23/2009	Various	93,355.000	403,737		
591520-20-0	METHODE ELECTRONICS CLASS A		10/14/2009	Various	8,340.000	75,257		
59156R-10-8	METLIFE INC COM		09/17/2009	Various	258,303.000	9,549,378		
590876-30-6	MET-PRO CORP		10/14/2009	CREDIT SUISSE	3,180.000	30,078		
D53968-12-5	METRO AG	D	12/23/2009	Various	10,264.000	663,945		
59161R-10-1	METRO BANCORP INC		10/14/2009	CREDIT SUISSE	1,080.000	13,930		
592142-10-3	METRO HEALTH NETWORKS INC		10/14/2009	CREDIT SUISSE	9,420.000	20,688		
59162N-10-9	METRO INC CLASS'A'SUB VTG NPV	C	12/23/2009	Various	10,100.000	339,765		
591708-10-2	METROPCS COMMUNICATIONS		06/03/2009	Various	74,049.000	1,230,360		
X9647X-10-1	METSO CORP	D	12/23/2009	Various	9,708.000	337,392		
G60642-10-8	MF GLOBAL HOLDINGS LTD		10/14/2009	CREDIT SUISSE	21,800.000	165,621		
55272X-10-2	MFA FINANCIAL INC		10/14/2009	Various	61,880.000	470,614		
55277P-10-4	MGE ENERGY INC		10/14/2009	Various	5,080.000	185,773		
552848-10-3	MGIC INVT CORP WIS		10/14/2009	MORGAN STANLEY CAPITAL	27,920.000	200,893		
552953-10-1	MGM MIRAGE		10/14/2009	Various	51,540.000	624,139		
F61824-14-4	MICHELIN (CGDE) CMN STK	D	12/23/2009	Various	5,091.000	415,883		
594793-10-1	MICREL INC		10/14/2009	MORGAN STANLEY CAPITAL	9,800.000	83,069		
594901-10-0	MICRO SYSTEMS INC		10/14/2009	MORGAN STANLEY CAPITAL	54,200.000	1,548,169		
595017-10-4	MICROCHIP TECHNOLOGY INC		10/14/2009	Various	52,340.000	1,409,888		
59509C-10-5	MICROMET INC		10/14/2009	MORGAN STANLEY CAPITAL	12,740.000	77,183		
595112-10-3	MICRON TEC HNOLOGY INC COM		10/14/2009	Various	169,340.000	1,509,215		
595137-10-0	MICROSEMI CORP.		10/14/2009	MORGAN STANLEY CAPITAL	17,500.000	288,001		
594918-10-4	MICROSOFT CORP		12/23/2009	Various	1,598,425.000	41,266,957		
594972-40-8	MICROSTRATEGY INC CL A		10/14/2009	MORGAN STANLEY CAPITAL	1,960.000	138,928		
594960-10-6	MICROVISION INC		10/14/2009	CREDIT SUISSE	16,680.000	92,239		
59518V-10-2	MICRUS ENDOVASCULAR CORP		10/14/2009	CREDIT SUISSE	3,460.000	45,633		
59522J-10-3	MID AMERICA APT		10/14/2009	Various	6,640.000	283,272		
595626-10-2	MIDAS INC		10/14/2009	CREDIT SUISSE	2,800.000	25,371		
596087-10-6	MIDDLEBROOK PHARMACEUTICALS		10/14/2009	CREDIT SUISSE	7,940.000	8,220		
596278-10-1	MIDDLEBY CORP		10/14/2009	MORGAN STANLEY CAPITAL	3,700.000	196,089		
596680-10-8	MIDDLESEX WATER CO		10/14/2009	Various	2,820.000	42,887		
598039-10-5	MIDSOUTH BANCORP INC		10/14/2009	CREDIT SUISSE	820.000	11,864		
600544-10-0	MILLER HERMAN, INC.		10/14/2009	MORGAN STANLEY CAPITAL	11,780.000	194,169		

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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
600551-20-4	MILLER INDUSTRIES INC/TENN		10/14/2009	CREDIT SUISSE	2,080.000	22,468		
L6388F-12-8	MILLICOM INTL CELLULAR	D	12/23/2009	Various	6,714.000	489,390		
602720-10-4	MINE SAFETY APPLIANCES CO		10/14/2009	MORGAN STANLEY CAPITAL	6,060.000	160,143		
603158-10-6	MINERAL TECH INC		10/14/2009	Various	4,000.000	197,659		
604567-10-7	MIPS TECHNOLOGIES INC		10/14/2009	CREDIT SUISSE	10,140.000	41,986		
60467R-10-0	MIRANT CORP		12/23/2009	Various	25,628.000	394,210		
59514P-10-9	MIRCOTUNE INC		10/14/2009	CREDIT SUISSE	12,180.000	22,431		
Q62377-10-8	MIRVAC GROUP	D	12/23/2009	Various	211,343.000	305,954		
605203-10-8	MISSION WEST PROPERTIES		10/14/2009	CREDIT SUISSE	3,440.000	23,270		
J44046-10-0	MITSUBISHI CHEM HOLDINGS	D	12/24/2009	MORGAN STANLEY CAPITAL	4,500.000	18,340		
J43830-11-6	MITSUBISHI CORPORATION	D	12/24/2009	MORGAN STANLEY CAPITAL	14,100.000	347,058		
J43873-11-6	MITSUBISHI ELECTRIC CORP	D	12/24/2009	Various	37,000.000	255,837		
J43916-11-3	MITSUBISHI ESTATE CO	D	12/24/2009	Various	51,000.000	772,187		
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP	D	12/24/2009	Various	568,700.000	3,065,127		
J44690-13-9	MITSUI & CO NPV	D	12/24/2009	MORGAN STANLEY CAPITAL	24,400.000	342,796		
J4466L-10-2	MITSUI CHEMICALS INC JP 4183	D	12/24/2009	MORGAN STANLEY CAPITAL	16,000.000	43,238		
J4509L-10-1	MITSUI FUDOSAN CO JPY50	D	12/24/2009	Various	10,000.000	160,654		
J45013-10-9	MITSUI O.S.K.LINES JPY50	D	12/24/2009	MORGAN STANLEY CAPITAL	14,000.000	74,265		
J45745-10-6	MITSUI SUMITOMO INS HLDG	D	12/24/2009	Various	3,800.000	96,091		
J4599L-10-2	MIZUHO FINANCIAL GROUP	D	12/24/2009	Various	457,100.000	893,712		
55306N-10-4	MKS INSTRUMENTS		10/14/2009	MORGAN STANLEY CAPITAL	10,880.000	218,569		
60740F-10-5	MOBILE MINI INC		10/14/2009	MORGAN STANLEY CAPITAL	8,320.000	145,589		
B60667-10-0	MOBISTAR	D	12/23/2009	Various	9,282.000	658,599		
607828-10-0	MODINE MANUFACTURING CO.		10/14/2009	MORGAN STANLEY CAPITAL	7,100.000	75,953		
60786L-10-7	MODUSLINK GLOBAL SOLUTIONS		10/14/2009	Various	10,020.000	78,253		
608190-10-4	MOHAWK INDUSTRIES INC		12/23/2009	Various	12,460.000	620,951		
60852M-10-4	MOLECULAR INSIGHT PHARMACEUT		10/14/2009	CREDIT SUISSE	3,680.000	19,554		
608554-10-1	MOLEX INC COM		10/14/2009	Various	34,660.000	763,826		
60855R-10-0	MOLINA HEALTHCARE INC		10/14/2009	Various	3,380.000	68,882		
60877T-10-0	MOMENTA PHARMACEUTICALS INC		10/14/2009	MORGAN STANLEY CAPITAL	7,640.000	73,744		
609027-10-7	MONARCH CASINO & RESORT INC		10/14/2009	MORGAN STANLEY CAPITAL	2,360.000	24,725		
609720-10-7	MONMOUTH REIT-CLASS A		10/14/2009	CREDIT SUISSE	4,200.000	30,180		
609839-10-5	MONOLITHIC POWER SYSTEMS		10/14/2009	MORGAN STANLEY CAPITAL	7,500.000	165,818		
61022P-10-0	MONOTYPE IMAGING HOLDINGS INC		10/14/2009	MORGAN STANLEY CAPITAL	4,660.000	39,976		
610236-10-1	MONRO MUFFLER BRAKE INC		10/14/2009	MORGAN STANLEY CAPITAL	3,760.000	121,740		
61166W-10-1	MONSANTO CO		12/23/2009	Various	122,533.000	9,628,366		
G62185-10-6	MONTPELIER RE HOLDINGS		10/14/2009	CREDIT SUISSE	19,500.000	335,813		
615369-10-5	MOODYS CORP		12/23/2009	Various	50,859.000	1,264,486		
615394-20-2	MOOG, INC. CLASS A		10/14/2009	Various	9,540.000	273,988		
617446-44-8	MORGAN STANLEY		12/23/2009	Various	295,360.000	8,785,798		
61748W-10-8	MORGANS HOTEL GROUP CO		10/14/2009	MORGAN STANLEY CAPITAL	4,940.000	27,301		
617700-10-9	MORNINGSTAR INC		10/14/2009	MORGAN STANLEY CAPITAL	8,740.000	452,983		
G62748-11-9	MORRISON WM SUPERMARKETS	D	12/23/2009	Various	648,509.000	3,158,134		
61945A-10-7	MOSAIC COMPANY		10/14/2009	Various	40,435.000	2,008,123		
620076-10-9	MOTOROLA I NC COM		12/23/2009	Various	503,990.000	4,152,002		
624580-10-6	MOVADO GROUP, INC		10/14/2009	MORGAN STANLEY CAPITAL	3,400.000	50,229		
62458M-10-8	MOVE INC		10/14/2009	MORGAN STANLEY CAPITAL	33,900.000	92,835		
553409-10-3	MPS GROUP INC		10/14/2009	Various	20,780.000	231,385		
55354G-10-0	MSCI INC A		12/23/2009	Various	21,060.000	586,358		
Y6146T-10-1	MTR CORP	D	12/23/2009	Various	120,000.000	423,041		
624756-10-2	MUELLER INDUSTRIES INC		10/14/2009	MORGAN STANLEY CAPITAL	8,180.000	209,092		
624758-10-8	MUELLER WATER PRODUCTS INC CL A		10/14/2009	Various	33,680.000	181,633		
62541B-10-1	MULTI FINELINE ELECTRONIX INC	R	10/14/2009	MORGAN STANLEY CAPITAL	2,260.000	65,086		
625383-10-4	MULTI-COLOR CORP		10/14/2009	CREDIT SUISSE	2,300.000	31,545		
625453-10-5	MULTIMEDIA GAMES INC.		10/14/2009	CREDIT SUISSE	6,480.000	35,014		
D55535-10-4	MUNCHENER RUCK	D	12/23/2009	Various	7,873.000	1,258,656		
626717-10-2	MURPHY OIL CORP		12/23/2009	Various	15,391.000	847,298		
553829-10-2	MVC CAPITAL INC		10/14/2009	Various	5,100.000	47,821		
55402X-10-5	MWI VETERINARY SUPPLY INC		10/14/2009	MORGAN STANLEY CAPITAL	2,480.000	96,916		
628464-10-9	MYERS INDS INC		10/14/2009	Various	7,060.000	72,500		
628530-10-7	MYLAN INC		12/23/2009	Various	11,445.000	194,749		
55405W-10-4	MYR GROUP INC DELAWARE		10/14/2009	MORGAN STANLEY CAPITAL	3,880.000	79,978		
62855J-10-4	MYRIAD GENETICS INC		09/28/2009	Various	29,821.000	1,980,830		
62856H-10-7	MYRIAD PHARMACEUTICALS		06/30/2009	Various	3,072.000	12,965		
628778-10-2	N B T BANCORP INC		10/14/2009	Various	8,820.000	204,417		
629156-40-7	N L INDUSTRIES, INC.		10/15/2009	CREDIT SUISSE	1,460.000	10,348		

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629519-10-9	NABI BIOPHARMACEUTICALS		10/14/2009	MORGAN STANLEY CAPITAL	10,820.000	40,420		
629579-10-3	NACCO INDUSTRIES, INC., CLASS A		10/14/2009	Various	1,200.000	78,178		
63009F-10-5	NANOSPHERE INC		10/14/2009	CREDIT SUISSE	2,120.000	16,136		
63080P-10-5	NARA BANCORP INC		10/14/2009	Various	5,740.000	45,779		
628968-10-9	NASB FINANCIAL INC		10/14/2009	Various	820.000	22,433		
631158-10-2	NASH-FINCH CO.		10/14/2009	Various	2,800.000	79,397		
635906-10-0	NATINAL HEALTHCARE CORP		10/14/2009	MORGAN STANLEY CAPITAL	1,800.000	66,879		
634865-10-9	NATIONAL BANKSHARES INC/VA		10/15/2009	CREDIT SUISSE	1,540.000	42,672		
635017-10-6	NATIONAL BEVERAGE CORP		10/14/2009	MORGAN STANLEY CAPITAL	5,280.000	62,193		
635309-10-7	NATIONAL CINEMEDIA		10/14/2009	MORGAN STANLEY CAPITAL	9,320.000	156,533		
63607P-20-8	NATIONAL FINANCIAL PARTNERS CORP		10/14/2009	Various	9,160.000	87,798		
63633D-10-4	NATIONAL HEALTH INVESTORS		10/14/2009	Various	5,920.000	186,173		
636518-10-2	NATIONAL INSTRUMENTS CORP		10/14/2009	MORGAN STANLEY CAPITAL	18,920.000	529,380		
63654U-10-0	NATIONAL INTERSTATE CORP		10/14/2009	MORGAN STANLEY CAPITAL	1,240.000	24,654		
637071-10-1	NATIONAL OILWELL VARCO INC		12/23/2009	Various	89,307.000	3,845,697		
637138-10-8	NATIONAL PENN BANCSHARES INC.		10/14/2009	Various	28,820.000	181,056		
637215-10-4	NATIONAL PRESTO INDUSTRIES, INC.		10/14/2009	MORGAN STANLEY CAPITAL	1,160.000	105,413		
637417-10-6	NATIONAL RETAIL PROPERTIES		10/14/2009	Various	18,640.000	385,752		
637640-10-3	NATIONAL SEMICONDUCTOR CORP		10/14/2009	Various	82,420.000	1,060,218		
638620-10-4	NATIONWIDE HEALTH PROPERTIES, INC.		12/23/2009	Various	20,580.000	659,365		
F6483L-10-0	NATIXIS	D	12/23/2009	Various	84,984.000	499,892		
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	D	12/23/2009	Various	118,823.000	3,115,246		
633067-10-3	NATL BK OF CANADA COMMON STOCK	C	12/23/2009	Various	28,300.000	1,641,920		
G6375K-15-1	NATL GRID TRANSCO ORD GBP0.11395	D	12/23/2009	Various	261,394.000	2,799,765		
638522-10-2	NATL WESTERN LIFE INS CL A		10/14/2009	Various	500.000	95,841		
63886Q-10-9	NATURAL GAS SERVICES GROUP INC		10/14/2009	CREDIT SUISSE	2,580.000	48,942		
639050-10-3	NATUS MEDICAL INC		10/14/2009	MORGAN STANLEY CAPITAL	6,060.000	94,948		
63935N-10-7	NAVIGANT CONSULTING SERVICES		10/14/2009	MORGAN STANLEY CAPITAL	10,860.000	143,052		
638904-10-2	NAVIGATORS GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	2,600.000	148,952		
63934E-10-8	NAVISTAR INTERNATIONAL CORP.		09/17/2009	Various	21,986.000	857,618		
628782-10-4	NBTY INC		10/14/2009	MORGAN STANLEY CAPITAL	22,560.000	929,283		
628852-10-5	NCI BUILDING SYSTEMS INC.		10/14/2009	Various	4,500.000	14,688		
62886K-10-4	NCI INC CL A		10/14/2009	MORGAN STANLEY CAPITAL	1,560.000	41,780		
62886E-10-8	NCR CORP.		10/14/2009	Various	42,093.000	487,626		
640079-10-9	NEENAH PAPER		10/14/2009	Various	3,080.000	36,792		
640268-10-8	NEKTAR THERAPEUTICS		10/14/2009	MORGAN STANLEY CAPITAL	20,640.000	200,908		
64031N-10-8	NELNET INC CL A		10/14/2009	MORGAN STANLEY CAPITAL	4,460.000	60,851		
640491-10-6	NEOGEN CORP		10/14/2009	MORGAN STANLEY CAPITAL	2,980.000	91,756		
F65196-11-9	NEOPOST	D	12/23/2009	Various	2,768.000	250,752		
F65197-13-3	NEOPOST SA RIGHTS	D	12/10/2009	DIRECT	2,477.000			
V67005-12-0	NEPTUNE ORIENT LINES	D	12/23/2009	Various	83,000.000	98,441		
64104X-10-8	NESS TECHNOLOGIES INC	R	10/14/2009	MORGAN STANLEY CAPITAL	8,620.000	66,368		
X5688A-10-9	NESTE OIL	D	12/23/2009	Various	8,362.000	151,811		
H57312-64-9	NESTLE SA PAR CHF1	D	12/23/2009	Various	228,548.000	10,907,528		
64107N-20-6	NET 1 UEPS TECHNOLOGIES INC	F	10/14/2009	CREDIT SUISSE	7,020.000	148,769		
64110D-10-4	NETAPP INC		10/14/2009	Various	106,562.000	2,841,884		
64111N-10-1	NETEZZA CORP		10/14/2009	MORGAN STANLEY CAPITAL	10,260.000	116,541		
64110L-10-6	NETFLIX INC		12/23/2009	Various	3,511.000	171,404		
64111Q-10-4	NETGEAR INC		10/14/2009	MORGAN STANLEY CAPITAL	7,500.000	136,946		
64118B-10-0	NETLOGIC MICROSYSTEMS INC		10/14/2009	MORGAN STANLEY CAPITAL	4,080.000	177,906		
64115T-10-4	NETSCOUT SYSTEMS INC		10/14/2009	MORGAN STANLEY CAPITAL	5,360.000	74,872		
64118Q-10-7	NETSUITE INC		10/14/2009	MORGAN STANLEY CAPITAL	3,700.000	60,905		
64110W-10-2	NETTEASE.COM	R	09/11/2009	WARBURG DILLION READ LLC	27,800.000	1,210,012		
641208-10-3	NETWORK EQUIPMENT TECHNOLOGY		10/14/2009	CREDIT SUISSE	6,700.000	46,020		
64125C-10-9	NEUROCRINE BIOSCIENCES INC		10/14/2009	MORGAN STANLEY CAPITAL	7,960.000	23,880		
641252-10-1	NEUROGESX INC		10/14/2009	CREDIT SUISSE	2,340.000	19,195		
64126X-20-1	NEUSTAR INC CLASS A		10/14/2009	MORGAN STANLEY CAPITAL	43,740.000	993,593		
64128B-10-8	NEUTRAL TANDEM INC		10/14/2009	Various	7,200.000	161,770		
650203-10-2	NEW ALLIANCE BANCSHARES INC		10/14/2009	MORGAN STANLEY CAPITAL	25,220.000	279,286		
646025-10-6	NEW JERSEY RESOURCES CORP.		10/14/2009	Various	9,400.000	339,433		
651587-10-7	NEW MARKET CORP		10/14/2009	MORGAN STANLEY CAPITAL	2,200.000	213,451		
Y63084-12-6	NEW WORLD DEVEL CO HKD1	D	12/23/2009	Various	236,000.000	503,827		
649295-10-2	NEW YORK CO INC		10/14/2009	MORGAN STANLEY CAPITAL	5,680.000	30,712		
649445-10-3	NEW YORK COMMUNITY BANCORP INC		12/23/2009	Various	118,220.000	1,475,281		
650111-10-7	NEW YORK T IMES CO CL A		10/14/2009	MORGAN STANLEY CAPITAL	38,280.000	324,902		
Q6651B-11-4	NEWCREST MINING	D	12/23/2009	Various	43,268.000	1,421,434		

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651229-10-6	NEWELL RUBBERMAID INC		10/14/2009	Various	68,500.000	1,035,624		
651639-10-6	NEWMONT MINING CORP		12/23/2009	Various	103,414.000	4,815,385		
651718-50-4	NEWPARK RES INC		10/14/2009	Various	19,500.000	67,315		
651824-10-4	NEWPORT CORP.		10/14/2009	Various	8,100.000	72,958		
65248E-10-4	NEWS CORP CL A		12/23/2009	Various	504,060.000	6,328,541		
65248E-20-3	NEWS CORPORATION LTD		09/17/2009	Various	9,308.000	127,819		
65251F-10-5	NEWSTAR FINL INC		10/14/2009	MORGAN STANLEY CAPITAL	6,160.000	19,384		
65334H-10-2	NEXEN INC COM NPV	C	12/23/2009	Various	109,900.000	2,640,810		
G6500M-10-6	NEXT ORD GBP0.10	D	12/23/2009	Various	17,752.000	601,511		
62912R-10-7	NGP CAPITAL RESOURCES CO		10/14/2009	Various	5,020.000	37,628		
62914B-10-0	NIC INC		10/14/2009	MORGAN STANLEY CAPITAL	11,240.000	99,685		
654086-10-7	NICOR INC		10/14/2009	Various	9,980.000	379,611		
J52968-10-4	NIDEC CORPORATION JPY50	D	12/24/2009	Various	4,900.000	409,537		
65411N-10-5	NIGHTHAWK RADIOLOGY HLDGS INC		10/14/2009	Various	4,940.000	35,291		
62913F-20-1	NII HOLDINGS INC		12/23/2009	Various	26,780.000	850,068		
654106-10-3	NIKE INC CL B		10/14/2009	Various	71,659.000	4,478,884		
J51699-10-6	NINTENDO CO LTD COM STK	D	12/24/2009	Various	2,300.000	577,397		
J52088-10-1	NIPPON BUILDING FUND	D	12/24/2009	Various	71.000	580,793		
J54824-10-7	NIPPON MINING HLDG NPV	D	12/24/2009	MORGAN STANLEY CAPITAL	18,500.000	78,455		
J55999-12-2	NIPPON STEEL	D	12/24/2009	Various	83,000.000	315,528		
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT	D	12/24/2009	Various	46,700.000	1,947,326		
65473P-10-5	NISOURCE I NC		10/14/2009	Various	23,580.000	327,321		
J57160-12-9	NISSAN MOTOR CO CMN STK	D	12/24/2009	Various	37,800.000	281,204		
62914U-10-8	NIVS INTELLIMEDIA TECHNOLOGY	R	10/14/2009	CREDIT SUISSE	2,120.000	5,430		
H5783Q-10-6	NOBEL BIOCARE HLDG CMN STK	D	12/23/2009	Various	12,222.000	384,354		
655044-10-5	NOBLE ENER GY INC COM		12/23/2009	Various	12,895.000	872,456		
G6542T-11-9	NOBLE GROUP	D	12/23/2009	Various	120,000.000	250,052		
X61873-13-3	NOKIA OYJ EUR0.06	D	12/23/2009	Various	266,918.000	3,657,693		
X5862L-10-3	NOKIAN RENKAAT	D	12/23/2009	Various	8,318.000	230,111		
J59009-15-9	NOMURA HOLDINGS INC	D	12/24/2009	Various	168,300.000	1,186,475		
W58204-10-3	NORDEA BANK AB ORD EUR0.39632(SEK QUOTE)	D	12/23/2009	Various	231,886.000	2,605,298		
G65773-10-6	NORDIC AMERICAN TANKER SHIPPING		10/14/2009	CREDIT SUISSE	9,420.000	277,315		
655663-10-2	NORDSON CORP.		10/14/2009	MORGAN STANLEY CAPITAL	7,520.000	426,214		
655844-10-8	NORFOLK SOUTHERN CORP		10/14/2009	Various	32,650.000	1,546,531		
R61115-10-2	NORSK HYDRO ASA COMMON STOCK	D	12/23/2009	Various	13,000.000	101,834		
65686Y-10-9	NORTH AMERICAN GALVANIZING & COATINGS		10/14/2009	CREDIT SUISSE	2,960.000	16,971		
664112-10-9	NORTHEAST COMMUNITY BANCORP		10/15/2009	CREDIT SUISSE	840.000	6,038		
664397-10-6	NORTHEAST UTILITIES		10/14/2009	MORGAN STANLEY CAPITAL	13,480.000	314,863		
665531-10-9	NORTHERN OIL AND GAS INC		10/14/2009	MORGAN STANLEY CAPITAL	7,040.000	71,033		
665859-10-4	NORTHERN TRUST CORP		12/23/2009	Various	53,894.000	3,116,394		
66611L-10-5	NORTHFIELD BANCORP INC NJ		10/14/2009	Various	4,540.000	58,485		
666762-10-9	NORTHRIM BANCORP INC		10/14/2009	CREDIT SUISSE	1,040.000	16,383		
666807-10-2	NORTHROP GRUMMAN CORP		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	2,477.000	125,435		
66704R-10-0	NORTHSTAR REALTY FINANCE COR		10/14/2009	Various	14,180.000	50,198		
667340-10-3	NORTHWEST BANCSHARES INC		10/14/2009	MORGAN STANLEY CAPITAL	4,060.000	94,989		
667655-10-4	NORTHWEST NATURAL GAS CO.		10/14/2009	Various	5,900.000	255,087		
667746-10-1	NORTHWEST PIPE CO		10/14/2009	MORGAN STANLEY CAPITAL	2,000.000	69,293		
668074-30-5	NORTHWESTERN CORP		10/14/2009	Various	7,880.000	195,135		
669549-10-7	NORWOOD FINANCIAL CORP		10/14/2009	CREDIT SUISSE	20.000	620		
66986W-10-8	NOVAMED INC		10/14/2009	CREDIT SUISSE	4,620.000	22,379		
H5820Q-15-0	NOVARTIS AG-REG CMN STK	D	12/23/2009	Various	76,154.000	4,134,624		
66987M-60-4	NOVATEL WIRELESS INC		10/14/2009	MORGAN STANLEY CAPITAL	6,880.000	84,274		
670002-10-4	NOVAVAX INC		10/14/2009	CREDIT SUISSE	14,680.000	54,971		
670006-10-5	NOVELL INC COM		10/14/2009	Various	116,040.000	513,837		
K73036-12-9	NOVO NORDISK AS DKK2 SER'B'	D	12/23/2009	Various	23,535.000	1,552,313		
K7317J-11-7	NOVOZYMES A/S - B SHARES	D	12/23/2009	Various	4,823.000	483,233		
62936P-10-3	NPS PHARMACEUTICALS INC		10/14/2009	MORGAN STANLEY CAPITAL	10,440.000	37,392		
629377-50-8	NRG ENERGY INC		10/14/2009	Various	54,740.000	1,579,911		
67019E-10-7	NSTAR		10/14/2009	Various	35,400.000	1,107,245		
67020Q-10-7	NTELOS HOLDINGS CORP		10/14/2009	MORGAN STANLEY CAPITAL	6,500.000	107,855		
J59399-10-5	NTT DOCOMO, INC. TOKYO	D	12/24/2009	Various	2,340.000	3,401,790		
67018T-10-5	NU SKIN ASIA PAC INC		10/14/2009	Various	10,860.000	230,169		
670346-10-5	NUCOR CORP.		09/17/2009	Various	139,592.000	6,566,267		
Q7007B-10-5	NUFARM LIMITED	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	15,080.000	167,381		
67060Y-10-1	NUTRACEUTICAL INTL CORP		10/14/2009	CREDIT SUISSE	2,660.000	32,189		
67069D-10-8	NUTRISYSTEM INC		10/14/2009	MORGAN STANLEY CAPITAL	6,780.000	117,738		

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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
670704-10-5	NUVASIVE, INC.		10/14/2009	Various	8,060.000	337,610		
67073Y-10-6	NV ENERGY INC		12/23/2009	Various	31,760.000	366,765		
629445-20-6	NVE CORP		10/14/2009	CREDIT SUISSE	1,040.000	53,716		
67066G-10-4	NVIDIA CORP		12/23/2009	Various	142,490.000	1,931,379		
62944T-10-5	NVR INC		10/14/2009	Various	1,781.000	1,024,401		
67072V-10-3	NXSTAGE MEDICAL INC		10/14/2009	CREDIT SUISSE	5,000.000	34,041		
629484-10-6	NYMAGIC INC		10/14/2009	CREDIT SUISSE	1,100.000	18,397		
629491-10-1	NYSE EURONEXT		12/23/2009	Various	46,940.000	1,343,475		
670823-10-3	O CHARLEYS INC		10/14/2009	MORGAN STANLEY CAPITAL	4,120.000	39,853		
67423R-10-8	OBAGI MEDICAL PRODUCTS INC		10/14/2009	CREDIT SUISSE	4,000.000	45,972		
Y64248-20-9	OCBC BANK	D	12/23/2009	Various	218,000.000	1,325,481		
674599-10-5	OCCIDENTAL PETROLEUM CORP		09/22/2009	Various	298,880.000	18,917,835		
675234-10-8	OCEANFIRST FINANCIAL CORP		10/14/2009	CREDIT SUISSE	2,220.000	27,364		
675746-30-9	OCWEN FINL CORP		10/14/2009	MORGAN STANLEY CAPITAL	12,680.000	149,977		
67611V-10-1	ODYSSEY HEALTHCARE INC		10/14/2009	Various	7,440.000	99,932		
676118-10-2	ODYSSEY MARINE EXPLORATION		10/14/2009	MORGAN STANLEY CAPITAL	12,340.000	22,504		
A5528H-10-3	OESTERR. ELEKTRIZITAETSWIR. AG	D	12/23/2009	Various	9,132.000	424,385		
676220-10-6	OFFICE DEPOT INC		10/14/2009	MORGAN STANLEY CAPITAL	49,700.000	380,096		
67622P-10-1	OFFICEMAX INC		10/14/2009	MORGAN STANLEY CAPITAL	17,000.000	239,698		
670837-10-3	OGE ENERGY CORP		10/14/2009	MORGAN STANLEY CAPITAL	24,000.000	803,561		
677719-10-6	OHIO VALLEY BANC CORP		10/16/2009	Various	880.000	23,343		
678026-10-5	OIL STATES INTL		10/14/2009	MORGAN STANLEY CAPITAL	5,500.000	208,421		
677864-10-0	OIL-DRI CORP OF AMERICA		10/14/2009	CREDIT SUISSE	1,120.000	16,980		
678046-10-3	OILSANDS QUEST INC		10/14/2009	MORGAN STANLEY CAPITAL	49,000.000	64,861		
Y6421B-10-6	OLAM INTERNATIONAL	D	12/23/2009	Various	104,000.000	198,492		
679580-10-0	OLD DOMINION FREIGHT LINE INC		10/14/2009	MORGAN STANLEY CAPITAL	6,260.000	190,431		
G67395-10-6	OLD MUTUAL ORD GBP0.10	D	12/23/2009	Various	449,269.000	873,005		
680033-10-7	OLD NATL BANCORP IND		10/14/2009	Various	20,080.000	215,020		
680223-10-4	OLD REPUBLIC INTL CORP	R	10/14/2009	Various	48,752.000	596,434		
680277-10-0	OLD SECOND BANCORP INC		10/14/2009	Various	2,760.000	19,539		
680665-20-5	OLIN CORP.		10/14/2009	Various	17,120.000	290,633		
68162K-10-6	OLYMPIC STEEL INC		10/14/2009	Various	2,060.000	61,145		
670872-10-0	OM GROUP INC		10/14/2009	Various	6,800.000	197,693		
682095-10-4	OMEGA FLEX INC		10/14/2009	CREDIT SUISSE	400.000	6,946		
681936-10-0	OMEGA HEALTHCARE INVESTORS		10/14/2009	Various	19,460.000	310,880		
68210P-10-7	OMEGA PROTEIN CORP		10/14/2009	CREDIT SUISSE	5,280.000	26,770		
681904-10-8	OMNICARE INC		10/14/2009	Various	15,780.000	348,561		
68213N-10-9	OMNICELL INC		10/14/2009	MORGAN STANLEY CAPITAL	7,000.000	75,249		
681919-10-6	OMNICOM GROUP		12/23/2009	Various	67,864.000	2,516,953		
682128-10-3	OMNIVISION TECHNOLOGIES INC		10/14/2009	MORGAN STANLEY CAPITAL	11,040.000	170,702		
682129-10-1	OMNOVA SOLUTIONS INC		10/14/2009	CREDIT SUISSE	9,740.000	76,455		
A51460-11-0	OMV AG NPV(VAR)	D	12/23/2009	Various	13,550.000	608,711		
682159-10-8	ON ASSIGNMENT INC		10/14/2009	CREDIT SUISSE	8,240.000	52,855		
682189-10-5	ON SEMICONDUCTOR CORP		09/17/2009	Various	126,333.000	1,016,519		
68230A-10-6	ONCOGENEX PHARMACEUTICAL INC		10/14/2009	CREDIT SUISSE	980.000	34,793		
Q7134W-11-3	ONESTEEL LIMITED	D	12/23/2009	Various	113,014.000	328,012		
68273G-10-1	ONLINE RESOURCES CORP		10/14/2009	CREDIT SUISSE	5,600.000	35,506		
683399-10-9	ONYX PHARMACEUTICALS INC		10/14/2009	MORGAN STANLEY CAPITAL	13,600.000	366,910		
68372A-10-4	OPEN TABLE		10/14/2009	Various	700.000	18,919		
G67543-10-1	OPENTV CORP CL A		10/14/2009	CREDIT SUISSE	17,540.000	27,513		
683718-30-8	OPEWAVE SYSTEMS INC		10/14/2009	CREDIT SUISSE	18,620.000	49,384		
68375N-10-3	OPKO HEALTH INC		10/14/2009	MORGAN STANLEY CAPITAL	9,900.000	23,028		
68375Q-40-3	OPLINK COMMUNICATIONS INC		10/14/2009	MORGAN STANLEY CAPITAL	4,540.000	69,413		
683757-10-8	OPNET TECHNOLOGIES INC		10/14/2009	MORGAN STANLEY CAPITAL	2,620.000	29,679		
68375V-10-5	OPNEXT INC		10/14/2009	MORGAN STANLEY CAPITAL	6,160.000	19,853		
683797-10-4	OPPENHEIMER HOLDINGS INC		10/14/2009	CREDIT SUISSE	2,240.000	63,654		
68401H-10-4	OPTIMER PHARMACEUTICALS INC		10/14/2009	CREDIT SUISSE	6,420.000	89,495		
684010-10-1	OPTIONSXPRESS HLDGS INC		10/14/2009	MORGAN STANLEY CAPITAL	9,600.000	176,718		
68389X-10-5	ORACLE COR P COM		12/23/2009	Various	877,265.000	18,701,103		
68554V-10-8	ORASURE TECHNOLOGIES INC		10/14/2009	MORGAN STANLEY CAPITAL	10,060.000	33,426		
685564-10-6	ORBITAL SCIENCES CORP		10/14/2009	MORGAN STANLEY CAPITAL	12,200.000	180,070		
68557K-10-9	ORBITZ WORLDWIDE INC		10/14/2009	MORGAN STANLEY CAPITAL	7,760.000	50,328		
68572N-10-4	ORCHIDS PAPER PRODUCTS CO		10/14/2009	CREDIT SUISSE	1,480.000	26,068		
686091-10-9	OREILLY AUTOMOTIVE INC		06/03/2009	Various	67,964.000	2,472,898		
686164-10-4	OREXIGEN THERAPEUTICS INC		10/14/2009	MORGAN STANLEY CAPITAL	5,700.000	51,560		
Q7160T-10-9	ORICA LIMITED NPV	D	12/23/2009	Various	29,259.000	670,343		

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G67743-10-7	ORIENT EXPRESS HOTELS, INC.		10/14/2009	CREDIT SUISSE	17,160.000	190,848		
G67749-12-0	ORIENT O/SEAS INTL USD0.10	D	12/23/2009	Various	21,000.000	105,532		
68618W-10-0	ORIENTAL FINANCIAL GROUP		10/14/2009	Various	5,860.000	77,612		
Q71610-10-1	ORIGIN ENERGY LTD	D	12/23/2009	Various	76,628.000	1,185,608		
686275-10-8	ORION ENERGY SYSTEMS INC		10/14/2009	MORGAN STANLEY CAPITAL	3,640.000	11,628		
68628V-30-8	ORION MARINE GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	5,900.000	125,400		
X6002Y-11-2	ORION-YHTYMAE B	D	12/23/2009	Various	1,175.000	23,888		
686323-10-6	ORITANI FINACIAL CORP		10/14/2009	MORGAN STANLEY CAPITAL	2,560.000	34,849		
R67787-10-2	ORKLA	D	12/23/2009	Various	73,400.000	714,733		
686688-10-2	ORMAT TECHNOLOGIES INC	R	10/14/2009	MORGAN STANLEY CAPITAL	8,220.000	337,715		
687380-10-5	ORRSTOWN FINL SERVICES INC		10/14/2009	CREDIT SUISSE	1,020.000	38,359		
N6748L-10-2	ORTHOFIX INTERNATIONAL NV	R	10/14/2009	CREDIT SUISSE	3,760.000	116,420		
68750U-10-2	ORTHOVITA INC		10/14/2009	MORGAN STANLEY CAPITAL	14,520.000	62,848		
688239-20-1	OSHKOSH CORP		10/14/2009	MORGAN STANLEY CAPITAL	20,760.000	707,958		
671040-10-3	OSI PHARMACEUTICALS INC		10/14/2009	MORGAN STANLEY CAPITAL	24,140.000	806,923		
671044-10-5	OSI SYSTEMS INC		10/14/2009	MORGAN STANLEY CAPITAL	3,520.000	60,762		
68827R-10-8	OSIRIS THERAPEUTICS INC		10/14/2009	MORGAN STANLEY CAPITAL	3,800.000	26,471		
689648-10-3	OTTER TAIL POWER CO.		10/14/2009	Various	7,900.000	192,732		
690027-20-6	OUTDOOR CHANNEL HOLDINGS INC		10/14/2009	MORGAN STANLEY CAPITAL	2,880.000	18,908		
X61161-10-9	OUTOKUMPU	D	12/23/2009	Various	7,756.000	146,604		
690212-10-5	OVERHILL FARMS INC		10/14/2009	CREDIT SUISSE	4,780.000	29,816		
690370-10-1	OVERSTOCKCOM INC		10/14/2009	MORGAN STANLEY CAPITAL	3,460.000	55,976		
690732-10-2	OWENS & MINOR, INC.		10/14/2009	Various	9,120.000	422,631		
690768-40-3	OWENS-ILLINOIS, INC.		10/14/2009	Various	42,600.000	1,643,291		
691497-30-9	OXFORD INDUSTRIES, INC.		10/14/2009	MORGAN STANLEY CAPITAL	2,780.000	64,554		
691828-10-7	OXIGENE INC		10/14/2009	CREDIT SUISSE	7,860.000	11,134		
671074-10-2	OYO GEOSPACE CORP		10/14/2009	MORGAN STANLEY CAPITAL	840.000	21,441		
Q7186A-10-0	OZ MINERALS LTD	D	12/23/2009	Various	86,310.000	97,700		
69331C-10-8	P G & E CORP		10/14/2009	Various	34,748.000	1,449,678		
693718-10-8	PACCAR INC		10/14/2009	Various	72,563.000	2,675,954		
69373H-10-6	PACER INTL		10/14/2009	Various	7,620.000	29,345		
69404P-10-1	PACIFIC CAPITAL BANCORP		10/14/2009	Various	10,960.000	17,993		
69412V-10-8	PACIFIC CONTINENTAL CORP		10/14/2009	CREDIT SUISSE	3,060.000	27,502		
694873-10-0	PACIFIC SUNWEAR CALIF INC		10/14/2009	MORGAN STANLEY CAPITAL	14,280.000	92,426		
695156-10-9	PACKAGING CORPORATION OF AMERICA		10/14/2009	MORGAN STANLEY CAPITAL	31,480.000	674,163		
695257-10-5	PACTIV CORPORATION		10/14/2009	Various	73,669.000	1,754,614		
695263-10-3	PACWEST BANCORP		10/14/2009	Various	6,920.000	131,530		
695459-10-7	PAETEC HLDG CORP		10/14/2009	MORGAN STANLEY CAPITAL	27,220.000	121,404		
69562K-10-0	PAIN THERAPEUTICS INC		10/14/2009	MORGAN STANLEY CAPITAL	7,920.000	45,107		
Q7264T-10-4	PALADIN ENERGY	D	12/23/2009	Various	57,295.000	224,283		
696429-30-7	PALL CORP		10/14/2009	Various	26,236.000	743,558		
696643-10-5	PALM INC		10/14/2009	CREDIT SUISSE	36,300.000	608,105		
697529-30-3	PALOMAR MEDICAL TECHNOLOGIES INC		10/14/2009	MORGAN STANLEY CAPITAL	3,920.000	60,687		
69840W-10-8	PANERA BREAD COMPANY		10/14/2009	MORGAN STANLEY CAPITAL	13,060.000	718,821		
698477-10-6	PANHANDLE OIL AND GAS INC		10/14/2009	CREDIT SUISSE	1,600.000	34,772		
698813-10-2	PAPA JOHNS INTL INC		10/14/2009	MORGAN STANLEY CAPITAL	4,860.000	116,800		
69888P-10-6	PAR PHARMACEUTICAL COMPANIES INC		10/14/2009	MORGAN STANLEY CAPITAL	7,800.000	171,095		
698884-10-3	PAR TECHNOLOGY CORP/DEL		10/14/2009	CREDIT SUISSE	1,760.000	11,502		
699173-20-9	PARAMETRIC TECHNOLO		10/14/2009	MORGAN STANLEY CAPITAL	25,200.000	370,858		
69924P-10-2	PARAMOUNT GOLD AND SILVER	I	10/14/2009	CREDIT SUISSE	13,760.000	17,916		
699462-10-7	PAREXEL INTERNATIONAL CORP		10/14/2009	MORGAN STANLEY CAPITAL	12,600.000	176,235		
700416-20-9	PARK ELECTROCHEMICAL CORP		10/14/2009	Various	4,380.000	113,649		
700658-10-7	PARK NATIONAL CORP		10/14/2009	MORGAN STANLEY CAPITAL	2,820.000	173,491		
701081-10-1	PARKER DRILLING CO.		10/14/2009	Various	25,340.000	153,953		
701094-10-4	PARKER HAN NIFIN CORP COM		10/14/2009	Various	28,980.000	1,523,451		
701354-10-2	PARKERVISION INC		10/14/2009	CREDIT SUISSE	6,720.000	25,249		
T7S73M-10-7	PARMALAT	D	12/23/2009	Various	190,317.000	569,423		
G6852T-10-5	PARTNERRE LTD		12/23/2009	Various	16,120.000	1,276,883		
70336T-10-4	PATRIOT COAL CORP		10/14/2009	MORGAN STANLEY CAPITAL	16,280.000	215,723		
70337B-10-2	PATRIOT TRANSPORTATION HLDG		10/14/2009	MORGAN STANLEY CAPITAL	200.000	16,430		
703395-10-3	PATTERSON COS INC		09/17/2009	Various	32,560.000	707,474		
704326-10-7	PAYCHEX INC		10/14/2009	Various	99,305.000	2,848,032		
69318J-10-0	PC CONNECTION INC		10/14/2009	CREDIT SUISSE	2,460.000	13,558		
69323K-10-0	PC MALL INC		10/14/2009	CREDIT SUISSE	2,560.000	20,092		
693250-10-5	PC TEL		10/14/2009	CREDIT SUISSE	3,880.000	25,335		
Y6802P-12-0	PCCW	D	12/23/2009	Various	294,000.000	74,126		

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69329Y-10-4	PDL BIOPHARMA INC		10/14/2009	MORGAN STANLEY CAPITAL	26,220.000	231,106		
704549-10-4	PEABODY ENERGY		12/23/2009	Various	42,127.000	1,706,022		
704699-10-7	PEAPACK GLADSTONE FINL CORP		10/16/2009	Various	2,080.000	32,149		
G69651-10-0	PEARSON	D	12/23/2009	Various	75,658.000	1,084,080		
705560-10-0	PEET'S COFFEE & TEA INC		10/14/2009	MORGAN STANLEY CAPITAL	2,860.000	79,585		
705573-10-3	PEGASYSTEMS INC		10/14/2009	Various	3,320.000	114,674		
707569-10-9	PENN NATIONAL GAMING INC		10/14/2009	Various	20,811.000	634,806		
707882-10-6	PENN VIRGINIA CORP		10/14/2009	Various	9,880.000	235,251		
707886-60-2	PENN WEST PETE LTD	C	12/23/2009	Various	19,300.000	350,068		
708254-20-6	PENNICHUCK CORP		10/14/2009	CREDIT SUISSE	860.000	20,431		
708430-10-3	PENNS WOODS BANCORP INC		10/14/2009	CREDIT SUISSE	700.000	23,243		
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUS		10/14/2009	Various	9,160.000	74,448		
70931T-10-3	PENNYMAC MORTGAGE INVESTMENT TRUST		10/14/2009	CREDIT SUISSE	3,600.000	69,095		
70959W-10-3	PENSKE AUTO GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	3,120.000	50,353		
709600-10-0	PENSON WORLDWIDE INC		10/14/2009	Various	5,080.000	53,609		
709631-10-5	PENTAIR, INC.		12/23/2009	Various	14,720.000	473,611		
709789-10-1	PEOPLES BANCORP INC		10/14/2009	CREDIT SUISSE	2,760.000	35,224		
71103B-10-2	PEOPLES FINANCIAL CORP/MISS		10/14/2009	CREDIT SUISSE	640.000	12,726		
713278-10-9	PEPBOYS MANNY MOE & JACK		10/14/2009	MORGAN STANLEY CAPITAL	10,880.000	104,793		
713291-10-2	PEPCO HLDG S INC		10/14/2009	MORGAN STANLEY CAPITAL	15,360.000	228,792		
713409-10-0	PEPSI BOTT LING GROUP INC COM		12/23/2009	Various	162,735.000	6,088,988		
71343P-20-0	PEPSIAMERICAS INC		12/24/2009	Various	108,397.000	3,128,267		
713448-10-8	PEPSICO INC.		12/23/2009	Various	437,494.000	26,034,488		
71375U-10-1	PERFICIENT INC		10/14/2009	MORGAN STANLEY CAPITAL	6,260.000	57,375		
713831-10-5	PERICOM SEMICONDUCTOR CORP		10/14/2009	MORGAN STANLEY CAPITAL	5,460.000	62,390		
714046-10-9	PERKINELMER INC		10/14/2009	MORGAN STANLEY CAPITAL	62,580.000	1,267,833		
714157-10-4	PERMA-FIX ENVIRONMENTAL SVCS		10/14/2009	CREDIT SUISSE	5,340.000	12,899		
Q9239H-10-8	PERPETUAL TRUSTEES AUST.	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	3,298.000	102,690		
288853-10-4	PERRY ELLIS INTERNATIONAL		10/14/2009	CREDIT SUISSE	2,040.000	38,121		
715710-10-9	PERVASIVE SOFTWARE INC		10/14/2009	CREDIT SUISSE	3,220.000	18,468		
716382-10-6	PETMED EXPRESS INC		10/14/2009	Various	5,420.000	104,347		
Y6883Q-10-4	PETROCHINA CO 'H'CNY1	D	09/14/2009	Various	2,940,000.000	3,403,417		
G7052T-10-1	PETROFAC	D	12/23/2009	Various	4,905.000	83,855		
716495-10-6	PETROHAWK ENERGY CORP		09/17/2009	Various	225,368.000	5,194,500		
716578-10-9	PETROLEUM DEVELOPMENT CORP		10/14/2009	Various	4,200.000	90,175		
716748-10-8	PETROSQUEST ENERGY INC		10/14/2009	MORGAN STANLEY CAPITAL	11,380.000	90,866		
716768-10-6	PETSMART INC		09/17/2009	Various	44,096.000	992,187		
F72313-11-1	PEUGEOT SA EUR1	D	12/23/2009	Various	13,228.000	497,912		
69333Y-10-8	PF CHANGS CHINA BISTRO		10/14/2009	MORGAN STANLEY CAPITAL	5,600.000	198,564		
717081-10-3	PFIZER INC		12/23/2009	Various	646,637.000	11,414,172		
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL		10/14/2009	Various	58,261.000	1,235,857		
71715N-10-6	PHARMASSET INC		10/14/2009	MORGAN STANLEY CAPITAL	4,380.000	94,316		
71714F-10-4	PHARMERICA CORP		10/14/2009	MORGAN STANLEY CAPITAL	7,060.000	129,119		
71721R-40-6	PHASE FORWARD INC		10/14/2009	MORGAN STANLEY CAPITAL	9,500.000	136,018		
693320-20-2	PHH CORP		10/14/2009	Various	12,200.000	229,550		
69336T-20-5	PHI INC NON VOTING		10/14/2009	Various	2,840.000	56,587		
N6817P-10-9	PHILIPS ELECTRONICS ORD	D	12/23/2009	Various	84,740.000	2,385,859		
718592-10-8	PHILLIPS-VAN HEUSEN CORP.		10/14/2009	MORGAN STANLEY CAPITAL	6,720.000	293,359		
71902E-10-9	PHOENIX COMPANIES INC		10/14/2009	Various	25,760.000	110,935		
719153-10-8	PHOENIX TECHNOLOGIES LTD		10/14/2009	CREDIT SUISSE	7,760.000	27,003		
719405-10-2	PHOTRONICS INC		10/14/2009	CREDIT SUISSE	11,940.000	63,496		
693366-20-5	PICO HOLDINGS INC		10/14/2009	MORGAN STANLEY CAPITAL	4,680.000	161,599		
720186-10-5	PIEDMONT NATURAL GAS CO., INC.		10/14/2009	Various	16,300.000	391,954		
720279-10-8	PIER 1, INC.		10/14/2009	MORGAN STANLEY CAPITAL	19,880.000	97,245		
721283-10-9	PIKE ELECTRIC CORP		10/14/2009	MORGAN STANLEY CAPITAL	3,620.000	43,242		
F7269R-10-5	PINAULT-PRINTEMPS	D	12/23/2009	Various	7,159.000	891,078		
Y69790-10-6	PING AN INSURANCE GROUP CO-H	D	09/14/2009	Various	427,000.000	3,407,851		
723484-10-1	PINNACLE WEST CAPITAL CORP		10/14/2009	MORGAN STANLEY CAPITAL	24,120.000	802,398		
723655-10-6	PIONEER DRILLING CO		10/14/2009	MORGAN STANLEY CAPITAL	9,440.000	75,994		
723787-10-7	PIONEER NA T RES CO COM		12/23/2009	Various	17,120.000	790,605		
724078-10-0	PIPER JAFFRAY COS INC		10/14/2009	Various	4,440.000	249,751		
T76434-10-8	PIRELLI & CO ORD	D	12/23/2009	Various	299,780.000	189,665		
724479-10-0	PITNEY BOWES INC		10/14/2009	Various	46,760.000	1,185,441		
727493-10-8	PLANTRONICS INC		10/14/2009	Various	10,740.000	291,443		
G7127P-10-0	PLATINUM UNERWRITERS HLDGS		10/14/2009	Various	11,100.000	413,946		
728117-30-0	PLAYBOY ENTERPRISES CL B		10/14/2009	CREDIT SUISSE	5,440.000	20,109		

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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
729132-10-0	PLEXUS CORP		10/14/2009	MORGAN STANLEY CAPITAL	8,640.000	240,475		
729251-10-8	PLUM CREEK TIMBER CO INC COM		12/23/2009	Various	45,000.000	1,503,057		
693417-10-7	PLX TECHNOLOGY INC		10/14/2009	CREDIT SUISSE	6,720.000	22,331		
693419-20-2	PMA CAPITAL CORP		10/14/2009	CREDIT SUISSE	7,240.000	39,968		
69344F-10-6	PMC - SIERRA INC		10/14/2009	MORGAN STANLEY CAPITAL	74,440.000	741,445		
69345P-10-3	PMFG INC		10/14/2009	CREDIT SUISSE	2,800.000	47,434		
693475-10-5	PNC FINL SVCS GROUP INC		09/17/2009	Various	115,057.000	4,925,207		
69349H-10-7	PNM RESOURCES INC		10/14/2009	Various	19,680.000	239,043		
X59381-10-7	POHJOLA BANK A	D	12/23/2009	Various	20,079.000	234,228		
731068-10-2	POLARIS INDUSTRIES INC		10/14/2009	MORGAN STANLEY CAPITAL	6,960.000	304,176		
73172K-10-4	POLYCOM INC.		10/14/2009	Various	18,360.000	502,700		
73179P-10-6	POLYONE CORPORATION		10/14/2009	Various	20,420.000	136,775		
73179V-10-3	POLYPORE INTERNATIONAL INC		10/14/2009	MORGAN STANLEY CAPITAL	5,000.000	66,158		
732449-30-1	PONIARD PHARMACEUTICALS INC		10/14/2009	CREDIT SUISSE	5,320.000	36,248		
73278L-10-5	POOL CORP		10/14/2009	MORGAN STANLEY CAPITAL	10,920.000	253,675		
733174-10-6	POPULAR INC	R	10/14/2009	Various	145,900.000	393,772		
736212-10-1	PORTEC RAIL PRODUCTS INC		10/14/2009	CREDIT SUISSE	1,220.000	11,499		
736508-84-7	PORTEC, INC.		10/14/2009	Various	16,700.000	336,418		
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATES INC		10/14/2009	MORGAN STANLEY CAPITAL	3,520.000	175,819		
X6769Q-10-4	PORTUGAL TELECOM SGPS SA	D	12/23/2009	Various	51,289.000	622,247		
737464-10-7	POST PROPERTIES, INC.		10/14/2009	Various	10,360.000	180,929		
73755L-9A-7	POTASH CORP OF SASKATCHEWAN	C	12/23/2009	Various	24,000.000	2,346,854		
737630-10-3	POTLATCH CORP.		10/14/2009	Various	8,920.000	251,850		
739128-10-6	POWELL INDUSTRIES INC		10/14/2009	MORGAN STANLEY CAPITAL	1,780.000	70,154		
739239-10-1	POWER CORP CANADA SUB-VTG NPV	C	12/23/2009	Various	65,000.000	1,773,676		
739276-10-3	POWER INTEGRATIONS INC		10/14/2009	CREDIT SUISSE	5,280.000	180,919		
739308-10-4	POWER-ONE INC		10/14/2009	MORGAN STANLEY CAPITAL	17,060.000	41,005		
73936N-10-5	POWERSECURE INTERNATIONAL IN		10/14/2009	CREDIT SUISSE	3,440.000	28,065		
73935L-10-0	POWERSHARES INDIA PROTFOLIO ETF		07/16/2009	Various	502,441.000	9,041,450		
739363-10-9	POWERWAVE TECHNOLOGIES INC		10/14/2009	MORGAN STANLEY CAPITAL	27,920.000	47,872		
73941U-10-2	POZEN INC		10/14/2009	MORGAN STANLEY CAPITAL	5,740.000	42,258		
693506-10-7	PPG INDUSTRIES INC		10/14/2009	Various	17,005.000	1,043,519		
69351T-10-6	PPL CORP		10/14/2009	Various	28,587.000	868,318		
74005P-10-4	PRAXAIR INC.		10/14/2009	Various	69,870.000	5,705,793		
740065-10-7	PRE PAID LEGAL SERVICES, INC.		10/14/2009	MORGAN STANLEY CAPITAL	1,660.000	68,671		
740189-10-5	PRECISION CASTPARTS CORP COM		10/14/2009	Various	36,187.000	3,581,239		
740444-10-4	PREFORMED LINE PRODUCTS CO		10/14/2009	MORGAN STANLEY CAPITAL	420.000	16,216		
740585-10-4	PREMIERE GLOBAL SERVICES INC.		10/14/2009	MORGAN STANLEY CAPITAL	13,280.000	103,221		
740921-10-1	PREMIERWEST BANCORP		10/14/2009	CREDIT SUISSE	4,740.000	12,199		
740884-10-1	PRESIDENTIAL LIFE		10/14/2009	Various	4,940.000	54,437		
741503-40-3	PRICELINE.COM		12/23/2009	Various	11,412.000	2,028,196		
741511-10-9	PRICESMART INC		10/14/2009	MORGAN STANLEY CAPITAL	3,860.000	73,640		
741530-10-2	PRIDE INTL		10/14/2009	Various	33,900.000	1,049,351		
74157K-84-6	PRIMEDIA INC		10/14/2009	CREDIT SUISSE	3,740.000	9,674		
74164F-10-3	PRIMORIS SERVICES CORP		10/14/2009	MORGAN STANLEY CAPITAL	1,080.000	7,959		
G72457-10-7	PRIMUS GUARANTY LTD		10/14/2009	CREDIT SUISSE	4,620.000	17,717		
74251V-10-2	PRINCIPAL FINANCIAL GROUP		12/23/2009	Various	67,580.000	1,900,112		
742962-10-3	PRIVATEBANCORP INC.		10/14/2009	MORGAN STANLEY CAPITAL	8,500.000	204,470		
74267C-10-6	PROASSURANCE CORP		10/14/2009	Various	7,560.000	399,259		
742718-10-9	PROCTER & GAMBLE CO		12/23/2009	Various	439,638.000	24,926,595		
743187-10-6	PROGENICS PHARMACEUTICALS INC		10/14/2009	MORGAN STANLEY CAPITAL	5,980.000	29,082		
743263-10-5	PROGRESS ENERGY INC		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	1,823.000	71,516		
743312-10-0	PROGRESS SOFTWARE CORP.		10/14/2009	MORGAN STANLEY CAPITAL	8,820.000	210,169		
743315-10-3	PROGRESSIVE CORP		12/23/2009	Various	93,941.000	1,625,445		
743410-10-2	PROLOGIS SH BEN IN		10/14/2009	MORGAN STANLEY CAPITAL	107,600.000	1,285,282		
74346Y-10-3	PROS HOLDINGS INC		10/14/2009	MORGAN STANLEY CAPITAL	4,180.000	39,367		
74348T-10-2	PROSPECT CAPITAL CORP		10/14/2009	Various	11,740.000	124,279		
74365A-10-1	PROTALIX BIOTHERAPEUTICS INC		10/14/2009	CREDIT SUISSE	7,540.000	66,740		
743674-10-3	PROTECTIVE LIFE CORP		12/23/2009	Various	21,040.000	394,607		
743815-10-2	PROVIDENCE SERVICE CORP/THE		10/14/2009	CREDIT SUISSE	2,620.000	27,205		
74386K-10-4	PROVIDENT ENERGY TRUST-UTS	C	12/23/2009	Various	14,300.000	96,186		
74386T-10-5	PROVIDENT FINANCIAL SERVICES		10/14/2009	Various	13,880.000	151,903		
744028-10-1	PROVIDENT NEW YORK BANKCORP		10/14/2009	Various	8,360.000	77,435		
G72899-10-0	PRUDENTIAL CORP	D	12/23/2009	Various	236,954.000	2,461,186		
744320-10-2	PRUDENTIAL FINL INC		09/17/2009	Various	113,228.000	5,305,885		
69360J-10-7	PS BUSINESS PKS INC CALIF COM		10/14/2009	MORGAN STANLEY CAPITAL	4,120.000	204,049		

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74439H-10-8	PSYCHIATRIC SOLUTIONS INC		10/14/2009	MORGAN STANLEY CAPITAL	12,660.000	349,353		
74460D-10-9	PUBLIC STORAGE		12/23/2009	Various	25,020.000	1,926,204		
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		12/23/2009	Various	38,155.000	1,204,258		
F76075-16-1	PUBLICIS GROUPE	D	12/23/2009	Various	12,556.000	510,982		
745867-10-1	PULTE HOME S INC COM		09/02/2009	Various	61,464.000	637,494		
D62318-14-8	PUMA	D	12/23/2009	Various	241.000	84,194		
74731Q-10-3	PZENA INVESTMENT MANAGEMENT INC		10/14/2009	CREDIT SUISSE	1,840.000	16,580		
747270-10-8	QAD INC		10/14/2009	CREDIT SUISSE	2,680.000	13,494		
Q77974-10-5	QANTAS AIRWAYS LTD	D	12/23/2009	Various	82,581.000	212,150		
Q78063-11-4	QBE INS GROUP NPV	D	12/23/2009	Various	11,389.000	247,113		
74729T-10-1	QC HOLDINGS INC		10/14/2009	CREDIT SUISSE	260.000	1,742		
N72482-10-7	QIAGEN	D	12/23/2009	Various	15,337.000	347,151		
747277-10-1	QLOGIC COR P COM		10/14/2009	MORGAN STANLEY CAPITAL	53,380.000	994,395		
747316-10-7	QUAKER CHEMICAL CORP.		10/14/2009	CREDIT SUISSE	2,600.000	54,524		
747525-10-3	QUALCOMM INC		12/23/2009	Various	372,706.000	15,881,441		
747582-10-4	QUALITY SYSTEMS INC		10/14/2009	MORGAN STANLEY CAPITAL	5,280.000	338,668		
747619-10-4	QUANEX BUILDING PRODUCTS		10/14/2009	Various	8,360.000	134,998		
74762E-10-2	QUANTA SERVICES		06/03/2009	Various	59,194.000	1,408,478		
747906-20-4	QUANTUM CORP		10/14/2009	Various	45,860.000	68,346		
74834L-10-0	QUEST DIAGNOSTICS INC		10/14/2009	Various	39,135.000	2,135,017		
74834T-10-3	QUEST SIFTWARE UNC		10/14/2009	Various	13,260.000	245,717		
748356-10-2	QUESTAR CORP.		09/17/2009	Various	91,978.000	3,227,659		
74835Y-10-1	QUESTCOR PHARMACEUTICALS		10/14/2009	MORGAN STANLEY CAPITAL	12,860.000	71,635		
74838C-10-6	QUICKSILVER INC		10/14/2009	Various	28,580.000	80,056		
74838J-10-1	QUIDEL CORP		10/14/2009	MORGAN STANLEY CAPITAL	5,760.000	88,493		
749121-10-9	QWEST COMM UNICATIONS INTL INC COM		10/14/2009	Various	374,114.000	1,392,975		
749941-10-0	R F MICRODEVICES INC		10/14/2009	MORGAN STANLEY CAPITAL	58,880.000	284,679		
749607-10-7	R L I CORP.		10/14/2009	MORGAN STANLEY CAPITAL	3,900.000	212,591		
750086-10-0	RACKSPACE HOSTING INC		10/14/2009	MORGAN STANLEY CAPITAL	14,700.000	274,520		
750236-10-1	RADIAN GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	18,120.000	155,557		
75025N-10-2	RADIANT SYSTEMS INC		10/14/2009	MORGAN STANLEY CAPITAL	6,140.000	66,001		
750438-10-3	RADIOSHACK CORP		12/23/2009	Various	20,840.000	375,407		
750459-10-9	RADISYS CORP		10/14/2009	CREDIT SUISSE	5,560.000	44,940		
750491-10-2	RADNET INC		10/14/2009	CREDIT SUISSE	6,860.000	21,849		
75061P-10-2	RAE SYSTEMS INC		10/14/2009	CREDIT SUISSE	9,420.000	10,010		
A7111G-10-4	RAIFFEISEN INTL BANK	D	12/23/2009	Various	5,736.000	392,740		
749227-10-4	RAIT FINANCIAL TRUST		10/14/2009	Various	14,540.000	36,925		
J64264-10-4	RAKUTEN	D	12/24/2009	Various	337.000	252,443		
751028-10-1	RALCORP HOLDINGS INC		12/23/2009	Various	12,840.000	749,309		
750917-10-6	RAMBUS INC		10/14/2009	MORGAN STANLEY CAPITAL	21,880.000	408,246		
751452-20-2	RAMCO-GERSHENSON PPTYS TR COM		10/14/2009	MORGAN STANLEY CAPITAL	5,860.000	49,453		
G73740-11-3	RANDGOLD RESOURCES	D	12/23/2009	Various	7,442.000	613,540		
N7291Y-13-7	RANDSTAD HOLDING N COMMON STOCK	D	12/23/2009	Various	10,382.000	471,805		
75281A-10-9	RANGE RESOURCES CORP		09/17/2009	Various	124,748.000	5,769,158		
754055-10-1	RASER TECHNOLOGIES INC		10/14/2009	MORGAN STANLEY CAPITAL	12,880.000	20,648		
X72559-10-1	RAUTARUUKKI	D	12/23/2009	Various	6,446.000	142,177		
754212-10-8	RAVEN INDUSTRIES INC		10/14/2009	MORGAN STANLEY CAPITAL	3,360.000	94,098		
754730-10-9	RAYMOND JAMES FINANCIAL INC		12/23/2009	Various	15,660.000	378,640		
754907-10-3	RAYONIER INC		12/23/2009	Various	15,500.000	646,697		
755111-50-7	RAYTHEON COMPANY		12/23/2009	Various	78,065.000	3,639,986		
75524B-10-4	RBC BEARING INS		10/14/2009	CREDIT SUISSE	4,620.000	118,789		
749388-10-4	RC2 CORP		10/14/2009	Various	4,740.000	68,738		
749361-20-0	RCN CORP		10/14/2009	MORGAN STANLEY CAPITAL	7,900.000	74,510		
755408-10-1	READING INTERNATIONAL INC		10/15/2009	CREDIT SUISSE	2,880.000	13,141		
75605L-10-4	REALNETWORKS INC		10/14/2009	MORGAN STANLEY CAPITAL	18,120.000	78,445		
756109-10-4	REALTY INCOME CORP		12/23/2009	Various	25,720.000	628,813		
G74079-10-7	RECKITT BENCKISER GROUP PLC	D	12/23/2009	Various	32,005.000	1,669,854		
756577-10-2	RED HAT INC.		10/28/2009	Various	31,780.000	829,992		
756764-10-6	RED LION HOTELS CORP		10/14/2009	CREDIT SUISSE	3,140.000	17,646		
75689M-10-1	RED ROBIN GOURMENT BURGERS INC		10/14/2009	MORGAN STANLEY CAPITAL	3,860.000	74,314		
758075-40-2	REDWOOD TRUST INC		10/14/2009	Various	17,220.000	268,053		
G74570-12-1	REED ELSEVIER (GB)	D	12/23/2009	Various	115,282.000	922,420		
N73430-11-3	REED ELSEVIER (NL)	D	12/23/2009	Various	58,175.000	711,244		
758750-10-3	REGAL BELOIT CORP		10/14/2009	Various	8,060.000	389,655		
758766-10-9	REGAL ENTMT GROUP A		10/14/2009	MORGAN STANLEY CAPITAL	11,620.000	136,241		
758849-10-3	REGENCY CENTERS CORPORATION		10/14/2009	MORGAN STANLEY CAPITAL	20,400.000	720,622		

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75886F-10-7	REGENERON PHARMACEUTICALS INC		10/14/2009	MORGAN STANLEY CAPITAL	14,140.000	269,819		
7591EP-10-0	REGIONS FINANCIAL CORP		10/14/2009	MORGAN STANLEY CAPITAL	231,420.000	1,398,471		
758932-10-7	REGIS CORP		10/14/2009	Various	12,640.000	207,944		
759148-10-9	REHABCARE GROUP INC		10/14/2009	Various	4,360.000	89,668		
759351-60-4	REINSURANCE GROUP AMERICA INC		10/14/2009	MORGAN STANLEY CAPITAL	23,840.000	1,120,764		
759509-10-2	RELIANCE STEEL & ALUMINUM		10/14/2009	Various	12,015.000	478,456		
75968L-10-5	RENAISSANCE LEARNING INC		10/14/2009	MORGAN STANLEY CAPITAL	1,460.000	14,689		
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		10/14/2009	CREDIT SUISSE	19,540.000	1,089,427		
75970E-10-7	RENASANT CORP		10/14/2009	Various	6,000.000	88,303		
F77098-10-5	RENAULT SA COMMON STOCK	D	12/23/2009	Various	18,216.000	920,985		
R7199U-10-0	RENEWABLE ENERGY NOK1	D	12/23/2009	Various	36,200.000	222,092		
76009N-10-0	RENT-A-CENTER INC		10/14/2009	Various	14,280.000	288,500		
760174-10-2	RENTRAK CORP		10/14/2009	CREDIT SUISSE	1,920.000	34,363		
759916-10-9	REPLIGEN CORP		10/14/2009	CREDIT SUISSE	6,580.000	33,168		
76028H-10-0	REPROS THERAPEUTICS INC		10/14/2009	CREDIT SUISSE	2,280.000	3,065		
E8471S-13-0	REPSOL YPF SA EUR1	D	12/23/2009	Various	29,184.000	811,569		
760276-10-5	REPUBLIC AIRWAYS HOLDINGS IN		10/14/2009	Various	7,540.000	73,669		
760281-20-4	REPUBLIC BANCORP INC CL A		10/14/2009	Various	3,020.000	59,846		
760416-10-7	REPUBLIC FIRST BANCORP INC		10/14/2009	CREDIT SUISSE	1,840.000	8,969		
760759-10-0	REPUBLIC S VCS INC COM		10/14/2009	Various	66,000.000	1,767,782		
760943-10-0	RES-CARE INC		10/14/2009	Various	5,940.000	85,725		
760975-10-2	RESEARCH IN MOTION	C	12/23/2009	Various	93,100.000	7,709,325		
761195-20-5	RESOURCE AMERICA INC CL A		10/14/2009	CREDIT SUISSE	2,460.000	12,227		
76120W-30-2	RESOURCE CAPITAL CORP		10/14/2009	CREDIT SUISSE	5,000.000	25,969		
76122Q-10-5	RESOURCES CONNECTION INC		10/14/2009	MORGAN STANLEY CAPITAL	10,080.000	180,108		
76128Y-10-2	RETAIL VENTURES		10/14/2009	MORGAN STANLEY CAPITAL	5,520.000	33,268		
761525-60-9	REVLON, INC.		10/14/2009	MORGAN STANLEY CAPITAL	4,480.000	24,514		
761557-20-6	REWARDS NETWORKS INC		10/14/2009	CREDIT SUISSE	1,480.000	17,330		
761565-10-0	REX ENERGY CORP		10/14/2009	MORGAN STANLEY CAPITAL	5,580.000	58,172		
761624-10-5	REX STORES CORP		10/14/2009	CREDIT SUISSE	1,480.000	18,209		
G1274K-11-3	REXAM ORD GBX64.285714	D	12/23/2009	Various	40,136.000	193,205		
H25662-15-8	RICHEMONT (FIN) A	D	12/23/2009	Various	42,356.000	1,404,687		
766559-60-3	RIGEL PHARMACEUTICALS INC		10/14/2009	MORGAN STANLEY CAPITAL	10,920.000	77,257		
76657R-10-6	RIGHTNOW TECHNOLOGIES INC		10/14/2009	MORGAN STANLEY CAPITAL	4,780.000	70,222		
766721-10-4	RIMAGE CORP		10/15/2009	CREDIT SUISSE	2,060.000	35,837		
G75754-10-4	RIO TINTO CMN STK	D	12/23/2009	Various	68,134.000	3,751,962		
Q81437-10-7	RIO TINTO LTD	D	12/23/2009	Various	39,110.000	2,616,569		
766910-10-3	RIOCAN REAL ESTATE INVST TR	C	12/23/2009	Various	2,300.000	40,494		
767735-10-3	RISKMETRICS GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	5,080.000	74,943		
767754-10-4	RITE AID CORP.		10/14/2009	Various	170,760.000	266,254		
768573-10-7	RIVERBDE TECHNOLOGYH INC		10/14/2009	Various	12,020.000	297,922		
770196-10-3	ROBBINS & MEYERS INC		10/14/2009	MORGAN STANLEY CAPITAL	5,740.000	132,326		
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK	D	12/23/2009	Various	62,160.000	10,062,458		
771497-10-4	ROCHESTER MEDICAL CORP		10/14/2009	CREDIT SUISSE	2,200.000	25,514		
772739-20-7	ROCK TENN CO.		10/14/2009	Various	8,460.000	424,132		
774186-10-0	ROCKVILLE FINANCIAL INC		10/14/2009	MORGAN STANLEY CAPITAL	2,000.000	21,765		
773903-10-9	ROCKWELL AUTOMATION INC		10/14/2009	Various	29,000.000	1,226,587		
774341-10-1	ROCKWELL COLLINS INC		12/23/2009	Various	39,820.000	2,205,369		
774374-10-2	ROCKWELL MEDICAL TECH INC		10/14/2009	CREDIT SUISSE	3,240.000	25,251		
774415-10-3	ROCKWOOD HOLDINGS INC		10/14/2009	Various	10,920.000	211,390		
775043-10-2	ROFIN SINAR TECHNOLOGIES INC		10/14/2009	MORGAN STANLEY CAPITAL	6,280.000	154,151		
775109-20-0	ROGERS COMMUNICATIONS INC CL B	C	12/23/2009	Various	48,400.000	1,404,830		
775133-10-1	ROGERS HEALTH		10/14/2009	MORGAN STANLEY CAPITAL	3,400.000	101,572		
775711-10-4	ROLLINS, INC		10/14/2009	MORGAN STANLEY CAPITAL	9,980.000	190,084		
G7630U-10-9	ROLLS ROYCE GROUP ORD GBP0.20	D	12/23/2009	Various	188,757.000	1,531,566		
77581P-10-9	ROMA FINANCIAL CORP		10/14/2009	MORGAN STANLEY CAPITAL	2,080.000	26,611		
776696-10-6	ROPER CORP.		06/30/2009	Various	20,000.000	910,284		
777779-30-7	ROSETTA RESOURCES INC		10/14/2009	MORGAN STANLEY CAPITAL	11,380.000	191,830		
777780-10-7	ROSETTA STONE INC		10/14/2009	Various	14,964.000	461,835		
779376-10-2	ROVI CORP		12/23/2009	Various	16,160.000	512,403		
779382-10-0	ROWAN COMPANIES INC		10/14/2009	Various	24,380.000	622,039		
G76891-11-1	ROYAL BANK OF SCO CMN STK	D	12/23/2009	Various	1,442,039.000	883,133		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		10/14/2009	Various	34,860.000	825,251		
780257-9A-1	ROYAL DUTCH SHELL 'A'ORD EUR0.07	D	12/23/2009	MORGAN STANLEY CAPITAL	21,154.000	643,334		
G7690A-10-0	ROYAL DUTCH SHELL 'A'SHS EUR0.07	D	12/23/2009	Various	114,756.000	3,591,120		
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	D	12/23/2009	Various	241,657.000	7,383,819		

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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
780287-10-8	ROYAL GOLD INC		10/14/2009	MORGAN STANLEY CAPITAL	10,480.000	513,657		
749660-10-6	RPC INC		10/14/2009	MORGAN STANLEY CAPITAL	6,300.000	67,738		
749685-10-3	RPM INTERNATIONAL INC		10/14/2009	MORGAN STANLEY CAPITAL	48,820.000	952,693		
74971X-10-7	RRI ENERGY INC		10/14/2009	MORGAN STANLEY CAPITAL	83,600.000	585,225		
G7705H-11-6	RSA INSURANCE GROUP PLC	D	12/23/2009	MORGAN STANLEY CAPITAL	21,858.000	42,367		
74972L-10-2	RSC HOLDINGS INC		10/14/2009	MORGAN STANLEY CAPITAL	10,960.000	79,578		
74975N-10-5	RTI BIOLOGICS INC		10/14/2009	Various	12,120.000	47,763		
74973W-10-7	RTI INTERNATIONAL METALS		10/14/2009	Various	6,620.000	166,478		
78112T-10-7	RUBICON TECHNOLOGY INC		10/14/2009	MORGAN STANLEY CAPITAL	2,760.000	43,354		
781182-10-0	RUBY TUESDAY INC		10/14/2009	Various	14,720.000	122,539		
781258-10-8	RUDDICK		10/14/2009	Various	9,440.000	269,230		
781270-10-3	RUDOLPH TECHNOLOGIES		10/14/2009	MORGAN STANLEY CAPITAL	6,800.000	55,755		
781846-20-9	RUSH ENTERPRISES CL A		10/14/2009	Various	7,260.000	92,950		
783332-10-9	RUTHS HOSPITALITY GROUP INC		10/14/2009	CREDIT SUISSE	4,860.000	21,635		
D6629K-10-9	RWE AG (NEU) CMN STK	D	12/23/2009	Various	25,725.000	2,412,414		
D6629K-11-7	RWE VORZUG	D	12/23/2009	Various	4,380.000	365,203		
783549-10-8	RYDER SYSTEM INC		10/14/2009	Various	16,400.000	711,314		
784117-10-3	S E I CORP.		10/14/2009	Various	56,731.000	930,592		
783859-10-1	S T BANCORP INC		10/14/2009	Various	6,020.000	82,299		
785060-10-4	S Y BANCORP INC		10/14/2009	MORGAN STANLEY CAPITAL	3,260.000	77,626		
78463B-10-1	S1 CORPORATION		10/14/2009	MORGAN STANLEY CAPITAL	11,740.000	72,943		
784932-60-0	SABA SOFTWARE INC		10/14/2009	CREDIT SUISSE	5,820.000	24,218		
E6038H-11-8	SACYR VALLEHERMOSO	D	12/23/2009	Various	11,013.000	161,555		
786449-20-7	SAFEGUARD SCIENTIFICS INC		10/14/2009	CREDIT SUISSE	4,620.000	56,143		
78648T-10-0	SAFETY INS GROUP INC		10/14/2009	Various	2,900.000	97,277		
786514-20-8	SAFEWAY INC		10/14/2009	Various	49,378.000	1,040,659		
F4035A-55-7	SAFRAN	D	12/23/2009	Various	17,523.000	320,253		
G7771K-13-4	SAGE GROUP (THE)	D	12/23/2009	Various	78,669.000	295,268		
78709Y-10-5	SAIA INC		10/14/2009	MORGAN STANLEY CAPITAL	3,060.000	49,212		
78390X-10-1	SAIC INC		12/23/2009	Various	86,400.000	1,578,334		
G77732-17-3	SAINSBURY(J) ORD GBP0.25	D	12/23/2009	Various	207,756.000	1,182,304		
T82000-11-7	SAIPEM EUR1	D	12/23/2009	Various	23,314.000	792,896		
79377W-10-8	SAKS HOLDINGS INC		10/14/2009	MORGAN STANLEY CAPITAL	26,340.000	169,445		
79466L-30-2	SALESFORCE.COM INC		12/23/2009	Various	20,300.000	1,250,483		
795435-10-6	SALIX PHARMACEUTICALS LTD		10/14/2009	MORGAN STANLEY CAPITAL	10,600.000	242,889		
79546E-10-4	SALLY BEAUTY HOLDIN		10/14/2009	MORGAN STANLEY CAPITAL	20,720.000	156,407		
D80900-10-9	SALZGITTER	D	12/23/2009	Various	2,989.000	289,663		
X75653-10-9	SAMPO PLC	D	12/23/2009	Various	34,506.000	877,751		
80000Q-10-4	SANDERS MORRIS HARRIS GRP IN		10/14/2009	CREDIT SUISSE	4,900.000	27,654		
800013-10-4	SANDERSON FARMS INC		10/14/2009	Various	4,760.000	180,250		
80004C-10-1	SANDISK CORP		12/23/2009	Various	46,580.000	1,213,041		
W74857-16-5	SANDVIK	D	12/23/2009	Various	88,882.000	1,127,912		
800363-10-3	SANDY SPRING BANCORP INC		10/14/2009	Various	4,120.000	57,728		
800677-10-6	SANGAMO BIOSCIENCIES INC		10/14/2009	MORGAN STANLEY CAPITAL	9,200.000	65,661		
F5548N-10-1	SANOFI-AVENTIS CMN STK	D	12/23/2009	Various	65,183.000	5,062,807		
X75713-11-9	SANOMA	D	12/23/2009	Various	5,191.000	117,066		
802809-10-3	SANTANDER BANCORP	R	10/14/2009	CREDIT SUISSE	1,080.000	12,876		
802817-30-4	SANTARUS INC		10/14/2009	CREDIT SUISSE	11,720.000	42,932		
Q82869-11-8	SANTOS	D	12/23/2009	Various	75,081.000	1,064,613		
D66992-10-4	SAP AG	D	12/23/2009	Various	76,170.000	3,713,728		
803062-10-8	SAPIENT CORP		10/14/2009	MORGAN STANLEY CAPITAL	18,560.000	161,626		
803111-10-3	SARA LEE CORP		09/17/2009	Various	10,218.000	99,785		
T83058-10-6	SARAS	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	15,981.000	48,938		
803893-10-6	SATCON TECHNOLOGY CORP		10/14/2009	CREDIT SUISSE	15,620.000	32,094		
804137-10-7	SAUER DANFOSS INC		10/14/2009	MORGAN STANLEY CAPITAL	2,320.000	18,424		
804395-10-1	SAUL CENTERS		10/14/2009	MORGAN STANLEY CAPITAL	1,560.000	50,429		
80517Q-10-0	SAVIENT PHARMACEUTICALS		10/14/2009	MORGAN STANLEY CAPITAL	13,360.000	188,936		
805423-30-8	SAVVIS INC		10/14/2009	MORGAN STANLEY CAPITAL	7,920.000	139,754		
N7752F-14-8	SBM OFFSHORE	D	12/23/2009	Various	19,048.000	385,706		
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY		10/14/2009	MORGAN STANLEY CAPITAL	6,900.000	240,299		
W76082-11-9	SCANIA B	D	12/23/2009	Various	27,888.000	400,070		
806037-10-7	SCANSOURCE INC		10/14/2009	MORGAN STANLEY CAPITAL	5,940.000	178,323		
806373-10-6	SCHAWK INC		10/14/2009	MORGAN STANLEY CAPITAL	3,240.000	37,832		
806693-10-7	SCHIFF NUTRITION INTERNATION		10/14/2009	CREDIT SUISSE	2,960.000	17,445		
H7258G-23-3	SCHINDLER NAMEN	D	12/23/2009	Various	889.000	67,045		
H7258G-20-9	SCHINDLER PART	D	12/23/2009	Various	2,984.000	228,484		

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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
806857-10-8	SCHLUMBERGER LTD		12/23/2009	Various	298,974.000	18,308,709		
F8179E-10-1	SCHNEIDER ELECTRIC	D	12/23/2009	Various	19,713.000	2,252,893		
806882-10-6	SCHNITZER STEEL INDUSTRIES INC		10/14/2009	MORGAN STANLEY CAPITAL	4,100.000	218,278		
807066-10-5	SCHOLASTIC CORP.		10/14/2009	MORGAN STANLEY CAPITAL	5,040.000	124,315		
807863-10-5	SCHOOL SPECIALTY INC		10/14/2009	Various	4,440.000	110,931		
G7860B-10-2	SCHRODERS	D	12/23/2009	Various	10,812.000	226,434		
808194-10-4	SCHULMAN (A.), INC.		10/14/2009	Various	5,120.000	102,086		
808541-10-6	SCHWEITZER-MAUDUIT INTL INC		10/14/2009	Various	3,380.000	195,950		
80862K-10-4	SCICLONE PHARMACEUTICALS		10/14/2009	CREDIT SUISSE	8,220.000	28,100		
80874P-10-9	SCIENTIFIC GAMES CORP		10/14/2009	MORGAN STANLEY CAPITAL	38,700.000	714,336		
F15561-67-7	SCOR	D	12/23/2009	Various	14,839.000	380,158		
G7885V-10-9	SCOTTISH & SOUTH. ENERGY	D	12/23/2009	Various	66,156.000	1,221,087		
811543-10-7	SEABOARD		10/14/2009	Various	80.000	123,326		
811656-10-7	SEABRIGHT INSURANCE HOLDINGS		10/14/2009	Various	4,920.000	57,609		
811699-10-7	SEACHANGE INTERNATIONAL INC		10/14/2009	Various	7,100.000	56,577		
G7945E-10-5	SEADRILL LTD	D	12/23/2009	Various	26,700.000	675,100		
G7945J-10-4	SEAGATE TECHNOLOGY HOLDINGS		10/14/2009	Various	126,080.000	2,026,925		
81201R-10-7	SEAHAWK DRILLING INC		10/14/2009	Various	3,080.000	86,306		
81211K-10-0	SEALED AIR CORP		10/14/2009	Various	22,784.000	462,867		
812139-30-1	SEALY CORP		10/14/2009	Various	11,520.000	37,215		
812350-10-6	SEARS HLDG S CORP COM		12/23/2009	Various	16,040.000	1,174,543		
812578-10-2	SEATTLE GENETICS INC		10/14/2009	Various	18,260.000	187,463		
W7912C-11-8	SECURITAS B	D	12/23/2009	Various	20,536.000	205,959		
G80277-14-1	SEGRO	D	12/23/2009	Various	58,059.000	370,026		
816300-10-7	SELECTIVE INSURANCE GROUP		10/14/2009	Various	11,660.000	182,641		
Y79711-15-9	SEMBCORP INDUSTRIES	D	12/23/2009	Various	86,000.000	215,960		
Y8231K-10-2	SEMBCORP MARINE	D	12/23/2009	Various	74,000.000	193,935		
816909-10-5	SEMITOOL INC		10/14/2009	CREDIT SUISSE	4,880.000	45,004		
816851-10-9	SEMPRA ENERGY		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	43,725.000	2,233,473		
816850-10-1	SEMTECH CORPORATION		10/14/2009	MORGAN STANLEY CAPITAL	13,260.000	230,748		
817070-50-1	SENECA FOODS CORP - CL A		10/15/2009	CREDIT SUISSE	2,140.000	60,654		
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST		10/14/2009	MORGAN STANLEY CAPITAL	30,020.000	582,916		
81725T-10-0	SENSIENT TECHNOLOGIES		10/14/2009	Various	10,620.000	305,632		
817337-40-5	SEQUENOM INC		10/14/2009	MORGAN STANLEY CAPITAL	13,480.000	46,673		
G80400-10-7	SERCO GROUP	D	12/23/2009	Various	38,666.000	342,437		
817565-10-4	SERVICE CORP. INTERNATIONAL		10/14/2009	Various	79,300.000	560,881		
L85773-11-4	SES ODR	D	12/23/2009	MORGAN STANLEY CAPITAL	2,544.000	55,769		
J7165H-10-8	SEVEN & I HOLDINGS NPV	D	12/24/2009	Various	46,100.000	1,001,335		
G8056D-15-9	SEVERN TRENT	D	12/23/2009	Various	15,121.000	253,827		
H7485A-10-8	SGS	D	12/23/2009	Various	350.000	454,230		
81941Q-20-3	SHANDA INTERACTIVE SPON ADR	F	10/14/2009	Various	25,299.000	1,490,319		
G8063F-10-6	SHANGRI-LA ASIA	D	12/23/2009	Various	98,000.000	192,056		
J71434-11-2	SHARP CORP JPY50	D	12/24/2009	MORGAN STANLEY CAPITAL	7,000.000	88,365		
82312B-10-6	SHENANDOAH TELECOMMUN CO		10/14/2009	MORGAN STANLEY CAPITAL	5,480.000	94,099		
823213-10-3	SHENGDA TECH INC	R	10/14/2009	CREDIT SUISSE	6,080.000	42,233		
824348-10-6	SHERWIN WILLIAMS CO		12/23/2009	Various	23,974.000	1,492,218		
J72810-12-0	SHIN ETSU CHEMICAL CO.	D	12/24/2009	Various	23,400.000	1,248,145		
G81075-10-6	SHIP FINANCE INTERNATIONAL LTD	R	10/14/2009	CREDIT SUISSE	9,900.000	127,439		
G8124V-10-8	SHIRE	D	12/23/2009	Various	50,376.000	985,065		
824889-10-9	SHOE CARNIVAL INC		10/14/2009	CREDIT SUISSE	1,880.000	30,929		
825107-10-5	SHORE BANCSHARES INC		10/14/2009	CREDIT SUISSE	2,240.000	36,553		
825211-10-5	SHORETEL INC		10/14/2009	MORGAN STANLEY CAPITAL	9,640.000	73,256		
825549-10-8	SHUFFLE MASTER INC		10/14/2009	MORGAN STANLEY CAPITAL	11,880.000	115,248		
82568P-30-4	SHUTTERFLY INC		10/14/2009	MORGAN STANLEY CAPITAL	4,640.000	75,048		
D69671-21-8	SIEMANS AG	D	12/23/2009	Various	71,599.000	6,937,551		
82620P-10-2	SIERRA BANCORP		10/14/2009	CREDIT SUISSE	2,040.000	22,023		
826917-10-6	SIGA TECHNOLOGIES INC		10/14/2009	MORGAN STANLEY CAPITAL	5,920.000	44,354		
826565-10-3	SIGMA DESIGNS, INC		10/14/2009	MORGAN STANLEY CAPITAL	6,140.000	81,421		
G81276-10-0	SIGNET JEWELERS LTD	R	12/23/2009	Various	17,360.000	473,601		
827048-10-9	SILGAN HOLDINGS INC		10/14/2009	MORGAN STANLEY CAPITAL	5,500.000	300,550		
82706L-10-8	SILICON GRAPHICS INTERNATIONAL		10/14/2009	MORGAN STANLEY CAPITAL	6,020.000	42,127		
82705T-10-2	SILICON IMAGE INC		10/14/2009	Various	16,000.000	42,652		
826919-10-2	SILICON LABORATORIES		10/14/2009	MORGAN STANLEY CAPITAL	17,440.000	822,563		
827057-10-0	SILICON STORAGE TECHNOLOGY		10/14/2009	MORGAN STANLEY CAPITAL	17,340.000	43,438		
828730-20-0	SIMMONS FIRST NATL CORP CL A		10/14/2009	Various	3,320.000	96,968		
828806-10-9	SIMON PPTY GROUP INC		12/23/2009	Various	46,579.000	3,246,041		

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829073-10-5	SIMPSON MANUFACTURING		10/14/2009	MORGAN STANLEY CAPITAL	8,500.000	223,195		
Q8505L-11-6	SIMS METAL MANAGEMENT	D	12/23/2009	Various	13,024.000	265,655		
829226-10-9	SINCLAIR BROADCAST GROUP - A		10/14/2009	MORGAN STANLEY CAPITAL	9,340.000	43,162		
V80178-11-0	SINGAPORE AIRLINES	D	12/23/2009	Various	47,000.000	476,551		
Y79946-10-2	SINGAPORE EXCHANGE	D	12/23/2009	Various	75,000.000	437,648		
V81378-14-9	SINGAPORE PRESS HLDG	D	12/23/2009	Various	133,000.000	361,104		
Y79985-12-6	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)	D	12/23/2009	Various	693,000.000	1,483,705		
Y80267-12-6	SINO LAND CO HKD1	D	12/23/2009	Various	160,000.000	298,521		
82966C-10-3	SIRONA DENTAL SYSTEMS INC		10/14/2009	MORGAN STANLEY CAPITAL	3,740.000	112,092		
784305-10-4	SJW CORP		10/14/2009	MORGAN STANLEY CAPITAL	2,820.000	64,023		
W25381-14-1	SKAND ENSKILDA A	D	12/23/2009	Various	146,883.000	999,450		
W83567-11-0	SKANSKA B	D	12/23/2009	Various	33,160.000	584,499		
830566-10-5	SKECHERS USA INC		10/14/2009	MORGAN STANLEY CAPITAL	7,220.000	149,090		
W84237-14-3	SKF B	D	12/23/2009	Various	29,403.000	527,116		
83066R-10-7	SKILLED HEALTHCARE GROUP INC		10/14/2009	Various	4,400.000	36,361		
Q8513Z-11-5	SKY CITY ENTERTAINMENT	D	12/23/2009	Various	34,918.000	89,076		
830830-10-5	SKYLINE CORP.		10/14/2009	CREDIT SUISSE	1,720.000	35,070		
830879-10-2	SKYWEST INC		10/14/2009	Various	12,440.000	210,786		
83088M-10-2	SKYWORKS SOLUTIONS INC		10/14/2009	Various	36,900.000	455,360		
78440X-10-1	SL GREEN REALTY CORP		10/14/2009	MORGAN STANLEY CAPITAL	22,100.000	992,617		
78442P-10-6	SLM CORP		12/23/2009	Various	102,820.000	962,215		
83169Y-10-8	SMART BALANCE INC		10/14/2009	MORGAN STANLEY CAPITAL	15,320.000	89,513		
G82245-10-4	SMART MODULAR TECHNOLOGIES		10/14/2009	CREDIT SUISSE	8,160.000	37,903		
83172F-10-4	SMARTHEAT INC		10/14/2009	CREDIT SUISSE	1,920.000	21,346		
G82343-16-4	SMITH & NEPHEW ORD USD0.20	D	12/23/2009	Various	90,458.000	886,069		
831865-20-9	SMITH (A.O.)		10/14/2009	Various	4,920.000	212,576		
832110-10-0	SMITH INTERNATIONAL INC		12/23/2009	Various	47,683.000	1,392,577		
832154-10-8	SMITH MICRO SOFTWARE INC		10/14/2009	MORGAN STANLEY CAPITAL	6,540.000	77,965		
831756-10-1	SMITH WESSION HLDG CORP		10/14/2009	MORGAN STANLEY CAPITAL	13,060.000	62,726		
832248-10-8	SMITHFIELD FOODS, INC.		10/14/2009	MORGAN STANLEY CAPITAL	41,160.000	577,644		
G82401-11-1	SMITHS GROUP	D	12/23/2009	Various	40,972.000	668,397		
832449-10-2	SMITHTOWN BANCORP INC		10/14/2009	CREDIT SUISSE	3,800.000	45,114		
832696-40-5	SMUCKER J M CO COM NEW		10/14/2009	Various	25,160.000	1,353,412		
T8578L-10-7	SNAM RETE GAS	D	12/23/2009	Various	126,350.000	632,585		
833034-10-1	SNAP ON IN C COM		10/14/2009	Various	12,980.000	484,166		
78460T-10-5	SNC-LAVALIN GROUP INC COM	C	12/23/2009	Various	42,600.000	1,980,083		
F01699-13-5	SOC AIR FRANCE EUR8.50	D	12/23/2009	MORGAN STANLEY CAPITAL	1,002.000	16,065		
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	12/23/2009	Various	27,598.000	2,058,165		
F84941-12-3	SODEXO	D	12/23/2009	Various	8,776.000	514,776		
J75963-10-8	SOFTBANK CORP COMMON STOCK	D	12/24/2009	Various	25,000.000	617,332		
83408W-10-3	SOHU COM INC	R	10/14/2009	MORGAN STANLEY CAPITAL	13,760.000	894,748		
83416B-10-9	SOLARWINDS INC		10/14/2009	CREDIT SUISSE	2,700.000	62,752		
D7045Y-10-3	SOLARWORLD	D	12/23/2009	Various	7,471.000	166,497		
83421A-10-4	SOLERA HOLDINGS INC		10/14/2009	Various	15,200.000	499,264		
834376-50-1	SOLUTIA INC		10/14/2009	Various	26,220.000	327,389		
B82095-11-6	SOLVAY SA COMMON STOCK	D	12/23/2009	MORGAN STANLEY CAPITAL	889.000	95,405		
834445-40-5	SOMANETICS CORP		10/14/2009	MORGAN STANLEY CAPITAL	2,540.000	42,925		
83545G-10-2	SONIC AUTOMOTIVE INC		10/14/2009	MORGAN STANLEY CAPITAL	6,740.000	80,766		
835451-10-5	SONIC CORP		10/14/2009	MORGAN STANLEY CAPITAL	14,260.000	153,911		
Q8563C-10-7	SONIC HEALTHCARE	D	12/23/2009	Various	32,436.000	434,609		
835470-10-5	SONICWALL INC		10/14/2009	MORGAN STANLEY CAPITAL	11,780.000	100,580		
835495-10-2	SONOCO PRODUCTS CO.		10/14/2009	MORGAN STANLEY CAPITAL	16,240.000	475,886		
83568G-10-4	SONOSIGHT INC		10/14/2009	MORGAN STANLEY CAPITAL	3,700.000	103,310		
H8024W-10-6	SONOVA HOLDING	D	12/23/2009	Various	4,231.000	530,785		
835916-10-7	SONUS NETWORKS INC		10/14/2009	MORGAN STANLEY CAPITAL	44,980.000	99,289		
J76379-10-6	SONY CORP NPV	D	12/24/2009	Various	45,100.000	1,287,245		
835898-10-7	SOTHEBY'S		10/14/2009	Various	14,820.000	282,216		
83616T-10-8	SOURCEFIRE		10/14/2009	MORGAN STANLEY CAPITAL	4,820.000	110,409		
837841-10-5	SOUTH FINANCIAL GROUP INC		10/14/2009	Various	39,340.000	59,833		
838518-10-8	SOUTH JERSEY INDUSTRIES INC		10/14/2009	Various	6,520.000	239,054		
842587-10-7	SOUTHERN CO		12/23/2009	Various	54,810.000	1,803,899		
84265V-10-5	SOUTHERN COPPER CORP	R	10/14/2009	CREDIT SUISSE	42,140.000	1,453,940		
84470P-10-9	SOUTHSIDE BANCSHARES INC		10/14/2009	Various	3,260.000	73,843		
844741-10-8	SOUTHWEST AIRLINES CO		10/14/2009	Various	155,975.000	1,545,137		
844767-10-3	SOUTHWEST BANCORP INC OKLA		10/14/2009	Various	3,820.000	51,451		
844895-10-2	SOUTHWEST GAS CORP.		10/14/2009	Various	9,900.000	254,786		

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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
845331-10-7	SOUTHWEST WATER CO		10/14/2009	CREDIT SUISSE	5,160.000	28,149		
845467-10-9	SOUTHWESTERN ENERGY CO		12/23/2009	Various	67,149.000	3,165,072		
84610H-10-8	SOVRAN SELF STORAGE		10/14/2009	MORGAN STANLEY CAPITAL	5,240.000	159,776		
Q8604X-10-2	SP AUSNET	D	12/23/2009	Various	15,564.000	13,041		
846819-10-0	SPARTAN MTRS INC		10/14/2009	MORGAN STANLEY CAPITAL	7,420.000	40,022		
846822-10-4	SPARTAN STORES INC		10/14/2009	MORGAN STANLEY CAPITAL	4,900.000	73,756		
847220-20-9	SPARTECH CORP		10/14/2009	Various	6,800.000	74,596		
78462F-10-3	SPDR S&P DEP RCPT TRADES AND QUOTES		12/24/2009	Various	192,702.000	22,580,596		
78463X-60-8	SPDR S&P EMERGING EUROPE ETF		05/29/2009	Various	128,200.000	4,371,361		
847560-10-9	SPECTRA ENERGY CORP		12/23/2009	Various	37,349.000	760,470		
84760C-10-7	SPECTRANETICS CORP.		10/14/2009	CREDIT SUISSE	7,000.000	45,044		
847615-10-1	SPECTRUM CONTROL, INC.		10/14/2009	CREDIT SUISSE	2,620.000	22,734		
84763A-10-8	SPECTRUM PHARMACEUTICALS INC		10/14/2009	CREDIT SUISSE	9,600.000	44,105		
847788-10-6	SPEEDWAY MOTORSPORTS INC		10/14/2009	Various	3,220.000	48,976		
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		10/14/2009	Various	30,919.000	464,432		
84916A-10-4	SPORT SUPPLY GROUP INC		10/14/2009	CREDIT SUISSE	1,820.000	18,726		
852061-10-0	SPRINT NEX TEL CORP COM SER 1		12/23/2009	Various	635,776.000	2,240,979		
784635-10-4	SPX CORP		10/14/2009	Various	11,800.000	631,644		
78464R-10-5	SRA INTERNATIONAL INC		10/14/2009	MORGAN STANLEY CAPITAL	9,000.000	184,486		
78464M-10-6	SRS LABS INC		10/14/2009	CREDIT SUISSE	1,940.000	14,311		
W8615U-12-4	SSAB SVENSKT STAL A	D	12/23/2009	Various	16,695.000	283,322		
W8615U-10-8	SSAB SVENSKT STAL B	D	12/23/2009	Various	10,185.000	157,334		
Y7996W-10-3	ST ENGINEERING LTD	D	12/23/2009	Various	113,000.000	255,779		
790849-10-3	ST JUDE MEDICAL INC		12/23/2009	Various	79,885.000	2,738,213		
N79112-10-3	ST MICROELECTRONICS	D	12/23/2009	Various	48,597.000	429,930		
85254C-30-5	STAGE STORES INC		10/14/2009	Various	8,400.000	110,894		
852857-20-0	STAMPS.COM		10/14/2009	MORGAN STANLEY CAPITAL	2,120.000	20,585		
852891-10-0	STANCORP FINANCIAL GROUP INC		12/23/2009	CREDIT SUISSE	11,580.000	466,639		
G84228-15-7	STANDARD CHARTERED ORD USD0.50	D	12/23/2009	Various	76,655.000	2,119,891		
G84278-10-3	STANDARD LIFE	D	12/23/2009	Various	221,122.000	821,767		
853626-10-9	STANDARD MICROSYSTEMS CORP.		10/14/2009	MORGAN STANLEY CAPITAL	4,760.000	104,513		
853666-10-5	STANDARD MOTOR PRODUCTS, INC.		10/14/2009	CREDIT SUISSE	3,520.000	54,497		
853790-10-3	STANDARD PARKING CORP		10/14/2009	MORGAN STANLEY CAPITAL	1,640.000	29,398		
853887-10-7	STANDARD REGISTER CO.		10/14/2009	Various	3,960.000	30,369		
85375C-10-1	STANDARD-PACIFIC CORP.		10/14/2009	Various	24,160.000	89,199		
854231-10-7	STANDEX INTERNATIONAL CORP.		10/14/2009	Various	2,700.000	54,085		
854305-20-8	STANLEY FURNITURE CO INC		10/14/2009	CREDIT SUISSE	2,280.000	24,259		
854532-10-8	STANLEY INC		10/14/2009	MORGAN STANLEY CAPITAL	2,380.000	64,598		
854616-10-9	STANLEY WORKS		10/14/2009	Various	14,920.000	685,055		
855030-10-2	STAPLES INC.		10/14/2009	Various	109,684.000	2,497,706		
85517P-10-1	STAR SCIENTIFIC INC		10/14/2009	Various	20,340.000	18,985		
855244-10-9	STARBUCKS CORP		12/23/2009	Various	171,078.000	3,362,542		
Y8152F-13-2	STARHUB	D	12/23/2009	Various	42,000.000	62,267		
85569C-10-7	STARTEK INC		10/14/2009	CREDIT SUISSE	2,820.000	22,812		
85590A-40-1	STARWOOD H OTELS + RESORTS INC COM		10/14/2009	MORGAN STANLEY CAPITAL	54,180.000	1,922,128		
85571B-10-5	STARWOOD PROPERTY TRUST INC		10/14/2009	CREDIT SUISSE	9,260.000	188,235		
855707-10-5	STATE AUTO FINANCIAL CORP		10/14/2009	MORGAN STANLEY CAPITAL	3,020.000	55,184		
855716-10-6	STATE BANCORP INC		10/14/2009	CREDIT SUISSE	3,540.000	29,493		
857477-10-3	STATE STREET CORPORATION		12/23/2009	Various	115,030.000	5,964,615		
R8412T-10-2	STATOIL ASA CMN STK	D	12/23/2009	MORGAN STANLEY CAPITAL	10,450.000	262,029		
784774-10-1	STEC INC		10/14/2009	MORGAN STANLEY CAPITAL	5,440.000	136,066		
858119-10-0	STEEL DYNAMICS INC		10/14/2009	Various	35,182.000	565,485		
858155-20-3	STEELCASE INC		10/14/2009	Various	15,760.000	96,706		
858375-10-8	STEIN MART INC		10/14/2009	Various	5,780.000	72,090		
P8744Y-10-2	STEINER LEISURE LTD		10/14/2009	CREDIT SUISSE	3,300.000	123,598		
858495-10-4	STEINWAY MUSICAL INSTRUMENTS		10/14/2009	CREDIT SUISSE	1,280.000	16,135		
85856G-10-0	STELLARONE CORP		10/14/2009	Various	5,660.000	79,393		
85857R-10-5	STEMCELLS INC		10/14/2009	CREDIT SUISSE	22,040.000	34,521		
858586-10-0	STEPAN CO		10/14/2009	MORGAN STANLEY CAPITAL	1,660.000	106,253		
858912-10-8	STERICYCLE INC		10/14/2009	Various	29,612.000	1,451,485		
859152-10-0	STERIS CORP		10/14/2009	MORGAN STANLEY CAPITAL	12,680.000	413,755		
859241-10-1	STERLING CONSTRUCTION CO		10/14/2009	MORGAN STANLEY CAPITAL	2,900.000	56,089		
859319-10-5	STERLING FINL CORP/WA		10/14/2009	MORGAN STANLEY CAPITAL	13,720.000	23,620		
85916J-10-2	STEROTAXIS INC		10/14/2009	MORGAN STANLEY CAPITAL	5,420.000	23,468		
556269-10-8	STEVEN MADDEN LTD		10/14/2009	MORGAN STANLEY CAPITAL	3,380.000	130,086		
860370-10-5	STEWART ENTERPRISES		10/14/2009	Various	17,800.000	93,444		

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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
860372-10-1	STEWART INFORMATION SERVICES CORP		10/14/2009	Various	4,080.000	42,697		
860630-10-2	STIFEL FINANCIAL CORP		10/14/2009	Various	6,860.000	385,446		
860740-10-2	STILLWATER MINING CORP	R	10/14/2009	MORGAN STANLEY CAPITAL	9,280.000	74,734		
Q8773B-10-5	STOCKLAND	D	12/23/2009	Various	199,320.000	754,471		
861642-10-6	STONE ENERGY INC		10/14/2009	Various	9,160.000	170,659		
86183P-10-2	STONERIDGE INC		10/14/2009	CREDIT SUISSE	3,260.000	28,439		
X21349-11-7	STORA ENSO OYJ NPV SER'R'	D	12/23/2009	MORGAN STANLEY CAPITAL	6,342.000	43,813		
862685-10-4	STRATASYS INC		10/14/2009	MORGAN STANLEY CAPITAL	4,600.000	84,500		
86272T-10-6	STRATEGIC HOTEL CAPITAL		10/14/2009	Various	16,320.000	38,833		
H8300N-11-9	STRAUMANN HOLDING	D	12/23/2009	Various	933.000	245,324		
863236-10-5	STRAYER EDUCATION INC		12/23/2009	Various	3,200.000	697,529		
863667-10-1	STRYKER CORP		10/14/2009	Various	91,290.000	4,126,971		
864159-10-8	STURM RUGER & CO INC		10/14/2009	MORGAN STANLEY CAPITAL	4,520.000	57,265		
864909-10-6	SUCAMPO PHARMACEUTICALS CL A		10/14/2009	MORGAN STANLEY CAPITAL	2,420.000	12,205		
864596-10-1	SUCCESSFACTORS INC		10/14/2009	MORGAN STANLEY CAPITAL	8,000.000	125,489		
D82781-10-1	SUEDZUCKER AG NPV	D	12/23/2009	MORGAN STANLEY CAPITAL	1,565.000	32,787		
F4984P-11-8	SUEZ ENVIRONNEMENT	D	12/23/2009	Various	22,904.000	523,599		
864739-10-7	SUFFOLK BANCORP		10/14/2009	MORGAN STANLEY CAPITAL	2,520.000	74,199		
865378-10-3	SULPHCO INC		10/14/2009	MORGAN STANLEY CAPITAL	14,700.000	19,892		
J77067-10-6	SUMITOMO MITSUI FI COMMON STOCK	D	12/24/2009	Various	35,100.000	1,200,630		
86663B-10-2	SUN BANCORP INC NJ		10/14/2009	Various	4,180.000	19,634		
866674-10-4	SUN COMMUNITIES		10/14/2009	Various	3,920.000	78,524		
866933-40-1	SUN HEALTHCAE GRP INC		10/14/2009	MORGAN STANLEY CAPITAL	9,620.000	91,393		
Y82594-12-1	SUN HUNG KAI PROP HKD0.50	D	12/23/2009	Various	123,000.000	1,869,212		
866942-10-5	SUN HYDRAULICS CORP		10/14/2009	MORGAN STANLEY CAPITAL	2,860.000	60,677		
866796-10-5	SUN LIFE FINANCIAL COM NPV	C	12/23/2009	Various	155,200.000	4,582,318		
866810-20-3	SUN MICROSYSTEMS INC		10/14/2009	Various	172,869.000	1,582,957		
867224-10-7	SUNCOR ENERGY INC	C	12/23/2009	Various	309,900.000	11,431,212		
Q8802S-10-3	SUNCORP-METWAY LTD NPV	D	12/23/2009	Various	106,223.000	882,767		
86764P-10-9	SUNOCO INC COM		12/23/2009	Various	9,380.000	269,872		
867652-10-9	SUNPOWER CORP		10/14/2009	Various	52,554.000	1,506,600		
86768K-10-6	SUNSRISE SENIOR LIVING INC		10/14/2009	Various	9,920.000	44,773		
867892-10-1	SUNSTONE HOTEL INVESTORS INC		10/14/2009	Various	16,600.000	127,443		
867914-10-3	SUNTRUST B KS INC COM		12/23/2009	Various	103,440.000	2,324,197		
86800U-10-4	SUPER MICRO COMPUTER INC		10/14/2009	MORGAN STANLEY CAPITAL	4,880.000	40,665		
868059-10-6	SUPERGEN INC		10/14/2009	CREDIT SUISSE	14,180.000	36,842		
868157-10-8	SUPERIOR ENERGY SERVICES INC		12/23/2009	Various	13,560.000	328,517		
868168-10-5	SUPERIOR INDUSTRIES INTERNATIONAL, INC.		10/14/2009	Various	5,040.000	70,970		
86837X-10-5	SUPERIOR WELL SVCS INC		10/14/2009	MORGAN STANLEY CAPITAL	3,120.000	34,220		
868532-10-2	SUPERTEX INC		10/14/2009	MORGAN STANLEY CAPITAL	2,380.000	73,805		
868536-10-3	SUPERVALU INC COM		10/14/2009	MORGAN STANLEY CAPITAL	54,720.000	849,829		
86858W-10-1	SUPPORT.COM INC		10/14/2009	CREDIT SUISSE	9,540.000	23,786		
868733-10-6	SUREWEST COMMUNICATIONS		10/14/2009	Various	3,100.000	36,583		
868873-10-0	SURMODICS INC		10/14/2009	MORGAN STANLEY CAPITAL	3,380.000	99,781		
869099-10-1	SUSQUEHANNA BANCSHARES INC		10/14/2009	Various	22,340.000	134,962		
869233-10-6	SUSSER HLDG CORP		10/14/2009	MORGAN STANLEY CAPITAL	1,840.000	21,432		
869362-10-3	SUTOR TECHNOLOGY GROUP LTD	R	10/14/2009	CREDIT SUISSE	1,860.000	6,204		
784860-10-1	SVB FINANCIAL GROUP		10/14/2009	MORGAN STANLEY CAPITAL	7,620.000	337,324		
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	D	12/23/2009	MORGAN STANLEY CAPITAL	5,996.000	79,228		
W90937-11-6	SVENSKA HANDELSBANKEN A FREE	D	12/23/2009	Various	45,013.000	1,296,460		
H83949-13-3	SWATCH GROUP NAM	D	12/23/2009	Various	5,358.000	265,770		
870738-10-1	SWIFT ENERGY CO.		10/14/2009	Various	8,260.000	192,231		
Y83310-10-5	SWIRE PACIFIC A ORD	D	12/23/2009	Various	69,500.000	825,567		
H7354Q-13-5	SWISS LIFE HOLDING	D	12/23/2009	Various	2,545.000	337,371		
H84046-13-7	SWISS REINSURANCE CHF0.10(REGD)	D	12/23/2009	Various	30,969.000	1,522,941		
H8398N-10-4	SWISSCOM	D	12/23/2009	Various	1,729.000	658,930		
871043-10-5	SWITCH DATA FACILITIES CO		10/14/2009	MORGAN STANLEY CAPITAL	4,460.000	65,744		
78503N-10-7	SWS GROUP INC		10/14/2009	Various	5,920.000	87,136		
871130-10-0	SYBASE INC		12/23/2009	Various	7,820.000	328,862		
871206-40-5	SYCAMORE NETWORK		10/14/2009	MORGAN STANLEY CAPITAL	41,300.000	120,133		
871237-10-3	SYKES ENTERPRISES INC		10/14/2009	MORGAN STANLEY CAPITAL	7,640.000	184,454		
871503-10-8	SYMANTEC CORP.		10/14/2009	Various	193,594.000	3,257,490		
871543-10-4	SYMMETRICOM INC		10/14/2009	Various	10,060.000	54,513		
871546-20-6	SYMMETRY MEDICAL INC		10/14/2009	MORGAN STANLEY CAPITAL	7,800.000	81,224		
871551-10-7	SYMS CORP.		10/14/2009	CREDIT SUISSE	1,360.000	10,689		
87155S-10-8	SYMYX TECHNOLOGIES INC		10/14/2009	MORGAN STANLEY CAPITAL	7,520.000	51,604		

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87157D-10-9	SYNAPTICS INC		10/14/2009	Various	7,600.000	161,134		
87157B-10-3	SYNCHRONOSS TECHNOLOGIES INC		10/14/2009	MORGAN STANLEY CAPITAL	4,200.000	54,154		
H84140-11-2	SYNGENTA CHF8.3	D	12/23/2009	Various	5,332.000	1,392,897		
87163F-10-6	SYNIVERSE HOLDINGS INC		10/14/2009	Various	15,180.000	275,041		
87162W-10-0	SYNNEX CORP		10/14/2009	Various	4,220.000	128,375		
87162G-10-5	SYNOVIS LIFE TECHNOLOGIES INC		10/14/2009	MORGAN STANLEY CAPITAL	2,540.000	33,785		
87161C-10-5	SYNOVUS FINANCIAL		12/23/2009	Various	66,640.000	142,635		
87162T-20-6	SYNTA PHARMACEUTICALS CORP		10/14/2009	CREDIT SUISSE	3,380.000	10,281		
87162H-10-3	SYNTEL INC		10/14/2009	MORGAN STANLEY CAPITAL	2,940.000	134,872		
87162M-40-9	SYNTHES INC CMN STK	D	12/23/2009	Various	4,922.000	637,548		
871630-10-9	SYNTROLEUM CORP		10/14/2009	CREDIT SUISSE	13,940.000	37,349		
87164C-10-2	SYNUTRA INTERNATIONAL INC	R	10/15/2009	CREDIT SUISSE	4,040.000	53,815		
871829-10-7	SYSCO CORP		12/23/2009	Various	139,387.000	3,637,087		
871851-10-1	SYSTEMAX INC		10/14/2009	MORGAN STANLEY CAPITAL	2,280.000	31,357		
87306E-10-7	T 3 ENERGY SERVICES INC		10/14/2009	MORGAN STANLEY CAPITAL	2,720.000	56,631		
74144T-10-8	T. ROWE PRICE GROUP		12/23/2009	Various	61,721.000	3,103,197		
872417-30-8	T.G.C. INDUSTRIES INC		10/14/2009	CREDIT SUISSE	2,840.000	13,680		
Q8815D-10-1	TABCORP HLDGS LTD NPV	D	12/23/2009	Various	64,005.000	433,995		
J81281-11-5	TAKEDA PHARMACEUTICAL CO LTD	D	12/24/2009	Various	66,400.000	2,645,585		
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		10/14/2009	Various	17,540.000	207,336		
874161-10-2	TALBOTS	R	10/14/2009	MORGAN STANLEY CAPITAL	5,400.000	63,645		
87424N-10-4	TALEO CORP CL A		10/14/2009	Various	6,880.000	171,975		
87425E-10-3	TALISMAN ENERGY IN COM NPV	C	12/23/2009	Various	86,300.000	1,577,077		
874083-10-8	TALLY INDUSTRIES, INC.		10/14/2009	MORGAN STANLEY CAPITAL	3,200.000	47,706		
875465-10-6	TANGER FACTORY OUTLETS		10/14/2009	MORGAN STANLEY CAPITAL	9,060.000	342,752		
87612E-10-6	TARGET CORP		12/23/2009	Various	181,509.000	8,859,558		
87651B-10-4	TASER INTL INC		10/14/2009	MORGAN STANLEY CAPITAL	13,680.000	63,698		
Q8852J-10-2	TATTS GROUP	D	12/23/2009	Various	106,007.000	241,540		
876664-10-3	TAUBMAN CENTERS INC		10/14/2009	MORGAN STANLEY CAPITAL	19,320.000	662,666		
G86975-15-1	TBS INTLTD A		10/14/2009	CREDIT SUISSE	2,940.000	27,829		
872275-10-2	TCF FINANCIAL		12/23/2009	Various	32,280.000	460,551		
87236Y-10-8	TD AMERITRADE HOLDING CORP		10/14/2009	Various	79,478.000	1,572,749		
878155-10-0	TEAM INC		10/14/2009	MORGAN STANLEY CAPITAL	4,140.000	66,247		
878237-10-6	TECH DATA CORP		10/14/2009	MORGAN STANLEY CAPITAL	15,500.000	683,197		
878377-10-0	TECHNE CORP		10/14/2009	Various	30,816.000	1,910,994		
F90676-10-1	TECHNIP NPV		12/23/2009	MORGAN STANLEY CAPITAL	1,425.000	100,306		
878555-10-1	TECHNITROL INC		10/14/2009	Various	8,980.000	93,106		
87874R-10-0	TECHTARGET		10/14/2009	MORGAN STANLEY CAPITAL	2,580.000	17,329		
87874D-10-1	TECHWELL INC		10/14/2009	CREDIT SUISSE	3,400.000	37,015		
872375-10-0	TECO ENERGY INC		10/14/2009	Various	53,700.000	763,936		
878895-20-0	TECUMSEH PRODUCTS CO - CL A		10/14/2009	Various	4,140.000	48,759		
Y8565N-10-2	TEEKAY TANKERS LTD, CLASS A		10/14/2009	CREDIT SUISSE	2,580.000	22,692		
879080-10-9	TEJON RANCH CO.		10/14/2009	MORGAN STANLEY CAPITAL	2,400.000	64,010		
879101-10-3	TEKELEC		10/14/2009	MORGAN STANLEY CAPITAL	14,820.000	258,944		
W95878-11-7	TELE2 AB SER'B' SEK1.25	D	12/23/2009	Various	20,349.000	323,049		
Q89499-10-9	TELECOM CORP OF NEW ZEALAND	D	12/23/2009	Various	151,542.000	288,166		
T41329-10-2	TELECOM ITALIA EUR0.55	D	12/23/2009	Various	254,257.000	293,536		
T92778-10-8	TELECOM ITALIA EUR0.55	D	12/23/2009	Various	554,344.000	931,470		
87929J-10-3	TELECOMMUNICATION SYSTEM A		10/14/2009	MORGAN STANLEY CAPITAL	8,680.000	77,461		
879360-10-5	TELEDYNE TECHNOLOGIES INC		10/14/2009	MORGAN STANLEY CAPITAL	7,640.000	294,182		
879369-10-6	TELEFLEX, INC.		10/14/2009	Various	18,800.000	904,819		
E90183-18-2	TELEFONICA DE ESPANA	D	12/23/2009	Various	247,404.000	7,150,547		
A8502A-10-2	TELEKOM AUSTRIA	D	12/23/2009	Various	30,591.000	522,594		
R21882-10-6	TELENOR	D	12/23/2009	Various	77,300.000	1,092,146		
879433-10-0	TELEPHONE & DATA SYSTEMS, INC.		10/14/2009	Various	32,700.000	1,051,511		
879939-10-6	TELETECH HOLDINGS INC		10/14/2009	MORGAN STANLEY CAPITAL	7,340.000	131,192		
Y85830-10-0	TELEVISION BROADCASTS	D	12/23/2009	Various	16,000.000	73,614		
W9588J-10-4	TELIASONERA AB SEK3.2	D	12/23/2009	Various	195,459.000	1,433,809		
879664-10-0	TELLABS INC		10/14/2009	Various	108,276.000	677,529		
Q8975N-10-5	TELSTRA CORP NPV	D	12/23/2009	Various	379,161.000	1,175,526		
87971M-10-3	TELUS CORP	C	12/23/2009	Various	29,300.000	970,256		
87971M-9A-3	TELUS CORPORATION NON VOTING SHS NPV	C	12/23/2009	MORGAN STANLEY CAPITAL	1,100.000	33,699		
879868-10-7	TEMPLE-INLAND, INC.		10/14/2009	Various	31,080.000	525,281		
88023U-10-1	TEMPUR PEDIC INTL		10/14/2009	Various	16,880.000	345,949		
L90272-10-2	TENARIS SA COMMON STOCK	D	12/23/2009	Various	40,366.000	848,822		
G87572-12-2	TENCENT HOLDINGS CMN STK	D	09/14/2009	WARBURG DILLION READ LLC	73,600.000	1,191,675		

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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
88033G-10-0	TENET HEALTHCARE CORP		10/14/2009	MORGAN STANLEY CAPITAL	122,300.000	728,590		
880345-10-3	TENNANT CO		10/14/2009	Various	4,060.000	122,017		
880349-10-5	TENNECO AUTOMOTIVE INC.		10/14/2009	MORGAN STANLEY CAPITAL	10,400.000	153,730		
88076W-10-3	TERADATA C ORP DEL COM		12/23/2009	Various	35,237.000	1,037,507		
880770-10-2	TERADYNE I NC COM		10/14/2009	MORGAN STANLEY CAPITAL	43,740.000	456,304		
880779-10-3	TEREX CORP		10/14/2009	MORGAN STANLEY CAPITAL	27,640.000	625,316		
T9471R-10-0	TERNA	D	12/23/2009	Various	93,735.000	388,825		
880915-10-3	TERRA INDUSTRIES INC		09/17/2009	Various	48,558.000	1,275,977		
881448-20-3	TERREMARK WORLDWIDE INC		10/14/2009	MORGAN STANLEY CAPITAL	12,820.000	83,413		
88145X-10-8	TERRITORIAL BANCORP INC		10/14/2009	CREDIT SUISSE	2,820.000	45,782		
G87621-10-1	TESCO	D	12/23/2009	Various	493,972.000	3,514,424		
881609-10-1	TESORO CORP		12/23/2009	Various	16,980.000	229,753		
88164L-10-0	TESSERA TECHNOLOGIES INC		10/14/2009	MORGAN STANLEY CAPITAL	10,640.000	328,503		
88162G-10-3	TETRA TECH INC		10/14/2009	MORGAN STANLEY CAPITAL	13,480.000	357,893		
88162F-10-5	TETRA TECHNOLOGIES, INC.		10/14/2009	MORGAN STANLEY CAPITAL	16,560.000	164,534		
88224Q-10-7	TEXAS CAPITAL BANCHSARES INC		10/14/2009	MORGAN STANLEY CAPITAL	9,800.000	164,761		
882491-10-3	TEXAS INDUSTRIES INC		10/14/2009	MORGAN STANLEY CAPITAL	5,280.000	223,096		
882508-10-4	TEXAS INST RS INC COM		12/23/2009	Various	267,575.000	6,291,710		
882681-10-9	TEXAS RODAHOUSE INC		10/14/2009	MORGAN STANLEY CAPITAL	11,300.000	119,844		
G8766E-10-9	TEXTAINER GROUP HOLDINGS		10/14/2009	CREDIT SUISSE	1,880.000	32,080		
883203-10-1	TEXTRON IN C COM		10/14/2009	Various	71,880.000	1,429,046		
F91255-10-3	TF1 - TV FRANCAISE EURO.20	D	12/23/2009	Various	15,362.000	288,555		
87240R-10-7	TFS FINANCIAL CORP		10/14/2009	Various	18,439.000	220,533		
F9156M-10-8	THALES	D	12/23/2009	Various	7,267.000	358,968		
698657-10-3	THE PANTRY INC		10/14/2009	Various	5,120.000	82,505		
69344M-10-1	THE PMI GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	16,340.000	61,837		
857873-20-2	THE STEAK N SHAKE COMPANY		10/14/2009	MORGAN STANLEY CAPITAL	5,740.000	66,676		
H83949-14-1	THE SWATCH GROUP	D	12/23/2009	Various	2,508.000	652,701		
88338T-10-4	THERAVANCE		10/14/2009	MORGAN STANLEY CAPITAL	11,660.000	178,385		
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		10/14/2009	Various	104,541.000	4,814,840		
884315-10-2	THOMAS & BETTS CORP.		10/14/2009	MORGAN STANLEY CAPITAL	18,580.000	581,758		
884481-10-2	THOMAS WEISEL PARTNERS GRP		10/14/2009	Various	4,600.000	26,513		
884903-10-5	THOMSON REUTERS CORP	C	12/23/2009	Various	104,100.000	3,597,916		
885160-10-1	THOR INDUSTRIES, INC.		10/14/2009	MORGAN STANLEY CAPITAL	6,840.000	219,122		
885175-30-7	THORATEC CORP		10/14/2009	Various	12,400.000	364,698		
872443-40-3	THQ INC		10/14/2009	Various	15,020.000	89,763		
D83980-11-9	THYSSEN KRUPP	D	12/23/2009	Various	24,150.000	902,993		
886320-10-3	TIBCO SOFTWARE INC		10/14/2009	MORGAN STANLEY CAPITAL	38,260.000	381,552		
87244T-10-9	TICC CAPITAL CORP		10/14/2009	CREDIT SUISSE	7,000.000	35,596		
88633P-30-2	TICKETMAST ER ENTERTAINMENT INCCOM		10/14/2009	MORGAN STANLEY CAPITAL	8,280.000	95,171		
886500-10-0	TIER TECHNOLOGIES INC-CL B		10/14/2009	CREDIT SUISSE	3,700.000	30,660		
886547-10-8	TIFFANY + CO NEW COM		10/14/2009	Various	30,040.000	1,253,867		
887100-10-5	TIMBERLAND COMPANY - CL A		10/14/2009	Various	9,540.000	137,296		
88732J-20-7	TIME WARNER CABLE INC		12/23/2009	Various	91,603.600	2,625,648		
887317-30-3	TIME WARNER INC		09/17/2009	Various	180,671.800	5,158,903		
887389-10-4	TIMKEN CO.		10/14/2009	MORGAN STANLEY CAPITAL	14,320.000	329,941		
G8878S-10-3	TINGYI (CAYMAN ISLN) HLDG CO	D	09/14/2009	Various	1,078,000.000	2,016,948		
88830M-10-2	TITAN INTERNATIONAL INC		10/14/2009	Various	7,940.000	70,702		
88830R-10-1	TITAN MACHINERY INC		10/14/2009	MORGAN STANLEY CAPITAL	2,660.000	32,977		
888339-20-7	TITANIUM M ETALS CORP COM NEW		10/14/2009	MORGAN STANLEY CAPITAL	22,640.000	235,499		
888706-10-8	TIVO INC		10/14/2009	MORGAN STANLEY CAPITAL	23,160.000	248,618		
872540-10-9	TJX COMPANIES INC		09/22/2009	Various	255,902.000	7,396,138		
872960-10-9	TNS INC.		10/14/2009	MORGAN STANLEY CAPITAL	5,580.000	160,569		
N86729-10-5	TNT NV	D	12/23/2009	Various	33,136.000	977,481		
889039-10-3	TODD SHIPYARDS CORP.		10/14/2009	CREDIT SUISSE	1,260.000	21,694		
J86298-10-6	TOKIO MARINE HOLDINGS	D	12/24/2009	Various	27,600.000	752,815		
J86914-10-8	TOKYO ELECTRIC POW COMMON STOCK	D	12/24/2009	Various	121,500.000	3,002,689		
889478-10-3	TOLL BROTHERS INC		10/14/2009	Various	37,416.000	751,692		
G9104H-10-0	TOLL HOLDINGS LTD	D	12/23/2009	Various	59,609.000	474,877		
G89158-13-6	TOMKINS	D	12/23/2009	Various	25,930.000	81,751		
890088-10-7	TOMOTHERAPY INC		10/14/2009	MORGAN STANLEY CAPITAL	10,320.000	44,675		
890110-10-9	TOMPKINS FINANCIAL CORP		10/14/2009	Various	2,400.000	105,951		
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		10/14/2009	MORGAN STANLEY CAPITAL	6,820.000	167,426		
K96213-15-0	TOPDANMARK	D	12/23/2009	Various	2,337.000	342,741		
891027-10-4	TORCHMARK INC COM		10/14/2009	MORGAN STANLEY CAPITAL	10,900.000	503,468		
891050-10-6	TOREADOR RESOURCES CORP		10/14/2009	CREDIT SUISSE	4,800.000	43,963		

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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
891092-10-8	TORO CO.		10/14/2009	MORGAN STANLEY CAPITAL	9,080.000	349,931		
891160-50-9	TORONTO-DOMINION COM NPV	C	12/23/2009	Various	239,000.000	15,230,752		
J89752-11-7	TOSHIBA CORP NPV	D	12/24/2009	Various	37,000.000	207,370		
F92124-10-0	TOTAL SA EUR 2.5	D	12/23/2009	Various	112,508.000	7,196,918		
891906-10-9	TOTAL SYSTEM SERVICES INC		10/14/2009	Various	68,561.000	1,117,586		
891709-10-7	TOWER BANCORP INC		10/14/2009	CREDIT SUISSE	1,000.000	23,379		
891777-10-4	TOWER GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	8,860.000	224,611		
942712-10-0	TOWERS WATSON AND COMPANY		10/14/2009	Various	9,340.000	419,966		
89214A-10-2	TOWN SPORTS INTL		10/14/2009	MORGAN STANLEY CAPITAL	4,140.000	12,146		
89214P-10-9	TOWNE BANK		10/14/2009	Various	5,160.000	70,469		
J92676-11-3	TOYOTA MOTOR	D	12/24/2009	Various	176,500.000	7,041,402		
892356-10-6	TRACTOR SUPPLY CO		10/14/2009	MORGAN STANLEY CAPITAL	7,880.000	411,981		
89267P-10-5	TRADESTATION GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	7,680.000	64,808		
89385X-10-5	TRANS1 INC		10/14/2009	CREDIT SUISSE	2,640.000	12,452		
89346D-10-7	TRANSALTA CORP COM	C	12/23/2009	Various	7,000.000	145,033		
893521-10-4	TRANSATLANTIC HOLDINGS INC		10/14/2009	MORGAN STANLEY CAPITAL	12,760.000	664,191		
89353D-10-7	TRANSCANANDA CORP	C	12/23/2009	Various	65,900.000	2,069,175		
893929-20-8	TRANSCEND SERVICES INC		10/14/2009	CREDIT SUISSE	1,360.000	25,730		
893617-20-9	TRANSCONTINENTAL REALTY INV		10/14/2009	CREDIT SUISSE	40.000	511		
893641-10-0	TRANSDIGM GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	19,660.000	858,346		
G9194A-10-6	TRANSURBAN GROUP	D	12/23/2009	Various	92,295.000	477,519		
89417E-10-9	TRAVELERS COS INC		09/17/2009	BARCLAYS CAPITAL PROGRAM TRADING	4,956.000	236,500		
894210-10-6	TRAVELZOO INC		10/14/2009	CREDIT SUISSE	1,200.000	16,258		
894650-10-0	TREDEGAR CO.		10/14/2009	Various	6,440.000	98,177		
894675-10-7	TREE COM INC		10/14/2009	CREDIT SUISSE	1,500.000	12,012		
89469A-10-4	TREEHOUSE FOODS INC		10/14/2009	Various	7,360.000	259,720		
89531P-10-5	TREX COMPANY INC		10/14/2009	CREDIT SUISSE	3,600.000	70,839		
895848-10-9	TRIANGLE CAPITAL CORP		10/14/2009	CREDIT SUISSE	2,380.000	30,241		
895945-10-3	TRICAN WELL SERVICE LTD	C	12/23/2009	Various	19,700.000	249,240		
895919-10-8	TRIDENT MICROSYSTEMS INC		10/14/2009	MORGAN STANLEY CAPITAL	13,360.000	38,720		
896215-20-9	TRIMAS CORP		10/14/2009	MORGAN STANLEY CAPITAL	3,300.000	16,771		
896522-10-9	TRINITY INDS INC		10/14/2009	Various	22,020.000	415,495		
896749-10-8	TRIPLE-S MANAGEMENT CORP B	R	10/14/2009	Various	4,780.000	81,229		
89674K-10-3	TRIQUINT SEMICONDUCTOR		10/14/2009	MORGAN STANLEY CAPITAL	32,420.000	273,647		
896818-10-1	TRIUMPH GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	3,720.000	183,258		
89784N-10-4	TRUE RELIGION APPAREL INC		10/14/2009	MORGAN STANLEY CAPITAL	5,560.000	153,323		
89785X-10-1	TRUEBLUE INC.		10/14/2009	MORGAN STANLEY CAPITAL	9,740.000	147,504		
898349-10-5	TRUSTCO BANK CORP NY		10/14/2009	Various	18,280.000	118,128		
898402-10-2	TRUSTMARK CORP		10/14/2009	Various	15,280.000	298,817		
87264S-10-6	TRW AUTOMOTIVE HOLDINGS		10/14/2009	MORGAN STANLEY CAPITAL	15,240.000	267,121		
K9640A-10-2	TRYGVESTA	D	12/23/2009	Various	2,449.000	175,546		
87305R-10-9	TTM TECHNOLOGIES INC		10/14/2009	Various	9,500.000	111,212		
899035-50-5	TUESDAY MORNING CORP		10/14/2009	CREDIT SUISSE	6,640.000	28,110		
D8484K-16-6	TUI AG NPV	D	12/23/2009	MORGAN STANLEY CAPITAL	1,845.000	15,685		
G9127H-10-4	TUI TRAVEL PLC ORD GBP0.10	D	12/23/2009	MORGAN STANLEY CAPITAL	2,967.000	11,942		
G91235-10-4	TULLOW OIL PLC COMMON STOCK	D	12/23/2009	Various	76,973.000	1,630,030		
899896-10-4	TUPPERWARE BRANDS CORP		10/14/2009	Various	14,020.000	612,488		
901109-10-8	TUTOR PERINI CORP		10/14/2009	Various	5,800.000	126,822		
901476-10-1	TWIN DISC, INC.		10/14/2009	CREDIT SUISSE	1,860.000	26,123		
902252-10-5	TYLER TECHNOLOGIES		10/14/2009	MORGAN STANLEY CAPITAL	7,160.000	129,122		
902494-10-3	TYSON FOODS INC CLASS A		10/14/2009	Various	52,680.000	651,957		
90333L-10-2	U S CONCRETE INC		10/14/2009	CREDIT SUISSE	7,140.000	12,909		
903293-40-5	U S G CORP.		12/23/2009	Various	13,340.000	236,003		
91274F-10-4	U STORE IT		10/14/2009	Various	17,500.000	113,140		
90337L-10-8	U.S. PHYSICAL THERAPY INC		10/14/2009	CREDIT SUISSE	2,560.000	41,446		
902549-80-7	UAL CORP		10/14/2009	MORGAN STANLEY CAPITAL	31,740.000	242,100		
T1681V-10-4	UBI BANCA	D	12/23/2009	Various	55,234.000	832,296		
H89231-33-8	UBS AG CHF0.1		12/23/2009	Various	314,467.000	5,396,816		
B93562-10-4	UCB	D	12/23/2009	Various	16,611.000	746,081		
90262T-30-8	UCBH HOLDINGS INC		10/14/2009	Various	27,040.000	27,764		
902653-10-4	UDR INC		10/14/2009	Various	43,480.000	671,123		
902748-10-2	UIL HOLDINGS CORPORATION		10/14/2009	Various	6,720.000	182,411		
90384S-30-3	ULTA US		10/14/2009	MORGAN STANLEY CAPITAL	5,980.000	103,946		
903850-10-7	ULTIMATE SOFTWARE GRP INC		10/14/2009	Various	5,520.000	164,696		
903899-10-2	ULTRALIFE CORP		10/14/2009	CREDIT SUISSE	2,680.000	14,214		
P94398-10-7	ULTRAPETROL (BAHAMAS) LTD		10/14/2009	CREDIT SUISSE	4,440.000	23,870		

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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
904034-10-5	ULTRATECH INC		10/14/2009	MORGAN STANLEY CAPITAL	4,840.000	74,227		
902788-10-8	UMB FINL CORP		10/14/2009	MORGAN STANLEY CAPITAL	8,160.000	342,208		
903002-10-3	UMH PROPERTIES INC		10/14/2009	CREDIT SUISSE	1,800.000	14,817		
B95505-16-8	UMICORE	D	12/23/2009	Various	15,523.000	550,557		
904214-10-3	UMPQUA HOLDINGS CORP		10/14/2009	Various	21,600.000	229,121		
904311-10-7	UNDER ARMOUR INC		10/14/2009	MORGAN STANLEY CAPITAL	7,360.000	220,152		
F95094-11-0	UNIBAIL-RODAMCO SE REIT	D	12/23/2009	Various	6,258.000	1,474,895		
904583-10-1	UNICA CORP		10/14/2009	CREDIT SUISSE	3,100.000	24,261		
T95132-10-5	UNICREDIT SPA EURO.50	D	12/23/2009	Various	1,285,290.000	4,887,399		
904677-10-1	UNIFI, INC.		10/14/2009	Various	10,040.000	33,048		
904708-10-4	UNIFIRST CORP.		10/14/2009	MORGAN STANLEY CAPITAL	3,020.000	138,572		
N8981F-27-1	UNILEVER NV CVA NLG0.16	D	12/23/2009	Various	162,114.000	5,172,387		
G92087-16-5	UNILEVER PLC ORD GBP0.031111	D	12/23/2009	Various	67,077.000	2,092,571		
905399-10-1	UNION BANKSHARES CORP		10/14/2009	Various	4,500.000	55,985		
90653P-10-5	UNION DRILLING INC		10/14/2009	CREDIT SUISSE	2,040.000	16,168		
907818-10-8	UNION PACIFIC CORP		09/17/2009	Various	27,468.000	1,556,143		
T9647L-10-2	UNIPOL GRUPPO FINAN ORD	D	12/23/2009	Various	23,851.000	35,003		
909205-10-6	UNISOURCE ENERGY CORP HOLDING CO		10/14/2009	Various	8,040.000	241,960		
909214-30-6	UNISYS CORP		10/14/2009	MORGAN STANLEY CAPITAL	81,340.000	240,644		
909218-10-9	UNIT CORP		10/14/2009	MORGAN STANLEY CAPITAL	900.000	41,037		
90933T-10-9	UNITED AMERICA INDEMINITY CL A		10/14/2009	Various	8,120.000	63,739		
909907-10-7	UNITED BANKSHARES		10/14/2009	Various	10,120.000	189,541		
909912-10-7	UNITED CAPITAL CORP		10/14/2009	CREDIT SUISSE	320.000	6,513		
90984P-10-5	UNITED COMMUNITY BANKS INC		10/14/2009	MORGAN STANLEY CAPITAL	10,580.000	55,394		
91030T-10-9	UNITED FINANCIAL BANCORP INC		10/14/2009	Various	4,280.000	52,408		
910331-10-7	UNITED FIRE & CASUALTY CO		10/14/2009	Various	4,860.000	100,011		
D8542B-12-5	UNITED INTERNET	D	12/23/2009	Various	14,943.000	208,041		
911163-10-3	UNITED NATURAL FOODS INC		10/14/2009	MORGAN STANLEY CAPITAL	9,560.000	228,570		
911268-10-0	UNITED ONLINE INC		10/14/2009	Various	18,380.000	163,152		
V96194-12-7	UNITED OVERSEAS BANK	D	12/23/2009	Various	106,000.000	1,491,892		
Y9299W-10-3	UNITED OVERSEAS LAND	D	12/23/2009	Various	42,000.000	103,491		
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		09/17/2009	Various	68,526.000	3,653,506		
911363-10-9	UNITED RENTALS INC		10/14/2009	MORGAN STANLEY CAPITAL	13,080.000	140,101		
911459-10-5	UNITED SECURITY BANCSHARES		10/14/2009	CREDIT SUISSE	1,180.000	26,102		
911922-10-2	UNITED STATES LIME MINERAL		10/14/2009	MORGAN STANLEY CAPITAL	420.000	15,528		
912909-10-8	UNITED STATES STEEL CORP		12/16/2009	Various	73,720.000	3,354,468		
913004-10-7	UNITED STATIONERS, INC.		10/14/2009	Various	5,300.000	264,643		
913017-10-9	UNITED TECHNOLOGIES CORP		12/23/2009	Various	177,682.000	11,147,168		
91307C-10-2	UNITED THERAPEUTICS CORP		10/14/2009	Various	18,020.000	797,381		
G92755-10-0	UNITED UTILITIES GROUP	D	12/23/2009	Various	73,576.000	584,169		
91324P-10-2	UNITEDHEALTH GROUP INC		12/23/2009	Various	293,671.000	7,514,711		
913377-10-7	UNIVERSAL AMERICAN CORP		10/14/2009	MORGAN STANLEY CAPITAL	6,740.000	66,245		
91347P-10-5	UNIVERSAL DISPLAY CORP		10/14/2009	MORGAN STANLEY CAPITAL	6,440.000	88,021		
913483-10-3	UNIVERSAL ELECTRONICS INC		10/14/2009	MORGAN STANLEY CAPITAL	3,100.000	65,021		
913543-10-4	UNIVERSAL FST PRODS INC		10/14/2009	Various	4,340.000	178,787		
91359E-10-5	UNIVERSAL HEALTH RLTY INCOME		10/14/2009	Various	2,720.000	88,094		
913903-10-0	UNIVERSAL HEALTH SERVICES INC		10/14/2009	MORGAN STANLEY CAPITAL	16,220.000	1,071,822		
91359V-10-7	UNIVERSAL INSURANCE HLDG		10/14/2009	MORGAN STANLEY CAPITAL	3,760.000	19,173		
913837-10-0	UNIVERSAL STAINLESS & ALLOY		10/14/2009	CREDIT SUISSE	1,500.000	25,902		
913915-10-4	UNIVERSAL TECHNICAL INST		10/14/2009	MORGAN STANLEY CAPITAL	4,440.000	90,756		
91388Q-20-2	UNIVERSAL TRAVEL GROUP	R	10/14/2009	CREDIT SUISSE	2,200.000	32,980		
91388P-10-5	UNIVERSAL TRUCKLOAD SERVICES INC		10/14/2009	MORGAN STANLEY CAPITAL	1,160.000	20,475		
915271-10-0	UNIVEST CORP OF PENNSYLVANIA		10/14/2009	Various	3,740.000	80,846		
91529Y-10-6	UNUM GROUP		12/23/2009	Various	67,020.000	1,422,268		
X9518S-10-8	UPM-KYMMENE	D	12/23/2009	Various	48,573.000	621,768		
91688T-10-4	URANERZ ENERGY CORP		10/14/2009	CREDIT SUISSE	10,280.000	22,783		
916896-10-3	URANIUM ENERGY CORP		10/14/2009	CREDIT SUISSE	12,800.000	48,739		
917047-10-2	URBAN OUTFITTERS INC		12/23/2009	Various	23,824.000	746,840		
903236-10-7	URS CORP		10/14/2009	MORGAN STANLEY CAPITAL	19,100.000	773,109		
917286-20-5	URSTADT BIDDLE CL A		10/14/2009	Various	4,540.000	70,994		
90341W-10-8	US AIRWAYS GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	35,420.000	158,671		
90343C-10-0	US AUTO PARTS NETWORK INC		10/14/2009	CREDIT SUISSE	2,160.000	12,483		
902973-30-4	US BANCORP		12/23/2009	Various	425,959.000	9,919,182		
911684-10-8	US CELLULAR CORP		10/14/2009	Various	9,120.000	356,317		
902952-10-0	US GLOBALUS GLOBAL INVESTORS INC		10/14/2009	CREDIT SUISSE	3,000.000	38,310		
912023-20-7	US GOLD CORP		10/14/2009	CREDIT SUISSE	17,800.000	61,193		

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902925-10-6	USA TRUCK INC		10/14/2009	CREDIT SUISSE	1,180.000	15,310		
90328M-10-7	USANA HEALTH SCIENCES INC		10/14/2009	MORGAN STANLEY CAPITAL	1,380.000	50,193		
90333E-10-8	USEC INC		10/14/2009	Various	24,880.000	119,465		
917488-10-8	UTAH MEDICAL PRODUCTS INC		10/14/2009	CREDIT SUISSE	80.000	2,343		
G87210-10-3	UTI WORLDWIDE INC		10/14/2009	CREDIT SUISSE	16,880.000	244,389		
918076-10-0	UTSTARCOM INC		10/14/2009	Various	24,980.000	53,887		
91851C-20-1	VAALCO ENERGY INC		10/14/2009	MORGAN STANLEY CAPITAL	13,200.000	63,413		
918790-10-9	VAIL RESORTS INC		10/14/2009	MORGAN STANLEY CAPITAL	6,660.000	242,895		
918866-10-4	VALASSIS COMMUNICATION		10/14/2009	Various	10,660.000	214,458		
918914-10-2	VALENCE TECHNOLOGY INC		10/14/2009	MORGAN STANLEY CAPITAL	10,300.000	17,351		
91911X-10-4	VALENT PHARMACEUTICALS INTERNATIONAL		10/14/2009	MORGAN STANLEY CAPITAL	25,300.000	783,989		
91913Y-10-0	VALERO ENERGY CORP		12/23/2009	Various	24,001.000	416,583		
918905-10-0	VALHI, INC.		12/23/2009	CREDIT SUISSE	3,940.000	53,452		
919794-10-7	VALLEY NATIONAL BANCORP		12/23/2009	Various	51,100.000	654,303		
F95922-10-4	VALLOUREC EUR 4	D	12/23/2009	Various	2,880.000	514,998		
920253-10-1	VALMONT INDUSTRIES INC		10/14/2009	MORGAN STANLEY CAPITAL	5,460.000	473,395		
920355-10-4	VALSPAR CORP.		12/23/2009	Various	19,340.000	528,042		
920437-10-0	VALUE LINE INC		10/14/2009	CREDIT SUISSE	180.000	5,803		
92046N-10-2	VALUECLICK INC		10/14/2009	MORGAN STANLEY CAPITAL	19,180.000	262,275		
921659-10-8	VANDA PHARMACEUTICALS INC		10/14/2009	CREDIT SUISSE	5,920.000	66,078		
922042-85-8	VANGUARD EMERGING MARKETS VIPER		08/25/2009	Various	736,900.000	24,972,013		
G93205-11-3	VANTAGE DRILLING CO		10/14/2009	CREDIT SUISSE	13,820.000	25,414		
922206-10-7	VARIAN INC		10/14/2009	MORGAN STANLEY CAPITAL	6,340.000	324,419		
92220P-10-5	VARIAN MEDICAL SYST		12/23/2009	Various	27,080.000	1,252,273		
922207-10-5	VARIAN SEMICONDUCTOR EQUIPMENT		10/14/2009	MORGAN STANLEY CAPITAL	17,340.000	573,214		
92230Y-10-4	VASCO DATA SECURITY INTL		10/14/2009	MORGAN STANLEY CAPITAL	6,100.000	48,153		
92231M-10-9	VASCULAR SOLUTIONS INC		10/14/2009	CREDIT SUISSE	3,500.000	30,329		
918194-10-1	VCA ANTECH INC		10/14/2009	MORGAN STANLEY CAPITAL	32,780.000	876,613		
92240G-10-1	VECTREN CORPORATION		10/14/2009	MORGAN STANLEY CAPITAL	5,260.000	122,381		
Y9361Q-10-9	VEDANTA RESOURCES	D	12/23/2009	Various	12,856.000	519,912		
922417-10-0	VEECO INSTRUMENTS		10/14/2009	Various	7,040.000	181,221		
92275P-30-7	VENOCO INC		10/14/2009	MORGAN STANLEY CAPITAL	4,180.000	64,002		
92276F-10-0	VENTAS INC		10/14/2009	Various	41,300.000	1,674,054		
F9686M-10-7	VEOLIA ENVIRONNEME EUR5.00	D	12/23/2009	Various	33,038.000	1,134,148		
92342Y-10-9	VERIFONE HOLDINGS INC		10/14/2009	MORGAN STANLEY CAPITAL	15,920.000	237,474		
92343E-10-2	VERISIGN INC.		12/23/2009	Various	46,700.000	1,104,332		
92343V-10-4	VERIZON COMMUNICATIONS		09/18/2009	Various	145,000.000	4,407,820		
923728-10-9	VERMILION ENERGY TRUST	C	12/23/2009	Various	2,600.000	73,866		
92532F-10-0	VERTEX PHARMACEUTICALS		12/23/2009	Various	35,080.000	1,448,863		
K9773J-12-8	VESTAS WIND SYSTEM A/S-CMN STK	D	12/23/2009	Various	18,160.000	1,336,919		
918204-10-8	VF CORP		09/17/2009	Various	69,838.000	4,706,383		
92553P-20-1	VIACOM INC NEW CL B		12/23/2009	Various	117,507.000	3,186,384		
92552R-40-6	VIAD CORP		10/14/2009	MORGAN STANLEY CAPITAL	4,440.000	93,770		
92552V-10-0	VIASAT INC		10/14/2009	MORGAN STANLEY CAPITAL	5,500.000	168,110		
925602-10-4	VICAL INC		10/14/2009	CREDIT SUISSE	9,420.000	34,570		
925815-10-2	VICOR CORP		10/14/2009	MORGAN STANLEY CAPITAL	4,160.000	32,534		
A9142L-12-8	VIENNA INSURANCE GROUP	D	12/23/2009	Various	4,107.000	238,099		
926727-10-8	VIEWPOINT FINL GRP		10/14/2009	MORGAN STANLEY CAPITAL	2,280.000	32,394		
927107-40-9	VILLAGE SUPER MARKET CL A		10/14/2009	Various	1,200.000	35,674		
F5879X-10-8	VINCI	D	12/23/2009	Various	36,172.000	2,118,703		
92763R-10-4	VIRAGE LOGIC CORPORATION		10/14/2009	CREDIT SUISSE	3,360.000	20,436		
92769L-10-1	VIRGIN MEDIA INC		10/14/2009	MORGAN STANLEY CAPITAL	64,600.000	919,258		
928241-10-8	VIROPHARMA INC		10/14/2009	MORGAN STANLEY CAPITAL	16,980.000	163,341		
92826B-10-4	VIRTUAL RADIOLOGIC CORP		10/14/2009	MORGAN STANLEY CAPITAL	1,480.000	19,454		
92828Q-10-9	VIRTUS INVESTMENT PARTNERS		10/14/2009	CREDIT SUISSE	1,220.000	19,549		
92827P-10-2	VIRTUSA CORP		10/14/2009	CREDIT SUISSE	2,940.000	29,903		
92826C-83-9	VISA INC		12/23/2009	Various	106,865.000	7,746,546		
928298-10-8	VISHAY INTERTECHNOLOGY, INC		12/23/2009	Various	26,340.000	206,240		
92846N-10-4	VITAL IMAGES		10/14/2009	MORGAN STANLEY CAPITAL	3,120.000	38,941		
F7063C-11-4	VIVENDI EUR5.50	D	12/23/2009	Various	100,740.000	2,927,378		
928551-10-0	VIVUS INC		10/14/2009	MORGAN STANLEY CAPITAL	17,600.000	175,453		
928563-40-2	VM WARE INC		10/14/2009	Various	31,734.000	1,290,593		
92858J-10-8	VOCUS INC		10/14/2009	MORGAN STANLEY CAPITAL	3,600.000	77,969		
92857W-20-9	VODAFONE AIRTOUCH ADR	F	12/23/2009	CREDIT SUISSE	269,513.000	6,293,023		
G93882-13-5	VODAFONE GROUP PLC COMMON STOCK	D	12/23/2009	MORGAN STANLEY CAPITAL	213,011.000	486,987		
A9101Y-10-3	VOESTALPINE AG NPV	D	12/23/2009	Various	1,679.000	61,591		

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928645-10-0	VOLCANO CORP		10/14/2009	MORGAN STANLEY CAPITAL	10,760.000	171,134		
92864N-10-1	VOLCOM INC		10/14/2009	MORGAN STANLEY CAPITAL	4,340.000	77,806		
D94523-14-5	VOLKSWAGEN AG	D	12/23/2009	Various	7,866.000	1,120,523		
928703-10-7	VOLT INFO SCIENCES INC		10/14/2009	Various	2,980.000	33,436		
928708-10-6	VOLTERRA SEMICONDUCTOR CORP		10/14/2009	MORGAN STANLEY CAPITAL	4,980.000	91,538		
928856-20-2	VOLVO A	D	12/23/2009	Various	46,727.000	478,847		
928856-30-1	VOLVO AB-B SHS NPV	D	12/23/2009	Various	41,034.000	416,457		
929042-10-9	VORNADO RLTY TR		12/15/2009	Various	33,069.000	2,115,006		
918284-10-0	VSE CORP		10/14/2009	CREDIT SUISSE	900.000	38,669		
929160-10-9	VULCAN MAT LS CO COM		10/14/2009	MORGAN STANLEY CAPITAL	26,620.000	1,364,211		
92922P-10-6	W & T OFFSHORE		10/14/2009	MORGAN STANLEY CAPITAL	7,740.000	102,078		
38388F-10-8	W R GRACE & CO NEW		10/14/2009	MORGAN STANLEY CAPITAL	15,980.000	383,681		
92927K-10-2	WABCO HOLDINGS INC		12/23/2009	Various	12,280.000	278,299		
929740-10-8	WABTEC		10/14/2009	MORGAN STANLEY CAPITAL	13,940.000	540,759		
D9540Z-10-6	WACKER CHEMIE	D	12/23/2009	Various	1,521.000	255,995		
930059-10-0	WADDELL & REED FINANCIAL		10/14/2009	MORGAN STANLEY CAPITAL	40,680.000	1,201,703		
931422-10-9	WALGREEN CO		12/23/2009	Various	235,069.000	8,282,841		
931142-10-3	WAL-MART STORES		12/23/2009	Various	504,921.000	25,467,512		
93317Q-10-5	WALTER ENERGY INC		10/14/2009	Various	16,672.000	702,872		
93317W-10-2	WALTER INVESTMENT MANAGEMENT		10/14/2009	Various	3,920.000	60,573		
G9431R-10-3	WANT WANT CHINA HOLDINGS LTD	D	09/14/2009	Various	3,303,000.000	1,871,079		
934390-40-2	WARNACO GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	10,080.000	446,173		
934550-10-4	WARNER MUSIC GRP CORP		10/14/2009	Various	13,000.000	80,852		
93564A-10-0	WARREN RESOURCES INC		10/14/2009	MORGAN STANLEY CAPITAL	13,280.000	42,210		
X98155-11-6	WARTSILA B	D	12/23/2009	Various	8,778.000	346,539		
939640-10-8	WASHINGTON POST CO CL B		10/14/2009	MORGAN STANLEY CAPITAL	1,340.000	636,235		
937303-10-5	WASHINGTON BANKING CO		10/15/2009	CREDIT SUISSE	2,020.000	19,734		
938824-10-9	WASHINGTON FEDERAL		10/14/2009	MORGAN STANLEY CAPITAL	13,020.000	217,931		
939653-10-1	WASHINGTON REAL ESTATE		10/14/2009	Various	13,360.000	383,828		
940610-10-8	WASHINGTON TRUST BANCORP		10/14/2009	Various	3,660.000	62,592		
941053-10-0	WASTE CONNECTIONS		10/14/2009	MORGAN STANLEY CAPITAL	13,240.000	389,997		
94106L-10-9	WASTE MGMT INC DEL		09/17/2009	Various	161,763.000	4,835,943		
941075-20-2	WASTE SERVICES INC		10/14/2009	MORGAN STANLEY CAPITAL	3,880.000	19,798		
941848-10-3	WATERS CORPORATION		12/23/2009	Various	15,320.000	914,042		
941888-10-9	WATERSTONE FINANCIAL INC		10/14/2009	MORGAN STANLEY CAPITAL	1,240.000	5,950		
942622-20-0	WATSCO INC		10/14/2009	Various	5,960.000	318,230		
942749-10-2	WATTS WATER TECHNOLOGIES INC		10/14/2009	Various	6,460.000	199,993		
943315-10-1	WAUSAU PAPER CORP		10/14/2009	MORGAN STANLEY CAPITAL	9,400.000	97,307		
929236-10-7	WD-40 CO.		10/14/2009	Various	3,480.000	110,654		
H27013-10-3	WEATHERFORD INTERNATIONAL LTD		09/18/2009	Various	232,418.000	5,094,778		
94733A-10-4	WEB.COM GROUP INC		10/14/2009	CREDIT SUISSE	5,940.000	44,603		
94770V-10-2	WEBMD HEALTH CORP		10/26/2009	Various	22,120.000	754,355		
947684-10-6	WEBSENSE		10/14/2009	MORGAN STANLEY CAPITAL	9,600.000	170,053		
947890-10-9	WEBSTER FINANCIAL CORP		10/14/2009	Various	16,360.000	222,154		
948626-10-6	WEIGHT WATCHERS INTL INC		12/23/2009	Various	24,820.000	694,438		
948741-10-3	WEINGARTEN REALTY		10/14/2009	Various	9,100.000	183,473		
948849-10-4	WEIS MARKETS, INC.		10/14/2009	MORGAN STANLEY CAPITAL	2,500.000	82,191		
94946T-10-6	WELLCARE HEALTH PLANS		10/14/2009	Various	9,480.000	248,877		
94973V-10-7	WELLPOINT INC		09/17/2009	Various	68,318.000	3,355,628		
949746-10-1	WELLS FARGO CO		12/23/2009	Various	1,074,791.000	28,133,723		
950587-10-5	WENDYS ARBYS GROUP INC		09/17/2009	Various	145,451.000	736,343		
950755-10-8	WERNER ENTERPRISES INC		10/14/2009	Various	9,760.000	180,947		
950810-10-1	WESBANCO INC		10/14/2009	Various	6,340.000	99,981		
950817-10-6	WESCO FINANCIAL CORP		10/14/2009	CREDIT SUISSE	400.000	130,465		
95082P-10-5	WESCO INTERNATIONAL INC		10/14/2009	Various	24,220.000	689,992		
Q95870-10-3	WESFARMERS	D	12/23/2009	Various	90,172.000	2,404,775		
Q95870-18-6	WESFARMERS PPS	D	12/23/2009	Various	13,796.000	369,421		
95123P-10-6	WEST BANCORPORATION		10/14/2009	CREDIT SUISSE	3,380.000	17,200		
954235-10-7	WEST MARINE INC		10/14/2009	CREDIT SUISSE	3,260.000	25,753		
955306-10-5	WEST PHARMACEUTICAL SERVICES		10/14/2009	MORGAN STANLEY CAPITAL	7,220.000	293,226		
957090-10-3	WESTAMERICA BANCORPORATION		10/14/2009	Various	7,600.000	390,360		
957638-10-9	WESTERN ALLIANCE BANCORP		10/14/2009	Various	11,780.000	70,053		
958102-10-5	WESTERN DIGITAL CORP.		12/23/2009	Various	55,871.000	2,045,238		
959319-10-4	WESTERN REFINING INC		10/14/2009	MORGAN STANLEY CAPITAL	9,480.000	58,386		
959802-10-9	WESTERN UN CO COM		12/23/2009	Various	171,762.000	3,291,618		
96008P-10-4	WESTFIELD FINANCIAL INC		10/14/2009	Various	8,000.000	67,402		

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
Q97062-10-5	WESTFIELD GROUP	D	12/23/2009	Various	186,878.000	2,132,953		
960413-10-2	WESTLAKE CHEMICAL CORP		10/14/2009	Various	4,460.000	120,045		
960878-10-6	WESTMORELAND COAL CO.		10/14/2009	CREDIT SUISSE	2,280.000	18,882		
961148-50-9	WESTON GEORGE LTD COM	C	12/23/2009	Various	13,700.000	762,410		
Q97417-10-1	WESTPAC BANKING CORP	D	12/23/2009	Various	255,346.000	6,005,686		
961765-10-4	WESTWOOD HOLDINGS GROUP		10/14/2009	MORGAN STANLEY CAPITAL	1,300.000	47,952		
961840-10-5	WET SEAL		10/14/2009	MORGAN STANLEY CAPITAL	20,980.000	76,957		
962149-10-0	WEYCO GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	1,340.000	30,903		
962166-10-4	WEYERHAEUS ER CO COM		12/23/2009	Various	43,514.000	1,680,552		
92924F-10-6	WGL HOLDINGS INC		10/14/2009	Various	11,800.000	396,989		
Y9551M-10-8	WHARF HOLDINGS	D	12/23/2009	Various	125,000.000	683,952		
Y9553V-10-6	WHEELOCK AND CO	D	12/23/2009	Various	57,000.000	184,066		
963320-10-6	WHIRLPOOL CORP COM		10/14/2009	Various	17,820.000	1,292,321		
G9606P-19-7	WHITBREAD	D	12/23/2009	Various	15,692.000	348,612		
963801-10-5	WHITE ELECTRONIC DESIGNS		10/14/2009	CREDIT SUISSE	4,680.000	22,062		
G9618E-10-7	WHITE MTNS INS GROUP LTD		12/23/2009	CREDIT SUISSE	2,160.000	702,387		
966612-10-3	WHITNEY HOLDING CORP		12/23/2009	Various	27,280.000	253,687		
966837-10-6	WHOLE FOODS MKT INC		12/23/2009	Various	28,280.000	883,540		
967797-10-1	WILBER CORP		10/14/2009	CREDIT SUISSE	680.000	5,455		
968223-20-6	WILEY JOHN & SONS INC		10/14/2009	MORGAN STANLEY CAPITAL	8,780.000	305,348		
969203-10-8	WILL BROS GRP INC		10/14/2009	MORGAN STANLEY CAPITAL	8,780.000	131,955		
K9898W-12-9	WILLIAM DEMANT HOLDING	D	12/23/2009	Various	3,421.000	263,878		
969457-10-0	WILLIAMS COS INC		06/02/2009	Various	40,000.000	611,768		
969904-10-1	WILLIAMS SONOMA, INC.		10/14/2009	Various	22,620.000	496,890		
970646-10-5	WILLIS LEASE FINANCE CORP		10/14/2009	CREDIT SUISSE	820.000	10,818		
Y9586L-10-9	WILMAR INTERNATIONAL	D	12/23/2009	Various	111,000.000	510,234		
971807-10-2	WILMINGTON TRUST CORPORATION		10/14/2009	Various	21,680.000	328,722		
97186T-10-8	WILSHIRE BANCORP INC		10/14/2009	Various	5,420.000	40,530		
97381W-10-4	WINDSTREAM CORP		11/10/2009	Various	163,456.000	1,627,874		
Y9588K-10-9	WING HANG BANK	D	12/23/2009	Various	14,000.000	148,945		
974280-30-7	WINN-DIXIE STORES INC		10/14/2009	MORGAN STANLEY CAPITAL	12,120.000	156,895		
974637-10-0	WINNEBAGO INDUSTRIES, INC.		10/14/2009	Various	6,500.000	94,081		
976391-30-0	WINTHROP REALTY TRUST		10/14/2009	MORGAN STANLEY CAPITAL	2,580.000	23,798		
97650W-10-8	WINTRUST FINANCIAL CORP		10/14/2009	Various	5,820.000	185,118		
976657-10-6	WISCONSIN ENERGY		10/14/2009	MORGAN STANLEY CAPITAL	25,660.000	1,142,296		
929297-10-9	WMS INDUSTRIES		10/14/2009	MORGAN STANLEY CAPITAL	24,760.000	1,199,184		
G97278-11-6	WOLSELEY PLC CMN STK	D	12/23/2009	Various	23,341.000	544,896		
N96425-10-8	WOLTERS KLUWER	D	12/23/2009	Various	29,962.000	659,938		
978097-10-3	WOLVERINE WORLD WIDE, INC.		10/14/2009	Various	10,780.000	294,304		
978166-10-6	WONDER AUTO TECHNOLOGY INC		10/14/2009	CREDIT SUISSE	3,220.000	44,903		
Q98327-10-1	WOODSIDE PETROLEUM	D	12/23/2009	Various	43,950.000	2,037,190		
980745-10-3	WOODWARD GOVERN		10/14/2009	MORGAN STANLEY CAPITAL	13,120.000	334,821		
Q98418-10-8	WOOL WORTHS LIMITED	D	12/23/2009	Various	102,662.000	2,712,582		
981419-10-4	WORLD ACCEPTANCE CORP		10/14/2009	MORGAN STANLEY CAPITAL	3,940.000	107,415		
981475-10-6	WORLD FUEL SERVICES CORP		10/14/2009	MORGAN STANLEY CAPITAL	6,720.000	344,604		
98156Q-10-8	WORLD WRESTLING ENTERTAINMENT		10/14/2009	Various	5,200.000	71,051		
Q9857K-10-2	WORLEY PARSONS LTD NPV	D	12/23/2009	Various	14,177.000	361,412		
981811-10-2	WORTHINGTON INDUSTRIES, INC.		10/14/2009	MORGAN STANLEY CAPITAL	13,280.000	182,344		
G9787K-10-8	WPP PLC CMN STK	D	12/23/2009	Various	81,324.000	793,589		
98233Q-10-5	WRIGHT EXPRESS CORP		10/14/2009	MORGAN STANLEY CAPITAL	8,420.000	256,253		
98235T-10-7	WRIGHT MEDICAL GRP INC		10/14/2009	MORGAN STANLEY CAPITAL	8,120.000	141,299		
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		10/14/2009	Various	58,816.000	1,057,123		
983134-10-7	WYNN RESOR TS LTD COM		12/23/2009	Various	7,580.000	544,398		
98389B-10-0	XCEL ENERGY INC		12/23/2009	Various	69,240.000	1,452,840		
98411C-10-0	XENOPORT INC		10/14/2009	MORGAN STANLEY CAPITAL	6,500.000	126,084		
984121-10-3	XEROX CORP COM		10/14/2009	Various	177,041.000	1,376,098		
983919-10-1	XILINX INC COM		10/14/2009	Various	67,550.000	1,604,442		
45071R-10-9	XIXIA		10/14/2009	MORGAN STANLEY CAPITAL	6,780.000	52,027		
983857-10-3	XRITE INC		10/14/2009	CREDIT SUISSE	3,460.000	7,477		
G9826T-10-2	XSTRATA PLC ORD USD0.50	D	12/23/2009	Various	87,073.000	1,572,810		
98385X-10-6	XTO ENERGY INC.		09/17/2009	Various	158,888.000	5,298,433		
984314-10-4	YADKIN VALLEY FINANCIAL CORP		10/14/2009	CREDIT SUISSE	4,100.000	16,541		
984332-10-6	YAHOO INC COM		12/23/2009	Various	271,761.000	4,521,769		
J96216-12-2	YAMANOUCHI PHARM JPY50	D	12/24/2009	Various	7,600.000	277,912		
R0028D-10-0	YARA INTL ASA CMN STK	D	12/23/2009	Various	17,850.000	686,694		
987184-10-8	YORK WATER CO		10/14/2009	CREDIT SUISSE	2,760.000	39,401		

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
987413-10-1	YOUBET.COM INC		10/14/2009	CREDIT SUISSE	8,120.000	22,197		
987520-10-3	YOUNG INNOVATIONS INC		10/14/2009	CREDIT SUISSE	1,080.000	28,284		
984249-10-2	YRC WORLDWIDE INC		10/14/2009	MORGAN STANLEY CAPITAL	13,080.000	54,576		
G98803-14-4	YUE YUEN INDL HLDG HKD0.25	D	12/23/2009	Various	56,000.000	175,858		
988498-10-1	YUM! BRANDS INC		12/23/2009	Various	105,678.000	3,657,711		
988858-10-6	ZALE CORP.		10/14/2009	MORGAN STANLEY CAPITAL	5,300.000	39,652		
E9853W-16-0	ZARDOYA OTIS		12/23/2009	Various	9,614.000	203,030		
989207-10-5	ZEBRA TECHNOLOGIES CORP.		10/14/2009	MORGAN STANLEY CAPITAL	20,560.000	535,185		
989390-10-9	ZENITH NATIONAL INS CORP		10/14/2009	Various	8,140.000	261,432		
98944B-10-8	ZEP INC		10/14/2009	MORGAN STANLEY CAPITAL	4,720.000	86,193		
98952K-10-7	ZHONGPIN INC	R	10/14/2009	CREDIT SUISSE	5,020.000	80,758		
98956P-10-2	ZIMMER HOLDINGS INC		10/14/2009	Various	58,821.000	2,986,007		
989696-10-9	ZION OIL & GAS INC		10/14/2009	CREDIT SUISSE	2,560.000	27,048		
989701-10-7	ZIONS BANCORP		10/14/2009	MORGAN STANLEY CAPITAL	26,080.000	479,627		
98974P-10-0	ZIX CORPORATION		10/14/2009	CREDIT SUISSE	14,560.000	32,300		
989922-10-9	ZOLL MED CORP		10/14/2009	MORGAN STANLEY CAPITAL	4,480.000	97,815		
98975W-10-4	ZOLTEK COS INC		10/14/2009	MORGAN STANLEY CAPITAL	6,360.000	70,455		
98975F-10-1	ZORAN CORP		10/14/2009	MORGAN STANLEY CAPITAL	11,600.000	125,648		
Y0004F-10-5	ZTE CORP-H	D	09/14/2009	Various	376,600.000	1,907,891		
989817-10-1	ZUMIEZ INC		10/14/2009	MORGAN STANLEY CAPITAL	4,400.000	67,834		
H9870Y-10-5	ZURICH FIN SVS GRP CHF9	D	12/23/2009	Various	12,723.000	2,947,253		
989855-10-1	ZYGO CORP		10/15/2009	CREDIT SUISSE	2,960.000	23,119		
98985T-10-9	ZYMOGENETICS INC		10/14/2009	MORGAN STANLEY CAPITAL	8,440.000	49,227		
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						3,351,981,822	XXX	
020030-10-1	ALLSTATE LIFE INSURANCE COMPANY		12/17/2009	DISTRIBUTION	0.000	714,279,210		
020130-10-9	ALLSTATE FIRE AND CASUALTY INSURANCE CO.		12/31/2009	DISTRIBUTION	0.000	15,000,000		
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		10/30/2009	DISTRIBUTION	0.000	16,819,308		
660460-10-5	NORTH LIGHT SPECIALTY INSURANCE		05/26/2009	DIRECT	75,000.000	22,500,000		
9199999. Common Stocks - Parent, Subsidiaries and Affiliates						768,598,518	XXX	
261934-10-3	DREYFUS MONEY MARKET		12/01/2009	DIRECT	140.810	141		
9399999. Common Stocks - Money Market Mutual Funds						141	XXX	
9799997. Total - Common Stocks - Part 3						4,120,580,481	XXX	
9799998. Total - Common Stocks - Part 5						4,282,031,588	XXX	
9799999. Total - Common Stocks						8,402,612,069	XXX	
9899999. Total - Preferred and Common Stocks						8,421,320,981	XXX	
9999999 - Totals						17,521,847,003	XXX	36,998,503

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	Maturity Date
36215X-KG-6	GOVT NATL MTG ASSOC I #147995		12/01/2009	SCHEDULED REDEMPTION		1,674	1,674	1,753	1,779		(104)		(104)		1,674				93	01/15/2020
362162-WV-7	GOVT NATL MTG ASSOC I #181660		12/01/2009	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11				1	01/15/2020
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840		12/01/2009	SCHEDULED REDEMPTION		35	35	36	36						35				2	03/15/2017
36220G-7G-1	GOVT NATL MTG ASSOC I #278195		12/01/2009	SCHEDULED REDEMPTION		893	893	928	928		(35)		(35)		893				50	02/15/2020
36220S-LV-6	GOVT NATL MTG ASSOC I #286640		12/01/2009	SCHEDULED REDEMPTION		742	742	793	786		(43)		(43)		742				42	10/15/2020
36220T-G2-4	GOVT NATL MTG ASSOC I #287417		12/01/2009	SCHEDULED REDEMPTION		1,482	1,482	1,553	1,550		(68)		(68)		1,482				84	04/15/2020
362205-TM-8	GOVT NATL MTG ASSOC I #297656		12/01/2009	SCHEDULED REDEMPTION		17,668	17,668	17,357	17,299		369		369		17,668				835	10/15/2022
36224G-RB-6	GOVT NATL MTG ASSOC I #328182		12/01/2009	SCHEDULED REDEMPTION		218	218	223	223		(4)		(4)		218				12	08/15/2022
36224H-GW-0	GOVT NATL MTG ASSOC I #328813		12/01/2009	SCHEDULED REDEMPTION		21	21	21	21						21				1	09/15/2022
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059		12/01/2009	SCHEDULED REDEMPTION		124	124	125	125		(1)		(1)		124				5	11/15/2022
36224T-W9-7	GOVT NATL MTG ASSOC I #338272		12/01/2009	SCHEDULED REDEMPTION		51,849	51,849	50,964	51,112		736		736		51,849				1,869	11/15/2022
36224T-XN-5	GOVT NATL MTG ASSOC I #338285		12/01/2009	SCHEDULED REDEMPTION		16,266	16,266	16,014	15,970		296		296		16,266				762	12/15/2022
36224W-TL-7	GOVT NATL MTG ASSOC I #340855		12/01/2009	SCHEDULED REDEMPTION		672	672	702	696		(24)		(24)		672				34	01/15/2026
36224X-HX-2	GOVT NATL MTG ASSOC I #341446		12/01/2009	SCHEDULED REDEMPTION		734	734	743	742		(8)		(8)		734				33	12/15/2022
36203C-6C-1	GOVT NATL MTG ASSOC I #345667		12/01/2009	SCHEDULED REDEMPTION		2,109	2,109	2,174	2,175		(66)		(66)		2,109				98	04/15/2024
36203C-7J-5	GOVT NATL MTG ASSOC I #345697		12/01/2009	SCHEDULED REDEMPTION		27,658	27,658	28,519	28,364		(706)		(706)		27,658				1,289	05/15/2024
36203G-PS-6	GOVT NATL MTG ASSOC I #348833		12/01/2009	SCHEDULED REDEMPTION		167,768	167,768	168,284	168,183		(415)		(415)		167,768				6,361	06/15/2023
36203K-MR-2	GOVT NATL MTG ASSOC I #351468		12/01/2009	SCHEDULED REDEMPTION		753	753	776	773		(19)		(19)		753				35	03/15/2024
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056		12/01/2009	SCHEDULED REDEMPTION		49,635	49,635	47,158	46,867		2,768		2,768		49,635				2,185	10/15/2023
36203L-D7-4	GOVT NATL MTG ASSOC I #352126		12/01/2009	SCHEDULED REDEMPTION		127,038	127,038	127,190	127,167		(129)		(129)		127,038				5,352	06/15/2023
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632		12/01/2009	SCHEDULED REDEMPTION		815	815	827	825		(9)		(9)		815				27	03/15/2023
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		12/01/2009	SCHEDULED REDEMPTION		33,931	33,931	33,407	33,403		528		528		33,931				1,603	01/15/2024
36203S-HF-7	GOVT NATL MTG ASSOC I #357630		12/01/2009	SCHEDULED REDEMPTION		75	75	75	75		(1)		(1)		75				4	05/15/2023
36203S-QM-2	GOVT NATL MTG ASSOC I #357860		12/01/2009	SCHEDULED REDEMPTION		1,010	1,010	1,022	1,021		(10)		(10)		1,010				56	09/15/2023
36203T-DT-9	GOVT NATL MTG ASSOC I #358414		12/01/2009	SCHEDULED REDEMPTION		479	479	484	483		(5)		(5)		479				21	09/15/2023
36204D-HW-2	GOVT NATL MTG ASSOC I #366645		12/01/2009	SCHEDULED REDEMPTION		137,339	137,339	130,600	132,030		5,309		5,309		137,339				4,557	12/15/2023
36204D-NJ-4	GOVT NATL MTG ASSOC I #366793		12/01/2009	SCHEDULED REDEMPTION		53,555	53,555	54,422	54,250		(694)		(694)		53,555				2,748	05/15/2024
36204E-5C-7	GOVT NATL MTG ASSOC I #368143		12/01/2009	SCHEDULED REDEMPTION		23,450	23,450	22,286	22,167		1,283		1,283		23,450				617	12/15/2023
36204F-W2-6	GOVT NATL MTG ASSOC I #368865		12/01/2009	SCHEDULED REDEMPTION		14,048	14,048	13,832	13,885		163		163		14,048				577	12/15/2023
36204J-NW-2	GOVT NATL MTG ASSOC I #371305		12/01/2009	SCHEDULED REDEMPTION		28	28	28	28						28				1	02/15/2024
36204L-C9-0	GOVT NATL MTG ASSOC I #372796		12/01/2009	SCHEDULED REDEMPTION		37,382	37,382	38,581	38,388		(1,006)		(1,006)		37,382				2,173	02/15/2024
36204L-DE-8	GOVT NATL MTG ASSOC I #372801		12/01/2009	SCHEDULED REDEMPTION		32,788	32,788	33,865	33,899		(1,111)		(1,111)		32,788				1,814	02/15/2024
36204P-4B-5	GOVT NATL MTG ASSOC I #376218		12/01/2009	SCHEDULED REDEMPTION		4,704	4,704	4,851	4,857		(153)		(153)		4,704				169	08/15/2025
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345		12/01/2009	SCHEDULED REDEMPTION		44,497	44,497	42,286	42,610		1,887		1,887		44,497				1,583	12/15/2023
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367		12/01/2009	SCHEDULED REDEMPTION		24,183	24,183	23,804	23,800		383		383		24,183				1,161	01/15/2024
36204R-AT-5	GOVT NATL MTG ASSOC I #377218		12/01/2009	SCHEDULED REDEMPTION		30,290	30,290	30,911	30,994		(704)		(704)		30,290				1,264	06/15/2024
36204S-FN-1	GOVT NATL MTG ASSOC I #378273		12/01/2009	SCHEDULED REDEMPTION		42	42	43	43						42				2	06/15/2024
36204S-UL-8	GOVT NATL MTG ASSOC I #378687		12/01/2009	SCHEDULED REDEMPTION		21	21	21	21						21				1	03/15/2024
36205A-DX-9	GOVT NATL MTG ASSOC I #384518		12/01/2009	SCHEDULED REDEMPTION		1,821	1,821	1,858	1,850		(29)		(29)		1,821				79	12/15/2027
36205B-DS-8	GOVT NATL MTG ASSOC I #385413		12/01/2009	SCHEDULED REDEMPTION		52,732	52,732	51,529	51,720		1,011		1,011		52,732				2,389	01/15/2024
36205B-LC-4	GOVT NATL MTG ASSOC I #385623		12/01/2009	SCHEDULED REDEMPTION		18,575	18,575	18,877	18,836		(261)		(261)		18,575				754	05/15/2024
36205B-PG-1	GOVT NATL MTG ASSOC I #385723		12/01/2009	SCHEDULED REDEMPTION		1,458	1,458	1,481	1,478		(21)		(21)		1,458				64	06/15/2024
36205E-LP-9	GOVT NATL MTG ASSOC I #388334		12/01/2009	SCHEDULED REDEMPTION		19,533	19,533	19,853	19,799		(266)		(266)		19,533				717	05/15/2024
36205J-6E-0	GOVT NATL MTG ASSOC I #392469		12/01/2009	SCHEDULED REDEMPTION		206	206	214	214		(8)		(8)		206				10	08/15/2024
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707		12/01/2009	SCHEDULED REDEMPTION		22	22	22	22						22				1	11/15/2024
36205R-W9-4	GOVT NATL MTG ASSOC I #398572		12/01/2009	SCHEDULED REDEMPTION		8,610	8,610	8,610	8,567		43		43		8,610				467	04/15/2026
36205R-XM-4	GOVT NATL MTG ASSOC I #398584		12/01/2009	SCHEDULED REDEMPTION		235	235	243	244		(9)		(9)		235				11	06/15/2029
36205R-2W-6	GOVT NATL MTG ASSOC I #398689		12/01/2009	SCHEDULED REDEMPTION		454	454	474	472		(18)		(18)		454				23	05/15/2026
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054		12/01/2009	SCHEDULED REDEMPTION		90	90	91	91		(1)		(1)		90				4	09/15/2025
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613		12/01/2009	SCHEDULED REDEMPTION		559	559	562	562		(3)		(3)		559				25	07/15/2025
36206E-4K-8	GOVT NATL MTG ASSOC I #409526		12/01/2009	SCHEDULED REDEMPTION		154	154	156	156		(2)		(2)		154				7	10/15/2025
36206F-RH-7	GOVT NATL MTG ASSOC I #410088		12/01/2009	SCHEDULED REDEMPTION		638	638	658	657		(19)		(19)		638				30	08/15/2025
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455		12/01/2009	SCHEDULED REDEMPTION		2,018	2,018	2,068	2,062		(44)		(44)		2,018				99	03/15/2028
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464		12/01/2009	SCHEDULED REDEMPTION		601	601	614	612		(12)		(12)		601				26	04/15/2028
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239		12/01/2009	SCHEDULED REDEMPTION		2,440	2,440	2,545	2,543		(103)		(103)		2,440				177	10/15/2030
36206J-KR-4	GOVT NATL MTG ASSOC I #412604		12/01/2009	SCHEDULED REDEMPTION		2,788	2,788	2,912	2,912		(125)		(125)		2,788				139	05/15/2026
36206L-ZV-4	GOVT NATL MTG ASSOC I #414856		12/01/2009	SCHEDULED REDEMPTION		283	283	294	294		(11)		(11)		283				18	12/15/2025
36206M-BH-9	GOVT NATL MTG ASSOC I #415040		12/01/2009	SCHEDULED REDEMPTION		1,165	1,165	1,217	1,215		(50)		(50)		1,165				59	02/15/2026
36206N-XY-6	GOVT NATL MTG ASSOC I #416595		12/01/2009	SCHEDULED REDEMPTION		2,324	2,324	2,358	2,355		(32)		(32)		2,324				69	07/15/2028

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	Maturity Date
36206P-S2-7	GOVT NATL MTG ASSOC I #417337		12/01/2009	SCHEDULED REDEMPTION		6,098	6,098	6,098	6,066		32		32		6,098				235	03/15/2026
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716		12/01/2009	SCHEDULED REDEMPTION		678	678	691	688		(10)		(10)		678				30	08/15/2027
36206S-PT-5	GOVT NATL MTG ASSOC I #419934		12/01/2009	SCHEDULED REDEMPTION		1,425	1,425	1,489	1,482		(56)		(56)		1,425				71	03/15/2026
36206V-LU-9	GOVT NATL MTG ASSOC I #422539		12/01/2009	SCHEDULED REDEMPTION		2,614	2,614	2,730	2,743		(129)		(129)		2,614				130	04/15/2026
36206V-M5-3	GOVT NATL MTG ASSOC I #422580		12/01/2009	SCHEDULED REDEMPTION		10,986	10,986	10,986	10,929		57		57		10,986				528	04/15/2026
36206V-3A-3	GOVT NATL MTG ASSOC I #422993		12/01/2009	SCHEDULED REDEMPTION		577	577	603	600		(22)		(22)		577				29	08/15/2026
36206W-GY-5	GOVT NATL MTG ASSOC I #423315		12/01/2009	SCHEDULED REDEMPTION		13,821	13,821	14,437	14,366		(545)		(545)		13,821				431	06/15/2026
36206W-YW-9	GOVT NATL MTG ASSOC I #423825		12/01/2009	SCHEDULED REDEMPTION		858	858	896	899		(41)		(41)		858				44	06/15/2026
36206Y-5T-4	GOVT NATL MTG ASSOC I #425758		12/01/2009	SCHEDULED REDEMPTION		22	22	22	22						22				1	03/15/2026
36207A-F6-4	GOVT NATL MTG ASSOC I #425989		12/01/2009	SCHEDULED REDEMPTION		890	890	890	885		5		5		890				36	03/15/2026
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012		12/01/2009	SCHEDULED REDEMPTION		535	535	559	562		(27)		(27)		535				27	06/15/2026
36207B-MT-4	GOVT NATL MTG ASSOC I #427070		12/01/2009	SCHEDULED REDEMPTION		291	291	304	305		(14)		(14)		291				14	09/15/2026
36207B-UT-5	GOVT NATL MTG ASSOC I #427294		12/01/2009	SCHEDULED REDEMPTION		345	345	350	351		(6)		(6)		345				15	01/15/2028
36207B-3Q-1	GOVT NATL MTG ASSOC I #427507		12/01/2009	SCHEDULED REDEMPTION		342,607	342,607	341,310	341,371		1,236		1,236		342,607				17,270	04/15/2026
36207C-BT-4	GOVT NATL MTG ASSOC I #427650		12/01/2009	SCHEDULED REDEMPTION		553	553	578	579		(25)		(25)		553				28	09/15/2026
36207C-GB-8	GOVT NATL MTG ASSOC I #427794		12/01/2009	SCHEDULED REDEMPTION		4,024	4,024	4,093	4,088		(65)		(65)		4,024				133	01/15/2028
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573		12/01/2009	SCHEDULED REDEMPTION		14,745	14,745	15,402	15,307		(562)		(562)		14,745				598	09/15/2026
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262		12/01/2009	SCHEDULED REDEMPTION		10,463	10,463	10,929	10,916		(453)		(453)		10,463				683	10/15/2026
36207H-2H-9	GOVT NATL MTG ASSOC I #432876		12/01/2009	SCHEDULED REDEMPTION		2,044	2,044	2,135	2,136		(92)		(92)		2,044				106	06/15/2026
36207H-3D-7	GOVT NATL MTG ASSOC I #432896		12/01/2009	SCHEDULED REDEMPTION		279	279	282	282		(3)		(3)		279				12	02/15/2029
36207J-SR-5	GOVT NATL MTG ASSOC I #433528		12/01/2009	SCHEDULED REDEMPTION		6,082	6,082	6,187	6,185		(103)		(103)		6,082				254	01/15/2028
36207J-UU-5	GOVT NATL MTG ASSOC I #433595		12/01/2009	SCHEDULED REDEMPTION		4,621	4,621	4,700	4,702		(82)		(82)		4,621				192	02/15/2028
36207J-W6-6	GOVT NATL MTG ASSOC I #433669		12/01/2009	SCHEDULED REDEMPTION		512	512	521	521		(9)		(9)		512				22	03/15/2028
36207K-KT-6	GOVT NATL MTG ASSOC I #434206		12/01/2009	SCHEDULED REDEMPTION		3,071	3,071	3,036	3,181		(110)		(110)		3,071				194	02/15/2029
36207K-NV-8	GOVT NATL MTG ASSOC I #434304		12/01/2009	SCHEDULED REDEMPTION		766	766	756	752		14		14		766				31	04/15/2029
36207K-PD-6	GOVT NATL MTG ASSOC I #434320		12/01/2009	SCHEDULED REDEMPTION		428	428	433	433		(5)		(5)		428				19	04/15/2029
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647		12/01/2009	SCHEDULED REDEMPTION		58	58	60	59		(1)		(1)		58				3	12/15/2029
36207L-R3-4	GOVT NATL MTG ASSOC I #435306		12/01/2009	SCHEDULED REDEMPTION		1,073	1,073	1,121	1,134		(60)		(60)		1,073				54	07/15/2026
36207L-SQ-2	GOVT NATL MTG ASSOC I #435327		09/01/2009	SCHEDULED REDEMPTION		16,507	16,507	17,242	17,185		(678)		(678)		16,507				982	09/15/2026
36207M-NM-4	GOVT NATL MTG ASSOC I #436096		12/01/2009	SCHEDULED REDEMPTION		1,051	1,051	1,069	1,069		(18)		(18)		1,051				46	01/15/2028
36207N-5N-0	GOVT NATL MTG ASSOC I #437453		12/01/2009	SCHEDULED REDEMPTION		28	28	29	29						28				1	11/15/2027
36207U-F8-6	GOVT NATL MTG ASSOC I #442191		12/01/2009	SCHEDULED REDEMPTION		2,903	2,903	3,033	3,056		(152)		(152)		2,903				167	12/15/2026
36207X-X8-0	GOVT NATL MTG ASSOC I #445403		12/01/2009	SCHEDULED REDEMPTION		34	34	34	34						34				2	01/15/2028
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609		12/01/2009	SCHEDULED REDEMPTION		632	632	643	644		(12)		(12)		632				27	01/15/2028
36208D-KB-0	GOVT NATL MTG ASSOC I #447690		12/01/2009	SCHEDULED REDEMPTION		46	46	47	47		(1)		(1)		46				3	07/15/2027
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985		12/01/2009	SCHEDULED REDEMPTION		8,449	8,449	8,594	8,600		(151)		(151)		8,449				233	06/15/2028
36208E-6T-5	GOVT NATL MTG ASSOC I #449182		12/01/2009	SCHEDULED REDEMPTION		965	965	981	981		(16)		(16)		965				42	10/15/2027
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		12/01/2009	SCHEDULED REDEMPTION		108	108	110	110		(2)		(2)		108				3	11/15/2027
36208F-KT-6	GOVT NATL MTG ASSOC I #449506		12/01/2009	SCHEDULED REDEMPTION		16,307	16,307	16,139	16,160		148		148		16,307				738	01/15/2028
36208F-2T-6	GOVT NATL MTG ASSOC I #449986		12/01/2009	SCHEDULED REDEMPTION		590	590	599	598		(7)		(7)		590				26	11/15/2027
36208H-UP-9	GOVT NATL MTG ASSOC I #451590		12/01/2009	SCHEDULED REDEMPTION		931	931	947	947		(16)		(16)		931				41	09/15/2027
36208L-WM-5	GOVT NATL MTG ASSOC I #454352		12/01/2009	SCHEDULED REDEMPTION		781	781	795	794		(12)		(12)		781				34	12/15/2027
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340		12/01/2009	SCHEDULED REDEMPTION		8,355	8,355	8,486	8,458		(103)		(103)		8,355				370	11/15/2027
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		12/01/2009	SCHEDULED REDEMPTION		928	928	942	941		(13)		(13)		928				41	06/15/2028
36208P-NB-0	GOVT NATL MTG ASSOC I #456786		12/01/2009	SCHEDULED REDEMPTION		1,162	1,162	1,150	1,152		10		10		1,162				51	04/15/2028
36208P-NX-2	GOVT NATL MTG ASSOC I #456806		12/01/2009	SCHEDULED REDEMPTION		563	563	573	573		(10)		(10)		563				23	04/15/2028
36208P-UB-2	GOVT NATL MTG ASSOC I #456978		12/01/2009	SCHEDULED REDEMPTION		901	901	919	914		(13)		(13)		901				39	11/15/2027
36208P-4G-0	GOVT NATL MTG ASSOC I #457223		12/01/2009	SCHEDULED REDEMPTION		22,705	22,705	23,095	23,047		(342)		(342)		22,705				1,174	09/15/2027
36208P-6E-3	GOVT NATL MTG ASSOC I #457269		09/01/2009	SCHEDULED REDEMPTION		8,834	8,834	8,986	9,014		(180)		(180)		8,834				460	12/15/2027
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		12/01/2009	SCHEDULED REDEMPTION		556	556	528	530		26		26		556				23	02/15/2028
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082		12/01/2009	SCHEDULED REDEMPTION		17,279	17,279	16,761	16,827		452		452		17,279				390	03/15/2029
36208R-FB-5	GOVT NATL MTG ASSOC I #458362		12/01/2009	SCHEDULED REDEMPTION		2,785	2,785	2,832	2,830		(46)		(46)		2,785				90	12/15/2027
36208R-FK-5	GOVT NATL MTG ASSOC I #458370		12/01/2009	SCHEDULED REDEMPTION		9,421	9,421	9,561	9,557		(136)		(136)		9,421				460	01/15/2028
36208R-V5-0	GOVT NATL MTG ASSOC I #458836		12/01/2009	SCHEDULED REDEMPTION		18,677	18,677	19,091	19,011		(335)		(335)		18,677				1,019	03/15/2028
36208R-W9-1	GOVT NATL MTG ASSOC I #458872		12/01/2009	SCHEDULED REDEMPTION		403	403	398	398		5		5		403				18	03/15/2028
36208R-XV-1	GOVT NATL MTG ASSOC I #458892		12/01/2009	SCHEDULED REDEMPTION		450	450	457	458		(8)		(8)		450				17	05/15/2028
36208S-BE-1	GOVT NATL MTG ASSOC I #459137		12/01/2009	SCHEDULED REDEMPTION		10,274	10,274	9,875	9,820		455		455		10,274				448	12/15/2027
36208U-CK-1	GOVT NATL MTG ASSOC I #460974		12/01/2009	SCHEDULED REDEMPTION		2,135	2,135	2,178	2,176		(42)		(42)		2,135				93	11/15/2027
36208U-C8-8	GOVT NATL MTG ASSOC I #460995		12/01/2009	SCHEDULED REDEMPTION		6,940	6,940	7,081	7,059		(119)		(119)		6,940				334	11/15/2027

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	Maturity Date
36208U-JW-8	GOVT NATL MTG ASSOC I #461177		12/01/2009	SCHEDULED REDEMPTION		546	546	556	556		(10)		(10)		546				24	12/15/2027
36208U-KA-4	GOVT NATL MTG ASSOC I #461189		12/01/2009	SCHEDULED REDEMPTION		4,582	4,582	4,661	4,665		(82)		(82)		4,582				212	01/15/2028
36208U-KV-8	GOVT NATL MTG ASSOC I #461208		12/01/2009	SCHEDULED REDEMPTION		421	421	429	429		(8)		(8)		421				18	01/15/2028
36208U-K6-3	GOVT NATL MTG ASSOC I #461217		12/01/2009	SCHEDULED REDEMPTION		4,704	4,704	4,785	4,790		(86)		(86)		4,704				101	01/15/2028
36208V-E2-7	GOVT NATL MTG ASSOC I #461953		12/01/2009	SCHEDULED REDEMPTION		8,213	8,213	8,335	8,339		(126)		(126)		8,213				335	07/15/2028
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		12/01/2009	SCHEDULED REDEMPTION		5,732	5,732	5,831	5,829		(97)		(97)		5,732				328	11/15/2027
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481		12/01/2009	SCHEDULED REDEMPTION		4,054	4,054	4,124	4,125		(71)		(71)		4,054				162	01/15/2028
36208V-XY-6	GOVT NATL MTG ASSOC I #462495		12/01/2009	SCHEDULED REDEMPTION		12,948	12,948	13,200	13,166		(218)		(218)		12,948				439	01/15/2028
36208V-YA-7	GOVT NATL MTG ASSOC I #462505		12/01/2009	SCHEDULED REDEMPTION		11,006	11,006	11,195	11,173		(167)		(167)		11,006				447	01/15/2028
36208V-ZK-4	GOVT NATL MTG ASSOC I #462546		12/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					02/15/2028
36208V-2A-2	GOVT NATL MTG ASSOC I #462569		12/01/2009	SCHEDULED REDEMPTION		10,733	10,733	10,622	10,635		98		98		10,733				576	03/15/2028
36208W-B9-3	GOVT NATL MTG ASSOC I #462764		12/01/2009	SCHEDULED REDEMPTION		3,268	3,268	3,306	3,303		(34)		(34)		3,268				146	06/15/2028
36208W-MN-0	GOVT NATL MTG ASSOC I #463065		12/01/2009	SCHEDULED REDEMPTION		29,225	29,225	29,955	29,785		(560)		(560)		29,225				1,630	12/15/2027
36208X-CJ-8	GOVT NATL MTG ASSOC I #463673		05/01/2009	SCHEDULED REDEMPTION		74,845	74,845	76,131	76,442		(1,597)		(1,597)		74,845				2,174	03/15/2028
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283		12/01/2009	SCHEDULED REDEMPTION		9,046	9,046	9,180	9,191		(145)		(145)		9,046				501	04/15/2029
36209A-H6-0	GOVT NATL MTG ASSOC I #465653		12/01/2009	SCHEDULED REDEMPTION		467	467	475	474		(7)		(7)		467				20	02/15/2028
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904		12/01/2009	SCHEDULED REDEMPTION		1,035	1,035	1,053	1,052		(17)		(17)		1,035				45	01/15/2028
36209B-U2-2	GOVT NATL MTG ASSOC I #466901		12/01/2009	SCHEDULED REDEMPTION		3,039	3,039	3,091	3,090		(52)		(52)		3,039				133	01/15/2028
36209C-S2-3	GOVT NATL MTG ASSOC I #467737		12/01/2009	SCHEDULED REDEMPTION		748	748	757	757		(9)		(9)		748				32	04/15/2028
36209C-VV-5	GOVT NATL MTG ASSOC I #467828		12/01/2009	SCHEDULED REDEMPTION		3,027	3,027	3,098	3,087		(60)		(60)		3,027				132	07/15/2028
36209D-VA-9	GOVT NATL MTG ASSOC I #468709		12/01/2009	SCHEDULED REDEMPTION		2,046	2,046	2,024	2,026		19		19		2,046				89	02/15/2028
36209D-WV-2	GOVT NATL MTG ASSOC I #468760		12/01/2009	SCHEDULED REDEMPTION		422	422	432	432		(9)		(9)		422				18	03/15/2028
36209F-7D-5	GOVT NATL MTG ASSOC I #470792		12/01/2009	SCHEDULED REDEMPTION		56	56	57	57		(2)		(2)		56				3	08/15/2029
36209H-DP-7	GOVT NATL MTG ASSOC I #471810		12/01/2009	SCHEDULED REDEMPTION		107	107	109	109		(2)		(2)		107				4	03/15/2028
36209H-SC-0	GOVT NATL MTG ASSOC I #472215		12/01/2009	SCHEDULED REDEMPTION		3,115	3,115	3,074	3,075		41		41		3,115				187	05/15/2029
36209J-MH-1	GOVT NATL MTG ASSOC I #472960		12/01/2009	SCHEDULED REDEMPTION		4,511	4,511	4,460	4,650		(139)		(139)		4,511				272	05/15/2029
36209K-PC-6	GOVT NATL MTG ASSOC I #473919		12/01/2009	SCHEDULED REDEMPTION		712	712	725	727		(14)		(14)		712				31	05/15/2028
36209K-V6-2	GOVT NATL MTG ASSOC I #474137		12/01/2009	SCHEDULED REDEMPTION		389	389	396	396		(7)		(7)		389				17	04/15/2028
36209L-5L-6	GOVT NATL MTG ASSOC I #475251		12/01/2009	SCHEDULED REDEMPTION		129	129	127	127		2		2		129				5	04/15/2029
36209M-DQ-4	GOVT NATL MTG ASSOC I #475411		08/01/2009	SCHEDULED REDEMPTION		62,961	62,961	64,447	64,354		(1,393)		(1,393)		62,961				1,852	06/15/2028
36209P-AA-5	GOVT NATL MTG ASSOC I #477101		12/01/2009	SCHEDULED REDEMPTION		2,615	2,615	2,673	2,669		(53)		(53)		2,615				111	05/15/2028
36209P-A5-6	GOVT NATL MTG ASSOC I #477128		12/01/2009	SCHEDULED REDEMPTION		1,182	1,182	1,209	1,203		(20)		(20)		1,182				51	06/15/2028
36209P-R4-1	GOVT NATL MTG ASSOC I #477607		12/01/2009	SCHEDULED REDEMPTION		4,783	4,783	4,902	4,874		(92)		(92)		4,783				276	06/15/2028
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015		12/01/2009	SCHEDULED REDEMPTION		646	646	660	660		(13)		(13)		646				28	06/15/2028
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065		12/01/2009	SCHEDULED REDEMPTION		528	528	523	522		6		6		528				23	05/15/2028
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282		12/01/2009	SCHEDULED REDEMPTION		13,602	13,602	12,926	12,899		703		703		13,602				449	06/15/2028
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657		12/01/2009	SCHEDULED REDEMPTION		730	730	720	721		9		9		730				30	05/15/2029
36209R-LM-3	GOVT NATL MTG ASSOC I #479232		12/01/2009	SCHEDULED REDEMPTION		55	55	57	57		(2)		(2)		55				3	03/15/2030
36209S-AN-1	GOVT NATL MTG ASSOC I #479813		12/01/2009	SCHEDULED REDEMPTION		482	482	493	492		(9)		(9)		482				21	12/15/2030
36209U-HY-5	GOVT NATL MTG ASSOC I #481847		12/01/2009	SCHEDULED REDEMPTION		80	80	83	83		(3)		(3)		80				3	07/15/2028
36209V-B9-4	GOVT NATL MTG ASSOC I #482564		12/01/2009	SCHEDULED REDEMPTION		3,328	3,328	3,277	3,288		40		40		3,328				147	04/15/2029
36209V-S5-4	GOVT NATL MTG ASSOC I #483040		12/01/2009	SCHEDULED REDEMPTION		290	290	287	287		3		3		290				4	09/15/2029
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552		12/01/2009	SCHEDULED REDEMPTION		4,291	4,291	4,383	4,373		(82)		(82)		4,291				167	05/15/2031
36210A-PM-3	GOVT NATL MTG ASSOC I #486528		12/01/2009	SCHEDULED REDEMPTION		9,130	9,130	9,130	9,089		41		41		9,130				347	09/15/2028
36210B-RW-7	GOVT NATL MTG ASSOC I #487501		12/01/2009	SCHEDULED REDEMPTION		1,942	1,942	1,916	1,920		22		22		1,942				79	05/15/2029
36210C-UN-1	GOVT NATL MTG ASSOC I #488489		12/01/2009	SCHEDULED REDEMPTION		452	452	446	446		6		6		452				18	01/15/2029
36210D-CG-4	GOVT NATL MTG ASSOC I #488871		12/01/2009	SCHEDULED REDEMPTION		19,443	19,443	17,912	18,808		635		635		19,443				653	03/15/2014
36210D-C5-8	GOVT NATL MTG ASSOC I #488892		12/01/2009	SCHEDULED REDEMPTION		19,107	19,107	17,603	18,460		647		647		19,107				647	04/15/2014
36210D-KV-2	GOVT NATL MTG ASSOC I #489108		12/01/2009	SCHEDULED REDEMPTION		5,993	5,993	6,204	6,244		(251)		(251)		5,993				132	08/15/2029
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852		12/01/2009	SCHEDULED REDEMPTION		215	215	219	219		(5)		(5)		215				9	08/15/2029
36210E-QS-1	GOVT NATL MTG ASSOC I #490165		12/01/2009	SCHEDULED REDEMPTION		11,661	11,661	10,743	11,230		431		431		11,661				425	04/15/2014
36210H-RF-1	GOVT NATL MTG ASSOC I #492886		09/01/2009	SCHEDULED REDEMPTION		108,067	108,067	103,153	103,168		4,899		4,899		108,067				5,227	11/15/2028
36210J-SL-3	GOVT NATL MTG ASSOC I #493823		12/01/2009	SCHEDULED REDEMPTION		10,784	10,784	9,934	10,401		383		383		10,784				371	03/15/2014
36210J-UL-0	GOVT NATL MTG ASSOC I #493887		12/01/2009	SCHEDULED REDEMPTION		26,386	26,386	24,308	25,385		1,001		1,001		26,386				598	04/15/2014
36210K-WK-7	GOVT NATL MTG ASSOC I #494850		12/01/2009	SCHEDULED REDEMPTION		55,646	55,646	51,264	53,507		2,139		2,139		55,646				1,956	05/15/2014
36210P-K8-6	GOVT NATL MTG ASSOC I #498119		12/01/2009	SCHEDULED REDEMPTION		320	320	331	331		(11)		(11)		320				15	08/15/2029
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302		12/01/2009	SCHEDULED REDEMPTION		51,361	51,361	47,316	49,304		2,057		2,057		51,361				2,256	07/15/2014
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353		12/01/2009	SCHEDULED REDEMPTION		372	372	378	378		(6)		(6)		372				16	01/15/2029
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403		12/01/2009	SCHEDULED REDEMPTION		536	536	547	547		(11)		(11)		536				25	02/15/2029

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	Maturity Date
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484		12/01/2009	SCHEDULED REDEMPTION		188	188	187	187		1		1		188				7	01/15/2029
36210R-W2-2	GOVT NATL MTG ASSOC I #500265		12/01/2009	SCHEDULED REDEMPTION		3,712	3,712	3,788	3,802		(90)		(90)		3,712				240	11/15/2029
36210R-W3-0	GOVT NATL MTG ASSOC I #500266		12/01/2009	SCHEDULED REDEMPTION		129	129	133	132		(3)		(3)		129				6	11/15/2029
36210T-3F-1	GOVT NATL MTG ASSOC I #502198		12/01/2009	SCHEDULED REDEMPTION		72,504	72,504	66,795	69,818		2,686		2,686		72,504				2,942	05/15/2014
36210T-4C-7	GOVT NATL MTG ASSOC I #502219		12/01/2009	SCHEDULED REDEMPTION		54,234	54,234	49,963	52,291		1,942		1,942		54,234				1,616	06/15/2014
36210V-HA-2	GOVT NATL MTG ASSOC I #503425		12/01/2009	SCHEDULED REDEMPTION		19,416	19,416	17,887	18,736		680		680		19,416				731	04/15/2014
36210W-EE-5	GOVT NATL MTG ASSOC I #504233		12/01/2009	SCHEDULED REDEMPTION		8,089	8,089	7,452	7,804		285		285		8,089				246	03/15/2014
36210X-KT-3	GOVT NATL MTG ASSOC I #505306		12/01/2009	SCHEDULED REDEMPTION		22,983	22,983	21,900	22,032		951		951		22,983				365	11/15/2029
36210X-MU-8	GOVT NATL MTG ASSOC I #505371		12/01/2009	SCHEDULED REDEMPTION		66	66	69	68		(2)		(2)		66				4	01/15/2030
36210X-W4-5	GOVT NATL MTG ASSOC I #505667		12/01/2009	SCHEDULED REDEMPTION		256	256	236	247		9		9		256				9	05/15/2014
36210X-5D-5	GOVT NATL MTG ASSOC I #505844		12/01/2009	SCHEDULED REDEMPTION		142	142	147	148		(6)		(6)		142				6	09/15/2029
36210Y-S9-7	GOVT NATL MTG ASSOC I #506444		12/01/2009	SCHEDULED REDEMPTION		40	40	42	42		(1)		(1)		40				2	04/15/2029
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455		12/01/2009	SCHEDULED REDEMPTION		54	54	54	54		(1)		(1)		54				3	04/15/2029
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561		12/01/2009	SCHEDULED REDEMPTION		318	318	325	325		(7)		(7)		318				16	05/15/2029
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737		12/01/2009	SCHEDULED REDEMPTION		668	668	695	687		(19)		(19)		668				33	02/15/2030
36211B-CC-6	GOVT NATL MTG ASSOC I #507767		12/01/2009	SCHEDULED REDEMPTION		40,787	40,787	37,575	39,382		1,405		1,405		40,787				1,410	04/15/2014
36211B-HL-1	GOVT NATL MTG ASSOC I #507935		12/01/2009	SCHEDULED REDEMPTION		6,709	6,709	6,180	6,460		249		249		6,709				264	05/15/2014
36211C-MH-2	GOVT NATL MTG ASSOC I #508960		12/01/2009	SCHEDULED REDEMPTION		64	64	67	66		(2)		(2)		64				3	09/15/2029
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341		12/01/2009	SCHEDULED REDEMPTION		99,826	99,826	91,965	96,313		3,513		3,513		99,826				2,673	06/15/2014
36211C-4V-1	GOVT NATL MTG ASSOC I #509436		12/01/2009	SCHEDULED REDEMPTION		197	197	204	204		(6)		(6)		197				10	12/15/2029
36211D-UC-2	GOVT NATL MTG ASSOC I #510079		12/01/2009	SCHEDULED REDEMPTION		10,663	10,663	9,823	10,312		350		350		10,663				366	07/15/2014
36211E-LM-8	GOVT NATL MTG ASSOC I #510732		12/01/2009	SCHEDULED REDEMPTION		271	271	276	276		(5)		(5)		271				12	11/15/2029
36211E-RR-1	GOVT NATL MTG ASSOC I #510896		12/01/2009	SCHEDULED REDEMPTION		15,777	15,777	14,535	15,292		485		485		15,777				461	05/15/2014
36211E-R2-6	GOVT NATL MTG ASSOC I #510905		12/01/2009	SCHEDULED REDEMPTION		570	570	582	581		(11)		(11)		570				27	05/15/2029
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		12/01/2009	SCHEDULED REDEMPTION		1,944	1,944	1,928	1,933		12		12		1,944				69	06/15/2029
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959		12/01/2009	SCHEDULED REDEMPTION		401	401	415	416		(15)		(15)		401				19	06/15/2029
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335		12/01/2009	SCHEDULED REDEMPTION		419	419	434	438		(19)		(19)		419				21	07/15/2029
36211J-LS-4	GOVT NATL MTG ASSOC I #514337		12/01/2009	SCHEDULED REDEMPTION		106	106	110	110		(3)		(3)		106				5	07/15/2029
36211L-XW-7	GOVT NATL MTG ASSOC I #516493		05/01/2009	SCHEDULED REDEMPTION		865	865	900	901		(37)		(37)		865				29	02/15/2030
36211M-BR-0	GOVT NATL MTG ASSOC I #516748		12/01/2009	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	09/15/2029
36211N-PJ-1	GOVT NATL MTG ASSOC I #518025		12/01/2009	SCHEDULED REDEMPTION		273	273	283	284		(11)		(11)		273				12	11/15/2029
36211N-R7-5	GOVT NATL MTG ASSOC I #518110		12/01/2009	SCHEDULED REDEMPTION		433	433	438	438		(5)		(5)		433				30	09/15/2029
36211P-J3-8	GOVT NATL MTG ASSOC I #518782		12/01/2009	SCHEDULED REDEMPTION		9,339	9,339	9,668	9,769		(430)		(430)		9,339				134	01/15/2030
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086		12/01/2009	SCHEDULED REDEMPTION		56	56	58	58		(2)		(2)		56				3	01/15/2030
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433		12/01/2009	SCHEDULED REDEMPTION		80	80	83	83		(3)		(3)		80				4	12/15/2029
36211V-N9-7	GOVT NATL MTG ASSOC I #524316		12/01/2009	SCHEDULED REDEMPTION		659	659	683	689		(29)		(29)		659				31	12/15/2029
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130		12/01/2009	SCHEDULED REDEMPTION		422	422	445	444		(21)		(21)		422				20	02/15/2030
36212A-G6-6	GOVT NATL MTG ASSOC I #527721		12/01/2009	SCHEDULED REDEMPTION		905	905	943	948		(43)		(43)		905				37	02/15/2030
36212G-MA-7	GOVT NATL MTG ASSOC I #533253		05/01/2009	SCHEDULED REDEMPTION		19,065	19,065	19,888	20,317		(1,251)		(1,251)		19,065				673	07/15/2030
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415		12/01/2009	SCHEDULED REDEMPTION		6,331	6,331	6,466	6,453		(122)		(122)		6,331				420	01/15/2031
36212N-MB-0	GOVT NATL MTG ASSOC I #538654		12/01/2009	SCHEDULED REDEMPTION		453	453	472	468		(15)		(15)		453				23	12/15/2030
36212R-3V-8	GOVT NATL MTG ASSOC I #541812		12/01/2009	SCHEDULED REDEMPTION		5,174	5,174	5,284	5,273		(99)		(99)		5,174				240	03/15/2031
36212T-D4-3	GOVT NATL MTG ASSOC I #542923		12/01/2009	SCHEDULED REDEMPTION		613	613	627	624		(11)		(11)		613				28	06/15/2031
36212U-BC-4	GOVT NATL MTG ASSOC I #543735		12/01/2009	SCHEDULED REDEMPTION		212	212	217	216		(4)		(4)		212				9	12/15/2030
36212W-NL-7	GOVT NATL MTG ASSOC I #545895		12/01/2009	SCHEDULED REDEMPTION		4,790	4,790	4,892	4,872		(82)		(82)		4,790				170	08/15/2031
36213B-LF-7	GOVT NATL MTG ASSOC I #549426		12/01/2009	SCHEDULED REDEMPTION		627	627	640	639		(13)		(13)		627				27	02/15/2031
36213B-NF-5	GOVT NATL MTG ASSOC I #549490		12/01/2009	SCHEDULED REDEMPTION		69	69	72	72		(3)		(3)		69				3	03/15/2031
36213C-Z7-8	GOVT NATL MTG ASSOC I #550766		12/01/2009	SCHEDULED REDEMPTION		11,159	11,159	11,600	11,589		(430)		(430)		11,159				266	12/15/2035
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		12/01/2009	SCHEDULED REDEMPTION		629,047	629,047	642,513	638,363		(9,316)		(9,316)		629,047				18,421	07/15/2018
36213L-E9-7	GOVT NATL MTG ASSOC I #557360		12/01/2009	SCHEDULED REDEMPTION		237	237	242	242		(5)		(5)		237				10	05/15/2031
36213M-2H-0	GOVT NATL MTG ASSOC I #558876		12/01/2009	SCHEDULED REDEMPTION		3,941	3,941	4,071	4,043		(102)		(102)		3,941				228	05/15/2032
36213N-JW-7	GOVT NATL MTG ASSOC I #559277		12/01/2009	SCHEDULED REDEMPTION		374	374	382	381		(7)		(7)		374				16	07/15/2031
36213P-HE-4	GOVT NATL MTG ASSOC I #560129		12/01/2009	SCHEDULED REDEMPTION		776	776	801	796		(20)		(20)		776				34	05/15/2032
36213P-R2-9	GOVT NATL MTG ASSOC I #560405		12/01/2009	SCHEDULED REDEMPTION		372	372	361	363		9		9		372				15	06/15/2031
36213T-RX-3	GOVT NATL MTG ASSOC I #564002		10/01/2009	SCHEDULED REDEMPTION		17,112	17,112	17,477	17,439		(327)		(327)		17,112				986	07/15/2031
36213U-CK-4	GOVT NATL MTG ASSOC I #564474		12/01/2009	SCHEDULED REDEMPTION		68,108	68,108	70,002	69,715		(1,606)		(1,606)		68,108				2,611	11/15/2031
36213X-VE-1	GOVT NATL MTG ASSOC I #567713		12/01/2009	SCHEDULED REDEMPTION		225	225	228	227		(3)		(3)		225				9	06/15/2032
36200Q-PZ-1	GOVT NATL MTG ASSOC I #569340		12/01/2009	SCHEDULED REDEMPTION		399,734	399,734	411,226	408,871		(9,137)		(9,137)		399,734				17,053	04/15/2032
36201B-KC-9	GOVT NATL MTG ASSOC I #578191		12/01/2009	SCHEDULED REDEMPTION		3,064	3,064	3,215	3,190		(126)		(126)		3,064				123	01/15/2032

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	Maturity Date
36201E-RT-9	GOVT NATL MTG ASSOC I #581098		12/01/2009	SCHEDULED REDEMPTION		9,769	9,769	9,734	9,737		32		32		9,769				446	02/15/2032
36201J-F7-9	GOVT NATL MTG ASSOC I #584390		12/01/2009	SCHEDULED REDEMPTION		7,884	7,884	8,144	8,088		(204)		(204)		7,884				365	05/15/2032
36201K-JS-6	GOVT NATL MTG ASSOC I #585373		12/01/2009	SCHEDULED REDEMPTION		1,024	1,024	1,058	1,052		(27)		(27)		1,024				32	04/15/2032
36201M-SX-1	GOVT NATL MTG ASSOC I #587434		12/01/2009	SCHEDULED REDEMPTION		5,482	5,482	5,462	5,464		18		18		5,482				198	12/15/2032
36201S-YT-0	GOVT NATL MTG ASSOC I #592122		12/01/2009	SCHEDULED REDEMPTION		7,511	7,511	7,882	7,768		(257)		(257)		7,511				484	10/15/2032
36201T-FK-8	GOVT NATL MTG ASSOC I #592470		12/01/2009	SCHEDULED REDEMPTION		10,394	10,394	10,907	10,749		(355)		(355)		10,394				393	11/15/2032
36201T-K3-0	GOVT NATL MTG ASSOC I #592614		12/01/2009	SCHEDULED REDEMPTION		5,338	5,338	5,318	5,320		18		18		5,338				192	03/15/2033
36200E-BE-0	GOVT NATL MTG ASSOC I #598637		12/01/2009	SCHEDULED REDEMPTION		3,378	3,378	3,365	3,367		12		12		3,378				107	04/15/2033
36200F-E7-9	GOVT NATL MTG ASSOC I #599658		12/01/2009	SCHEDULED REDEMPTION		6,733	6,733	6,709	6,711		22		22		6,733				208	02/15/2033
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		12/01/2009	SCHEDULED REDEMPTION		192,260	192,260	199,860	199,584		(7,324)		(7,324)		192,260				8,054	01/15/2036
36200G-MD-5	GOVT NATL MTG ASSOC I #600756		12/01/2009	SCHEDULED REDEMPTION		2,309	2,309	2,300	2,301		8		8		2,309				85	02/15/2034
36200K-MV-6	GOVT NATL MTG ASSOC I #603472		12/01/2009	SCHEDULED REDEMPTION		5,849	5,849	6,157	6,044		(195)		(195)		5,849				221	02/15/2033
36200M-CY-7	GOVT NATL MTG ASSOC I #604087		12/01/2009	SCHEDULED REDEMPTION		3,013	3,013	3,002	3,003		10		10		3,013				102	03/15/2033
36200N-PV-7	GOVT NATL MTG ASSOC I #605336		12/01/2009	SCHEDULED REDEMPTION		1,012,705	1,012,705	1,049,179	1,039,791		(27,085)		(27,085)		1,012,705				38,954	08/15/2034
36202S-C6-3	GOVT NATL MTG ASSOC I #607693		12/01/2009	SCHEDULED REDEMPTION		739	739	736	737		3		3		739				33	02/15/2033
36202T-7B-6	GOVT NATL MTG ASSOC I #609390		12/01/2009	SCHEDULED REDEMPTION		5,740	5,740	5,719	5,721		19		19		5,740				176	04/15/2033
36290R-RB-1	GOVT NATL MTG ASSOC I #615282		12/01/2009	SCHEDULED REDEMPTION		1,323,755	1,323,755	1,341,542	1,338,973		(15,219)		(15,219)		1,323,755				46,828	07/15/2033
36290R-YG-2	GOVT NATL MTG ASSOC I #615511		12/01/2009	SCHEDULED REDEMPTION		2,626,136	2,626,136	2,715,178	2,717,601		(91,465)		(91,465)		2,626,136				98,320	07/15/2034
36290S-FV-8	GOVT NATL MTG ASSOC I #615880		12/01/2009	SCHEDULED REDEMPTION		22,999	22,999	23,707	23,565		(566)		(566)		22,999				910	08/15/2033
36290S-GH-8	GOVT NATL MTG ASSOC I #615900		12/01/2009	SCHEDULED REDEMPTION		9,716	9,716	10,015	9,955		(239)		(239)		9,716				363	08/15/2033
36290T-VP-1	GOVT NATL MTG ASSOC I #617222		12/01/2009	SCHEDULED REDEMPTION		249,083	249,083	258,930	258,070		(8,986)		(8,986)		249,083				9,437	06/15/2036
36290T-XK-0	GOVT NATL MTG ASSOC I #617282		02/01/2009	Various		122,119	117,903	121,423	120,840		(41)		(41)		120,799		1,319	1,319	1,317	11/15/2036
36290U-E5-1	GOVT NATL MTG ASSOC I #617656		12/01/2009	SCHEDULED REDEMPTION		6,644	6,644	6,851	6,803		(159)		(159)		6,644				186	08/15/2037
36290W-G5-5	GOVT NATL MTG ASSOC I #619520		12/01/2009	SCHEDULED REDEMPTION		5,777	5,777	5,756	5,758		19		19		5,777				214	08/15/2033
36290X-HU-7	GOVT NATL MTG ASSOC I #620443		12/01/2009	SCHEDULED REDEMPTION		33,170	33,170	34,191	33,987		(817)		(817)		33,170				1,826	08/15/2033
36291C-SE-6	GOVT NATL MTG ASSOC I #624317		12/01/2009	SCHEDULED REDEMPTION		476,440	476,440	493,711	489,477		(13,037)		(13,037)		476,440				16,112	07/15/2034
36291F-JK-5	GOVT NATL MTG ASSOC I #626766		12/01/2009	SCHEDULED REDEMPTION		2,265	2,265	2,256	2,257		8		8		2,265				58	04/15/2035
36291L-DD-4	GOVT NATL MTG ASSOC I #631100		12/01/2009	SCHEDULED REDEMPTION		269,617	269,617	280,275	279,565		(9,948)		(9,948)		269,617				5,979	06/15/2036
36291N-RU-7	GOVT NATL MTG ASSOC I #633299		12/01/2009	SCHEDULED REDEMPTION		11,242	11,242	11,687	11,676		(433)		(433)		11,242				722	11/15/2035
36291R-UA-8	GOVT NATL MTG ASSOC I #636077		12/01/2009	SCHEDULED REDEMPTION		231	231	230	230		1		1		231				8	12/15/2034
36291U-CG-8	GOVT NATL MTG ASSOC I #638271		12/01/2009	SCHEDULED REDEMPTION		4,215	4,215	4,200	4,201		14		14		4,215				121	01/15/2035
36292C-HN-7	GOVT NATL MTG ASSOC I #644737		12/01/2009	SCHEDULED REDEMPTION		65,753	65,753	68,352	68,303		(2,550)		(2,550)		65,753				1,803	04/15/2035
36292C-PR-9	GOVT NATL MTG ASSOC I #644932		12/01/2009	SCHEDULED REDEMPTION		543,989	543,989	553,508	553,395		(9,406)		(9,406)		543,989				21,306	07/15/2035
36292K-G6-7	GOVT NATL MTG ASSOC I #651021		12/01/2009	SCHEDULED REDEMPTION		13,478	13,478	14,010	13,991		(513)		(513)		13,478				643	02/15/2036
36292L-FW-9	GOVT NATL MTG ASSOC I #651881		12/01/2009	SCHEDULED REDEMPTION		206,772	206,772	210,325	209,742		(2,970)		(2,970)		206,772				7,316	09/15/2036
36292L-MM-3	GOVT NATL MTG ASSOC I #652064		12/01/2009	SCHEDULED REDEMPTION		56,792	56,792	59,037	58,916		(2,125)		(2,125)		56,792				925	04/15/2036
36292L-MN-1	GOVT NATL MTG ASSOC I #652065		12/01/2009	SCHEDULED REDEMPTION		313,036	313,036	325,411	324,744		(11,708)		(11,708)		313,036				9,435	04/15/2036
36292L-7A-6	GOVT NATL MTG ASSOC I #652589		12/01/2009	SCHEDULED REDEMPTION		4,923	4,923	5,118	5,105		(182)		(182)		4,923				219	05/15/2036
36294N-5L-8	GOVT NATL MTG ASSOC I #655251		12/01/2009	SCHEDULED REDEMPTION		125,794	125,794	130,767	130,156		(4,362)		(4,362)		125,794				4,612	10/15/2036
36294P-BV-4	GOVT NATL MTG ASSOC I #655352		12/01/2009	SCHEDULED REDEMPTION		11,488	11,488	11,942	11,908		(420)		(420)		11,488				410	05/15/2036
36294Q-HM-6	GOVT NATL MTG ASSOC I #656436		12/01/2009	SCHEDULED REDEMPTION		89,678	89,678	93,223	92,594		(2,917)		(2,917)		89,678				4,685	04/15/2037
36294R-3R-8	GOVT NATL MTG ASSOC I #657908		12/01/2009	SCHEDULED REDEMPTION		45,638	45,638	47,442	47,240		(1,602)		(1,602)		45,638				1,751	08/15/2036
36294S-BP-1	GOVT NATL MTG ASSOC I #658046		12/01/2009	SCHEDULED REDEMPTION		335,038	335,038	340,901	340,749		(5,711)		(5,711)		335,038				13,162	08/15/2036
36294S-3P-0	GOVT NATL MTG ASSOC I #658806		12/01/2009	SCHEDULED REDEMPTION		7,951	7,951	8,197	8,142		(191)		(191)		7,951				263	07/15/2037
36294T-YH-2	GOVT NATL MTG ASSOC I #659612		02/01/2009	Various		236,558	228,168	234,865	233,904		125		125		234,029		2,529	2,529	2,530	08/15/2036
36294W-LL-0	GOVT NATL MTG ASSOC I #661931		12/01/2009	SCHEDULED REDEMPTION		2,345	2,345	2,418	2,402		(56)		(56)		2,345				85	06/15/2037
36294X-AN-6	GOVT NATL MTG ASSOC I #662513		02/01/2009	Various		800,559	772,104	796,091	790,592		(182)		(182)		790,410		10,149	10,149	8,634	07/15/2037
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		12/01/2009	SCHEDULED REDEMPTION		7,357	7,357	7,588	7,533		(175)		(175)		7,357				265	09/15/2037
36295A-HC-2	GOVT NATL MTG ASSOC I #664527		02/01/2009	Various		161,509	156,138	161,025	159,862		(299)		(299)		159,563		1,946	1,946	1,742	01/15/2038
36295F-HS-6	GOVT NATL MTG ASSOC I #669041		12/01/2009	SCHEDULED REDEMPTION		13,300	13,300	13,533	13,519		(219)		(219)		13,300				547	04/15/2037
36295J-AD-8	GOVT NATL MTG ASSOC I #671504		12/01/2009	SCHEDULED REDEMPTION		6,733	6,733	6,943	6,893		(161)		(161)		6,733				326	08/15/2037
36295J-BA-3	GOVT NATL MTG ASSOC I #671533		12/01/2009	SCHEDULED REDEMPTION		17,142	17,142	17,676	17,551		(409)		(409)		17,142				524	09/15/2037
36295M-GG-8	GOVT NATL MTG ASSOC I #674399		12/01/2009	SCHEDULED REDEMPTION		15,645	15,645	16,133	16,019		(374)		(374)		15,645				356	09/15/2037
36295M-H3-6	GOVT NATL MTG ASSOC I #674450		12/01/2009	SCHEDULED REDEMPTION		5,084	5,084	5,242	5,205		(121)		(121)		5,084				272	09/15/2037
36295M-KD-0	GOVT NATL MTG ASSOC I #674492		12/01/2009	SCHEDULED REDEMPTION		20,703	20,703	21,351	21,196		(493)		(493)		20,703				833	10/15/2037
36295M-6Q-7	GOVT NATL MTG ASSOC I #675079		12/01/2009	SCHEDULED REDEMPTION		11,705	11,705	12,072	11,983		(278)		(278)		11,705				420	01/15/2038
36295P-YV-8	GOVT NATL MTG ASSOC I #676724		12/01/2009	SCHEDULED REDEMPTION		12,002	12,002	12,382	12,286		(284)		(284)		12,002				476	02/15/2038
36225A-LG-3	GOVT NATL MTG ASSOC I #780327		12/01/2009	SCHEDULED REDEMPTION		15,398	15,398	16,168	15,939		(540)		(540)		15,398				749	11/15/2017
36225A-LP-3	GOVT NATL MTG ASSOC I #780334		12/01/2009	SCHEDULED REDEMPTION		168,009	168,009	177,082	174,927		(6,919)		(6,919)		168,009				8,056	11/15/2017

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	Maturity Date
36225A-LQ-1	GOVT NATL MTG ASSOC I #780335		12/01/2009	SCHEDULED REDEMPTION		47,004	47,004	49,285	49,133		(2,129)		(2,129)		47,004				2,858	12/15/2019
36225A-LU-2	GOVT NATL MTG ASSOC I #780339		12/01/2009	SCHEDULED REDEMPTION		1,216	1,216	1,266	1,261		(45)		(45)		1,216				65	12/15/2023
36225A-PW-4	GOVT NATL MTG ASSOC I #780437		12/01/2009	SCHEDULED REDEMPTION		19,538	19,538	20,515	20,251		(713)		(713)		19,538				989	09/15/2017
36225A-QL-7	GOVT NATL MTG ASSOC I #780459		12/01/2009	SCHEDULED REDEMPTION		249	249	252	251		(3)		(3)		249				11	11/15/2026
36225A-UL-2	GOVT NATL MTG ASSOC I #780587		12/01/2009	SCHEDULED REDEMPTION		22,484	22,484	21,609	21,698		786		786		22,484				1,044	06/15/2027
36225A-UR-9	GOVT NATL MTG ASSOC I #780592		05/01/2009	SCHEDULED REDEMPTION		9,220	9,220	9,554	9,220						9,220				125	10/15/2009
36225A-VY-3	GOVT NATL MTG ASSOC I #780631		12/01/2009	SCHEDULED REDEMPTION		17,348	17,348	17,733	17,676		(328)		(328)		17,348				727	09/15/2027
36225A-WL-0	GOVT NATL MTG ASSOC I #780651		12/01/2009	SCHEDULED REDEMPTION		12,412	12,412	12,667	12,640		(228)		(228)		12,412				551	10/15/2027
36225A-YN-4	GOVT NATL MTG ASSOC I #780717		12/01/2009	SCHEDULED REDEMPTION		7,558	7,558	7,688	7,689		(131)		(131)		7,558				342	02/15/2028
36225A-7H-7	GOVT NATL MTG ASSOC I #780896		12/01/2009	SCHEDULED REDEMPTION		2,767	2,767	2,799	2,799		(31)		(31)		2,767				133	11/15/2028
36225B-GB-8	GOVT NATL MTG ASSOC I #781094		12/01/2009	SCHEDULED REDEMPTION		975	975	1,015	999		(25)		(25)		975				50	10/15/2029
36225B-Y9-3	GOVT NATL MTG ASSOC I #781636		12/01/2009	SCHEDULED REDEMPTION		4,317	4,317	4,302	4,303		14		14		4,317				148	07/15/2033
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE		01/15/2009	SCHEDULED REDEMPTION		179,084	179,084	180,783	180,306		(1,222)		(1,222)		179,084				9,189	01/15/2021
912828-HZ-6	US TREASURY N/B		03/18/2009	GREENWICH CAPITAL MARKETS, INC.		43,981,749	39,675,000	39,264,015	39,283,923		7,497		7,497		39,291,421		4,690,328	4,690,328	526,625	05/15/2018
0399999. Bonds - U.S. Governments						57,839,887	53,486,706	53,354,048	53,358,508		(224,893)		(224,893)		53,133,615		4,706,272	4,706,272	1,016,180	XXX
Q0819A-AW-0	AUSTRALIAN GOVERNMENT	D	07/27/2009	TORONTO DOMINION SECURITIES (USA) INC.		14,563,994	11,785,625	12,459,881			(96,315)		(96,315)		12,363,565	2,525,997	(325,567)	2,200,429	455,907	06/15/2011
Q0819A-CT-5	AUSTRALIAN GOVERNMENT	D	09/23/2009	TORONTO DOMINION SECURITIES (USA) INC.		4,406,720	4,338,505	4,301,498	3,430,462		13,602		13,602	877,534	4,321,597	13,457	71,665	85,122	203,101	08/15/2010
D20659-PN-8	BUNDESOBLIGATION	D	07/28/2009	CHASE SECURITIES		11,183,456	11,169,504	10,970,128			4,092		4,092		10,974,221	157,305	51,931	209,235	87,998	04/11/2014
D4085B-FR-7	KFW	D	03/23/2009	MATURED		2,732,602	4,976,722	4,919,987	2,544,215		9,805		9,805	2,422,702	4,976,722	(2,244,120)		(2,244,120)	342,920	03/23/2009
R63339-FD-3	NORWEGIAN GOVERNMENT	D	07/29/2009	CITIBANK		5,418,790	4,454,317	5,107,319			(50,581)		(50,581)		5,056,738	399,272	(37,220)	362,052	366,751	05/15/2013
105756-BN-9	REPUBLIC OF BRAZIL	D	10/20/2009	BARCLAYS BANK		11,717,404	11,738,572	10,071,285	7,381,124		19,666		19,666	2,698,686	10,099,476	(200,013)	1,817,940	1,617,928	1,305,217	01/10/2028
X74344-DM-5	RUSSIA 5 03/31/30	F	12/16/2009	Various		4,288,363	3,920,000	4,299,925	3,590,999		(62,093)		(62,093)		4,226,505		61,857	61,857	315,338	03/31/2030
W9478G-LF-8	SWEDISH GOVERNMENT	D	07/29/2009	CITIBANK		5,919,627	5,276,140	5,841,795			(27,108)		(27,108)		5,814,686	67,961	36,980	104,941	240,572	10/08/2012
91086Q-AQ-1	UNITED MEXICAN STATES	F	03/02/2009	GOLDMAN, SACHS & CO.		3,022,500	3,000,000	2,985,000	2,989,524		321		321		2,989,845		32,655	32,655	112,604	01/15/2014
91086Q-AS-7	UNITED MEXICAN STATES	F	01/05/2009	GOLDMAN, SACHS & CO.		4,240,000	4,000,000	4,004,701	4,000,000						4,000,000		240,000	240,000	75,750	09/27/2034
1099999. Bonds - All Other Governments						67,493,456	64,659,384	64,961,518	23,936,323		(188,612)		(188,612)	5,998,922	64,823,356	719,859	1,950,241	2,670,100	3,506,157	XXX
258489-TS-2	DOTHAN AL G O WARRANTS 2005		09/01/2009	MATURED		950,000	950,000	1,002,793	959,452		(9,452)		(9,452)		950,000				47,500	09/01/2009
512898-AM-9	LAMAR CNTY AL HOSP ASSN TAX ANTIC 78		02/01/2009	MATURED		51,000	51,000	52,829	51,012		(12)		(12)		51,000				1,964	02/01/2009
556583-NU-2	MADISON AL WARRANTS 2006 A		10/13/2009	PRAGER MCCARTHY & SEALY		311,715	295,000	267,731	267,661		970		970		268,631		43,084	43,084	11,616	12/01/2023
556583-NV-0	MADISON AL WARRANTS 2006 A		11/23/2009	PRAGER MCCARTHY & SEALY		1,416,607	1,365,000	1,380,329	1,377,667		(969)		(969)		1,376,698		39,909	39,909	48,709	12/01/2024
556583-NW-8	MADISON AL WARRANTS 2006 A		10/13/2009	Various		1,448,950	1,420,000	1,433,646	1,431,278		(319)		(319)		1,430,960		17,990	17,990	22,135	12/01/2025
556583-NX-6	MADISON AL WARRANTS 2006 A		06/08/2009	PRAGER MCCARTHY & SEALY		101,076	100,000	100,800	100,661		(31)		(31)		100,630		446	446	2,375	12/01/2026
556583-NY-4	MADISON AL WARRANTS 2006 A		01/20/2009	PRAGER MCCARTHY & SEALY		100,792	100,000	100,720	100,595		(4)		(4)		100,591		201	201	650	12/01/2027
607114-P7-4	MOBILE AL G O CAP IMPT WT 2006 REF		11/10/2009	PRAGER MCCARTHY & SEALY		1,269,060	1,175,000	1,242,210	1,227,919		(2,978)		(2,978)		1,224,941		44,119	44,119	67,406	02/15/2022
607267-K6-7	MOBILE CNTY AL G O 2008		02/02/2009	Various		5,934,014	6,025,000	5,914,321	5,915,793		176		176		5,915,970		18,044	18,044	48,639	06/01/2038
821534-FQ-2	SHELBY CNTY AL BRD ED CAP OUTLAY 98A		05/11/2009	CALLED @ 101.00		2,777,500	2,750,000	2,753,878	2,750,822		(270)		(270)		2,750,552		26,948	26,948	102,667	02/01/2018
846470-AW-2	SPANISH FORT AL G O WTS SER 2004		02/01/2009	CALLED @ 100.00000000		150,000	150,000	150,000	151,197		39		39		151,236		(1,236)	(1,236)	5,813	02/01/2029
011832-5E-8	ALASKA HSG FIN CORP 1ST SER VET 08		08/27/2009	RAYMOND JAMES & ASSOCIATES, INC.		14,981,250	15,000,000	14,953,800	14,954,511		506		506		14,955,017		26,233	26,233	590,625	06/01/2038
033161-QY-9	ANCHORAGE AK G O SCH 2006 A		09/03/2009	PRAGER MCCARTHY & SEALY		2,613,290	2,360,000	2,494,496	2,467,790		(7,126)		(7,126)		2,460,663		152,627	152,627	100,199	10/01/2020
033161-RA-0	ANCHORAGE AK G O SCH 2006 A		09/03/2009	PRAGER MCCARTHY & SEALY		2,492,906	2,280,000	2,402,276	2,378,036		(7,047)		(7,047)		2,370,989		121,917	121,917	102,846	10/01/2021
033161-SL-5	ANCHORAGE AK G O SCH 2006 C		09/03/2009	PRAGER MCCARTHY & SEALY		1,533,210	1,400,000	1,406,288	1,393,457		265		265		1,393,722		139,488	139,488	83,222	07/01/2021
04057P-AQ-1	ARIZONA SCH FACS BRD COP 2003 A		09/30/2009	Various		1,815,444	1,635,000	1,780,875	1,706,763		(10,357)		(10,357)		1,696,406		119,038	119,038	86,804	09/01/2013
04057P-CJ-5	ARIZONA SCH FACS BRD COP 2004 A		09/03/2009	PRAGER MCCARTHY & SEALY		912,314	850,000	910,537	886,761		(3,861)		(3,861)		882,900		29,413	29,413	42,278	09/01/2018
04057P-DP-0	ARIZONA SCH FACS BRD COP 2004 C		10/28/2009	PRAGER MCCARTHY & SEALY		215,092	200,000	210,438	207,012		(937)		(937)		206,074		9,018	9,018	11,110	09/01/2016

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	Maturity Date
04057P-DR-6	ARIZONA SCH FACS BRD COP 2004 C		12/11/2009	PRAGER MCCARTHY & SEALY		374,652	350,000	364,531	359,788		(1,378)		(1,378)		358,409		16,243	16,243	20,220	09/01/2018
04057P-EB-0	ARIZONA SCH FACS BRD COP 2005 A-1		08/12/2009	Various		28,759,187	25,975,000	28,045,285	27,399,181		(139,508)		(139,508)		27,259,672		1,499,515	1,499,515	1,230,187	09/01/2014
04057P-ED-6	ARIZONA SCH FACS BRD COP 2005 A-1		08/27/2009	ZIEGLER, B.C., AND COMPANY		53,808,485	49,300,000	51,056,559	51,017,815		(150,029)		(150,029)		50,867,786		2,940,699	2,940,699	2,465,000	09/01/2016
04057P-EE-4	ARIZONA SCH FACS BRD COP 2005 A-1		08/27/2009	ZIEGLER, B.C., AND COMPANY		28,823,964	26,755,000	28,481,486	28,012,046		(110,497)		(110,497)		27,901,549		922,415	922,415	1,337,750	09/01/2017
040588-TA-3	ARIZONA ST COP 2001 A REF		09/29/2009	Various		496,051	470,000	499,563	478,060		(2,517)		(2,517)		475,544		20,508	20,508	25,458	03/01/2011
040588-UH-6	ARIZONA ST COP 2002 A		08/07/2009	PRAGER MCCARTHY & SEALY		1,425,516	1,335,000	1,442,334	1,366,911		(8,084)		(8,084)		1,358,827		66,689	66,689	57,282	05/01/2011
040588-UJ-2	ARIZONA ST COP 2002 A		12/03/2009	Various		3,743,133	3,425,000	3,698,795	3,529,868		(25,347)		(25,347)		3,504,520		238,613	238,613	191,919	05/01/2012
040588-UK-9	ARIZONA ST COP 2002 A		10/08/2009	PRAGER MCCARTHY & SEALY		1,958,396	1,800,000	1,931,868	1,850,626		(9,605)		(9,605)		1,841,021		117,375	117,375	83,035	05/01/2013
040588-VU-6	ARIZONA ST COP 2004 B		12/18/2009	Various		2,445,930	2,200,000	2,409,726	2,327,837		(14,649)		(14,649)		2,313,188		132,741	132,741	121,635	09/01/2015
040588-VV-4	ARIZONA ST COP 2004 B		09/22/2009	PRAGER MCCARTHY & SEALY		111,276	100,000	108,582	105,242		(611)		(611)		104,632		6,645	6,645	5,600	09/01/2016
567505-KD-3	MARICOPA CNTY AZ UHSD 210 PHOENIX 06C		11/03/2009	NIKE SECURITIES		375,312	350,000	324,457	324,430		1,114		1,114		325,544		49,768	49,768	22,398	07/01/2022
567505-KE-1	MARICOPA CNTY AZ UHSD 210 PHOENIX 06C		07/28/2009	PRAGER MCCARTHY & SEALY		782,993	750,000	686,124	686,430		1,153		1,153		687,582		95,410	95,410	35,493	07/01/2023
567235-FG-6	MARICOPA CNTY AZ USD 44 AVONDALE 06		12/30/2009	PRAGER MCCARTHY & SEALY		288,660	275,000	283,863	282,138		(713)		(713)		281,425		7,235	7,235	13,696	07/01/2025
567313-AF-8	MARICOPA CNTY AZ USD 60 HIGLEY 04 A		08/28/2009	PRAGER MCCARTHY & SEALY		105,837	100,000	96,051	94,890		221		221		95,110		10,727	10,727	5,555	07/01/2020
567430-MB-6	MARICOPA CNTY AZ USD 95 QUEEN 08		03/25/2009	PRAGER MCCARTHY & SEALY		106,502	100,000	102,997	102,812		(59)		(59)		102,753		3,749	3,749	7,903	07/01/2024
590485-TF-5	MESA AZ G O 1999		07/01/2009	MATURED		510,000	510,000	539,383	515,282		(5,282)		(5,282)		510,000				33,150	07/01/2009
718814-UJ-3	PHOENIX AZ G O VAR PURP 2004		09/14/2009	Various		2,220,294	2,150,000	2,002,508	1,998,937		1,714		1,714		2,000,651		219,642	219,642	69,434	07/01/2022
721664-CD-0	PIMA CNTY AZ COP JUSTICE BLDG PROJ 07A		11/25/2009	CRONIN & COMANY		311,147	280,000	300,040	297,299		(1,591)		(1,591)		295,708		15,439	15,439	19,833	07/01/2018
72220E-BK-7	PINAL CNTY AZ USD NO 20 MARICOPA 07B		08/27/2009	PRAGER MCCARTHY & SEALY		884,041	875,000	857,045	857,717		326		326		858,042		25,999	25,999	41,025	07/01/2027
722171-EE-1	PINAL CNTY AZ USD NO 21 COOLIDGE 07B		07/31/2009	PRAGER MCCARTHY & SEALY		100,932	100,000	98,006	98,093		43		43		98,136		2,796	2,796	4,925	07/01/2026
76716N-AQ-7	RIO NUEVO AZ MULTI PURP TUCSON CONV COP		12/18/2009	PRAGER MCCARTHY & SEALY		264,075	250,000	257,053	252,214		(836)		(836)		251,378		12,697	12,697	18,472	07/01/2011
898735-GH-2	TUCSON AZ COP 2004 A		09/29/2009	CRONIN & COMANY		310,468	285,000	303,239	296,934		(1,481)		(1,481)		295,453		15,015	15,015	17,852	07/01/2018
04108K-NB-0	ARKANSAS DEV FIN DONAGHEY PLAZA 04		09/29/2009	Various		1,720,916	1,650,000	1,658,762	1,655,356		(504)		(504)		1,654,853		66,063	66,063	82,861	06/01/2029
04108K-NC-8	ARKANSAS DEV FIN DONAGHEY PLAZA 04		09/01/2009	Various		3,045,370	3,000,000	2,976,810	2,978,721		268		268		2,978,989		66,381	66,381	95,278	06/01/2034
041042-KQ-4	ARKANSAS ST HIGHER ED G O 2007B		08/25/2009	Various		9,879,240	9,730,000	9,807,953	9,797,613		(787)	82	(869)		9,796,744		82,495	82,495	90,761	06/01/2026
041042-ME-9	ARKANSAS ST HIGHER ED G O 2007B		01/08/2009	PRAGER MCCARTHY & SEALY		2,404,724	2,395,000	2,186,748	2,189,007		267		267		2,189,274		215,450	215,450	12,574	06/01/2025
099160-GF-4	BOONEVILLE AR SCH DIST NO 65 G O 2003		10/01/2009	CALLED @ 100.00		2,000,000	2,000,000	1,980,000	1,982,974		501		501		1,983,474		16,526	16,526	116,667	02/01/2028
132821-GE-3	CAMDEN FAIRVIEW AR SD NO 16 2003 B		04/20/2009	CALLED @ 100.00		3,740,000	3,740,000	3,769,022	3,740,000						3,740,000				105,954	04/01/2033
212597-PY-8	CONWAY AR SCH DIST NO 1 G O 04		03/02/2009	PRAGER MCCARTHY & SEALY		251,235	250,000	251,413	250,322		(52)		(52)		250,270		965	965	7,245	02/01/2026
212597-PZ-5	CONWAY AR SCH DIST NO 1 G O 04		08/25/2009	PRAGER MCCARTHY & SEALY		200,554	200,000	200,580	200,132		(45)		(45)		200,087		467	467	7,719	02/01/2027
212597-QE-1	CONWAY AR SCH DIST NO 1 G O 04		09/29/2009	PRAGER MCCARTHY & SEALY		450,483	450,000	448,286	448,425		20		20		448,444		2,038	2,038	20,583	02/01/2032
397040-KW-5	GREENWOOD AR SCH DIST NO 25 G O 03B		08/01/2009	CALLED @ 100.00000000		8,195,000	8,195,000	8,210,898	8,195,000						8,195,000				279,996	12/01/2032
537360-LY-3	LITTLE ROCK AR G O LIBR CONSTR 04 A		09/02/2009	PRAGER MCCARTHY & SEALY		301,111	300,000	278,322	279,560		819		819		280,378		20,733	20,733	12,644	03/01/2021
537428-ZC-1	LITTLE ROCK AR SCH DIST 2006		08/25/2009	PRAGER MCCARTHY & SEALY		101,494	100,000	90,288	90,461		278		278		90,739		10,755	10,755	4,703	02/01/2024
537428-ZD-9	LITTLE ROCK AR SCH DIST 2006		01/13/2009	PRAGER MCCARTHY & SEALY		190,429	190,000	170,344	170,702		32		32		170,734		19,696	19,696	3,810	02/01/2025
537428-XA-7	LITTLE ROCK AR SCH DIST CONSTR 2001 C		07/14/2009	PRAGER MCCARTHY & SEALY		641,246	600,000	621,744	605,537		(314)		(314)		605,222		36,024	36,024	31,194	02/01/2011
537428-XB-5	LITTLE ROCK AR SCH DIST CONSTR 2001 C		08/25/2009	Various		1,054,868	1,000,000	1,025,270	1,006,465		(1,899)		(1,899)		1,004,565		50,303	50,303	52,472	02/01/2012

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	Maturity Date
537428-XC-3	LITTLE ROCK AR SCH DIST CONSTR 2001 C		10/29/2009	PRAGER MCCARTHY & SEALY		826,548	785,000	797,536	788,220		(979)		(979)		787,241		39,307	39,307	42,034	02/01/2013
537428-XD-1	LITTLE ROCK AR SCH DIST CONSTR 2001 C		11/16/2009	Various		1,728,427	1,650,000	1,663,695	1,653,529		(1,382)		(1,382)		1,652,147		76,280	76,280	103,665	02/01/2014
624080-ME-4	MOUNTAIN HOME AR SCH DIST NO 9 2008		07/22/2009	Various		5,027,920	5,000,000	4,968,750	4,968,892		307		307		4,969,198		58,722	58,722	225,972	12/01/2037
641161-MN-1	NETTLETON AR SPL SCH DIST CRAIGHEAD 03B		06/01/2009	CALLED @ 100.00		300,000	300,000	300,000	300,000						300,000				7,125	06/01/2027
745400-P6-2	PULASKI CNTY AR SPL SCH DIST 04 A REF		09/18/2009	PRAGER MCCARTHY & SEALY		200,736	200,000	200,442	200,101		(64)		(64)		200,037		699	699	10,542	02/01/2028
775082-TH-3	ROGERS AR SCH DIST NO 30 2003 A REF		07/01/2009	CALLED @ 100.00000000		3,945,000	3,945,000	3,903,262	3,908,484		586		586		3,909,070		35,930	35,930	176,292	02/01/2028
775082-TJ-9	ROGERS AR SCH DIST NO 30 2003 A REF		07/01/2009	CALLED @ 100.00		1,050,000	1,050,000	1,053,465	1,050,063		(63)		(63)		1,050,000				46,922	02/01/2029
775082-TL-4	ROGERS AR SCH DIST NO 30 2003 A REF		07/01/2009	CALLED @ 100.00		970,000	970,000	979,442	970,201		(201)		(201)		970,000				43,347	02/01/2031
850272-RM-9	SPRINGDALE AR SCH DIST NO 50 2003 B		02/03/2009	PRAGER MCCARTHY & SEALY		99,876	100,000	99,595	99,674		2		2		99,676		200	200	3,063	06/01/2024
864184-LH-7	STUTTGART AR SCH DIST NO 22 2003 REF		04/08/2009	PRAGER MCCARTHY & SEALY		442,637	450,000	438,192	439,646		69		69		439,715		2,922	2,922	23,713	02/01/2030
920576-UA-1	VAN BUREN AR SCH DIST NO 42 G O 2004 B		01/07/2009	PRAGER MCCARTHY & SEALY		296,526	300,000	295,209	295,759		4		4		295,762		764	764	3,998	04/01/2029
920576-UC-7	VAN BUREN AR SCH DIST NO 42 G O 2004 B		03/17/2009	PRAGER MCCARTHY & SEALY		98,528	100,000	98,045	98,241		10		10		98,250		278	278	2,230	04/01/2031
920576-UD-5	VAN BUREN AR SCH DIST NO 42 G O 2004 B		02/24/2009	PRAGER MCCARTHY & SEALY		158,462	160,000	156,578	156,898		11		11		156,909		1,553	1,553	3,082	04/01/2032
127109-KX-3	CABRILLO CA CMNTY CLG DIST G O 04A		09/16/2009	STONE & YOUNGBERG		4,095,651	3,820,000	3,846,969	3,836,446		(1,886)		(1,886)		3,834,560		261,091	261,091	217,528	08/01/2022
127109-KY-1	CABRILLO CA CMNTY CLG DIST G O 04A		09/16/2009	STONE & YOUNGBERG		4,592,357	4,300,000	4,273,469	4,277,723		764		764		4,278,487		313,870	313,870	244,861	08/01/2023
130684-Q8-9	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		05/13/2009	PRAGER MCCARTHY & SEALY		102,684	100,000	99,914	99,922		1		1		99,923		2,761	2,761	5,229	04/01/2025
130684-Q9-7	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		03/26/2009	PRAGER MCCARTHY & SEALY		200,262	200,000	199,036	199,120		8		8		199,129		1,133	1,133	9,250	04/01/2026
13062R-X9-4	CALIFORNIA ST G O BDS 2005 DEC REF		09/21/2009	Various		1,256,678	1,260,000	1,117,855	1,249,638		1,982	130,843	(128,861)		1,120,778		135,900	135,900	62,538	03/01/2028
13062R-X4-5	CALIFORNIA ST G O VAR PURP 2005 DEC		02/05/2009	PRAGER MCCARTHY & SEALY		100,413	100,000	98,728	98,863		5		5		98,868		1,545	1,545	4,238	03/01/2025
13062R-HZ-4	CALIFORNIA ST G O VETERANS 2005		10/16/2009	PRAGER MCCARTHY & SEALY		125,984	125,000	122,079	122,196		96		96		122,293		3,691	3,691	8,507	12/01/2025
219765-BC-7	CORONA-NORCO CA USD COP 01 A REF		03/20/2009	PRAGER MCCARTHY & SEALY		201,204	200,000	194,638	195,481		33		33		195,515		5,689	5,689	9,681	04/15/2029
250375-CA-8	DESERT CA CMNTY CLG DIST G O 06 REF		01/09/2009	PRAGER MCCARTHY & SEALY		103,994	100,000	103,395	102,588		(12)		(12)		102,576		1,418	1,418	4,764	08/01/2024
262387-AT-0	DRY CREEK CA JT ELEM SCH DIST COP 2007		08/01/2009	CALLED @ 100.00		2,485,000	2,485,000	2,450,757	2,452,132		593		593		2,452,724		32,276	32,276	118,038	08/01/2030
456560-RJ-2	INDUSTRY CA G O REF 2003		08/18/2009	CALLED @ 101.375		4,546,669	4,485,000	4,390,008	4,413,604		3,014		3,014		4,416,618		130,051	130,051	228,174	07/01/2020
544358-ZJ-6	LOS ANGELES CA COP REAL PPTY PROG 2002 A		10/16/2009	SEATTLE NORTHWEST SECURITIES CORP.		2,565,399	2,465,000	2,445,453	2,451,289		841		841		2,452,130		113,270	113,270	130,097	04/01/2019
556454-BS-4	MADERA CA USD COP SCH FAC PROJ 04		03/20/2009	PRAGER MCCARTHY & SEALY		203,434	200,000	191,846	193,044		69		69		193,113		10,321	10,321	10,667	09/01/2028
586840-GP-9	MENLO PARK CA SCH DIST CAP APP 2008		09/10/2009	PRAGER MCCARTHY & SEALY		263,368	965,000	237,959	244,963		7,946		7,946		252,909		10,458	10,458		07/01/2032
586840-GQ-7	MENLO PARK CA SCH DIST CAP APP 2008		11/10/2009	PRAGER MCCARTHY & SEALY		26,614	100,000	23,093	23,776		1,252		1,252		25,028		1,586	1,586		07/01/2033
645002-TW-6	NEW HAVEN CA UNI SCH DIST G O 04A CAP		11/16/2009	PRAGER MCCARTHY & SEALY		57,952	120,000	47,646	48,137		2,558		2,558		50,695		7,256	7,256		08/01/2024
672240-PA-0	OAKLAND CA G O MEASURE DD 2003 A		10/07/2009	PRAGER MCCARTHY & SEALY		206,464	200,000	196,940	197,344		69		69		197,413		9,051	9,051	12,444	01/15/2028
684228-FR-5	ORANGE CNTY CA COP CIVIC CTR PKG 91		09/22/2009	PRAGER MCCARTHY & SEALY		71,021	100,000	52,564	61,576		2,248		2,248		63,824		7,197	7,197		12/01/2018
69666H-AZ-5	PALM SPRINGS CA FIN AUTH LTD OBLIG 98B		09/02/2009	MATURED		180,000	180,000	180,000		180,000			180,000		180,000				9,720	09/02/2009
764440-FV-0	RICHMOND CA JT PWRS LEASE CIVIC CTR 07		04/07/2009	RBC DAIN RAUSCHER		14,700,000	14,700,000	14,700,000	14,700,000						14,700,000				424,463	08/01/2037
76904K-BP-6	RIVERSIDE CA REDEV AGY LEASE REV 03A		11/20/2009	FAHNESTOCK & CO., INC.		315,691	330,000	348,374	339,530		(1,660)		(1,660)		337,870		(22,179)	(22,179)	18,975	10/01/2019
76904K-BQ-4	RIVERSIDE CA REDEV AGY LEASE REV 03A		11/20/2009	FAHNESTOCK & CO., INC.		846,261	900,000	945,549	923,659		(4,117)		(4,117)		919,542		(73,281)	(73,281)	51,750	10/01/2020
76904K-BR-2	RIVERSIDE CA REDEV AGY LEASE REV 03A		11/20/2009	FAHNESTOCK & CO., INC.		1,589,830	1,720,000	1,804,160	1,763,735		(7,608)		(7,608)		1,756,127		(166,296)	(166,296)	98,900	10/01/2021
76904K-BS-0	RIVERSIDE CA REDEV AGY LEASE REV 03A		12/02/2009	Various		1,699,469	1,850,000	1,932,769	1,893,063		(7,730)		(7,730)		1,885,334		(185,865)	(185,865)	109,042	10/01/2022
797355-WG-5	SAN DIEGO CA USD ELECT 98 2005 D-2		03/10/2009	PRAGER MCCARTHY & SEALY		99,926	100,000	93,906			33		33		93,939		5,987	5,987	950	07/01/2027

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	Maturity Date
79765V-BL-3	SAN FRANCISCO CA REDEV AGY LSE REV 92		07/01/2009	MATURED		3,550,000	3,550,000	1,076,360	3,429,908		120,092		120,092		3,550,000					07/01/2009
79765V-BR-0	SAN FRANCISCO CA REDEV AGY LSE REV 92		10/19/2009	PRAGER MCCARTHY & SEALY		458,723	515,000	109,510	351,782		19,225		19,225		371,007		87,717	87,717		07/01/2014
798182-EF-4	SAN JOSE CA USD COP 2002 CAP		11/18/2009	PRAGER MCCARTHY & SEALY		54,904	100,000	32,920	46,215		2,336		2,336		48,551		6,353	6,353		01/01/2023
798186-VG-4	SAN JOSE CA USD G O 2006 C		12/14/2009	PRAGER MCCARTHY & SEALY		424,326	400,000	397,156	397,450		113		113		397,562		26,764	26,764	23,588	08/01/2023
798681-CX-8	SAN LUIS OBISPO CNTY CA COP 2002 A		10/16/2009	Various		1,455,942	1,395,000	1,414,377	1,403,557		(1,677)		(1,677)		1,401,880		54,062	54,062	70,490	10/15/2020
79875F-DD-1	SAN MARCOS CA PUB FACS CIVIC CTR 01A REF		10/16/2009	SEATTLE NORTHWEST SECURITIES CORP.		2,106,608	2,025,000	2,000,194	2,006,240		879		879		2,007,119		99,489	99,489	123,750	08/01/2021
870470-CR-0	SWEETWATER CA UNION HIGH SD COP 01		09/29/2009	PRAGER MCCARTHY & SEALY		106,628	100,000	103,842	102,037		(301)		(301)		101,737		4,891	4,891	5,431	09/01/2020
874857-EE-1	TAMALPAIS CA UNION HIGH SCH DIST G O 02		09/11/2009	PRAGER MCCARTHY & SEALY		304,059	290,000	290,000	290,000						290,000		14,059	14,059	16,313	08/01/2022
919185-AV-0	VALLECITOS CA WTR DIST COP 05A		05/08/2009	PRAGER MCCARTHY & SEALY		99,730	100,000	99,131	99,159		9		9		99,168		563	563	6,492	07/01/2032
952347-MB-5	WEST CONTRA COSTA CA USD G O 2003 C		09/15/2009	PRAGER MCCARTHY & SEALY		101,379	100,000	99,500	99,548		8		8		99,557		1,822	1,822	5,653	08/01/2032
148471-DJ-1	CASTLE PINES CO NORTH METRO DIST G O 06		02/24/2009	PRAGER MCCARTHY & SEALY		262,836	250,000	258,230	256,310		(77)		(77)		256,232		6,604	6,604	8,528	12/01/2025
249183-TM-6	DENVER CO COP HUMAN SVCS CTR 05 A		05/01/2009	MATURED		340,000	340,000	357,744	341,780		(1,780)		(1,780)		340,000				8,500	05/01/2009
249183-TP-9	DENVER CO COP HUMAN SVCS CTR 05 A		08/18/2009	M&T INVESTMENT BANKING GROUP		2,358,549	2,295,000	2,436,772	2,339,402		(21,037)		(21,037)		2,318,365		40,184	40,184	92,438	05/01/2010
249183-TR-5	DENVER CO COP HUMAN SVCS CTR 05 A		11/17/2009	PRAGER MCCARTHY & SEALY		1,966,263	1,835,000	1,963,271	1,892,615		(12,643)		(12,643)		1,879,971		86,292	86,292	101,451	05/01/2011
249168-CV-5	DENVER CO COP WTR COMMRS 2001		11/17/2009	Various		1,286,226	1,205,000	1,224,184	1,211,379		(1,177)		(1,177)		1,210,202		76,024	76,024	41,389	11/15/2015
283365-FD-1	EL PASO CNTY CO COP PIKES PEAK CTR 03		12/11/2009	PRAGER MCCARTHY & SEALY		350,056	330,000	335,963	333,140		(537)		(537)		332,603		17,453	17,453	19,899	12/01/2023
283479-GK-3	EL PASO CNTY CO SD NO 38 G O 01 REF		08/04/2009	PRAGER MCCARTHY & SEALY		188,703	150,000	178,842	171,937		(1,084)		(1,084)		170,853		17,850	17,850	10,650	12/01/2019
283484-AX-1	EL PASO CNTY CO SD NO 49 FALCON COP 06A		09/09/2009	PRAGER MCCARTHY & SEALY		112,057	100,000	103,782	103,040		(227)		(227)		102,812		9,245	9,245	6,236	12/15/2018
283484-AY-9	EL PASO CNTY CO SD NO 49 FALCON COP 06A		06/18/2009	PRAGER MCCARTHY & SEALY		108,697	100,000	103,446	102,771		(140)		(140)		102,631		6,066	6,066	5,111	12/15/2019
283484-BG-7	EL PASO CNTY CO SD NO 49 FALCON COP 06A		09/04/2009	Various		6,627,523	6,685,000	6,248,036	6,745,916		1,663	512,505	(510,842)		6,235,074		392,448	392,448	167,347	12/15/2030
283484-BV-4	EL PASO CNTY CO SD NO 49 FALCON COP 07A		12/07/2009	Various		498,693	445,000	466,987	464,562		(1,514)		(1,514)		463,048		35,645	35,645	19,497	12/15/2019
283484-BY-8	EL PASO CNTY CO SD NO 49 FALCON COP 07A		12/08/2009	PRAGER MCCARTHY & SEALY		109,605	100,000	104,265	103,796		(333)		(333)		103,463		6,142	6,142	4,944	12/15/2022
283484-CA-9	EL PASO CNTY CO SD NO 49 FALCON COP 07A		02/24/2009	PRAGER MCCARTHY & SEALY		263,480	250,000	259,820	258,743		(125)		(125)		258,618		4,862	4,862	2,500	12/15/2024
283484-CD-3	EL PASO CNTY CO SD NO 49 FALCON COP 07A		07/06/2009	LOOP CAPITAL MARKETS		155,235	150,000	155,139	154,577		(219)		(219)		154,358		877	877	4,250	12/15/2027
30606N-AA-2	FALCON HIGHLANDS CO METRO DIST G O 04A		12/15/2008	CALLED @ 100.00		505,000	505,000	499,744	328,957	170,725	313		171,038		499,995		5,005	5,005	19,253	12/15/2034
34711G-BD-4	FORT COLLINS CO LSE COP 2004 A		12/22/2009	PRAGER MCCARTHY & SEALY		221,281	200,000	209,492	205,720		(897)		(897)		204,823		16,458	16,458	10,222	06/01/2016
547675-AA-6	LOWELL METRO DIST CO G O LTD TAX 04		12/01/2009	CALLED @ 100.00000000		140,000	140,000	140,000	89,559	50,441			50,441		140,000				10,150	12/01/2033
75289F-AR-1	RANGEVIEW CO LIBRARY DIST COP 2008		06/12/2009	PRAGER MCCARTHY & SEALY		193,014	185,000	175,436	175,425		161		161		175,586		17,429	17,429	4,676	12/15/2025
75289F-AW-0	RANGEVIEW CO LIBRARY DIST COP 2008		12/09/2009	PRAGER MCCARTHY & SEALY		789,414	750,000	767,835	767,119		(1,045)		(1,045)		766,074		23,340	23,340	48,868	12/15/2030
108151-XM-8	BRIDGEPORT CT G O 2002 A REF		10/01/2009	PRAGER MCCARTHY & SEALY		272,618	250,000	264,030	261,902		(2,372)		(2,372)		259,529		13,088	13,088	15,341	08/15/2016
108151-E3-1	BRIDGEPORT CT G O 2004 C		08/05/2009	PRAGER MCCARTHY & SEALY		237,418	200,000	226,638	219,905		(1,034)		(1,034)		218,871		18,547	18,547	10,847	08/15/2018
108151-E5-6	BRIDGEPORT CT G O 2004 C		08/25/2009	PRAGER MCCARTHY & SEALY		117,059	100,000	112,667	110,019		(442)		(442)		109,577		7,482	7,482	5,699	08/15/2020
20772F-JN-1	CONNECTICUT ST G O 2001 SER C REF		02/02/2009	PRAGER MCCARTHY & SEALY		637,202	550,000	612,328	586,894		(596)		(596)		586,298		50,903	50,903	3,407	12/15/2012
645020-QE-1	NEW HAVEN CT G O 2003 A REF		12/29/2009	PRAGER MCCARTHY & SEALY		964,372	850,000	930,570	905,402		(7,788)		(7,788)		897,614		66,758	66,758	55,380	11/01/2015

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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	Maturity Date
072231-EA-7	BAY CNTY FL SCH BRD COP 2007A		10/27/2009	CREWS & ASSOC.		5,943,363	6,215,000	6,512,947	6,472,271		(21,108)		(21,108)		6,451,163		(507,800)	(507,800)	412,637	07/01/2025
115065-NZ-3	BROWARD CNTY FL SCH BRD COP 2005 A		07/01/2009	MATURED		1,885,000	1,885,000	1,993,095	1,899,740		(14,740)		(14,740)		1,885,000				94,250	07/01/2009
115065-PD-0	BROWARD CNTY FL SCH BRD COP 2005 A		12/23/2009	PRAGER MCCARTHY & SEALY		887,926	835,000	893,328	861,248		(8,466)		(8,466)		852,782		35,144	35,144	55,546	07/01/2011
194653-ET-4	COLLIER CNTY FL SCH BRD LSE COP 01 B		10/07/2009	PRAGER MCCARTHY & SEALY		1,148,383	1,080,000	1,189,771	1,108,857		(8,357)		(8,357)		1,100,501		47,882	47,882	60,033	02/15/2011
23867H-BL-9	DAVIE FL G O LTD 2006		03/10/2009	PRAGER MCCARTHY & SEALY		204,174	200,000	181,474	181,744		184		184		181,928		22,246	22,246	5,550	08/01/2022
23867H-BM-7	DAVIE FL G O LTD 2006		11/13/2009	PRAGER MCCARTHY & SEALY		103,056	100,000	89,514	89,684		418		418		90,101		12,955	12,955	5,838	08/01/2023
23867H-BN-5	DAVIE FL G O LTD 2006		02/02/2009	PRAGER MCCARTHY & SEALY		100,311	100,000	88,560	88,755		43		43		88,798		11,513	11,513	2,300	08/01/2024
23867H-BP-0	DAVIE FL G O LTD 2006		02/20/2009	PRAGER MCCARTHY & SEALY		100,083	100,000	99,116	99,190		5		5		99,195		888	888	2,550	08/01/2025
23867H-BQ-8	DAVIE FL G O LTD 2006		09/16/2009	PRAGER MCCARTHY & SEALY		153,675	150,000	148,244	148,379		44		44		148,424		5,251	5,251	7,688	08/01/2026
341422-R9-6	FLORIDA ST BRD ED PUB CAP OUTLAY 01 A		03/26/2009			569,932	550,000	513,717	524,302		362		362		524,664		45,268	45,268	7,877	06/01/2020
341422-KN-2	FLORIDA ST BRD ED PUB CAP OUTLAY 96 B		10/26/2009	CALLED @ 100.00		1,430,000	1,430,000	1,188,845	1,259,289		8,665		8,665		1,267,954		162,046	162,046	61,321	06/01/2021
34160H-EV-5	FLORIDA ST CORR PRIVATZN COMMN 04B		11/20/2009	PRAGER MCCARTHY & SEALY		105,888	100,000	105,429	103,678		(536)		(536)		103,142		2,746	2,746	6,583	08/01/2022
34160N-BU-7	FLORIDA ST DEPT CORR COP OKEECHOBEE 04		10/30/2009	CITIGROUP GLOBAL MARKETS		2,420,041	2,335,000	2,497,340	2,403,830		(26,126)		(26,126)		2,377,705		42,336	42,336	137,181	03/01/2011
341150-UM-0	FLORIDA ST DEPT OF TRANS BRDG 05B		07/01/2009	MATURED		1,970,000	1,970,000	2,169,596	1,998,533		(28,533)		(28,533)		1,970,000				125,588	07/01/2009
43232V-QU-8	HILLSBOROUGH CNTY FL SCH BRD COP 07		10/07/2009	BERGHOFF & CO		2,185,000	2,000,000	2,001,300	2,001,255		(95)		(95)		2,001,160		183,840	183,840	128,333	07/01/2024
523488-AK-0	LEE CNTY FL JUSTICE CTR CORP IMPT 81		01/01/2009	CALLED @ 100.00000000		40,000	40,000	53,960	40,000						40,000				4,450	01/01/2011
523494-HJ-4	LEE CNTY FL SCH BRD COP 2004 A		11/16/2009	PRAGER MCCARTHY & SEALY		1,240,567	1,200,000	1,190,148	1,192,068		407		407		1,192,474		48,093	48,093	73,025	08/01/2021
59333M-CZ-6	MIAMI-DADE CNTY FL SCH BRD COP 00A		10/01/2009	CALLED @ 100.00000000		1,400,000	1,400,000	1,464,260	1,406,503		(6,503)		(6,503)		1,400,000				77,000	10/01/2010
59333M-HS-7	MIAMI-DADE CNTY FL SCH BRD COP 03D		11/06/2009	PRAGER MCCARTHY & SEALY		106,161	100,000	107,762	103,933		(688)		(688)		103,245		2,916	2,916	6,403	08/01/2017
684517-AM-7	ORANGE CNTY FL SCH BRD COP 1997 A		08/01/2009	MATURED		11,055,000	11,055,000	12,015,630	11,215,769		(160,769)		(160,769)		11,055,000				663,300	08/01/2009
684517-AN-5	ORANGE CNTY FL SCH BRD COP 1997 A		08/18/2009	LOOP CAPITAL MARKETS		12,138,709	11,625,000	12,846,834	12,062,220		(171,992)		(171,992)		11,890,228		248,481	248,481	732,375	08/01/2010
684517-AP-0	ORANGE CNTY FL SCH BRD COP 1997 A		12/02/2009	PRAGER MCCARTHY & SEALY		1,757,107	1,630,000	1,826,613	1,724,658		(30,680)		(30,680)		1,693,978		63,128	63,128	125,163	08/01/2011
684517-DQ-5	ORANGE CNTY FL SCH BRD COP 2001 A		08/24/2009	PRAGER MCCARTHY & SEALY		108,470	100,000	110,519	105,342		(750)		(750)		104,592		3,878	3,878	5,629	08/01/2014
696550-NA-6	PALM BEACH CNTY FL SCH BRD COP 04A		09/02/2009	PRAGER MCCARTHY & SEALY		177,128	165,000	174,616	170,755		(636)		(636)		170,119		7,008	7,008	9,098	08/01/2019
696550-WC-2	PALM BEACH CNTY FL SCH BRD COP 04A		12/03/2009	Various		3,401,354	3,200,000	3,213,024	3,212,300		(1,794)		(1,794)		3,210,506		190,848	190,848	212,917	08/01/2021
803276-LM-4	SARASOTA CNTY FL ENVIR SENS G O 2008		04/30/2009	PRAGER MCCARTHY & SEALY		105,325	100,000	102,112	101,984		(55)		(55)		101,929		3,396	3,396	3,121	10/01/2028
803276-LP-7	SARASOTA CNTY FL ENVIR SENS G O 2008		07/29/2009	PRAGER MCCARTHY & SEALY		317,007	300,000	305,595	305,256		(250)		(250)		305,005		12,002	12,002	13,213	10/01/2029
816692-FV-4	SEMINOLE CNTY FL SCH BRD COP 2004 A		08/06/2009	PRAGER MCCARTHY & SEALY		532,970	500,000	530,519	519,865		(1,993)		(1,993)		517,871		15,099	15,099	27,778	07/01/2019
816692-FW-2	SEMINOLE CNTY FL SCH BRD COP 2004 A		11/02/2009	Various		317,778	300,000	306,888	300,618		(76)		(76)		300,542		17,236	17,236	18,833	07/01/2020
816692-FX-0	SEMINOLE CNTY FL SCH BRD COP 2004 A		09/09/2009	PRAGER MCCARTHY & SEALY		367,485	350,000	367,189	360,492		(1,119)		(1,119)		359,373		8,111	8,111	20,160	07/01/2021
816692-FZ-5	SEMINOLE CNTY FL SCH BRD COP 2004 A		06/23/2009	PRAGER MCCARTHY & SEALY		103,778	100,000	103,534	102,164		(171)		(171)		101,994		1,784	1,784	4,931	07/01/2023
816692-GA-9	SEMINOLE CNTY FL SCH BRD COP 2004 A		11/10/2009	PRAGER MCCARTHY & SEALY		104,613	100,000	102,894	101,775		(254)		(254)		101,521		3,092	3,092	6,875	07/01/2024
790409-BV-7	ST JOHNS CNTY FL SCH BRD COP 2006		12/01/2009	UNION BANK OF SWITZERLAND		4,429,552	4,210,000	4,317,229	4,276,652		(16,736)		(16,736)		4,259,916		169,636	169,636	269,966	07/01/2012
92884E-CG-0	VOLUSIA CNTY FL SCH BRD COP 2005 A		08/01/2009	MATURED		990,000	990,000	1,045,197	998,750		(8,750)		(8,750)		990,000				49,500	08/01/2009
046079-QC-6	ASSOCIATION CNTY COMMR GA DEKALB 03		02/09/2009	PRAGER MCCARTHY & SEALY		105,296	100,000	100,633	100,347		(7)		(7)		100,340		4,956	4,956	937	12/01/2022

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	Maturity Date
047681-JP-7	ATLANTA-FULTON GA REC PARK IMPT 05A		03/20/2009	PRAGER MCCARTHY & SEALY		187,836	185,000	167,811	168,170		145		145		168,315		19,521	19,521	2,636	12/01/2025
164227-AA-8	CHEROKEE CNTY GA SLD WST BALL GRND 07A		06/08/2009	PRAGER MCCARTHY & SEALY		488,154	500,000	484,750	485,520		286		286		485,805		2,349	2,349	33,493	07/01/2026
164227-AB-6	CHEROKEE CNTY GA SLD WST BALL GRND 07A		11/19/2009	PRAGER MCCARTHY & SEALY		196,785	200,000	193,080	193,305		123		123		193,429		3,356	3,356	13,247	07/01/2031
240451-XD-1	DEKALB CNTY GA SPL TRANSN PARKS 06		01/08/2009	Various		8,418,113	8,310,000	8,414,872	8,388,347		(314)		(314)		8,388,034		30,079	30,079	43,128	12/01/2024
240451-XE-9	DEKALB CNTY GA SPL TRANSN PARKS 06		11/10/2009	Various		6,965,493	6,760,000	6,823,747	6,807,647		(1,945)		(1,945)		6,805,702		159,791	159,791	174,409	12/01/2025
312225-KJ-3	FAYETTE CNTY GA SCH DIST G O 2005		04/02/2009	ZIEGLER, B.C., AND COMPANY		2,609,334	2,700,000	1,941,143	2,359,136		31,883		31,883		2,391,019		218,315	218,315		03/01/2020
312225-KN-4	FAYETTE CNTY GA SCH DIST G O 2005		07/28/2009	ZIEGLER, B.C., AND COMPANY		1,940,140	2,000,000	1,331,245	1,672,643		49,358		49,358		1,722,001		218,139	218,139		03/01/2024
360064-LX-5	FULTON CNTY GA SCH DIST G O REF 1991		05/01/2009	CALLED @ 100.00000000		1,245,000	1,245,000	1,374,953	1,261,122		(6,179)		(6,179)		1,254,943		(9,943)	(9,943)	79,369	05/01/2010
373292-AL-5	GEORGIA MUN ASSN INC INSTALLMENT SALE		12/01/2009	MATURED		1,040,000	1,040,000	1,081,985	1,044,338		(4,338)		(4,338)		1,040,000				52,000	12/01/2009
403760-FJ-5	GWINNETT CNTY GA WTR & SEW AUTH 2006		01/08/2009	Various		1,647,451	1,620,000	1,472,359	1,472,341		200		200		1,472,541		174,910	174,910	32,793	08/01/2024
419722-ZF-3	HAWAII CNTY HI G O 2008 A		09/02/2009	PRAGER MCCARTHY & SEALY		392,160	350,000	348,635	348,642		73		73		348,715		43,445	43,445	10,850	07/15/2018
419722-ZG-1	HAWAII CNTY HI G O 2008 A		08/25/2009	PRAGER MCCARTHY & SEALY		222,320	200,000	195,376	195,395		226		226		195,621		26,699	26,699	6,450	07/15/2019
419780-E4-9	HAWAII ST G O 2004 DD		05/07/2009	PRAGER MCCARTHY & SEALY		286,028	250,000	274,860	264,741		(908)		(908)		263,833		22,194	22,194	6,964	05/01/2015
09746L-BK-8	BOISE CITY ID URBAN ADA CNTY COURT 05		12/09/2009	PRAGER MCCARTHY & SEALY		221,765	200,000	204,457	201,896		(217)		(217)		201,679		20,086	20,086	12,486	08/15/2020
09746L-AU-7	BOISE CITY ID URBAN ADA CNTY COURT 99		08/15/2009	CALLED @ 101.00000000		2,222,000	2,200,000	2,419,692	2,255,666		(33,666)		(33,666)		2,222,000				129,800	08/15/2029
556819-FC-9	MADISON CNTY ID SD 321 REXBURG 06		10/02/2009	PRAGER MCCARTHY & SEALY		1,147,521	1,100,000	989,362	989,469		1,228		1,228		990,697		156,824	156,824	32,022	08/15/2024
167501-VF-9	CHICAGO IL BRD OF ED G O SCH REF 98B-1		10/06/2009	Various		5,433,371	13,900,000	3,860,541	5,009,793		200,029	919,391	(719,363)		4,290,431		1,142,940	1,142,940		12/01/2028
167505-EB-8	CHICAGO IL BRD OF ED G O SCH REF 98B-1 C		02/05/2009	DEPFA BANK		4,312,625	14,190,000	3,657,940	3,660,250		25,592		25,592		3,685,842		626,783	626,783		12/01/2029
167615-JC-8	CHICAGO IL G O PARK DIST UNLTD 2001 B		09/22/2009	PRAGER MCCARTHY & SEALY		256,504	250,000	251,414	250,630		(223)		(223)		250,407		6,097	6,097	16,528	01/01/2029
213183-E8-5	COOK CNTY IL G O SER 1998 A REF		08/11/2009	CALLED @ 101.00		4,545,000	4,500,000	4,535,820	4,509,330		(2,957)		(2,957)		4,506,373		38,627	38,627	166,250	11/15/2018
215579-EF-6	COOK CNTY IL TWP HSD 209 PROVISO 08A		02/25/2009	PRAGER MCCARTHY & SEALY		239,461	635,000	220,523	224,041		2,172		2,172		226,213		13,247	13,247		12/01/2026
263493-FF-0	DU PAGE CNTY IL CUSD NO 200 WHEATON 02A		07/27/2009	PRE-REFUNDING		294,493	290,000	306,313	295,581		(1,042)		(1,042)		294,539		(46)	(46)	9,506	12/01/2011
262651-RK-0	DU PAGE CNTY IL FST PRESV DIST G O 2005A		12/18/2009	PRAGER MCCARTHY & SEALY		529,350	500,000	496,470	496,923		138		138		497,061		32,289	32,289	22,725	11/01/2022
262651-RL-8	DU PAGE CNTY IL FST PRESV DIST G O 2005A		12/07/2009	PRAGER MCCARTHY & SEALY		938,503	900,000	889,065	890,352		154		154		890,506		47,997	47,997	20,238	11/01/2023
299227-A4-0	EVANSTON IL G O 2004		08/13/2009	PRAGER MCCARTHY & SEALY		768,268	725,000	731,554	728,748		(331)		(331)		728,418		39,850	39,850	20,500	12/01/2022
45189F-FD-1	ILLINOIS DEV FIN LOC SD 304 GENEVA 98		08/05/2009	Various		2,946,462	3,265,000	2,276,228	2,458,273		49,429		49,429		2,507,701		438,760	438,760		01/01/2014
452150-RB-3	ILLINOIS ST G O 1998 SER JUNE		01/22/2009	PRAGER MCCARTHY & SEALY		452,379	450,000	387,432	403,199		121		121		403,320		49,059	49,059	13,518	06/01/2023
483764-DA-1	KANE CNTY IL CUSD NO 301 BURLINGTON 90		01/01/2009	MATURED		630,000	630,000	630,000	630,000						630,000				24,570	01/01/2009
483872-EH-6	KANE CNTY IL SCH DIST 101 BATAVIA 90		12/01/2009	MATURED		2,835,000	2,835,000	2,835,000	2,835,000						2,835,000				212,625	12/01/2009
557738-GW-5	MADISON CNTY IL CMNTY CLG 536 LEWIS 05A		02/20/2009	PRAGER MCCARTHY & SEALY		101,230	100,000	99,993	99,993						99,993		1,237	1,237	1,544	11/01/2027
689585-AA-5	OTTER CREEK IL WTRWKS & SEW SYS 99		01/01/2009	CALLED @ 100.00000000		40,000	40,000	40,000	42,198						42,198		(2,198)	(2,198)	1,460	01/01/2030
71319R-AT-4	PEORIA CNTY IL MET ARPT G O DB 2008		01/08/2009	PRAGER MCCARTHY & SEALY		101,971	100,000	100,000	100,000						100,000		1,971	1,971	583	12/01/2027
71323M-CD-2	PEORIA IL SCH DIST NO 150 GLEN OAK 2009		02/17/2009	MESIROW FINANCIAL, INC.		233,880	500,000	227,430			577		577		228,007		5,873	5,873		12/01/2022
71323M-CF-7	PEORIA IL SCH DIST NO 150 GLEN OAK 2009		02/17/2009	MESIROW FINANCIAL, INC.		492,805	1,250,000	476,350			1,277		1,277		477,627		15,178	15,178		12/01/2024
84552Y-GT-2	SOUTHWESTERN IL DEV EDWARDSVILLE 07		09/14/2009	PRAGER MCCARTHY & SEALY		225,613	405,000	206,744	215,948		3,179		3,179		219,127		6,486	6,486		12/01/2022
914331-GP-2	UNIVERSITY OF IL COP UTIL INFRA PROJ 03		10/30/2009	RAYMOND JAMES & ASSOCIATES, INC.		4,779,121	4,475,000	4,694,946	4,685,463		(46,531)		(46,531)		4,638,932		140,189	140,189	272,851	08/15/2012

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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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	Maturity Date
914331-GQ-0	UNIVERSITY OF IL COP UTIL INFRA PROJ 03		10/30/2009	RAYMOND JAMES & ASSOCIATES, INC.		6,247,180	5,800,000	6,101,948	6,091,878		(49,463)		(49,463)		6,042,415		204,765	204,765	353,639	08/15/2013
914331-GR-8	UNIVERSITY OF IL COP UTIL INFRA PROJ 03		10/30/2009	RAYMOND JAMES & ASSOCIATES, INC.		6,650,352	6,175,000	6,497,582	6,488,897		(42,703)		(42,703)		6,446,194		204,158	204,158	376,503	08/15/2014
914325-AV-7	UNIVERSITY OF ILLINOIS COP 07A		07/17/2009	PRAGER MCCARTHY & SEALY		506,453	500,000	495,175	495,326		70		70		495,397		11,056	11,056	16,072	10/01/2027
968867-EY-3	WILL CNTY IL CCSD NO 157-C FRANKFORT 04C		12/29/2009	PRAGER MCCARTHY & SEALY		96,016	125,000	62,961	80,858		4,564		4,564		85,421		10,595	10,595		01/01/2017
968852-QE-6	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		04/22/2009	PRE-REFUNDING		5,791,912	5,760,000	5,806,138	5,793,299		(1,314)		(1,314)		5,791,985		(72)	(72)	144,720	10/01/2022
968852-VF-7	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		10/19/2009	PRAGER MCCARTHY & SEALY		203,861	200,000	199,504	199,533		13		13		199,546		4,315	4,315	8,213	10/01/2025
968852-WK-5	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		04/23/2009	PRE-REFUNDING		3,143,865	3,120,000	3,145,283	3,144,903		(993)		(993)		3,143,910		(45)	(45)	78,780	10/01/2021
969037-HS-2	WILL CNTY IL HIGH SD 204 JOLIET LTD 08		01/01/2009	MATURED		800,000	800,000	811,344	800,000						800,000				16,000	01/01/2009
15147N-BC-4	CENTER GROVE IN BLDG CORP 2005		04/22/2009	WELLS FARGO		1,004,700	1,000,000	969,496	972,175		307		307		972,482		32,218	32,218	57,750	01/15/2028
228485-GB-8	CROWN POINT IN MULTI SCH BLDG CORP 07		07/16/2009	PRAGER MCCARTHY & SEALY		208,918	200,000	202,486	202,227		(120)		(120)		202,107		6,811	6,811	9,658	07/15/2025
228485-GC-6	CROWN POINT IN MULTI SCH BLDG CORP 07		03/03/2009	PRAGER MCCARTHY & SEALY		101,177	100,000	100,537	100,481		(8)		(8)		100,473		704	704	5,423	01/15/2028
270023-AX-2	EAGLE-UNION IN MID SCH LSE RENTAL 99B		07/15/2009	CALLED @ 101.00000000		2,383,600	2,360,000	2,360,000	2,382,873		727		727		2,383,600				139,240	01/15/2020
35483L-CP-8	FRANKLIN TWP IN SCH BLDG CORP REF 01		09/18/2009	PRAGER MCCARTHY & SEALY		388,079	370,000	364,913	366,708		176		176		366,884		21,195	21,195	20,508	07/05/2018
391881-AZ-2	GREATER JASPER IN MID SCH BLDG CAP 01		10/21/2009	Various		236,683	475,000	185,835	189,219		11,950	954	10,996		200,215		36,468	36,468		07/15/2024
40785E-SV-9	HAMILTON SOUTHEASTN IN CONS SCH BLDG 07		12/14/2009	PRAGER MCCARTHY & SEALY		196,749	190,000	190,735	190,626		(64)		(64)		190,562		6,187	6,187	12,160	01/15/2028
455057-GE-3	INDIANA FIN AUTH FORENSIC SCIENCE 06A		10/23/2009	PRAGER MCCARTHY & SEALY		258,118	250,000	247,795	247,972		70		70		248,041		10,076	10,076	14,906	07/01/2025
46263R-CM-5	IPS MULTI-SCH BLDG CORP IN 2006		08/28/2009	PRAGER MCCARTHY & SEALY		204,557	200,000	193,798	194,411		94		94		194,505		10,052	10,052	9,750	07/15/2024
46263R-CT-0	IPS MULTI-SCH BLDG CORP IN 2006		12/14/2009	PRAGER MCCARTHY & SEALY		167,508	165,000	160,423	160,722		114		114		160,835		6,673	6,673	10,560	01/15/2031
590252-CW-0	MERRILLVILLE IN MULTI SCH BLDG 1992 REF		01/01/2009	MATURED		4,095,000	4,095,000	1,307,656	4,095,000						4,095,000					01/01/2009
590252-CX-8	MERRILLVILLE IN MULTI SCH BLDG 1992 REF		07/01/2009	MATURED		4,215,000	4,215,000	1,300,791	4,073,408		141,592		141,592		4,215,000					07/01/2009
596232-CF-3	MIDDLEBURY IN SCH BLDG 1ST MTG 07		08/27/2009	PRAGER MCCARTHY & SEALY		103,284	100,000	99,747	99,765		7		7		99,772		3,512	3,512	5,075	07/15/2025
596232-CG-1	MIDDLEBURY IN SCH BLDG 1ST MTG 07		02/20/2009	PRAGER MCCARTHY & SEALY		100,464	100,000	99,204	99,252		4		4		99,257		1,207	1,207	5,000	07/15/2027
625854-DX-9	MUNCIE IN SCH BLDG CORP 2006		08/31/2009	Various		315,759	300,000	302,343			(135)		(135)		302,208		13,551	13,551	7,948	07/15/2020
66042R-AY-7	NORTH LAWRENCE IN CMNTY SCH CORP 04		11/04/2009	PRAGER MCCARTHY & SEALY		550,961	500,000	536,189	521,410		(3,151)		(3,151)		518,258		32,703	32,703	31,722	07/15/2016
66042R-AZ-4	NORTH LAWRENCE IN CMNTY SCH CORP 04		08/03/2009	PRAGER MCCARTHY & SEALY		109,923	100,000	106,631	103,934		(425)		(425)		103,509		6,414	6,414	5,292	07/15/2017
668265-BX-8	NORTHWESTERN IN SCH BLDG CORP 2004 A		11/18/2009	PRAGER MCCARTHY & SEALY		274,480	250,000	265,685	260,261		(1,504)		(1,504)		258,757		15,723	15,723	16,944	07/15/2018
735883-DS-6	PORTAGE TWP IN MULTI-SCH BLDG CORP 06		05/15/2009	PRAGER MCCARTHY & SEALY		139,508	130,000	132,976	132,368		(102)		(102)		132,265		7,243	7,243	8,757	07/15/2024
926740-CE-9	VIGO CNTY IN SCH BLDG CORP 1ST MTG 07		07/16/2009	PRAGER MCCARTHY & SEALY		202,402	200,000	198,956	199,015		21		21		199,036		3,366	3,366	9,275	01/10/2027
96023P-AX-3	WESTFIELD-WASHINGTON IN MULTI SCH 04A		08/21/2009	PRAGER MCCARTHY & SEALY		116,604	110,000	115,285	113,188		(375)		(375)		112,813		3,792	3,792	6,126	07/15/2021
96023P-FH-3	WESTFIELD-WASHINGTON IN MULTI SCH 07		01/30/2009	PRAGER MCCARTHY & SEALY		104,139	100,000	97,541	97,288		10		10		97,299		6,841	6,841	5,264	01/15/2025
256471-FR-9	DODGE CITY KS USD NO 443 G O SCH BLDG 00		09/01/2009	CALLED @ 100.00000000		1,595,000	1,595,000	1,613,311	1,596,689		(1,689)		(1,689)		1,595,000				89,719	09/01/2016
34525P-CB-3	FORD CNTY KS JAIL G O SALES TAX 08A		09/14/2009	PRAGER MCCARTHY & SEALY		629,385	600,000	533,471	534,287		1,805		1,805		536,092		93,293	93,293	36,075	09/01/2024
34525P-CC-1	FORD CNTY KS JAIL G O SALES TAX 08A		03/27/2009	PRAGER MCCARTHY & SEALY		328,041	325,000	286,608	287,064		266		266		287,330		40,711	40,711	12,544	09/01/2025
352802-EZ-1	FRANKLIN CNTY KS USD 290 G O 05		08/26/2009	PRAGER MCCARTHY & SEALY		559,425	550,000	483,396	485,998		744		744		486,742		72,682	72,682	13,240	09/01/2022

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352802-FA-5	FRANKLIN CNTY KS USD 290 G O 05		09/17/2009	PRAGER MCCARTHY & SEALY		103,582	100,000	87,543	87,836		398		398		88,234		15,348	15,348	4,630	09/01/2023
478712-HW-5	JOHNSON CNTY KS USD NO 232 DE SOTO 03A		12/03/2009	PRAGER MCCARTHY & SEALY		626,686	590,000	590,000	590,000						590,000		36,686	36,686	35,354	09/01/2021
478712-HX-3	JOHNSON CNTY KS USD NO 232 DE SOTO 03A		08/31/2009	PRAGER MCCARTHY & SEALY		211,184	200,000	197,582	198,047		67		67		198,115		13,069	13,069	10,028	09/01/2022
478712-JL-7	JOHNSON CNTY KS USD NO 232 DE SOTO 04		12/16/2009	PRAGER MCCARTHY & SEALY		806,708	750,000	765,203	759,255		(1,427)		(1,427)		757,827		48,880	48,880	46,510	09/01/2019
478712-JN-3	JOHNSON CNTY KS USD NO 232 DE SOTO 04		12/18/2009	PRAGER MCCARTHY & SEALY		420,186	400,000	375,313	374,960		1,077		1,077		376,037		44,149	44,149	20,808	09/01/2021
478712-JP-8	JOHNSON CNTY KS USD NO 232 DE SOTO 04		08/27/2009	PRAGER MCCARTHY & SEALY		208,228	200,000	184,137	184,448		343		343		184,791		23,437	23,437	7,376	09/01/2022
478712-JQ-6	JOHNSON CNTY KS USD NO 232 DE SOTO 04		04/09/2009	PRAGER MCCARTHY & SEALY		797,392	775,000	707,430	709,674		597		597		710,271		87,121	87,121	19,842	09/01/2023
478712-LJ-9	JOHNSON CNTY KS USD NO 232 DE SOTO 05A		12/22/2009	PRAGER MCCARTHY & SEALY		109,163	100,000	101,170	100,856		(112)		(112)		100,743		8,420	8,420	5,963	09/01/2018
478712-LK-6	JOHNSON CNTY KS USD NO 232 DE SOTO 05A		12/23/2009	PRAGER MCCARTHY & SEALY		324,155	300,000	302,328	301,704		(214)		(214)		301,490		22,665	22,665	17,325	09/01/2019
478740-LR-2	JOHNSON CNTY KS USD NO 512 SHAWNEE 04A		11/17/2009			1,793,759	1,675,000	1,677,546	1,676,576		(166)		(166)		1,676,410		117,349	117,349	78,566	10/01/2023
478740-LS-0	JOHNSON CNTY KS USD NO 512 SHAWNEE 04A		04/07/2009	Various		2,875,624	2,770,000	2,752,327	2,754,903		172		172		2,755,075		120,549	120,549	72,283	10/01/2024
481502-D2-5	JUNCTION CITY KS GO REF & IMPT 07 DP		10/07/2009	FAHNESTOCK & CO., INC.		2,028,603	2,075,000	2,204,874	2,188,248		(8,627)		(8,627)		2,179,621		(151,018)	(151,018)	115,854	09/01/2026
481502-D3-3	JUNCTION CITY KS GO REF & IMPT 07 DP		10/07/2009	FAHNESTOCK & CO., INC.		1,918,442	1,980,000	2,102,245	2,086,602		(8,117)		(8,117)		2,078,485		(160,043)	(160,043)	110,550	09/01/2027
485428-UW-4	KANSAS DEV FIN BRD REGENTS SCIENCE 03C		10/21/2009	PRAGER MCCARTHY & SEALY		109,670	100,000	107,699	104,719		(487)		(487)		104,232		5,438	5,438	5,347	10/01/2016
485428-VA-1	KANSAS DEV FIN BRD REGENTS SCIENCE 03C		09/02/2009	PRAGER MCCARTHY & SEALY		862,006	800,000	831,256	820,625		(1,375)		(1,375)		819,250		42,756	42,756	36,333	10/01/2020
48542K-CE-7	KANSAS DEV FIN STATE PROJ 2001 W		11/20/2009	PRAGER MCCARTHY & SEALY		1,732,184	1,600,000	1,653,033	1,626,990		(5,342)		(5,342)		1,621,648		110,536	110,536	88,042	10/01/2013
48542K-CG-2	KANSAS DEV FIN STATE PROJ 2001 W		06/17/2009	PRAGER MCCARTHY & SEALY		122,267	115,000	117,291	116,171		(192)		(192)		115,979		6,288	6,288	7,044	10/01/2015
48542K-RJ-0	KANSAS DEV FIN STATE PROJ 2007 K		01/14/2009	PRAGER MCCARTHY & SEALY		310,972	300,000	302,835	302,540		(11)		(11)		302,529		8,443	8,443	3,181	11/01/2027
522218-CY-0	LEAVENWORTH CNTY KS USD NO 458 05 REF		12/23/2009	STIFEL NICOLAUS & CO, INC.		110,109	100,000	103,080	102,133		(283)		(283)		101,851		8,258	8,258	5,975	09/01/2017
982671-JP-5	WYANDOTTE CNTY KC KS UNI GOVT G O 04 A		11/09/2009	Various		1,122,716	1,015,000	1,064,627	1,044,341		(3,667)		(3,667)		1,040,674		82,042	82,042	54,066	08/01/2015
982687-DS-1	WYANDOTTE CNTY KS USD 204 BONNER 05A		09/02/2009	PRAGER MCCARTHY & SEALY		106,450	100,000	96,068	95,201		150		150		95,351		11,099	11,099	5,097	09/01/2023
120280-MH-2	BULLITT CNTY KY SCH DIST FIN 2ND 04		08/13/2009	Various		312,416	300,000	280,087	281,097		628		628		281,726		30,690	30,690	9,834	10/01/2020
473020-LX-1	JEFFERSON CNTY KY LSE CAP PROJS 07A		04/22/2009	WELLS FARGO		1,017,490	1,000,000	999,270	999,312		8		8		999,320		18,170	18,170	17,743	06/01/2027
472904-VZ-1	JEFFERSON CNTY KY SCH DIST FIN CORP 04 A		10/30/2009	PRAGER MCCARTHY & SEALY		616,802	600,000	550,908	552,198		1,125		1,125		553,323		63,479	63,479	26,350	01/01/2023
472904-WA-5	JEFFERSON CNTY KY SCH DIST FIN CORP 04 A		06/15/2009	PRAGER MCCARTHY & SEALY		931,523	920,000	837,607	840,623		1,622		1,622		842,245		89,277	89,277	39,793	01/01/2024
491089-JM-1	KENTON CNTY KY SD SCH BLDG 2005		12/23/2009	SOUTHWEST SECURITIES, INC.		207,900	200,000	194,866	195,513		233		233		195,746		12,154	12,154	12,136	02/01/2023
491513-V5-3	KENTUCKY ST PPTY & BLDGS PROJ 64 1999		11/01/2009	CALLED @ 100.00000000		235,000	235,000	239,308	235,481		(481)		(481)		235,000				12,631	05/01/2013
491513-5B-9	KENTUCKY ST PPTY & BLDGS PROJ 68 2000		10/01/2009	MATURED		16,290,000	16,290,000	17,305,519	16,392,864		(102,864)		(102,864)		16,290,000				936,675	10/01/2009
49151E-CZ-4	KENTUCKY ST PPTY & BLDGS PROJ 69 2001A		08/01/2009	MATURED		2,170,000	2,170,000	2,317,873	2,193,651		(23,651)		(23,651)		2,170,000				113,925	08/01/2009
49151E-H7-1	KENTUCKY ST PPTY & BLDGS PROJ 88 2007		11/01/2009	MATURED		16,605,000	16,605,000	17,123,906	16,851,948		(246,948)		(246,948)		16,605,000				747,225	11/01/2009
49151E-U9-2	KENTUCKY ST PPTY & BLDGS PROJ 90 2008		04/17/2009	JEFFERIES & COMPANY, INC.		10,556,600	10,000,000	9,647,100	9,649,305		3,512		3,512		9,652,817		903,783	903,783	276,528	11/01/2028
518651-LV-4	LAUREL CNTY KY SCH DIST FIN CORP 06		12/30/2009	PRAGER MCCARTHY & SEALY		157,274	150,000	146,919	147,197		127		127		147,324		9,949	9,949	9,638	08/01/2024
546802-CL-1	LOUISVILLE KY RIVERFRONT CORP 1977		07/01/2009	CALLED @ 100.00000000		95,000	95,000	89,023	94,275		234		234		94,509		491	491	5,463	07/01/2010
680454-QF-5	OLDHAM CNTY KY SCH DIST - COP 07		01/13/2009	PRAGER MCCARTHY & SEALY		101,843	100,000	97,836	97,951		3		3		97,954		3,889	3,889	2,891	06/01/2026
680454-RC-1	OLDHAM CNTY KY SCH DIST 2ND - COP 07		08/18/2009	Various		10,799,239	10,970,000	10,757,401	10,765,745		4,343		4,343		10,770,089		29,150	29,150	470,775	09/01/2027

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	Maturity Date
546279-N6-3	LOUISIANA LOC GOVT EAST ASCENSION 07		12/04/2009	PRAGER MCCARTHY & SEALY		108,978	105,000	103,533	103,595		49		49		103,644		5,335	5,335	4,830	12/01/2026
546279-S6-8	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07		03/18/2009	PRAGER MCCARTHY & SEALY		199,862	200,000	199,290	199,323		7		7		199,329		533	533	3,550	11/01/2024
546279-S9-2	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07		12/01/2009	RAYMOND JAMES & ASSOCIATES, INC.		1,940,000	2,000,000	1,968,880	1,969,991		949		949		1,970,940		(30,940)	(30,940)	98,250	11/01/2027
546405-DE-8	LOUISIANA OFFICE FACS LSE CAPITOL 03		07/27/2009	STIFEL NICOLAUS & CO, INC.		421,376	400,000	409,132	404,956		(538)		(538)		404,417		16,959	16,959	14,944	11/01/2021
546405-DG-3	LOUISIANA OFFICE FACS LSE CAPITOL 03		02/04/2009	PRAGER MCCARTHY & SEALY		102,507	100,000	99,233	99,367		3		3		99,370		3,137	3,137	1,293	11/01/2023
546405-DQ-1	LOUISIANA OFFICE FACS LSE CAPITOL 03		05/07/2009	PRAGER MCCARTHY & SEALY		208,179	200,000	204,088	202,220		(79)		(79)		202,141		6,038	6,038	3,583	11/01/2022
546405-AK-7	LOUISIANA OFFICE FACS LSE CAPITOL 99A		12/17/2009	CALLED @ 101.0		2,974,450	2,945,000	2,976,894	2,949,558		(3,740)		(3,740)		2,945,818		28,632	28,632	209,668	03/01/2011
546405-AN-1	LOUISIANA OFFICE FACS LSE CAPITOL 99A		12/17/2009	CALLED @ 101.0		8,706,200	8,620,000	9,306,411	8,723,538		(85,403)		(85,403)		8,637,915		68,285	68,285	613,696	03/01/2014
546398-WG-9	LOUISIANA PUB FAC HURRICANE RELIEF 07		12/22/2009	Various		19,353,560	20,000,000	19,491,600	19,512,475		17,608		17,608		19,530,083		(176,523)	(176,523)	1,132,313	06/01/2027
546415-TW-0	LOUISIANA ST G O SER 2005 A REF		11/09/2009	PRAGER MCCARTHY & SEALY		804,493	700,000	770,175	750,141		(4,208)		(4,208)		745,933		58,560	58,560	38,208	08/01/2016
64763T-AS-8	NEW ORLEANS LA AUDUBON - AQUARIUM 01B		12/01/2009	PRAGER MCCARTHY & SEALY		967,094	1,465,000	855,047	863,142		40,646		40,646		903,788		63,306	63,306		10/01/2018
64763T-AT-6	NEW ORLEANS LA AUDUBON - AQUARIUM 01B		12/28/2009	PRAGER MCCARTHY & SEALY		256,581	415,000	226,814	229,013		11,726		11,726		240,739		15,842	15,842		10/01/2019
64763T-AU-3	NEW ORLEANS LA AUDUBON - AQUARIUM 01B		11/16/2009	PRAGER MCCARTHY & SEALY		454,122	800,000	409,552	413,596		13,526		13,526		427,121		27,001	27,001		10/01/2020
64763T-AV-1	NEW ORLEANS LA AUDUBON - AQUARIUM 01B		12/22/2009	PRAGER MCCARTHY & SEALY		783,623	1,455,000	699,448	706,418		32,207		32,207		738,625		44,998	44,998		10/01/2021
647634-6Z-2	NEW ORLEANS LA CTFS INDBT 2000		12/01/2009	MATURED		1,150,000	1,150,000	1,203,924	1,156,616		(6,616)		(6,616)		1,150,000				63,250	12/01/2009
64763F-KC-2	NEW ORLEANS LA G O 2005 REF		11/16/2009	PRAGER MCCARTHY & SEALY		216,918	200,000	212,410	206,150		(1,628)		(1,628)		204,522		12,396	12,396	13,875	12/01/2011
64763F-LB-3	NEW ORLEANS LA G O LTD TAX 2005		10/21/2009	PRAGER MCCARTHY & SEALY		110,645	100,000	106,350	103,751		(690)		(690)		103,062		7,583	7,583	5,764	03/01/2013
647634-6L-3	NEW ORLEANS LA G O PUB IMPT 1999		11/01/2009	CALLED @ 100.00000000		5,135,000	5,135,000	5,048,475	5,119,157		15,843		15,843		5,135,000				297,830	11/01/2024
64763F-DE-6	NEW ORLEANS LA G O PUB IMPT 2002		12/28/2009	PRAGER MCCARTHY & SEALY		300,595	300,000	298,500	298,685		26		26		298,711		1,884	1,884	19,082	12/01/2031
787515-QW-8	ST BERNARD PARISH LA SD NO 1 G O 04		10/13/2009	PRAGER MCCARTHY & SEALY		234,067	200,000	217,582	210,635		(1,163)		(1,163)		209,472		24,595	24,595	11,463	03/01/2015
787515-QX-6	ST BERNARD PARISH LA SD NO 1 G O 04		09/17/2009	PRAGER MCCARTHY & SEALY		117,170	100,000	108,447	105,646		(495)		(495)		105,151		12,019	12,019	5,556	03/01/2016
560425-KF-6	MAINE HLTH & HIGHER EDL FACS AUTH 02A		02/03/2009	PRAGER MCCARTHY & SEALY		101,004	100,000	99,800	99,828		1		1		99,829		1,175	1,175	5,623	07/01/2032
560425-MN-7	MAINE HLTH & HIGHER EDL FACS AUTH 03B		05/28/2009	PRE-REFUNDING		1,997,336	1,980,000	2,014,531	1,999,021		(1,568)		(1,568)		1,997,453		(117)	(117)	89,925	07/01/2019
560425-QH-6	MAINE HLTH & HIGHER EDL FACS AUTH 03D		07/01/2009	PRAGER MCCARTHY & SEALY		110,336	100,000	107,308	103,745		(396)		(396)		103,348		6,988	6,988	5,083	07/01/2015
560425-QK-9	MAINE HLTH & HIGHER EDL FACS AUTH 03D		08/14/2009	PRAGER MCCARTHY & SEALY		109,845	100,000	106,482	103,329		(433)		(433)		102,897		6,948	6,948	5,667	07/01/2016
560425-TJ-9	MAINE HLTH & HIGHER EDL FACS AUTH 04A		07/28/2009	PRAGER MCCARTHY & SEALY		216,724	200,000	205,026	203,045		(286)		(286)		202,759		13,965	13,965	11,375	07/01/2021
560425-VL-1	MAINE HLTH & HIGHER EDL FACS AUTH 05A		07/09/2009	PRE-REFUNDING		756,523	720,000	768,659	714,867		41,655		41,655		756,523				36,800	07/01/2022
560425-VM-9	MAINE HLTH & HIGHER EDL FACS AUTH 05A		07/09/2009	PRE-REFUNDING		1,386,312	1,320,000	1,407,290	1,296,888		89,423		89,423		1,386,312				67,467	07/01/2023
560425-VT-4	MAINE HLTH & HIGHER EDL FACS AUTH 05A		07/09/2009	PRE-REFUNDING		1,348,760	1,285,000	1,368,410	1,252,187		96,573		96,573		1,348,760				65,678	07/01/2024
560425-B8-2	MAINE HLTH & HIGHER EDL FACS AUTH 06A		05/28/2009	PRE-REFUNDING		2,262,895	2,170,000	2,296,403	2,267,807		(4,571)		(4,571)		2,263,237		(342)	(342)	98,554	07/01/2022
560425-XU-9	MAINE HLTH & HIGHER EDL FACS AUTH 06A		08/18/2009	PRAGER MCCARTHY & SEALY		781,193	725,000	772,865	760,185		(2,305)		(2,305)		757,881		23,312	23,312	49,983	07/01/2020
560427-FK-7	MAINE HLTH & HIGHER EDL FACS AUTH 06A		12/15/2009	PRAGER MCCARTHY & SEALY		138,173	125,000	130,351			(363)		(363)		129,988		8,185	8,185	6,024	07/01/2022
071446-AU-2	BATTLE CREEK MI SCH DIST BLD & SITE 07		02/20/2009	PRAGER MCCARTHY & SEALY		201,377	200,000	198,418	198,493		5		5		198,498		2,879	2,879	7,191	05/01/2028
205759-EN-9	COMSTOCK PK MI PUB SCH G O 03 REF		10/21/2009	PRAGER MCCARTHY & SEALY		110,052	100,000	108,364	103,997		(701)		(701)		103,296		6,756	6,756	5,177	05/01/2015
251129-WZ-1	DETROIT MI SCH DIST BLDG & SITE 1998 B		05/01/2009	CALLED @ 101.00000000		5,105,550	5,055,000	5,024,266	5,098,564		6,986		6,986		5,105,550				135,853	05/01/2013

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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	Maturity Date
365136-ME-7	GARDEN CITY MI SCH DIST G O 06 REF		01/13/2009	PRAGER MCCARTHY & SEALY		100,860	100,000	99,480	99,523		1		1		99,524		1,336	1,336	3,188	05/01/2026
421560-HQ-9	HAZEL PARK MI SCH DIST G O 2002		10/05/2009	PRAGER MCCARTHY & SEALY		107,726	100,000	100,855	100,333		(72)		(72)		100,261		7,465	7,465	4,681	05/01/2016
421560-HT-3	HAZEL PARK MI SCH DIST G O 2002		11/18/2009	PRAGER MCCARTHY & SEALY		1,057,670	1,000,000	986,480	990,441		644		644		991,085		66,585	66,585	53,056	05/01/2019
483270-AP-9	KALAMAZOO MI PUB SCHS 2006 REF		01/07/2009	PRAGER MCCARTHY & SEALY		106,278	100,000	103,827	103,025		(11)		(11)		103,014		3,264	3,264	3,486	05/01/2021
563336-BM-7	MANISTEE MI AREA PUB SCHS G O 2001 REF		08/28/2009	PRAGER MCCARTHY & SEALY		2,401,905	2,315,000	2,268,700	2,283,132		1,591		1,591		2,284,724		117,181	117,181	96,780	05/01/2020
594614-HW-2	MICHIGAN ST BLDG AUTH FAC PROG 1998 I		10/15/2009	MATURED		13,110,000	13,110,000	13,665,340	13,364,662		(254,662)		(254,662)		13,110,000				688,275	10/15/2009
594614-ZQ-5	MICHIGAN ST BLDG AUTH FAC PROG 2005 I		11/05/2009	RBC DAIN RAUSCHER		12,570,960	12,000,000	12,828,627	12,395,811		(117,458)		(117,458)		12,278,353		292,607	292,607	641,667	10/15/2029
846625-HQ-7	SPARTA MI AREA SCHOOLS G O 04		09/17/2009	PRAGER MCCARTHY & SEALY		112,866	100,000	107,253	104,317		(533)		(533)		103,783		9,083	9,083	4,458	05/01/2015
846625-HV-6	SPARTA MI AREA SCHOOLS G O 04		10/15/2009	PRAGER MCCARTHY & SEALY		535,035	500,000	499,650	493,181		364		364		493,545		41,490	41,490	24,236	05/01/2020
119638-JZ-8	BUFFALO MN G O WTR SWR 2008		09/22/2009	PRAGER MCCARTHY & SEALY		539,242	1,120,000	493,326	513,740		10,308		10,308		524,049		15,193	15,193		10/01/2024
119638-KA-1	BUFFALO MN G O WTR SWR 2008		08/24/2009	Various		225,346	500,000	207,460	216,148		3,382		3,382		219,531		5,815	5,815		10/01/2025
119638-KC-7	BUFFALO MN G O WTR SWR 2008		09/22/2009	Various		346,434	855,000	314,879	328,329		8,277		8,277		336,606		9,829	9,829		10/01/2027
23409R-BB-4	DAKOTA CNTY MN CMNTY DEV AGY GOV SR 01		09/01/2009	PRAGER MCCARTHY & SEALY		708,362	660,000	675,200	665,287		(962)		(962)		664,325		44,037	44,037	35,511	01/01/2015
23409R-BC-2	DAKOTA CNTY MN CMNTY DEV AGY GOV SR 01		12/30/2009	PRAGER MCCARTHY & SEALY		746,797	700,000	710,500	703,663		(969)		(969)		702,694		44,103	44,103	39,222	01/01/2016
23409R-BD-0	DAKOTA CNTY MN CMNTY DEV AGY GOV SR 01		12/30/2009	PRAGER MCCARTHY & SEALY		930,693	875,000	881,860	877,400		(425)		(425)		876,975		53,718	53,718	43,299	01/01/2017
23409R-BE-8	DAKOTA CNTY MN CMNTY DEV AGY GOV SR 01		10/23/2009	Various		1,856,193	1,750,000	1,752,660	1,750,933		(158)		(158)		1,750,775		105,418	105,418	90,938	01/01/2018
311315-QP-3	FARMINGTON MN INDPT SCH DIST 192 06A		01/07/2009	CRONIN & COMANY		5,035,712	5,015,000	4,603,643	4,605,931		540		540		4,606,471		429,241	429,241	100,927	02/01/2024
603792-KF-8	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00		02/01/2009	CALLED @ 100.00		675,000	675,000	675,905	675,011		(11)		(11)		675,000				16,875	02/01/2011
603792-KG-6	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00		02/01/2009	CALLED @ 100.00		1,125,000	1,125,000	1,117,811	1,122,597		60		60		1,122,656		2,344	2,344	28,125	02/01/2012
603792-KJ-0	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00		02/01/2009	CALLED @ 100.00		1,850,000	1,850,000	1,830,982	1,841,093		127		127		1,841,220		8,780	8,780	47,406	02/01/2014
603792-KK-7	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00		02/01/2009	CALLED @ 100.00		1,950,000	1,950,000	1,930,091	1,939,625		120		120		1,939,744		10,256	10,256	50,700	02/01/2015
603792-KL-5	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00		02/01/2009	CALLED @ 100.00		2,350,000	2,350,000	2,334,772	2,341,369		83		83		2,341,452		8,548	8,548	62,275	02/01/2016
603792-KM-3	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00		02/01/2009	CALLED @ 100.00		2,465,000	2,465,000	2,441,163	2,450,528		118		118		2,450,647		14,353	14,353	65,939	02/01/2017
603792-KN-1	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00		02/01/2009	CALLED @ 100.00		1,400,000	1,400,000	1,382,136	1,388,528		81		81		1,388,608		11,392	11,392	37,625	02/01/2018
603792-KP-6	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00		02/01/2009	CALLED @ 100.00		2,010,000	2,010,000	1,977,880	1,988,373		133		133		1,988,505		21,495	21,495	54,270	02/01/2019
616157-PU-1	MOORHEAD MN ISD NO 152 G O 2005		01/07/2009	Various		1,508,385	1,495,000	1,459,441	1,464,601		57		57		1,464,658		43,727	43,727	17,826	04/01/2021
616157-PV-9	MOORHEAD MN ISD NO 152 G O 2005		01/08/2009	CRONIN & COMANY		4,830,619	4,790,000	4,637,846	4,658,118		243		243		4,658,361		172,258	172,258	57,680	04/01/2022
648176-GA-7	NEW PRAGUE MN ISD NO 721 SCH BLDG 05 A		01/14/2009	Various		1,271,515	1,255,000	1,216,749	1,221,531		85		85		1,221,616		49,900	49,900	24,897	02/01/2023
648176-GB-5	NEW PRAGUE MN ISD NO 721 SCH BLDG 05 A		01/13/2009	Various		2,799,297	2,775,000	2,714,018	2,720,886		103		103		2,720,989		78,308	78,308	55,632	02/01/2024
681181-MH-3	OLMSTED CNTY MN RESOURCE REC 2007A		01/13/2009	Various		2,451,387	2,450,000	2,445,174	2,445,474		7		7		2,445,481		5,905	5,905	49,128	02/01/2026
468430-6A-6	JACKSON MS G O 2005 REF		04/09/2009	PRAGER MCCARTHY & SEALY		333,781	290,000	313,696	306,164		(727)		(727)		305,437		28,344	28,344	15,064	10/01/2014
60534Q-QD-6	MISSISSIPPI DEV BK JACKSON 2006		01/13/2009	PRAGER MCCARTHY & SEALY		102,186	100,000	100,447	100,360		(2)		(2)		100,358		1,828	1,828	3,938	03/01/2023
60534Q-QE-4	MISSISSIPPI DEV BK JACKSON 2006		01/09/2009	PRAGER MCCARTHY & SEALY		100,345	100,000	100,220	100,177		(1)		(1)		100,176		169	169	3,913	03/01/2024
60534Q-QF-1	MISSISSIPPI DEV BK JACKSON 2006		08/24/2009	PRAGER MCCARTHY & SEALY		2,563,463	2,510,000	2,510,000	2,510,000						2,510,000		53,463	53,463	111,695	03/01/2025
60534Q-QG-9	MISSISSIPPI DEV BK JACKSON 2006		09/02/2009	PRAGER MCCARTHY & SEALY		948,069	940,000	937,537	937,718		47		47		937,765		10,304	10,304	55,175	03/01/2026
60534P-KT-9	MISSISSIPPI DEV BK OKTIBBEHA 2002		12/16/2009	PRAGER MCCARTHY & SEALY		158,975	150,000	151,704	150,836		(165)		(165)		150,670		8,304	8,304	11,263	07/01/2020
605579-3X-7	MISSISSIPPI ST G O 2002 A REF		12/09/2009	PRAGER MCCARTHY & SEALY		218,746	200,000	215,090	205,168		(1,616)		(1,616)		203,552		15,194	15,194	11,138	12/01/2011
105445-DM-9	BRANSON MO REORG SCH DIST NO R-4 05		04/07/2009	PRAGER MCCARTHY & SEALY		261,635	250,000	243,870	241,649		92		92		241,741		19,893	19,893	7,653	03/01/2025
147848-AR-6	CASS CNTY MO COP SER 2001		10/01/2009	PRAGER MCCARTHY & SEALY		1,191,016	1,145,000	1,154,481	1,147,645		(828)		(828)		1,146,817		44,200	44,200	56,222	04/01/2018

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	Maturity Date
188177-AW-9	CLINTON MO SCH DIST COP 2007		06/04/2009	PRAGER MCCARTHY & SEALY		1,197,065	1,200,000	1,168,548	1,170,071		314		314		1,170,385		26,679	26,679	59,938	03/01/2028
46737E-DA-7	JACKSON CNTY MO PUB BLDG CORP IMPT 03		09/28/2009	PRAGER MCCARTHY & SEALY		273,640	250,000	258,200	254,458		(618)		(618)		253,840		19,800	19,800	10,417	12/01/2020
467578-BN-9	JACKSON CNTY MO TRUMAN SPORTS SPL 06		07/08/2009	PRAGER MCCARTHY & SEALY		393,110	350,000	371,928	364,232		(1,520)		(1,520)		362,711		30,399	30,399	18,028	12/01/2012
467578-CA-6	JACKSON CNTY MO TRUMAN SPORTS SPL 06		03/17/2009	PRAGER MCCARTHY & SEALY		104,805	100,000	100,125	100,120		(3)		(3)		100,117		4,688	4,688	1,514	12/01/2024
472538-GR-2	JEFFERSON CITY MO SCH DIST 2007		02/03/2009	PRAGER MCCARTHY & SEALY		287,147	275,000	264,735	263,909		23		23		263,933		23,214	23,214	5,264	03/01/2024
472538-GS-0	JEFFERSON CITY MO SCH DIST 2007		07/27/2009	PRAGER MCCARTHY & SEALY		531,971	500,000	478,859	477,453		466		466		477,920		54,051	54,051	21,434	03/01/2025
472538-GU-5	JEFFERSON CITY MO SCH DIST 2007		08/13/2009	Various		417,654	400,000	413,620	411,864		(314)		(314)		411,550		6,104	6,104	11,861	03/01/2027
485106-CK-2	KANSAS CITY MO DNTWN ARENA 08C		07/08/2009	PRAGER MCCARTHY & SEALY		99,197	100,000	94,816	94,850		45		45		94,895		4,302	4,302	6,577	04/01/2038
485052-PN-8	KANSAS CITY MO MUN ASSIST CORP 01 A		11/09/2009	PRAGER MCCARTHY & SEALY		735,168	700,000	702,408	701,024		(196)		(196)		700,828		34,340	34,340	42,000	03/01/2015
485052-RG-1	KANSAS CITY MO MUN ASSIST CORP 04 B-1		01/29/2009	PRAGER MCCARTHY & SEALY		73,691	120,000	53,705	65,865		286		286		66,152		7,539	7,539		04/15/2021
48503S-CC-1	KANSAS CITY MO UP & MID REDEV 2007		08/19/2009	STIFEL NICOLAUS & CO, INC.		435,052	400,000	431,140	426,412		(1,770)		(1,770)		424,642		10,410	10,410	17,944	04/01/2021
60636C-ZC-6	MISSOURI DEV FIN BRD ARNOLD RD PJ 07B		11/01/2009	CALLED @ 100.00000000		40,000	40,000	39,800	39,814		11		11		39,826		174	174	2,000	11/01/2027
606341-CC-7	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A		07/09/2009	PRAGER MCCARTHY & SEALY		104,626	100,000	100,554	100,452		(27)		(27)		100,425		4,201	4,201	5,788	10/01/2023
606341-CD-5	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A		08/14/2009	PRAGER MCCARTHY & SEALY		1,136,584	1,090,000	1,093,434	1,092,802		(145)		(145)		1,092,657		43,927	43,927	60,003	10/01/2024
606341-CE-3	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A		04/28/2009	PRAGER MCCARTHY & SEALY		155,654	150,000	150,234	150,191		(7)		(7)		150,184		5,469	5,469	7,313	10/01/2025
606341-CF-0	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A		09/30/2009	Various		2,033,121	2,000,000	2,000,000	2,000,000						2,000,000		33,121	33,121	90,700	10/01/2026
60635A-CT-9	MISSOURI ST COP BONNE TERRE PRISON 99A		06/01/2009	CALLED @ 100.00000000		3,265,000	3,265,000	3,222,816	3,261,410		3,590		3,590		3,265,000				83,666	06/01/2017
60636F-BJ-0	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		11/12/2009	Various		819,688	775,000	776,178	775,862		(67)		(67)		775,795		43,893	43,893	40,391	10/01/2021
60636F-BK-7	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		09/30/2009	Various		213,152	200,000	199,520	199,583		15		15		199,599		13,553	13,553	10,763	10/01/2022
60636F-BM-3	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		02/06/2009	PRAGER MCCARTHY & SEALY		253,446	245,000	220,166	220,789		82		82		220,871		32,575	32,575	9,194	10/01/2024
60636F-BP-6	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		05/11/2009	PRAGER MCCARTHY & SEALY		204,420	200,000	199,060	199,149		9		9		199,158		5,262	5,262	9,661	10/01/2026
68562P-CW-9	ORCHARD FARM R-V SCH DIST MO 2007B		08/13/2009	Various		387,721	375,000	341,990	342,616		477		477		343,094		44,627	44,627	20,041	03/01/2025
68562P-DA-6	ORCHARD FARM R-V SCH DIST MO 2007B		05/12/2009	PRAGER MCCARTHY & SEALY		287,767	280,000	274,524	274,572		75		75		274,647		13,120	13,120	8,890	03/01/2027
77183N-AV-8	ROCK COMMUNITY FIRE PROTN MO COP 2008		08/25/2009	PRAGER MCCARTHY & SEALY		908,197	900,000	885,681	885,835		170		170		886,004		22,193	22,193	35,444	03/01/2028
851010-JF-6	SPRINGFIELD MO PUB BLDG LSE LPT 02		12/17/2009	PRAGER MCCARTHY & SEALY		583,342	545,000	580,082	559,080		(3,505)		(3,505)		555,575		27,767	27,767	29,187	06/01/2017
85100L-BP-7	SPRINGFIELD MO PUB BLDG STORMWTR 06		09/22/2009	PRAGER MCCARTHY & SEALY		362,928	350,000	349,524	349,567		9		9		349,576		13,351	13,351	17,550	05/01/2026
791460-EY-0	ST LOUIS CNTY MO SCH DIST R 8 LINDBERGH		08/06/2009	Various		1,330,658	1,325,000	1,321,688	1,321,879		45		45		1,321,925		8,733	8,733	42,306	03/01/2027
79165T-GX-3	ST LOUIS MO MUN FIN LSE CONV CTR 03		12/01/2009	BAUM, GEORGE K. & COMPANY		2,317,876	2,200,000	2,329,866	2,280,345		(19,906)		(19,906)		2,260,439		57,437	57,437	160,096	07/15/2012
950732-RH-2	WENTZVILLE MO SCH DIST NO R-04 2006		12/01/2009	PRAGER MCCARTHY & SEALY		1,008,160	970,000	978,003	976,068		(505)		(505)		975,564		32,596	32,596	55,081	03/01/2024
006078-AR-0	ADAMS CNTY NE SCH DIST NO 18 HASTING 06		07/22/2009	Various		642,181	620,000	609,913	610,754		194		194		610,948		31,233	31,233	16,668	12/15/2026
25922R-AN-2	DOUGLAS CNTY NE CORR FACS BLDG LSE 04		05/01/2009	CALLED @ 101.50		1,684,900	1,660,000	1,675,073	1,667,040		(652)		(652)		1,666,388		18,512	18,512	41,500	11/01/2020
25922R-AP-7	DOUGLAS CNTY NE CORR FACS BLDG LSE 04		05/01/2009	CALLED @ 101.50		1,431,150	1,410,000	1,396,112	1,398,476		193		193		1,398,669		32,481	32,481	35,250	11/01/2023
259309-SZ-6	DOUGLAS CNTY NE SD NO 10 ELKHORN 07		12/17/2009	PRAGER MCCARTHY & SEALY		769,416	750,000	755,003	753,127		(975)		(975)		752,151		17,265	17,265	34,006	12/15/2024
259309-TA-0	DOUGLAS CNTY NE SD NO 10 ELKHORN 07		09/11/2009	Various		2,139,648	2,100,000	2,112,138	2,107,588		(1,620)		(1,620)		2,105,967		33,681	33,681	66,769	12/15/2025
259309-TB-8	DOUGLAS CNTY NE SD NO 10 ELKHORN 07		12/10/2009	Various		715,499	700,000	703,423	702,140		(621)		(621)		701,519		13,980	13,980	29,650	12/15/2026
259309-TC-6	DOUGLAS CNTY NE SD NO 10 ELKHORN 07		09/16/2009	Various		2,330,201	2,300,000	2,309,177	2,305,739		(1,216)		(1,216)		2,304,523		25,678	25,678	72,675	12/15/2027
259309-TP-7	DOUGLAS CNTY NE SD NO 10 ELKHORN 08		09/09/2009	Various		994,177	965,000	977,844	975,637		(1,613)		(1,613)		974,024		20,153	20,153	51,357	07/15/2026

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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	Maturity Date
259309-TS-1	DOUGLAS CNTY NE SD NO 10 ELKHORN 08		09/09/2009	RBC DAIN RAUSCHER		235,732	230,000	232,036	231,686		(272)		(272)		231,414		4,317	4,317	12,715	07/15/2028
259327-D3-5	DOUGLAS CNTY NE SD NO 17 MILLARD 06		08/14/2009	Various		509,579	500,000	494,730	495,256		36		36		495,292		14,287	14,287	15,675	06/15/2023
259327-D5-0	DOUGLAS CNTY NE SD NO 17 MILLARD 06		09/10/2009	DAVENPORT AND COMPANY LLC		1,055,330	1,000,000	998,070	998,233		52		52		998,284		57,046	57,046	57,813	06/15/2025
63967A-AK-2	NEBRASKA EDL TELECOM DTV LSG CORP 00		02/01/2009	CALLED @ 100.00000000		1,540,000	1,540,000	1,586,477	1,544,773		(519)		(519)		1,544,255		(4,255)	(4,255)	92,400	02/01/2010
681663-BQ-2	OMAHA NE CONV HOTEL CORP 1ST 2007		12/03/2009	Various		101,966	100,000	89,490	100,000		164	10,510	(10,346)		89,654		12,312	12,312	6,764	02/01/2035
681669-AX-5	OMAHA-DOUGLAS NE PUB BLDG CMMSN 01		03/27/2009	PRAGER MCCARTHY & SEALY		1,422,624	1,340,000	1,382,049	1,353,506		(1,117)		(1,117)		1,352,388		70,236	70,236	29,313	05/01/2015
698856-QZ-7	PAPILLION NE VAR PURP 2007 D		11/09/2009	Various		1,302,719	1,300,000	1,281,293	1,282,099		369		369		1,282,467		20,252	20,252	62,413	12/15/2027
641459-4A-7	NEVADA G O COLORADO RIV COMMN PWR 99A		09/15/2009	CALLED @ 101.00000000		5,701,450	5,645,000	5,640,936	5,677,309		24,141		24,141		5,701,450				317,531	09/15/2029
048510-AP-6	ATLANTIC CNTY NJ SWR AUTH 1977 A		01/01/2009	CALLED @ 100.00000000		135,000	135,000	134,325	134,963						134,963		37	37	9,281	01/01/2012
29680P-BZ-2	ESSEX CNTY NJ IMPT PROJ CONS GTD 06		12/29/2009	PRAGER MCCARTHY & SEALY		157,981	135,000	147,544	145,157		(1,112)		(1,112)		144,045		13,936	13,936	7,462	12/15/2016
621800-AS-0	MOUNT LAUREL TWP NJ MUN UTIL AUTH 77		06/15/2009	CALLED @ 100.00000000		105,000	105,000	105,000	105,000						105,000				3,810	06/15/2017
64605L-Z2-7	NEW JERSEY EDL FAC AUTH HIGHER ED 06A		11/02/2009	PRAGER MCCARTHY & SEALY		693,073	655,000	660,672	659,616		(275)		(275)		659,341		33,732	33,732	27,815	09/01/2022
64580A-AN-1	NEW JERSEY ST COP HOSP ASSET TRANS 08A		08/20/2009	Various		9,905,924	10,000,000	9,704,700	9,706,509		2,696		2,696		9,709,205		196,719	196,719	392,963	10/01/2038
646039-FW-2	NEW JERSEY ST G O REF 2002 J		02/23/2009	PRAGER MCCARTHY & SEALY		218,471	200,000	215,226	211,262		(556)		(556)		210,706		7,765	7,765	5,903	07/15/2011
646039-LB-1	NEW JERSEY ST G O REF 2005 N		11/02/2009	PRAGER MCCARTHY & SEALY		830,831	765,000	817,793	810,610		(10,051)		(10,051)		800,559		30,272	30,272	41,557	07/15/2011
64603R-TP-2	NEW JERSEY ST SPORTS ST CNTRCT 08B		01/30/2009	PRAGER MCCARTHY & SEALY		100,948	100,000	97,769	97,798		9		9		97,807		3,141	3,141	1,788	09/01/2024
090473-DV-8	BINGHAMTON CITY NY SD ENERGY MGMT 97		12/15/2009	Various		929,878	929,878	929,878	929,878						929,878				37,608	03/15/2010
527462-CD-5	LEVITTOWN NY UNION FREE SCH DIST NY ENGY		04/15/2009	PRINCIPAL PAYMENT		286,479	286,479	286,479	286,479						286,479				16,473	04/15/2012
592596-NG-1	METRO NY TRANSN AUTH COMTR FAC REV 97C		07/01/2009	CALLED @ 100.00000000		6,230,000	6,230,000	5,952,578	6,204,832		25,168		25,168		6,230,000				319,288	07/01/2014
592597-V2-1	METRO NY TRANSN AUTH SVC CONTRACT 02A		09/14/2009	Various		5,738,585	5,700,000	4,553,160	4,558,853		18,016		18,016		4,576,869		1,161,716	1,161,716	315,593	01/01/2029
63165N-P8-5	NASSAU CNTY NY G O GEN IMPT 1997 W		09/18/2009	CALLED @ 100.00		975,000	975,000	976,745	975,687		(687)		(687)		975,000				48,499	09/01/2011
64966B-RB-1	NEW YORK N Y SER A MBIA-IBC		09/14/2009	PRAGER MCCARTHY & SEALY		692,794	630,000	674,837	645,473		(2,180)		(2,180)		643,293		49,501	49,501	19,389	11/01/2011
64966A-YQ-2	NEW YORK NY G O FISCAL 2001 SER G		06/30/2009	PRAGER MCCARTHY & SEALY		3,600,243	3,400,000	3,496,832	3,428,946		(3,751)		(3,751)		3,425,195		175,048	175,048	150,449	08/01/2015
64966A-2L-8	NEW YORK NY G O FISCAL 2002 SER A-1 SUB		12/23/2009	PRAGER MCCARTHY & SEALY		931,068	850,000	907,724	874,409		(4,511)		(4,511)		869,898		61,170	61,170	41,271	11/01/2012
64966G-QE-5	NEW YORK NY G O FISCAL 2002 SER B		09/18/2009	Various		6,713,290	6,125,000	6,232,545	6,202,128		(17,789)		(17,789)		6,184,339		528,951	528,951	267,361	12/01/2012
64966D-YF-0	NEW YORK NY G O FISCAL 2004 SER H		11/12/2009	PRAGER MCCARTHY & SEALY		1,003,021	900,000	959,517			(3,317)		(3,317)		956,200		46,821	46,821	31,806	08/01/2015
64966G-UR-1	NEW YORK NY G O FISCAL 2008 SER C-1		04/21/2009	Various		16,988,733	17,205,000	16,184,759	17,076,653		4,252	884,493	(880,241)		16,196,412		792,321	792,321	436,577	10/01/2023
64972H-DJ-8	NEW YORK NY TRANSITIONAL FIN AUTH 07 S2		09/04/2009	KEYBANK NATIONAL ASSOCIATION		4,827,056	4,600,000	4,291,708	4,294,872		9,146		9,146		4,304,019		523,037	523,037	265,139	01/15/2024
64972H-DK-5	NEW YORK NY TRANSITIONAL FIN AUTH 07 S2		08/06/2009	PRAGER MCCARTHY & SEALY		2,585,260	2,450,000	2,269,362	2,271,041		3,910		3,910		2,274,951		310,309	310,309	124,993	01/15/2025
64972H-JT-0	NEW YORK NY TRANSITIONAL FIN AUTH 09 S1		04/01/2009	Various		19,560,820	20,000,000	19,289,200	19,291,735		2,929		2,929		19,294,664		266,156	266,156	546,181	07/15/2038
64982P-SS-2	NEW YORK ST DORM MUN HLTH LSE 01-1		01/12/2009	PRAGER MCCARTHY & SEALY		1,279,514	1,200,000	1,230,744	1,208,069		(133)		(133)		1,207,936		71,578	71,578	29,806	01/15/2011
64983R-8L-4	NEW YORK ST DORM ST UNIV EDL FAC 97		05/15/2009	CALLED @ 100.00000000		5,070,000	5,070,000	5,047,802	5,066,223		3,777		3,777		5,070,000				129,919	05/15/2021
64983R-8M-2	NEW YORK ST DORM ST UNIV EDL FAC 97		10/26/2009	CALLED @ 100.00		480,000	480,000	477,898	478,156		89		89		478,246		1,754	1,754	23,302	05/15/2021
64983R-S5-7	NEW YORK ST DORM ST UNIV EDL FAC 97		10/26/2009	CALLED @ 100.00		1,595,000	1,595,000	1,599,099	1,595,402		(402)		(402)		1,595,000				75,541	05/15/2017
649838-QD-4	NEW YORK ST DORM ST UNIV EDL FAC 98A		10/26/2009	CALLED @ 100.00000000		355,000	355,000	355,000	355,000						355,000				17,041	05/15/2025
64988T-EG-9	NEW YORK ST MUN BD BK SCH PURP 03 C		11/18/2009	PRAGER MCCARTHY & SEALY		2,902,581	2,780,000	2,784,059	2,782,131		(365)		(365)		2,781,766		120,815	120,815	126,536	12/01/2023
650017-PW-0	NEW YORK ST THRUWAY LOC HWY BRDG SVC01		11/20/2009	PRAGER MCCARTHY & SEALY		2,695,962	2,515,000	2,774,322	2,586,297		(15,605)		(15,605)		2,570,693		125,269	125,269	100,201	04/01/2011
650017-QW-9	NEW YORK ST THRUWAY LOC HWY BRDG SVC02		06/17/2009	BEAL, M.R., & CO.		5,347,958	4,900,000	5,352,711			(4,780)		(4,780)		5,347,931		27	27	58,392	04/01/2012
650017-LY-0	NEW YORK ST THRUWAY LOC HWY BRDG SVC99		04/01/2009	CALLED @ 101.00000000		8,393,100	8,310,000	8,401,078	8,391,753		1,347		1,347		8,393,100				228,525	04/01/2016
653424-CG-4	NIAGARA FALLS NY CITY SD HS COP 2005		11/05/2009	PRAGER MCCARTHY & SEALY		106,067	100,000	103,317	102,773		(325)		(325)		102,448		3,619	3,619	4,514	06/15/2022
121352-BA-5	BURKE CNTY NC COP 2006 A		12/22/2009	PRAGER MCCARTHY & SEALY		216,557	200,000	212,980	209,774		(1,146)		(1,146)		208,628		7,929	7,929	12,222	04/01/2020

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	Maturity Date
121352-CA-4	BURKE CNTY NC COP 2006 B		12/16/2009	PRAGER MCCARTHY & SEALY		504,476	470,000	454,808	451,110		822		822		451,932		52,544	52,544	26,965	04/01/2021
121891-AN-5	BURLINGTON NC COP WTR & SWR SYS 04		12/30/2009	PRAGER MCCARTHY & SEALY		346,531	325,000	335,254	330,995		(875)		(875)		330,119		16,412	16,412	20,365	04/01/2019
147054-AR-1	CARY NC COP PUB IMPT PROJ 2002 A		10/15/2009	PRAGER MCCARTHY & SEALY		1,071,820	1,000,000	1,067,750	1,032,964		(6,341)		(6,341)		1,026,623		45,197	45,197	44,306	12/01/2018
161037-ND-4	CHARLOTTE NC COP GOVT FAC 03 G		11/24/2009	PRAGER MCCARTHY & SEALY		273,820	250,000	258,945	254,546		(592)		(592)		253,953		19,866	19,866	8,854	06/01/2016
161037-NE-2	CHARLOTTE NC COP GOVT FAC 03 G		05/13/2009	PRAGER MCCARTHY & SEALY		110,051	100,000	102,786	101,419		(111)		(111)		101,308		8,743	8,743	2,319	06/01/2017
161037-NN-2	CHARLOTTE NC COP GOVT FAC 03 G		04/06/2009	Various		1,456,424	1,480,000	1,435,304	1,439,862		262		262		1,440,124		16,300	16,300	25,256	06/01/2033
161037-PH-3	CHARLOTTE NC COP TRANSIT PROJ 04A		08/17/2009	PRAGER MCCARTHY & SEALY		108,600	100,000	106,889	103,866		(516)		(516)		103,350		5,250	5,250	3,597	06/01/2017
161037-PK-6	CHARLOTTE NC COP TRANSIT PROJ 04A		09/14/2009	PRAGER MCCARTHY & SEALY		216,280	200,000	213,016	206,790		(1,013)		(1,013)		205,777		10,503	10,503	7,944	06/01/2018
161037-PM-2	CHARLOTTE NC COP TRANSIT PROJ 04A		12/08/2009	PRAGER MCCARTHY & SEALY		534,124	500,000	525,040	513,116		(1,440)		(1,440)		511,676		22,448	22,448	15,250	06/01/2020
206444-CK-5	CONCORD NC COP 2005		11/09/2009	Various		726,584	665,000	706,061	694,273		(1,410)		(1,410)		692,863		33,720	33,720	14,353	06/01/2019
206444-CN-9	CONCORD NC COP 2005		09/10/2009	PRAGER MCCARTHY & SEALY		430,127	400,000	403,309	398,876		44		44		398,920		31,207	31,207	24,917	06/01/2021
230582-BG-2	CUMBERLAND CNTY NC COPS CIVIC CTR 98		05/13/2009	CALLED @ 101.00		267,650	265,000	274,916	266,009		(399)		(399)		265,610		2,040	2,040	5,963	12/01/2009
230582-BH-0	CUMBERLAND CNTY NC COPS CIVIC CTR 98		05/13/2009	CALLED @ 101.00000000		2,454,300	2,430,000	2,503,969	2,444,500		(2,675)		(2,675)		2,441,825		12,475	12,475	54,675	12/01/2010
23720D-CL-4	DARE CNTY NC COP 2001		10/13/2009	PRAGER MCCARTHY & SEALY		271,743	250,000	262,655	254,634		(1,009)		(1,009)		253,625		18,117	18,117	11,758	06/01/2012
23720D-CM-2	DARE CNTY NC COP 2001		10/15/2009	PRAGER MCCARTHY & SEALY		1,117,465	1,035,000	1,080,292	1,054,705		(3,192)		(3,192)		1,051,512		65,953	65,953	48,146	06/01/2013
346641-BN-2	FORSYTH CNTY NC COP PUB FAC EQUIP 2001		10/09/2009	PRAGER MCCARTHY & SEALY		545,055	500,000	521,260	508,186		(1,235)		(1,235)		506,952		38,103	38,103	21,424	10/01/2012
346641-CT-8	FORSYTH CNTY NC COP PUB FAC EQUIP 2005		11/05/2009	PRAGER MCCARTHY & SEALY		169,797	150,000	162,207	160,064		(837)		(837)		159,227		10,570	10,570	8,313	10/01/2017
405775-AT-4	HALIFAX CNTY NC COP 2006		10/27/2009	PRAGER MCCARTHY & SEALY		103,847	100,000	88,967	89,122		400		400		89,522		14,325	14,325	6,363	06/01/2024
462670-CJ-7	IREDELL CNTY NC COP SCH PROJ 2006		11/16/2009	Various		668,874	635,000	613,961	610,188		198		198		610,386		58,487	58,487	23,903	06/01/2023
644802-BS-8	NEW HANOVER CNTY NC COP 2001		11/06/2009	PRAGER MCCARTHY & SEALY		602,922	550,000	590,722	566,512		(2,365)		(2,365)		564,147		38,775	38,775	32,549	12/01/2012
644802-CS-7	NEW HANOVER CNTY NC COP 2003		10/08/2009	PRAGER MCCARTHY & SEALY		140,782	130,000	138,572	135,163		(717)		(717)		134,446		6,336	6,336	7,276	03/01/2019
658259-DM-5	NORTH CAROLINA COP REPAIR RENOV 04B		09/21/2009	PRAGER MCCARTHY & SEALY		788,034	700,000	730,919	718,338		(1,813)		(1,813)		716,525		71,509	71,509	23,785	06/01/2015
65820Q-CZ-4	NORTH CAROLINA COP REPAIR RENOV 06A		01/15/2009	Various		647,512	640,000	639,155	639,227		1		1		639,228		8,284	8,284	17,980	06/01/2025
65820Q-GV-9	NORTH CAROLINA COP REPAIR RENOV 07B		01/07/2009	PRAGER MCCARTHY & SEALY		99,860	100,000	99,036	99,080		1		1		99,081		779	779	513	06/01/2025
65820Q-GX-5	NORTH CAROLINA COP REPAIR RENOV 07B		08/07/2009	PRAGER MCCARTHY & SEALY		541,794	535,000	525,402	525,770		170		170		525,940		15,854	15,854	14,673	06/01/2027
65820R-BD-2	NORTH CAROLINA LEASE REV CORR FAC 03		12/02/2009	PRAGER MCCARTHY & SEALY		2,848,585	2,600,000	2,777,576	2,699,428		(17,029)		(17,029)		2,682,399		166,186	166,186	147,042	10/01/2017
65820R-BH-3	NORTH CAROLINA LEASE REV CORR FAC 03		12/16/2009	Various		10,097,676	9,400,000	9,905,344	9,663,371		(33,579)		(33,579)		9,629,792		467,884	467,884	428,861	10/01/2019
65820R-BJ-9	NORTH CAROLINA LEASE REV CORR FAC 03		12/17/2009	PRAGER MCCARTHY & SEALY		1,591,421	1,485,000	1,553,637	1,520,848		(5,767)		(5,767)		1,515,080		76,341	76,341	80,429	10/01/2020
65820Q-AZ-6	NORTH CAROLINA LEASE REV CORR FAC 04A		12/08/2009	PRAGER MCCARTHY & SEALY		1,226,113	1,150,000	1,182,497	1,156,582		(903)		(903)		1,155,679		70,434	70,434	68,493	02/01/2020
65820Q-BA-0	NORTH CAROLINA LEASE REV CORR FAC 04A		07/30/2009	PRAGER MCCARTHY & SEALY		426,256	400,000	406,193	398,538		34		34		398,572		27,684	27,684	15,958	02/01/2021
65820Q-BB-8	NORTH CAROLINA LEASE REV CORR FAC 04A		09/16/2009	PRAGER MCCARTHY & SEALY		955,971	900,000	895,077	880,503		676		676		881,179		74,792	74,792	47,375	02/01/2022
658256-WZ-1	NORTH CAROLINA ST G O 2006 A		04/21/2009	PRAGER MCCARTHY & SEALY		9,625,733	9,020,000	9,091,980	9,076,432		(1,420)		(1,420)		9,075,012		550,721	550,721	122,584	06/01/2021
658256-XA-5	NORTH CAROLINA ST G O 2006 A		01/07/2009	Various		4,113,361	4,005,000	4,011,288	4,009,934		(17)		(17)		4,009,917		103,444	103,444	20,466	06/01/2022

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	Maturity Date
752586-DB-0	RANDOLPH CNTY NC COP 2004 REF		10/27/2009	PRAGER MCCARTHY & SEALY		442,610	400,000	432,792	422,319		(1,924)		(1,924)		420,396		22,214	22,214	16,361	06/01/2018
752586-DC-8	RANDOLPH CNTY NC COP 2004 REF		09/08/2009	PRAGER MCCARTHY & SEALY		110,026	100,000	107,718	105,259		(427)		(427)		104,832		5,194	5,194	3,889	06/01/2019
752586-DH-7	RANDOLPH CNTY NC COP 2004 REF		01/06/2009	PRAGER MCCARTHY & SEALY		111,458	100,000	108,556	105,787		(15)		(15)		105,772		5,686	5,686	528	06/01/2017
930863-UK-9	WAKE CNTY NC G O PUB IMPT 1998		05/04/2009	CALLED @ 102.00		7,797,900	7,645,000	7,607,998	7,624,395		996		996		7,625,390		172,510	172,510	237,377	03/01/2015
971673-DG-0	WILMINGTON NC COP 2004		04/14/2009	PRAGER MCCARTHY & SEALY		107,349	100,000	103,722	102,336		(107)		(107)		102,230		5,119	5,119	5,921	09/01/2024
658905-CH-5	NORTH DAKOTA BLDG AUTH FAC IMPT 05A		12/10/2009	Various		777,484	750,000	746,820	747,255		75		75		747,330		30,153	30,153	31,628	12/01/2022
658905-CK-8	NORTH DAKOTA BLDG AUTH FAC IMPT 05A		07/01/2009	PRAGER MCCARTHY & SEALY		308,246	300,000	300,225	300,164		(10)		(10)		300,154		8,092	8,092	14,513	12/01/2024
952734-JZ-5	WEST FARGO ND PUB SCH DIST NO 6 2005		12/04/2009	PRAGER MCCARTHY & SEALY		314,575	300,000	302,214	301,406		(222)		(222)		301,184		13,391	13,391	14,788	05/01/2020
010047-AN-8	AKRON OH COP 2005 REF		12/01/2009	MATURED		2,490,000	2,490,000	2,598,704	2,515,450		(25,450)		(25,450)		2,490,000				124,500	12/01/2009
01016M-BK-6	AKRON-SUMMIT CNTY OH PUB LIBRARY 02		12/01/2009	UNION BANK OF SWITZERLAND		807,231	755,000	770,764	761,917		(1,520)		(1,520)		760,397		46,834	46,834	38,065	12/01/2020
152236-KA-2	CENTERVILLE OH G O VAR PURP 2003 REF		09/10/2009	PRAGER MCCARTHY & SEALY		533,525	475,000	516,886	497,581		(2,968)		(2,968)		494,612		38,913	38,913	19,673	12/01/2016
152236-KG-9	CENTERVILLE OH G O VAR PURP 2003 REF		12/01/2009	UNION BANK OF SWITZERLAND		273,630	255,000	259,437	257,425		(414)		(414)		257,011		16,619	16,619	12,856	12/01/2022
172253-AM-8	CINCINNATI OH CITY SCH DIST COP IMPT 06		07/06/2009	PRAGER MCCARTHY & SEALY		329,998	300,000	299,570	296,510		78		78		296,588		33,410	33,410	15,749	12/15/2021
186355-BF-9	CLEVELAND OH COP STADIUM PROJ 97		11/15/2009	MATURED		600,000	600,000	662,305	613,245		(13,245)		(13,245)		600,000				36,000	11/15/2009
186392-BL-9	CLEVELAND OH MUN SCH DIST G O 2004		03/12/2009	PRAGER MCCARTHY & SEALY		227,912	200,000	214,718	208,388		(328)		(328)		208,060		19,852	19,852	2,944	12/01/2013
186392-BM-7	CLEVELAND OH MUN SCH DIST G O 2004		11/24/2009	PRAGER MCCARTHY & SEALY		343,607	300,000	319,758	311,805		(1,008)		(1,008)		310,798		32,809	32,809	8,917	12/01/2014
186392-BN-5	CLEVELAND OH MUN SCH DIST G O 2004		10/07/2009	Various		852,286	750,000	791,925	775,109		(3,145)		(3,145)		771,964		80,322	80,322	31,264	12/01/2015
186392-BP-0	CLEVELAND OH MUN SCH DIST G O 2004		07/17/2009	PRAGER MCCARTHY & SEALY		280,295	250,000	262,123	257,273		(674)		(674)		256,599		23,696	23,696	8,021	12/01/2016
239847-EY-8	DAYTON OH CITY SCH DIST G O 2003 D		12/16/2009	PRAGER MCCARTHY & SEALY		319,275	300,000	303,666	301,876		(340)		(340)		301,536		17,739	17,739	14,319	12/01/2020
353172-S6-7	FRANKLIN CNTY OH G O 2005		12/01/2009	MATURED		235,000	235,000	249,428	238,396		(3,396)		(3,396)		235,000				11,750	12/01/2009
407774-CS-5	HAMILTON OH CITY SCH DIST SCH IMPT 99 A		12/01/2009	CALLED @ 101.00000000		2,065,450	2,045,000	1,977,229	2,047,846		17,604		17,604		2,065,450				112,475	12/01/2024
430416-EM-5	HIGHLAND OH LOC SCH DIST SCH IMPT 01		12/01/2009	MATURED		175,000	175,000	186,872	176,559		(1,559)		(1,559)		175,000				8,750	12/01/2009
430416-FQ-5	HIGHLAND OH LOC SCH DIST SCH IMPT 06		04/07/2009	PRAGER MCCARTHY & SEALY		451,586	440,000	410,209	409,562		85		85		409,647		41,939	41,939	2,760	12/01/2022
430416-FS-1	HIGHLAND OH LOC SCH DIST SCH IMPT 06		01/28/2009	PRAGER MCCARTHY & SEALY		2,091,848	2,060,000	2,069,970	2,067,640		(76)		(76)		2,067,565		24,283	24,283	15,708	12/01/2024
531677-DX-7	LICKING HEIGHTS OH LOC SCH DIST 2004		10/22/2009	PRAGER MCCARTHY & SEALY		214,552	200,000	203,998	202,377		(325)		(325)		202,052		12,500	12,500	8,603	12/01/2018
531677-DZ-2	LICKING HEIGHTS OH LOC SCH DIST 2004		12/08/2009	PRAGER MCCARTHY & SEALY		266,763	250,000	251,980	251,181		(185)		(185)		250,995		15,767	15,767	12,205	12/01/2020
537292-HX-5	LITTLE MIAMI OH LOC SCH DIST G O 2007		04/17/2009	PRAGER MCCARTHY & SEALY		203,670	200,000	202,280	201,945		(60)		(60)		201,885		1,785	1,785	3,525	12/01/2027
537292-HY-3	LITTLE MIAMI OH LOC SCH DIST G O 2007		05/18/2009	PRAGER MCCARTHY & SEALY		102,438	100,000	101,057	100,902		(35)		(35)		100,867		1,571	1,571	2,125	12/01/2028
593842-AX-5	MIAMI VALLEY CAREER TECH CTR OH 2008		03/02/2009	PRAGER MCCARTHY & SEALY		1,023,560	1,000,000	1,017,190	1,016,727		(231)		(231)		1,016,495		7,065	7,065	14,361	12/01/2032
67755A-4Y-6	OHIO ST BLDG AUTH ADULT CORRECTL 01A		10/01/2009	MATURED		1,650,000	1,650,000	1,781,413	1,675,329		(25,329)		(25,329)		1,650,000				90,750	10/01/2009
67755A-ZV-8	OHIO ST BLDG AUTH JAMES RHODES TWR 98A		06/01/2009	MATURED		2,460,000	2,460,000	2,524,772	2,472,352		(12,352)		(12,352)		2,460,000				61,500	06/01/2009
67755C-RU-5	OHIO ST BLDG AUTH JUV CORR BLDG 05B		10/01/2009	PRAGER MCCARTHY & SEALY		114,471	100,000	107,738	105,560		(556)		(556)		105,004		9,467	9,467	5,069	10/01/2017
677519-PC-8	OHIO ST G O COMMON SCHOOLS 2003 A		12/07/2009	Various		7,624,053	7,240,000	7,166,224	7,187,180		2,502		2,502		7,189,682		434,371	434,371	293,410	03/15/2019
677520-JA-7	OHIO ST G O COMMON SCHOOLS 2006 A		04/01/2009	PRAGER MCCARTHY & SEALY		817,913	800,000	784,000	785,691		91		91		785,782		32,131	32,131	33,406	09/15/2023
677520-PX-0	OHIO ST G O COMMON SCHOOLS 2006 D		09/08/2009	DAVIDSON, D.A., & CO.		106,672	100,000	91,660	91,484		298		298		91,782		14,890	14,890	6,700	09/15/2022

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	Maturity Date
680616-PG-8	OLENTANGY OH LOC SCH DIST G O 2006		12/10/2009	PRAGER MCCARTHY & SEALY		681,523	600,000	654,060	640,934		(3,886)		(3,886)		637,048		44,475	44,475	29,042	12/01/2018
742327-BX-6	PRINCETON OH CITY SCH DIST 2006		02/06/2009	PRAGER MCCARTHY & SEALY		102,990	100,000	100,874	100,726		(9)		(9)		100,718		2,272	2,272	875	12/01/2024
742327-BZ-1	PRINCETON OH CITY SCH DIST 2006		06/10/2009	PRAGER MCCARTHY & SEALY		101,777	100,000	100,554	100,460		(22)		(22)		100,438		1,339	1,339	2,425	12/01/2026
897659-MD-7	TROY OH G O VAR PURP 2004		01/23/2009	PRAGER MCCARTHY & SEALY		102,226	100,000	93,928	93,804		20		20		93,824		8,402	8,402	3,127	12/01/2024
915506-KE-8	UPPER ARLINGTON OH CITY SCH DIST 05		11/03/2009	PRAGER MCCARTHY & SEALY		337,759	300,000	322,575	316,036		(1,468)		(1,468)		314,569		23,190	23,190	11,153	12/01/2017
920763-CY-3	VAN BUREN OH LOC SCH DIST G O 01		11/13/2009	PRAGER MCCARTHY & SEALY		1,232,835	1,135,000	1,182,988	1,146,504		(4,029)		(4,029)		1,142,475		90,360	90,360	46,075	12/01/2014
598291-JK-9	MIDWEST CITY OK G O UNLTD 2002		07/07/2009	PRAGER MCCARTHY & SEALY		106,215	100,000	101,659	100,450		(109)		(109)		100,341		5,874	5,874	4,708	02/01/2011
598291-JL-7	MIDWEST CITY OK G O UNLTD 2002		06/17/2009	PRAGER MCCARTHY & SEALY		291,190	275,000	277,365	275,644		(128)		(128)		275,516		15,674	15,674	11,649	02/01/2012
598291-JN-3	MIDWEST CITY OK G O UNLTD 2002		08/31/2009	PRAGER MCCARTHY & SEALY		952,047	910,000	903,512	906,764		379		379		907,142		44,905	44,905	49,263	02/01/2014
598291-JP-8	MIDWEST CITY OK G O UNLTD 2002		04/03/2009	PRAGER MCCARTHY & SEALY		870,843	825,000	829,076	826,120		(137)		(137)		825,983		44,860	44,860	29,564	02/01/2015
598291-JQ-6	MIDWEST CITY OK G O UNLTD 2002		08/25/2009	PRAGER MCCARTHY & SEALY		1,123,923	1,075,000	1,073,914	1,074,352		51		51		1,074,403		49,521	49,521	60,670	02/01/2016
598291-JR-4	MIDWEST CITY OK G O UNLTD 2002		09/16/2009	Various		1,119,707	1,075,000	1,068,367	1,070,786		290		290		1,071,076		48,631	48,631	61,928	02/01/2017
899674-BM-6	TULSA OK PUB FAC ASSEMBLY CTR LSE 85		12/10/2009	Various		625,000	625,000	625,000	625,000						625,000				41,542	07/01/2014
178882-HJ-8	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		09/01/2009	PRAGER MCCARTHY & SEALY		514,093	700,000	349,416	450,488		11,703		11,703		462,191		51,902	51,902		06/15/2018
178882-HK-5	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		08/03/2009	PRAGER MCCARTHY & SEALY		68,929	100,000	47,030	60,938		1,749		1,749		62,687		6,242	6,242		06/15/2019
178882-HN-9	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		12/16/2009	PRAGER MCCARTHY & SEALY		355,572	600,000	237,738	311,100		10,261		10,261		321,361		34,211	34,211		06/15/2022
178882-HP-4	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		02/10/2009	PRAGER MCCARTHY & SEALY		106,152	200,000	74,719	98,071		566		566		98,636		7,516	7,516		06/15/2023
250343-GD-6	DESCHUTES & JEFF OR SD 02J REDMOND 08 B		02/05/2009	SEIBERT BRANFORD		1,947,920	4,000,000	1,545,320	1,547,433		10,333		10,333		1,557,766		390,154	390,154		06/15/2024
250343-GE-4	DESCHUTES & JEFF OR SD 02J REDMOND 08 B		02/05/2009	SEIBERT BRANFORD		1,683,981	3,700,000	1,327,153	1,328,990		8,987		8,987		1,337,977		346,004	346,004		06/15/2025
250343-GF-1	DESCHUTES & JEFF OR SD 02J REDMOND 08 B		02/05/2009	SEIBERT BRANFORD		1,587,936	3,730,000	1,242,388	1,244,127		8,505		8,505		1,252,632		335,304	335,304		06/15/2026
250343-GG-9	DESCHUTES & JEFF OR SD 02J REDMOND 08 B		02/05/2009	SEIBERT BRANFORD		1,658,978	4,175,000	1,291,870	1,293,695		8,926		8,926		1,302,621		356,357	356,357		06/15/2027
467736-DA-9	JACKSON CNTY OR SD NO 5 ASHLAND 07		09/03/2009	PRAGER MCCARTHY & SEALY		116,006	100,000	105,381	104,482		(424)		(424)		104,058		11,948	11,948	3,667	06/15/2015
515318-JY-0	LANE CNTY OR SD NO 19 SPRINGFIELD 07A		11/10/2009	PRAGER MCCARTHY & SEALY		617,130	1,020,000	521,016	540,773		18,420		18,420		559,193		57,937	57,937		06/15/2021
533404-BA-6	LINCOLN CNTY OR SCH DIST G O 1995		06/15/2009	MATURED		180,000	180,000	197,111	182,131		(2,131)		(2,131)		180,000				5,400	06/15/2009
68607H-MU-7	OREGON ST DEPT OF ADMIN SVCS COP 01B		09/08/2009	PRAGER MCCARTHY & SEALY		1,705,906	1,600,000	1,651,296	1,618,489		(3,291)		(3,291)		1,615,199		90,707	90,707	67,200	05/01/2016
68607H-MW-3	OREGON ST DEPT OF ADMIN SVCS COP 01B		08/26/2009	Various		5,367,638	5,050,000	5,151,505	5,086,756		(5,248)		(5,248)		5,081,508		286,130	286,130	179,534	05/01/2018
68607H-QF-6	OREGON ST DEPT OF ADMIN SVCS COP 02C		08/18/2009	Various		5,201,066	4,755,000	4,987,282	4,845,002		(15,187)		(15,187)		4,829,815		371,251	371,251	191,129	11/01/2014
68607H-Z4-1	OREGON ST DEPT OF ADMIN SVCS COP 09A		08/25/2009	PRAGER MCCARTHY & SEALY		105,839	100,000	100,000							100,000		5,839	5,839	6,153	05/01/2029
68608K-BD-9	OREGON ST G O BRD HIGHER ED 2007 A		08/24/2009	PRAGER MCCARTHY & SEALY		4,325,314	4,155,000	4,230,247	4,219,858		(2,275)		(2,275)		4,217,583		107,731	107,731	145,079	08/01/2025
68608K-CB-2	OREGON ST G O BRD HIGHER ED 2007 B		08/24/2009	PRAGER MCCARTHY & SEALY		347,078	330,000	298,511	298,315		795		795		299,109		47,968	47,968	15,923	08/01/2025
68608B-AJ-7	OREGON ST G O DEPT OF ADMIN SVCS OPP 02		04/24/2009	PRAGER MCCARTHY & SEALY		824,894	725,000	765,339	751,016		(1,623)		(1,623)		749,394		75,501	75,501	30,660	12/01/2012
68608B-CG-1	OREGON ST G O DEPT OF ADMIN SVCS OPP 03		09/01/2009	PRAGER MCCARTHY & SEALY		200,385	190,000	190,597	190,328		(41)		(41)		190,287		10,098	10,098	6,484	12/01/2020
68608B-CH-9	OREGON ST G O DEPT OF ADMIN SVCS OPP 03		11/13/2009	Various		3,495,653	3,320,000	3,299,682	3,303,820		701		701		3,304,521		191,131	191,131	123,851	12/01/2021
68608B-CJ-5	OREGON ST G O DEPT OF ADMIN SVCS OPP 03		09/15/2009	Various		4,683,048	4,475,000	4,407,562	4,420,172		1,499		1,499		4,421,670		261,378	261,378	122,094	12/01/2022
68608B-CK-2	OREGON ST G O DEPT OF ADMIN SVCS OPP 03		06/29/2009	Various		1,128,176	1,095,000	1,068,216	1,072,822		312		312		1,073,134		55,041	55,041	18,891	12/01/2023

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	Maturity Date
01728V-JQ-4	ALLEGHENY CNTY PA G O 2008 C-61		07/09/2009	PRAGER MCCARTHY & SEALY		306,668	300,000	298,200	298,237		16		16		298,253		8,415	8,415	4,288	12/01/2025
01728V-JS-0	ALLEGHENY CNTY PA G O 2008 C-61		07/29/2009	PRAGER MCCARTHY & SEALY		911,161	900,000	886,212	886,450		181		181		886,630		24,531	24,531	19,438	12/01/2027
01728V-JT-8	ALLEGHENY CNTY PA G O 2008 C-61		02/12/2009	PRAGER MCCARTHY & SEALY		497,732	500,000	488,865	489,042		30		30		489,072		8,660	8,660	3,850	12/01/2028
207889-ML-7	CONNELLSVILLE PA AREA SCH DIST 08B		07/16/2009	PRAGER MCCARTHY & SEALY		1,418,803	1,405,000	1,391,343	1,391,595		123		123		1,391,718		27,085	27,085	50,943	11/15/2031
207889-MM-5	CONNELLSVILLE PA AREA SCH DIST 08B		02/17/2009	PRAGER MCCARTHY & SEALY		131,399	130,000	130,000	130,000						130,000		1,399	1,399	1,715	11/15/2037
353244-DA-1	FRANKLIN CNTY PA G O 2004		11/24/2009	PRAGER MCCARTHY & SEALY		1,553,583	1,460,000	1,445,261	1,430,307		1,271		1,271		1,431,578		122,005	122,005	66,281	04/01/2021
20281P-AA-0	PENNSYLVANIA COMWLTH FIN AUTH 2005 A		09/02/2009	PRAGER MCCARTHY & SEALY		262,820	250,000	249,165	249,289		30		30		249,319		13,501	13,501	14,281	06/01/2021
709208-EC-2	PENNSYLVANIA PUB SCH C MONTGOMERY 04		10/16/2009	PRAGER MCCARTHY & SEALY		132,299	125,000	125,000	125,000						125,000		7,299	7,299	8,958	05/15/2022
85732G-BH-2	PENNSYLVANIA PUB SCH COP DAN BOONE 07		09/08/2009	PRAGER MCCARTHY & SEALY		106,588	100,000	93,459	93,418		245		245		93,663		12,925	12,925	4,250	04/01/2022
85732G-BJ-8	PENNSYLVANIA PUB SCH COP DAN BOONE 07		07/31/2009	PRAGER MCCARTHY & SEALY		104,540	100,000	92,433	92,419		217		217		92,636		11,904	11,904	3,800	04/01/2023
85732G-BK-5	PENNSYLVANIA PUB SCH COP DAN BOONE 07		05/12/2009			130,921	125,000	126,013	125,850		(32)		(32)		125,818		5,103	5,103	3,500	04/01/2024
717904-CT-1	PHILADELPHIA PA MUN AUTH LSE SVC BLDG 90		10/06/2009	Various		3,078,066	3,420,000	1,791,704	2,598,160		62,513		62,513		2,660,673		417,393	417,393		03/15/2014
717880-Z7-6	PHILADELPHIA PA SCH DIST G.O. BDS 1999 A		04/01/2009	CALLED @ 100.00000000		8,950,000	8,950,000	7,019,933	8,704,922		245,078		245,078		8,950,000				212,563	04/01/2027
725209-HL-7	PITTSBURGH PA G O SER 2005 B		09/01/2009	MATURED		10,765,000	10,765,000	11,206,884	10,861,733		(96,733)		(96,733)		10,765,000				538,250	09/01/2009
725209-HP-8	PITTSBURGH PA G O SER 2005 B		09/01/2009	MATURED		205,000	205,000	213,415	206,842		(1,842)		(1,842)		205,000				10,250	09/01/2009
755553-RR-7	READING PA G O 2002		12/08/2009	Various		1,123,421	1,335,000	686,310	981,917		37,377		37,377		1,019,294		104,127	104,127		11/15/2014
901039-BY-2	TUSSEY MOUNTAIN PA SCH DIST 2007		07/14/2009	PRAGER MCCARTHY & SEALY		100,730	100,000	100,618	100,418		(66)		(66)		100,352		378	378	5,825	04/01/2027
745145-WA-6	PUERTO RICO COMWLTH PUB IMPT G O 02 REF		09/22/2009	CITIGROUP GLOBAL MARKETS		13,684,065	13,025,000	13,847,920	13,283,158		(72,820)		(72,820)		13,210,338		473,727	473,727	883,529	07/01/2011
224561-7U-8	CRANSTON RI G O 2004		04/03/2009	PRAGER MCCARTHY & SEALY		107,892	100,000	105,056	102,863		(135)		(135)		102,727		5,165	5,165	3,236	02/15/2020
534697-TA-5	LINCOLN RI G O 2006		01/28/2009	UNION BANK OF SWITZERLAND		1,289,291	1,270,000	1,272,515	1,272,009		(19)		(19)		1,271,990		17,302	17,302	28,734	08/01/2024
743787-Q3-0	PROVIDENCE RI G O 2004 A REF		10/07/2009	PRAGER MCCARTHY & SEALY		111,633	100,000	107,084	104,644		(596)		(596)		104,047		7,586	7,586	6,222	07/15/2018
743787-Q4-8	PROVIDENCE RI G O 2004 A REF		12/29/2009	PRAGER MCCARTHY & SEALY		435,109	400,000	425,864	415,855		(1,574)		(1,574)		414,281		20,828	20,828	21,361	07/15/2019
743810-LX-9	PROVIDENCE RI PUB BLDG AUTH SCH 03A		10/02/2009	PRAGER MCCARTHY & SEALY		435,176	400,000	413,048	406,668		(1,203)		(1,203)		405,465		29,711	29,711	16,222	12/15/2017
212474-EW-6	RHODE ISLAND CONVENTION CTR - CON 03 A		11/23/2009	PRAGER MCCARTHY & SEALY		1,272,026	1,200,000	1,213,740	1,206,967		(1,299)		(1,299)		1,205,668		66,358	66,358	60,972	05/15/2020
212474-FP-0	RHODE ISLAND CONVENTION CTR - CON 05 A		11/19/2009	PRAGER MCCARTHY & SEALY		505,357	475,000	506,564	497,111		(2,329)		(2,329)		494,782		10,575	10,575	27,226	05/15/2022
212474-FQ-8	RHODE ISLAND CONVENTION CTR - CON 05 A		11/23/2009	PRAGER MCCARTHY & SEALY		530,018	500,000	532,410	522,711		(2,427)		(2,427)		520,283		9,734	9,734	28,611	05/15/2023
762224-DN-0	RHODE ISLAND COP TRAINING SCH 05A		08/12/2009	PRAGER MCCARTHY & SEALY		263,630	250,000	253,115	252,985		(239)		(239)		252,745		10,885	10,885	10,972	10/01/2022
762224-DP-5	RHODE ISLAND COP TRAINING SCH 05A		08/12/2009	PRAGER MCCARTHY & SEALY		265,900	250,000	252,218	252,125		(170)		(170)		251,955		13,945	13,945	10,972	10/01/2023
76222N-EB-3	RHODE ISLAND G O CONS CAP DEV LN 02 B		11/18/2009	Various		2,404,131	2,160,000	2,367,360	2,249,584		(12,845)		(12,845)		2,236,739		167,391	167,391	85,294	11/01/2014
76222N-GA-3	RHODE ISLAND G O CONS CAP DEV LN 04 A		12/14/2009	PRAGER MCCARTHY & SEALY		1,281,378	1,200,000	1,227,000	1,215,208		(1,209)		(1,209)		1,213,999		67,379	67,379	46,525	02/01/2019
76222N-GF-2	RHODE ISLAND G O CONS CAP DEV LN 04 A		02/25/2009	PRAGER MCCARTHY & SEALY		1,241,639	1,200,000	1,203,780	1,202,140		(45)		(45)		1,202,095		39,544	39,544	29,000	02/01/2022
762243-UF-8	RHODE ISLAND HLTH PROVIDENCE SCH 06A		08/12/2009	PRAGER MCCARTHY & SEALY		375,821	350,000	350,444	346,856		77		77		346,933		28,887	28,887	19,042	05/15/2022

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	Maturity Date
762243-UH-4	RHODE ISLAND HLTH PROVIDENCE SCH 06A		11/19/2009	PRAGER MCCARTHY & SEALY		240,194	225,000	238,379	235,720		(1,134)		(1,134)		234,587		5,608	5,608	11,531	05/15/2024
762243-XX-6	RHODE ISLAND HLTH PROVIDENCE SCH 07A		01/13/2009	PRAGER MCCARTHY & SEALY		102,313	100,000	100,152	100,137		(1)		(1)		100,136		2,177	2,177	763	05/15/2024
762243-A3-7	RHODE ISLAND HLTH PROVIDENCE SCH 07C		12/02/2009	PRAGER MCCARTHY & SEALY		102,922	100,000	96,754	96,851		95		95		96,946		5,976	5,976	4,775	05/15/2028
762243-ZZ-9	RHODE ISLAND HLTH PROVIDENCE SCH 07C		08/13/2009	PRAGER MCCARTHY & SEALY		505,406	500,000	486,110	486,560		230		230		486,790		18,616	18,616	13,888	05/15/2027
762243-H4-8	RHODE ISLAND HLTH PUB SCH FING 08B		08/12/2009	PRAGER MCCARTHY & SEALY		107,866	100,000	99,884	99,886		3		3		99,889		7,977	7,977	5,139	05/15/2024
762224-CJ-0	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		10/23/2009	PRAGER MCCARTHY & SEALY		432,396	400,000	428,417	418,743		(2,428)		(2,428)		416,314		16,082	16,082	21,500	10/01/2017
762224-CQ-4	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		10/23/2009	PRAGER MCCARTHY & SEALY		106,407	100,000	105,681	103,529		(455)		(455)		103,074		3,333	3,333	5,375	10/01/2020
762224-CR-2	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		08/12/2009	PRAGER MCCARTHY & SEALY		264,258	250,000	251,294	247,137		102		102		247,239		17,018	17,018	10,972	10/01/2021
084208-AZ-0	BERKELEY CNTY SC SCH DIST SAFE 2006		03/26/2009	PRAGER MCCARTHY & SEALY		104,789	100,000	90,769	90,746		98		98		90,844		13,945	13,945	4,167	12/01/2023
084208-BB-2	BERKELEY CNTY SC SCH DIST SAFE 2006		09/02/2009	PRAGER MCCARTHY & SEALY		105,826	100,000	100,475	100,384		(28)		(28)		100,356		5,470	5,470	6,347	12/01/2025
160069-QK-9	CHARLESTON CNTY SC G O 07		06/08/2009	PRAGER MCCARTHY & SEALY		358,515	350,000	351,925	351,758		(40)		(40)		351,718		6,797	6,797	6,481	11/01/2025
160069-QL-7	CHARLESTON CNTY SC G O 07		07/07/2009	PRAGER MCCARTHY & SEALY		409,831	400,000	400,932	400,851		(31)		(31)		400,821		9,010	9,010	9,938	11/01/2026
16007B-KU-7	CHARLESTON CNTY SC PUB FAC COP 04		11/18/2009	PRAGER MCCARTHY & SEALY		111,864	100,000	106,852	104,034		(605)		(605)		103,428		8,436	8,436	4,889	12/01/2015
16007B-KV-5	CHARLESTON CNTY SC PUB FAC COP 04		10/20/2009	PRAGER MCCARTHY & SEALY		109,714	100,000	106,007	103,544		(481)		(481)		103,063		6,651	6,651	4,472	06/01/2016
16007B-KW-3	CHARLESTON CNTY SC PUB FAC COP 04		10/28/2009	PRAGER MCCARTHY & SEALY		181,187	165,000	174,912	170,847		(818)		(818)		170,029		11,157	11,157	7,585	12/01/2016
16007B-LE-2	CHARLESTON CNTY SC PUB FAC COP 04		10/15/2009	PRAGER MCCARTHY & SEALY		241,399	225,000	232,733	229,591		(574)		(574)		229,017		12,382	12,382	15,038	12/01/2020
160069-PR-5	CHARLESTON CNTY SC SALES TX DB 07		01/22/2009	PRAGER MCCARTHY & SEALY		508,725	500,000	502,750	502,511		(17)		(17)		502,494		6,231	6,231	5,375	11/01/2025
160069-PS-3	CHARLESTON CNTY SC SALES TX DB 07		04/03/2009	Various		2,634,738	2,600,000	2,606,058	2,605,533		(85)		(85)		2,605,447		29,291	29,291	38,913	11/01/2026
189152-FL-0	CLOVER SC SCH DIST NO 2 2007A		11/03/2009	PRAGER MCCARTHY & SEALY		942,312	915,000	815,308	816,205		1,683		1,683		817,888		124,425	124,425	31,595	03/01/2025
189152-FM-8	CLOVER SC SCH DIST NO 2 2007A		06/25/2009	PRAGER MCCARTHY & SEALY		2,081,114	2,050,000	2,047,376	2,047,495		31		31		2,047,526		33,588	33,588	60,049	03/01/2026
189152-FN-6	CLOVER SC SCH DIST NO 2 2007A		06/03/2009	PRAGER MCCARTHY & SEALY		1,355,860	1,340,000	1,331,370	1,331,731		94		94		1,331,825		24,035	24,035	39,226	03/01/2027
396053-BY-5	GREENVILLE CNTY SC COP PUB FACS 2001		06/18/2009	PRAGER MCCARTHY & SEALY		213,484	200,000	212,116	203,313		(678)		(678)		202,635		10,849	10,849	12,278	04/01/2011
396053-BZ-2	GREENVILLE CNTY SC COP PUB FACS 2001		10/07/2009	PRAGER MCCARTHY & SEALY		127,523	120,000	126,523	122,339		(534)		(534)		121,805		5,717	5,717	6,200	04/01/2012
396053-CB-4	GREENVILLE CNTY SC COP PUB FACS 2001		09/22/2009	PRAGER MCCARTHY & SEALY		259,440	245,000	252,887	247,851		(606)		(606)		247,245		12,195	12,195	12,046	04/01/2014
396053-CC-2	GREENVILLE CNTY SC COP PUB FACS 2001		11/04/2009	PRAGER MCCARTHY & SEALY		104,807	100,000	102,381	100,864		(215)		(215)		100,649		4,158	4,158	5,528	04/01/2015
396053-CD-0	GREENVILLE CNTY SC COP PUB FACS 2001		09/16/2009	PRAGER MCCARTHY & SEALY		1,034,637	985,000	1,000,287	990,562		(1,102)		(1,102)		989,460		45,177	45,177	46,076	04/01/2016
396053-CF-5	GREENVILLE CNTY SC COP PUB FACS 2001		10/01/2009	PRAGER MCCARTHY & SEALY		2,478,248	2,365,000	2,370,723	2,367,093		(424)		(424)		2,366,669		111,579	111,579	112,656	04/01/2018
396053-CH-1	GREENVILLE CNTY SC COP PUB FACS 2001		12/18/2009	Various		1,244,397	1,200,000	1,185,720	1,189,983		639		639		1,190,622		53,774	53,774	73,458	04/01/2020
396066-EC-2	GREENVILLE CNTY SC SD BEST 06		03/12/2009	PRAGER MCCARTHY & SEALY		101,224	100,000	98,505	98,653		12		12		98,665		2,559	2,559	3,575	12/01/2024
529063-LR-8	LEXINGTON CNTY SC SD NO 01 2005 A		12/17/2009	Various		3,984,784	3,805,000	3,920,215	3,905,185		(6,645)		(6,645)		3,898,540		86,244	86,244	182,976	02/01/2029
763665-SE-7	RICHLAND CNTY SC SD NO 01 G O 2001 A		06/04/2009	Various		3,272,527	3,125,000	3,106,563	3,110,286		275		275		3,110,561		161,965	161,965	121,199	03/01/2024
763665-SF-4	RICHLAND CNTY SC SD NO 01 G O 2001 A		09/15/2009	Various		2,299,141	2,200,000	2,183,786	2,186,822		312		312		2,187,134		112,006	112,006	103,838	03/01/2025

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763665-SG-2	RICHLAND CNTY SC SD NO 01 G O 2001 A		06/17/2009	Various		1,526,450	1,470,000	1,456,932	1,459,203		135		135		1,459,339		67,111	67,111	50,873	03/01/2026
763665-TA-4	RICHLAND CNTY SC SD NO 01 G O 2003		12/14/2009	Various		3,398,961	3,195,000	3,210,528	3,203,632		(861)		(861)		3,202,771		196,190	196,190	137,503	03/01/2020
763665-TB-2	RICHLAND CNTY SC SD NO 01 G O 2003		12/23/2009	Various		1,110,660	1,045,000	1,040,057	1,041,147		165		165		1,041,312		69,348	69,348	50,952	03/01/2021
763665-TC-0	RICHLAND CNTY SC SD NO 01 G O 2003		07/07/2009	PRAGER MCCARTHY & SEALY		1,586,044	1,525,000	1,501,027	1,505,858		252		252		1,506,110		79,934	79,934	41,526	03/01/2022
763665-TE-6	RICHLAND CNTY SC SD NO 01 G O 2003		07/15/2009	PRAGER MCCARTHY & SEALY		494,888	475,000	472,407	472,450		47		47		472,497		22,391	22,391	16,734	03/01/2024
763665-TF-3	RICHLAND CNTY SC SD NO 01 G O 2003		06/04/2009	PRAGER MCCARTHY & SEALY		416,770	400,000	395,472	395,541		77		77		395,618		21,152	21,152	14,296	03/01/2025
763665-TG-1	RICHLAND CNTY SC SD NO 01 G O 2003		11/03/2009	PRAGER MCCARTHY & SEALY		210,394	200,000	197,250	197,287		82		82		197,369		13,025	13,025	10,674	03/01/2026
80585U-AF-5	SCAGO PUB FAC SC LANCASTER CNTY 09		10/19/2009			332,304	300,000	312,165			(1,158)		(1,158)		311,007		21,297	21,297	9,900	12/01/2015
80585T-AT-8	SCAGO SC ED FAC PICKENS SD 2006		09/22/2009	Various		1,117,084	1,100,000	1,095,402	1,095,681		76		76		1,095,756		21,328	21,328	54,413	12/01/2028
80585R-AM-7	SCAGO SC ED FACS CHESTERFIELD SD 06		09/22/2009	PRAGER MCCARTHY & SEALY		1,619,501	1,540,000	1,569,291	1,566,093		(2,011)		(2,011)		1,564,082		55,419	55,419	100,772	12/01/2029
837108-AL-3	SOUTH CAROLINA FAC INSTAL PUB SAFETY 03		12/10/2009	PRAGER MCCARTHY & SEALY		352,363	315,000	339,173	327,406		(1,378)		(1,378)		326,028		26,335	26,335	17,431	01/01/2014
837108-AM-1	SOUTH CAROLINA FAC INSTAL PUB SAFETY 03		11/12/2009	Various		457,730	415,000	442,328	429,069		(1,584)		(1,584)		427,484		30,246	30,246	23,158	01/01/2015
837108-AN-9	SOUTH CAROLINA FAC INSTAL PUB SAFETY 03		10/09/2009	PRAGER MCCARTHY & SEALY		109,855	100,000	105,689	103,017		(435)		(435)		102,582		7,273	7,273	6,444	01/01/2016
837108-AP-4	SOUTH CAROLINA FAC INSTAL PUB SAFETY 03		10/23/2009	PRAGER MCCARTHY & SEALY		806,054	740,000	775,527	759,087		(1,797)		(1,797)		757,290		48,764	48,764	37,636	01/01/2017
837108-AQ-2	SOUTH CAROLINA FAC INSTAL PUB SAFETY 03		12/02/2009	PRAGER MCCARTHY & SEALY		507,175	465,000	483,647	475,128		(1,500)		(1,500)		473,629		33,546	33,546	30,528	01/01/2018
986523-MT-2	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		03/19/2009	PRAGER MCCARTHY & SEALY		604,477	585,000	537,669	538,741		374		374		539,115		65,362	65,362	12,819	03/01/2022
986523-MU-9	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		01/07/2009	UNION BANK OF SWITZERLAND		639,597	635,000	576,632	578,118		82		82		578,200		61,397	61,397	10,398	03/01/2023
986523-MV-7	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		01/05/2009	PRAGER MCCARTHY & SEALY		1,644,093	1,650,000	1,486,366	1,490,718		132		132		1,490,850		153,243	153,243	26,194	03/01/2024
986523-MW-5	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		11/13/2009	PRAGER MCCARTHY & SEALY		706,839	690,000	619,964	622,038		1,382		1,382		623,420		83,419	83,419	26,284	03/01/2025
003268-AK-5	ABERDEEN SD SCH DIST NO 6-1 G.O BDS 2000		08/12/2009	Various		1,244,861	1,210,000	1,219,474	1,207,507		(1,549)		(1,549)		1,205,958		38,902	38,902	49,806	01/01/2011
83755L-KZ-8	SOUTH DAKOTA BLDG AUTH REV 06A		06/11/2009	PRAGER MCCARTHY & SEALY		201,932	200,000	196,282	196,356		69		69		196,425		5,507	5,507	4,875	06/01/2025
095175-LX-1	BLOUNT CNTY TN PUB WASHINGTON CNTY 07 B1		09/03/2009	PRAGER MCCARTHY & SEALY		610,597	550,000	594,132	588,703		(1,842)		(1,842)		586,861		23,735	23,735	19,083	06/01/2022
586145-PF-5	MEMPHIS TN G O GEN IMPT 2005 REF		10/01/2009	MATURED		8,880,000	8,880,000	9,366,995	8,981,213		(101,213)		(101,213)		8,880,000				444,000	10/01/2009
011415-LS-3	ALAMO TX CMNTY COLLEGE DIST 2007A		07/27/2009	PRAGER MCCARTHY & SEALY		537,680	500,000	485,554	484,223		423		423		484,646		53,034	53,034	23,958	08/15/2023
014464-QE-4	ALEDO TX INDPT SCH DIST G O 2008 CAP		02/26/2009	PRAGER MCCARTHY & SEALY		1,094,974	4,310,000	1,060,648	1,085,184		10,673		10,673		1,095,858		(883)	(883)		02/15/2033
014464-QG-9	ALEDO TX INDPT SCH DIST G O 2008 CAP		09/30/2009	PRAGER MCCARTHY & SEALY		411,425	1,725,000	376,688	385,432		13,454		13,454		398,886		12,538	12,538		02/15/2035
052430-AU-9	AUSTIN TX INDPT SCH DIST G O 2006		06/10/2009	PRAGER MCCARTHY & SEALY		305,997	300,000	268,408	268,952		380		380		269,332		36,665	36,665	16,750	08/01/2025
052396-HF-8	AUSTIN TX PUB IMPT 2004 REF		02/25/2009	PRAGER MCCARTHY & SEALY		174,434	170,000	168,732	168,883		9		9		168,892		5,542	5,542	3,846	09/01/2023
104763-FW-2	BRADY TX ISD SCH BLDG 2007		02/19/2009	Various		2,170,832	2,100,000	2,153,424	2,146,694		(724)		(724)		2,145,970		24,862	24,862	63,186	08/15/2028
111664-CX-4	BROCK TX INDPT SCH DIST CAP APPEC 2007		08/28/2009	PRAGER MCCARTHY & SEALY		240,870	650,000	218,277	234,666		4,747		4,747		239,413		1,457	1,457		08/15/2028
111664-CY-2	BROCK TX INDPT SCH DIST CAP APPEC 2007		12/29/2009	PRAGER MCCARTHY & SEALY		108,879	300,000	95,442	102,622		4,257		4,257		106,879		2,000	2,000		08/15/2029
116403-5B-8	BROWNSVILLE TX G O 2004 REF		10/27/2009	PRAGER MCCARTHY & SEALY		164,941	160,000	152,183	151,725		471		471		152,196		12,745	12,745	8,700	02/15/2020
117565-M6-5	BRYAN TX G O 2005 REF		10/06/2009	PRAGER MCCARTHY & SEALY		265,795	250,000	230,279	230,909		716		716		231,625		34,169	34,169	12,475	08/15/2022

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121385-PW-2	BURLESON TX COP 2007		04/24/2009	PRAGER MCCARTHY & SEALY		206,192	200,000	197,980	198,079		24		24		198,103		8,089	8,089	11,031	03/01/2027
127253-NK-4	CADDO MILLS TX INDPT SCH DIST BLDG 07		02/04/2009	Various		1,781,718	1,810,000	1,773,583	1,774,799		81		81		1,774,880		6,838	6,838	40,367	08/15/2032
138555-KF-3	CANTON TX ISD SCH BLDG 2007		02/19/2009	Various		2,521,100	2,500,000	2,474,100	2,475,305		104		104		2,475,409		45,691	45,691	58,748	02/15/2028
139015-LG-4	CANYON TX ISD G O 2007		02/12/2009	PRAGER MCCARTHY & SEALY		204,858	200,000	199,018	199,085		5		5		199,090		5,768	5,768	4,575	02/15/2025
184540-J7-8	CLEAR CREEK TX INDPT SCH DIST 06		09/01/2009	Various		308,536	300,000	291,105	291,927		106		106		292,033		16,503	16,503	13,813	02/15/2025
194738-Q3-7	COLLIN CNTY TX G O ROAD 06		04/07/2009	PRAGER MCCARTHY & SEALY		407,591	400,000	366,310	366,877		232		232		367,109		40,482	40,482	18,700	02/15/2024
194738-Q5-2	COLLIN CNTY TX G O ROAD 06		03/11/2009	PRAGER MCCARTHY & SEALY		100,392	100,000	98,831	98,934		9		9		98,943		1,449	1,449	4,888	02/15/2026
217489-PY-3	COPPELL TX INDPT SCH BLDG & REF 95		09/17/2009	Various		843,984	1,400,000	222,908	563,010		27,247		27,247		590,257		253,727	253,727		08/15/2022
217489-PZ-0	COPPELL TX INDPT SCH BLDG & REF 95		09/17/2009	Various		575,678	1,000,000	146,890	373,494		18,456		18,456		391,950		183,728	183,728		08/15/2023
217489-YQ-0	COPPELL TX INDPT SCH DIST BLDG & REF 92		09/08/2009	Various		5,261,435	5,695,000	2,921,990	3,677,175		431,652		431,652		4,108,828		1,152,607	1,152,607		08/15/2011
217489-YR-8	COPPELL TX INDPT SCH DIST BLDG & REF 92		09/08/2009	Various		2,406,601	2,785,000	2,005,980	2,195,808		97,998		97,998		2,293,806		112,795	112,795		08/15/2012
217489-YS-6	COPPELL TX INDPT SCH DIST BLDG & REF 92		09/08/2009	Various		4,598,527	5,695,000	4,389,924	4,523,504		70,228		70,228		4,593,731		4,796	4,796		08/15/2014
217489-YT-4	COPPELL TX INDPT SCH DIST BLDG & REF 92		09/08/2009	Various		1,405,428	1,860,000	1,170,293	1,282,039		57,719		57,719		1,339,758		65,670	65,670		08/15/2014
217489-YV-9	COPPELL TX INDPT SCH DIST BLDG & REF 92		09/08/2009	Various		3,755,486	5,695,000	3,829,249	3,770,638		(16,941)		(16,941)		3,753,697		1,789	1,789		08/15/2016
217489-YW-7	COPPELL TX INDPT SCH DIST BLDG & REF 92		09/08/2009	Various		3,512,556	5,695,000	3,124,097	3,379,896		130,912		130,912		3,510,808		1,748	1,748		08/15/2016
217489-C5-0	COPPELL TX INDPT SCH DIST BLDG & REF 99		09/08/2009	CALLED @ 63.28285		987,212	1,560,000	859,671	931,493		39,016		39,016		970,509		16,703	16,703		08/15/2017
217489-ZZ-9	COPPELL TX INDPT SCH DIST BLDG & REF 99		08/15/2009	CALLED @ 63.047		2,298,063	3,645,000	2,008,654	2,202,126		95,937		95,937		2,298,063					08/15/2017
228129-T8-5	CROWLEY TX INDPT SCH DIST 08		01/27/2009	Various		9,850,599	10,000,000	9,844,800	9,845,570		178		178		9,845,748		4,851	4,851	270,569	08/01/2039
232760-XF-0	CYPRESS-FAIRBANKS ISD TX G O 02 B RMKT		02/20/2009	PRAGER MCCARTHY & SEALY		309,280	300,000	300,000	300,000						300,000		9,280	9,280	6,773	02/15/2025
232760-XG-8	CYPRESS-FAIRBANKS ISD TX G O 02 B RMKT		03/25/2009	PRAGER MCCARTHY & SEALY		512,268	500,000	500,000	500,000						500,000		12,268	12,268	14,800	02/15/2026
232760-WH-7	CYPRESS-FAIRBANKS ISD TX G O 06 REF		09/18/2009	Various		751,193	750,000	739,688	740,485		69		69		740,554		10,639	10,639	33,588	02/15/2028
244127-RD-0	DEER PARK TX ISD SCH BLDG 1999		03/05/2009	PRAGER MCCARTHY & SEALY		302,775	300,000	256,698	270,401		427		427		270,828		31,947	31,947	6,833	02/15/2019
249001-Y2-8	DENTON TX ISD SCH BLDG 2002 REF CAP		08/25/2009	PRAGER MCCARTHY & SEALY		80,210	120,000	63,208	71,975		2,557		2,557		74,532		5,679	5,679		08/15/2018
249001-Z3-5	DENTON TX ISD SCH BLDG 2002 REF CAP		08/25/2009	PRAGER MCCARTHY & SEALY		88,118	240,000	71,432	82,215		3,165		3,165		85,380		2,738	2,738		08/15/2027
249001-Z4-3	DENTON TX ISD SCH BLDG 2002 REF CAP		08/25/2009	PRAGER MCCARTHY & SEALY		63,844	185,000	51,871	59,715		2,303		2,303		62,018		1,826	1,826		08/15/2028
270301-GB-4	EARLY TX INDPT SCH DIST SCH BLDG 07		02/19/2009	Various		2,227,793	2,160,000	2,238,170	2,228,259		(994)		(994)		2,227,265		528	528	74,742	02/15/2029
280515-XV-4	EDGEWOOD TX ISD SCH BLDG 2004 A		09/09/2009	PRAGER MCCARTHY & SEALY		761,815	720,000	748,930	737,272		(840)		(840)		736,432		25,383	25,383	23,525	02/15/2021
280515-XW-2	EDGEWOOD TX ISD SCH BLDG 2004 A		03/10/2009	MORGAN KEEGAN & COMPANY, INC.		1,100,400	1,050,000	1,084,871	1,070,854		(726)		(726)		1,070,128		30,273	30,273	30,333	02/15/2022
280515-XX-0	EDGEWOOD TX ISD SCH BLDG 2004 A		09/01/2009	PRAGER MCCARTHY & SEALY		1,303,609	1,235,000	1,267,481	1,254,457		(1,261)		(1,261)		1,253,196		50,413	50,413	46,181	02/15/2023
280515-XZ-5	EDGEWOOD TX ISD SCH BLDG 2004 A		09/02/2009	PRAGER MCCARTHY & SEALY		546,843	520,000	527,358	524,421		(429)		(429)		523,992		22,851	22,851	24,231	02/15/2025
293443-VH-7	ENNIS TX INPT SCH DIST CAP 2008		02/11/2009	Various		2,001,452	7,595,000	1,920,851	1,963,182		13,339		13,339		1,976,521		24,931	24,931		08/15/2032
293443-VJ-3	ENNIS TX INPT SCH DIST CAP 2008		09/11/2009	Various		1,994,605	7,595,000	1,805,180	1,845,096		66,470		66,470		1,911,567		83,039	83,039		08/15/2033
293443-VK-0	ENNIS TX INPT SCH DIST CAP 2008		09/15/2009	Various		1,906,750	7,595,000	1,700,065	1,737,721		69,100		69,100		1,806,822		99,928	99,928		08/15/2034
293443-VL-8	ENNIS TX INPT SCH DIST CAP 2008		09/24/2009	Various		1,811,053	7,595,000	1,600,722	1,636,240		68,961		68,961		1,705,201		105,852	105,852		08/15/2035
293443-VM-6	ENNIS TX INPT SCH DIST CAP 2008		09/24/2009	Various		1,707,179	7,595,000	1,506,924	1,540,417		66,506		66,506		1,606,924		100,255	100,255		08/15/2036
293443-VN-4	ENNIS TX INPT SCH DIST CAP 2008		09/02/2009	PRAGER MCCARTHY & SEALY		1,535,744	7,595,000	1,418,366	1,449,945		48,830		48,830		1,498,775		36,969	36,969		08/15/2037
346838-8B-4	FORT BEND TX INDPT SCH DIST 2004 A		01/08/2009	Various		6,053,373	5,865,000	5,820,929	5,826,516		80		80		5,826,596		226,777	226,777	105,725	08/15/2020
346805-CU-6	FORT BEND TX MUN UTIL DIST 35 2007		02/26/2009	PRAGER MCCARTHY & SEALY		104,253	100,000	100,000	100,000						100,000		4,253	4,253	5,028	09/01/2026
346766-FT-0	FORT BEND TX UNLTD TAX ROAD 2001		08/25/2009	PRAGER MCCARTHY & SEALY		152,697	150,000	151,698	150,267		(149)		(149)		150,118		2,579	2,579	7,438	03/01/2014
356865-BH-7	FREER TX INDPT SCH DIST SCH BLDG 2007		04/17/2009	PRAGER MCCARTHY & SEALY		983,887	945,000	965,932	963,540		(375)		(375)		963,165		20,722	20,722	45,453	08/15/2028

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	Maturity Date
364496-LS-6	GALVESTON TX ISD SCH HSE 04		01/08/2009	UNION BANK OF SWITZERLAND		846,879	825,000	793,568	786,748		68		68		786,815		60,064	60,064	17,634	02/01/2022
366155-MT-3	GARLAND TX ISD G O SCH BLDG 2003 CAP		02/24/2009	PRAGER MCCARTHY & SEALY		724,614	1,135,000	511,420	678,363		5,302		5,302		683,665		40,949	40,949		02/15/2019
366155-MU-0	GARLAND TX ISD G O SCH BLDG 2003 CAP		02/24/2009	PRAGER MCCARTHY & SEALY		98,479	165,000	69,749	92,918		749		749		93,668		4,811	4,811		02/15/2020
366155-MV-8	GARLAND TX ISD G O SCH BLDG 2003 CAP		02/06/2009	PRAGER MCCARTHY & SEALY		936,391	1,675,000	663,216	887,369		5,174		5,174		892,543		43,849	43,849		02/15/2021
373046-NZ-0	GEORGETOWN TX INDP SCH DIST 2006		01/27/2009	Various		900,738	900,000	798,389	799,702		310		310		800,012		100,726	100,726	18,563	02/15/2025
375082-GU-2	GIDDINGS TX ISD SCH BLDG 2007A		02/03/2009	Various		6,112,090	6,125,000	6,108,953	6,109,679		52		52		6,109,731		2,359	2,359	137,404	02/15/2028
385064-PD-6	GRANBURY TX INDPT SCH DIST REF 1999		08/01/2009	CALLED @ 100.00000000		4,215,000	4,215,000	3,782,071	4,140,576		74,424		74,424		4,215,000				221,288	08/01/2024
386154-Q7-6	GRAND PRAIRIE TX ISD 2000 A REF		08/26/2009	PRAGER MCCARTHY & SEALY		31,787	30,000	29,401	29,515		15		15		29,530		2,257	2,257	1,817	02/15/2023
386154-3G-1	GRAND PRAIRIE TX ISD 2007 REF		06/10/2009	Various		1,100,290	1,100,000	1,097,162	1,097,325		12		12		1,097,337		2,953	2,953	24,375	02/15/2026
414004-B6-7	HARRIS CNTY TX PERM IMPT G O 2004 A		08/31/2009	Various		941,005	865,000	911,719	894,210		(2,809)		(2,809)		891,401		49,604	49,604	37,581	10/01/2020
414004-GP-0	HARRIS CNTY TX TAX & CTF OBLIG 98		06/19/2009	Various		999,907	1,000,000	982,740	985,033		289		289		985,322		14,585	14,585	27,013	10/01/2023
442402-3L-5	HOUSTON TX INDPT SCH DIST 05		06/03/2009	Various		4,101,892	4,000,000	3,533,077	3,545,706		6,251		6,251		3,551,957		549,935	549,935	131,527	02/15/2025
442404-BC-2	HOUSTON TX INDPT SCH DIST 98B WEST SIDE		11/12/2009	PRAGER MCCARTHY & SEALY		903,260	925,000	471,648	806,504		23,818		23,818		830,323		72,937	72,937		09/15/2011
442402-P7-2	HOUSTON TX INDPT SCH DIST 99A REF CAP		02/15/2009	CALLED @ 81.755		2,452,650	3,000,000	1,494,510	2,434,918		15,000		15,000		2,449,918		2,732	2,732		02/15/2013
442402-Q2-2	HOUSTON TX INDPT SCH DIST 99A REF CAP		02/15/2009	CALLED @ 69.338		23,054,885	33,250,000	13,680,048	22,881,771		173,114		173,114		23,054,885					02/15/2016
442402-5K-5	HOUSTON TX INDPT SCH DIST 99A REF CUR		02/15/2009	CALLED @ 100.00000000		1,245,000	1,245,000	1,190,061	1,242,948		2,006		2,006		1,244,953		47	47	31,125	02/15/2020
442402-5L-3	HOUSTON TX INDPT SCH DIST 99A REF CUR		02/15/2009	CALLED @ 100.00000000		2,755,000	2,755,000	2,633,429	2,750,302		4,698		4,698		2,755,000				68,875	02/15/2020
445042-4N-1	HUMBLE TX INDPT SCH DIST G O 07 A		05/19/2009	PRAGER MCCARTHY & SEALY		101,355	100,000	101,162	101,001		(40)		(40)		100,961		394	394	3,655	02/15/2033
446726-JE-2	HUNTINGTON TX ISD SCH BLDG 2007		12/08/2009	PRAGER MCCARTHY & SEALY		1,962,898	1,900,000	1,942,047	1,937,307		(2,595)		(2,595)		1,934,713		28,185	28,185	104,840	02/15/2036
448492-QV-3	HUTTO TX INDPT SCH DIST 2007		04/13/2009	Various		18,366,880	18,540,000	18,331,284	18,478,321		289	146,236	(145,947)		18,332,374		34,505	34,505	653,583	08/01/2043
463813-LD-5	IRVING TX ISD CAP APPREC 2006		02/19/2009	Various		1,905,142	4,925,000	1,662,434	1,885,119		12,980		12,980		1,898,100		7,043	7,043		02/15/2027
463813-LE-3	IRVING TX ISD CAP APPREC 2006		02/06/2009	PRAGER MCCARTHY & SEALY		749,229	2,050,000	654,893	742,789		4,351		4,351		747,139		2,089	2,089		02/15/2028
489350-MR-6	KENNEDALE TX INDPT SCH DIST PSF 04		03/10/2009	RBC DAIN RAUSCHER		2,096,500	2,000,000	2,036,360	2,021,575		(748)		(748)		2,020,827		75,673	75,673	57,778	02/15/2022
489350-MT-2	KENNEDALE TX INDPT SCH DIST PSF 04		09/01/2009	Various		2,216,521	2,095,000	2,107,591	2,102,494		(641)		(641)		2,101,852		114,669	114,669	91,008	02/15/2024
492440-KZ-4	KERRVILLE TX INDPT SCH DIST 04 REF		03/16/2009	PRAGER MCCARTHY & SEALY		243,586	220,000	234,884	229,746		(336)		(336)		229,410		14,176	14,176	6,539	08/15/2017
503462-MW-0	LA JOYA TX ISD SCH BLDG 2004		05/13/2009	PRAGER MCCARTHY & SEALY		534,712	490,000	515,867	505,375		(697)		(697)		504,678		30,034	30,034	15,565	02/15/2019
503462-MY-6	LA JOYA TX ISD SCH BLDG 2004		02/26/2009	UNION BANK OF SWITZERLAND		1,557,941	1,455,000	1,510,159	1,487,903		(986)		(986)		1,486,917		71,024	71,024	40,013	02/15/2021
503462-MZ-3	LA JOYA TX ISD SCH BLDG 2004		03/10/2009	Various		2,297,045	2,190,000	2,257,781	2,230,499		(1,375)		(1,375)		2,229,124		67,920	67,920	62,739	02/15/2022
509552-WV-3	LAKE DALLAS TX ISD G O SCH BLDG 02 REF		01/29/2009	PRAGER MCCARTHY & SEALY		18,085	70,000	16,159	17,874		91		91		17,965		119	119		08/15/2032
509552-WW-1	LAKE DALLAS TX ISD G O SCH BLDG 02 REF		09/22/2009	PRAGER MCCARTHY & SEALY		20,478	80,000	17,385	19,233		829		829		20,061		416	416		08/15/2033
509552-WX-9	LAKE DALLAS TX ISD G O SCH BLDG 02 REF		10/26/2009	PRAGER MCCARTHY & SEALY		29,360	120,000	24,609	27,225		1,328		1,328		28,553		808	808		08/15/2034
511408-NU-6	LAKE WORTH TX INDPT SCH DIST 2007		12/07/2009	PRAGER MCCARTHY & SEALY		59,985	200,000	52,390	56,361		2,753		2,753		59,114		871	871		02/15/2033
516823-MD-0	LAREDO TX G O 1998 REF		08/15/2009	CALLED @ 100.00		2,015,000	2,015,000	2,233,426	2,040,544		(25,544)		(25,544)		2,015,000				103,269	08/15/2010
516840-TL-9	LAREDO TX ISD SCH BLDG 2006		01/08/2009	Various		448,782	435,000	432,181	432,498		5		5		432,503		16,279	16,279	8,795	08/01/2021
516840-TM-7	LAREDO TX ISD SCH BLDG 2006		10/13/2009	PRAGER MCCARTHY & SEALY		948,725	900,000	889,902	890,937		236		236		891,173		57,552	57,552	52,175	08/01/2022
516840-TN-5	LAREDO TX ISD SCH BLDG 2006		03/17/2009	PRAGER MCCARTHY & SEALY		308,103	300,000	274,810	275,450		248		248		275,698		32,405	32,405	15,338	08/01/2023
516840-TP-0	LAREDO TX ISD SCH BLDG 2006		09/09/2009	PRAGER MCCARTHY & SEALY		105,741	100,000	90,934	91,160		262		262		91,422		14,319	14,319	5,038	08/01/2024
521840-F9-4	LEANDER TX INDPT SCH DIST 2004 CAP		04/09/2009	Various		4,851,159	17,740,000	3,737,286	4,792,169		65,815		65,815		4,857,984		(6,826)	(6,826)		08/15/2031
521840-G2-8	LEANDER TX INDPT SCH DIST 2004 CAP		07/31/2009	Various		3,954,719	15,000,000	2,974,350	3,815,472		130,539		130,539		3,946,010		8,709	8,709		08/15/2032
521840-G3-6	LEANDER TX INDPT SCH DIST 2004 CAP		09/22/2009	Various		6,186,533	24,195,000	4,527,610	5,807,898		251,100		251,100		6,058,998		127,535	127,535		08/15/2033

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	Maturity Date
521840-3E-6	LEANDER TX INDPT SCH DIST 2008 CAP		05/15/2009	Various		9,770,183	47,195,000	9,101,084	9,419,202		200,324		200,324		9,619,526		150,656	150,656		08/15/2036
521840-3F-3	LEANDER TX INDPT SCH DIST 2008 CAP		06/02/2009	Various		9,252,899	47,630,000	8,615,314	8,917,476		225,716		225,716		9,143,191		109,708	109,708		08/15/2037
521840-3G-1	LEANDER TX INDPT SCH DIST 2008 CAP		06/03/2009	Various		6,026,717	33,070,000	5,608,672	5,806,045		149,389		149,389		5,955,433		71,284	71,284		08/15/2038
528828-KP-0	LEWISVILLE TX ISD 2005 REF		06/10/2009	PRAGER MCCARTHY & SEALY		101,254	100,000	98,591	98,750		25		25		98,775		2,479	2,479	3,750	08/15/2024
543264-RS-6	LONGVIEW TX INDPT SCH DIST 2008 CAP		10/01/2009	PRAGER MCCARTHY & SEALY		2,548,644	3,370,000	2,215,539	2,253,599		68,017		68,017		2,321,615		227,029	227,029		02/15/2018
549187-Y4-8	LUBBOCK TX G O 2006 REF		11/25/2009	PRAGER MCCARTHY & SEALY		425,736	400,000	373,823	374,026		984		984		375,010		50,726	50,726	22,035	02/15/2023
549187-Y7-1	LUBBOCK TX G O 2006 REF		02/23/2009	PRAGER MCCARTHY & SEALY		204,612	200,000	199,228	199,292		4		4		199,296		5,316	5,316	9,790	02/15/2026
549815-JQ-2	LUFKIN TX INDPT SCH DIST SCH BLDG 08		01/27/2009	WELLS FARGO BROKERAGE SERVICES		682,948	700,000	680,729	681,043		39		39		681,082		1,866	1,866	24,845	08/15/2031
590759-P9-1	MESQUITE TX ISD SCH BLDG 2005 A CAP		12/01/2009	PRAGER MCCARTHY & SEALY		255,050	625,000	203,318	241,284		8,878		8,878		250,162		4,888	4,888		08/15/2027
590759-2B-1	MESQUITE TX ISD SCH BLDG 2007 REF		02/19/2009	Various		3,190,109	6,365,000	2,855,594	3,056,533		22,045		22,045		3,078,578		111,531	111,531		08/15/2023
590759-2C-9	MESQUITE TX ISD SCH BLDG 2007 REF		02/17/2009	Various		3,194,597	6,865,000	2,919,479	3,125,280		20,725		20,725		3,146,005		48,592	48,592		08/15/2024
590759-2E-5	MESQUITE TX ISD SCH BLDG 2007 REF		05/08/2009	PRAGER MCCARTHY & SEALY		607,296	1,450,000	553,451	592,776		10,034		10,034		602,810		4,486	4,486		08/15/2026
590759-2F-2	MESQUITE TX ISD SCH BLDG 2007 REF		09/21/2009	Various		1,839,907	4,575,000	1,653,359	1,771,309		43,779		43,779		1,815,088		24,819	24,819		08/15/2027
590759-2H-8	MESQUITE TX ISD SCH BLDG 2007 REF		09/02/2009	PRAGER MCCARTHY & SEALY		1,567,726	4,315,000	1,396,334	1,496,733		53,536		53,536		1,550,269		17,457	17,457		08/15/2029
590759-2K-1	MESQUITE TX ISD SCH BLDG 2007 REF		12/29/2009	PRAGER MCCARTHY & SEALY		57,283	170,000	49,412	52,979		2,819		2,819		55,798		1,485	1,485		08/15/2031
613910-JF-6	MONTGOMERY CNTY TX MUD 46 WTR SWR 03		09/01/2009	PRAGER MCCARTHY & SEALY		380,540	370,000	370,000	370,000						370,000		10,540	10,540	18,251	03/01/2023
613910-MF-2	MONTGOMERY CNTY TX MUD 46 WTR SWR 06		06/10/2009	PRAGER MCCARTHY & SEALY		100,539	100,000	100,000	100,000						100,000		539	539	3,747	03/01/2028
642543-PJ-5	NEW BRAUNFELS TX INDPT SCH DIST 2004		09/10/2009	Various		3,984,595	3,900,000	3,894,852	3,895,778		86		86		3,895,864		88,731	88,731	142,164	02/01/2023
659414-ME-3	NORTH FOREST TX INDPT SCH DIST 06B		11/13/2009	PRAGER MCCARTHY & SEALY		314,205	300,000	279,927	278,787		371		371		279,158		35,047	35,047	15,055	08/15/2022
659414-MF-0	NORTH FOREST TX INDPT SCH DIST 06B		08/26/2009	PRAGER MCCARTHY & SEALY		105,381	100,000	92,258	91,931		244		244		92,175		13,206	13,206	4,961	08/15/2023
659414-MJ-2	NORTH FOREST TX INDPT SCH DIST 06B		02/19/2009	PRAGER MCCARTHY & SEALY		611,442	600,000	609,252	607,240		(104)		(104)		607,136		4,306	4,306	28,764	08/15/2026
730553-MC-5	POINT ISABEL TX INDPT SCH DIST 06 B		01/08/2009	UNION BANK OF SWITZERLAND		889,706	880,000	808,531	809,627		112		112		809,738		79,968	79,968	17,820	02/01/2023
730553-MD-3	POINT ISABEL TX INDPT SCH DIST 06 B		11/04/2009	PRAGER MCCARTHY & SEALY		105,012	100,000	91,199	91,342		329		329		91,671		13,341	13,341	5,725	02/01/2024
730553-ME-1	POINT ISABEL TX INDPT SCH DIST 06 B		02/10/2009	PRAGER MCCARTHY & SEALY		203,924	200,000	182,052	182,367		81		81		182,448		21,476	21,476	9,300	02/01/2025
730553-MF-8	POINT ISABEL TX INDPT SCH DIST 06 B		01/27/2009	WELLS FARGO BROKERAGE SERVICES		996,390	1,000,000	991,010	991,707		26		26		991,733		4,657	4,657	39,813	02/01/2026
774285-N4-8	ROCKWALL TX INDPT SCH DIST 2008 CAP		02/18/2009	Various		1,982,118	6,550,000	1,866,423	1,906,228		14,776		14,776		1,921,005		61,113	61,113		02/15/2030
774285-N5-5	ROCKWALL TX INDPT SCH DIST 2008 CAP		02/18/2009	Various		2,125,856	7,500,000	2,002,650	2,045,577		17,167		17,167		2,062,744		63,112	63,112		02/15/2031
774285-N6-3	ROCKWALL TX INDPT SCH DIST 2008 CAP		02/04/2009	RAYMOND JAMES & ASSOCIATES, INC.		2,565,849	9,885,000	2,477,576	2,530,862		15,788		15,788		2,546,650		19,200	19,200		02/15/2032
775830-HD-7	ROMA TX INDPT SCH DIST 2006		01/08/2009	UNION BANK OF SWITZERLAND		361,459	350,000	331,329	331,449		37		37		331,486		29,973	29,973	6,475	08/15/2021
775830-HF-2	ROMA TX INDPT SCH DIST 2006		01/08/2009	UNION BANK OF SWITZERLAND		981,436	970,000	889,298	890,529		126		126		890,654		90,782	90,782	17,945	08/15/2023
775830-HP-0	ROMA TX INDPT SCH DIST 2006		02/19/2009	Various		1,307,866	1,300,000	1,308,060	1,306,538		(102)		(102)		1,306,435		1,431	1,431	63,056	08/15/2031
780869-HZ-9	ROYSE CITY TX INDPT SCH DIST 2004		01/05/2009	HARRIS TRUST & SAVINGS BANK		2,007,488	2,010,000	2,003,910	2,004,505		3		3		2,004,507		2,980	2,980	39,921	08/15/2031
806640-QV-3	SCHERTZ-CIBOLO-UNVL CITY TX ISD 06 A		12/30/2009	PRAGER MCCARTHY & SEALY		1,256,012	2,625,000	1,083,364	1,201,237		40,546		40,546		1,241,783		14,228	14,228		02/01/2025
806640-RY-6	SCHERTZ-CIBOLO-UNVL CITY TX ISD 07		05/07/2009	Various		1,359,134	3,055,000	1,235,228	1,304,809		22,408		22,408		1,327,217		31,916	31,916		02/01/2025
806640-RZ-3	SCHERTZ-CIBOLO-UNVL CITY TX ISD 07		02/18/2009	RBC DAIN RAUSCHER		2,194,843	5,295,000	2,016,336	2,130,778		15,807		15,807		2,146,585		48,258	48,258		02/01/2026
806640-SA-7	SCHERTZ-CIBOLO-UNVL CITY TX ISD 07		02/18/2009	RBC DAIN RAUSCHER		1,802,928	4,655,000	1,668,166	1,763,559		13,729		13,729		1,777,288		25,640	25,640		02/01/2027

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	Maturity Date
806640-SB-5	SCHERTZ-CIBOLO-UNVL CITY TX ISD 07		02/18/2009	RBC DAIN RAUSCHER		1,923,409	5,295,000	1,787,804	1,890,612		14,799		14,799		1,905,410		17,998	17,998		02/01/2028
806640-SC-3	SCHERTZ-CIBOLO-UNVL CITY TX ISD 07		04/15/2009	Various		1,953,751	5,795,000	1,805,331	1,949,000		32,244	37,131	(4,887)		1,944,113		9,638	9,638		02/01/2029
806640-SD-1	SCHERTZ-CIBOLO-UNVL CITY TX ISD 07		09/02/2009	PRAGER MCCARTHY & SEALY		336,920	1,000,000	299,850	317,253		12,078		12,078		329,330		7,590	7,590		02/01/2030
806640-SE-9	SCHERTZ-CIBOLO-UNVL CITY TX ISD 07		12/30/2009	Various		1,738,605	5,385,000	1,522,286	1,610,958		79,181		79,181		1,690,138		48,467	48,467		02/01/2031
816826-BQ-3	SEMINOLE TX ISD SCH BLDG 2007 A		05/04/2009	Various		1,330,630	1,300,000	1,334,268	1,330,432		(601)		(601)		1,329,830		800	800	69,667	02/15/2031
835214-BH-9	SOMERVELL CNTY TX COP 2008		08/14/2009	PRAGER MCCARTHY & SEALY		99,908	100,000	98,954	98,969		16		16		98,985		923	923	6,890	02/15/2033
839856-WM-9	SOUTH SAN ANTONIO TX INDPT SCH DIST		12/01/2009	MATURED		1,760,000	1,760,000	534,934	1,653,854		106,146		106,146		1,760,000					12/01/2009
850000-D4-9	SPRING TX INDPT SCH DIST 2006		02/19/2009	Various		1,107,995	1,100,000	1,096,150	1,096,515		16		16		1,096,530		11,465	11,465	49,238	08/15/2026
867646-DE-8	SUNNYVALE TX SCH DIST SCH BLDG 2007		01/08/2009	UNION BANK OF SWITZERLAND		468,239	450,000	452,372	452,096		(7)		(7)		452,089		16,150	16,150	8,788	02/15/2022
867646-DF-5	SUNNYVALE TX SCH DIST SCH BLDG 2007		12/10/2009	PRAGER MCCARTHY & SEALY		377,664	350,000	351,316	351,163		(85)		(85)		351,078		26,586	26,586	17,997	02/15/2023
882585-AN-2	TEXAS NATL RESH COMMN FIN CORP LSE 91		12/01/2009	CALLED @ 100.00000000		1,980,000	1,980,000	1,984,950	1,980,000						1,980,000				137,610	12/01/2012
88269P-AP-0	TEXAS SOUTHMOST CLG DIST G O 2006		08/12/2009	PRAGER MCCARTHY & SEALY		1,060,190	1,000,000	990,907	983,588		559		559		984,147		76,043	76,043	50,278	02/15/2022
882719-7R-2	TEXAS ST G O VETERANS HSG ASST FND II 99		05/04/2009	PRAGER MCCARTHY & SEALY		5,020,000	5,000,000	5,000,000	5,000,000						5,000,000		20,000	20,000	132,167	06/01/2031
89438V-E4-4	TRAVIS CNTY TX PERM IMPT 2006		12/01/2009	PRAGER MCCARTHY & SEALY		1,748,791	1,650,000	1,526,344	1,526,890		4,969		4,969		1,531,859		216,931	216,931	88,275	03/01/2023
89438V-E5-1	TRAVIS CNTY TX PERM IMPT 2006		12/18/2009	Various		310,505	300,000	300,459	300,353		(18)		(18)		300,334		10,171	10,171	14,763	03/01/2024
89438V-E6-9	TRAVIS CNTY TX PERM IMPT 2006		04/01/2009	PRAGER MCCARTHY & SEALY		304,398	300,000	299,607	299,645		4		4		299,649		4,749	4,749	14,575	03/01/2025
921254-FV-5	VAN TX INDPT SCH DIST G O 2006		08/04/2009	PRAGER MCCARTHY & SEALY		1,085,272	1,075,000	1,075,000	1,075,000						1,075,000		10,272	10,272	31,250	02/15/2036
947134-UB-6	WEATHERFORD TX ISD G O BLDG REF 2001 CAP		02/24/2009	Various		874,009	2,295,000	766,445	857,168		6,249		6,249		863,417		10,592	10,592		02/15/2026
947134-UD-2	WEATHERFORD TX ISD G O BLDG REF 2001 CAP		02/24/2009	RBC DAIN RAUSCHER		844,875	2,500,000	742,446	829,186		7,430		7,430		836,616		8,259	8,259		02/15/2028
964559-LH-9	WHITE SETTLEMENT TX ISD G O BLDG 03		02/04/2009	CITIGROUP GLOBAL MARKETS		908,885	2,785,000	638,322	896,637		5,482		5,482		902,119		6,766	6,766		08/15/2028
964559-LJ-5	WHITE SETTLEMENT TX ISD G O BLDG 03		02/04/2009	CITIGROUP GLOBAL MARKETS		853,380	2,785,000	600,947	844,622		5,173		5,173		849,795		3,585	3,585		08/15/2029
964559-LK-2	WHITE SETTLEMENT TX ISD G O BLDG 03		02/04/2009	CITIGROUP GLOBAL MARKETS		801,774	2,785,000	565,634	795,451		4,880		4,880		800,331		1,442	1,442		08/15/2030
964559-LL-0	WHITE SETTLEMENT TX ISD G O BLDG 03		02/04/2009	CITIGROUP GLOBAL MARKETS		753,510	2,785,000	532,325	749,028		4,603		4,603		753,631		(122)	(122)		08/15/2031
964559-LM-8	WHITE SETTLEMENT TX ISD G O BLDG 03		02/04/2009	CITIGROUP GLOBAL MARKETS		682,849	2,685,000	482,870	679,837		4,185		4,185		684,022		(1,173)	(1,173)		08/15/2032
964559-LN-6	WHITE SETTLEMENT TX ISD G O BLDG 03		02/04/2009	CITIGROUP GLOBAL MARKETS		666,924	2,785,000	472,559	665,320		4,095		4,095		669,415		(2,491)	(2,491)		08/15/2033
969887-SL-3	WILLIAMSON CNTY TX G O 06 A		06/10/2009	PRAGER MCCARTHY & SEALY		102,241	100,000	89,154	89,333		191		191		89,524		12,717	12,717	6,000	02/15/2025
969887-UH-9	WILLIAMSON CNTY TX UNLTD TAX ROAD 07		04/22/2009	PRAGER MCCARTHY & SEALY		101,592	100,000	100,303	100,258		(12)		(12)		100,246		1,346	1,346	5,700	02/15/2032
983064-NQ-5	WYLIE TX G O 2006		08/04/2009	PRAGER MCCARTHY & SEALY		260,995	255,000	254,057	254,155		13		13		254,167		6,828	6,828	13,819	02/15/2024
983068-WA-1	WYLIE TX INDPT SCH DIST SCH BLDG 04		01/28/2009	PRAGER MCCARTHY & SEALY		648,695	650,000	641,167	641,855		11		11		641,866		6,829	6,829	14,132	08/15/2033
127145-FW-5	CACHE CNTY UT BRD OF ED G O GTD 04B		09/17/2009	Various		369,934	340,000	349,231	345,807		(550)		(550)		345,257		24,677	24,677	10,970	06/15/2019
646361-AS-4	NEW KENT CNTY VA ECON DEV SCH GOVT 06		06/02/2009	PRAGER MCCARTHY & SEALY		100,116	100,000	99,020	99,086		13		13		99,099		1,017	1,017	6,050	02/01/2029
928172-HW-8	VIRGINIA PUB BLDG AUTH PUB FACS 04 B		08/01/2009	MATURED		3,530,000	3,530,000	3,637,877	3,556,010		(26,010)		(26,010)		3,530,000				176,500	08/01/2009
92817S-BF-4	VIRGINIA PUB SCH AUTH SCH FING 05 D		09/02/2009	Various		11,254,518	10,875,000	10,832,044	10,836,616		1,008		1,008		10,837,624		416,894	416,894	515,372	08/01/2025
92817S-DT-2	VIRGINIA PUB SCH AUTH SCH FING 06 B		08/27/2009	Various		3,198,335	3,155,000	3,164,654	3,162,867		(229)		(229)		3,162,638		35,697	35,697	153,606	08/01/2026
079545-QN-2	BELLINGHAM WA G O LTD TAX IMPT 04		12/10/2009	PRAGER MCCARTHY & SEALY		303,962	290,000	279,974	279,261		623		623		279,884		24,078	24,078	12,420	12/01/2020
082847-FR-0	BENTON CNTY WA G O LTD TAX 03 REF		09/16/2009	PRAGER MCCARTHY & SEALY		231,183	200,000	208,172	206,344		(287)		(287)		206,057		25,126	25,126	7,889	12/01/2020

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	Maturity Date
181211-DJ-9	CLARK CNTY WA LA CENTER SD NO 101 02		09/23/2009	PRAGER MCCARTHY & SEALY		382,881	350,000	367,206	357,689		(1,213)		(1,213)		356,476		26,404	26,404	16,778	12/01/2018
181144-RQ-1	CLARK CNTY WA VANCOUVER SD NO 37 2001C		12/11/2009	Various		3,519,130	4,865,000	3,052,836	3,147,369		110,764		110,764		3,258,133		260,997	260,997		12/01/2018
720611-QN-5	PIERCE CNTY WA SD NO 403 BETHEL 06		01/05/2009	PRAGER MCCARTHY & SEALY		252,475	250,000	231,229	231,796		18		18		231,814		20,661	20,661	6,781	12/01/2022
720611-QP-0	PIERCE CNTY WA SD NO 403 BETHEL 06		11/19/2009	PRAGER MCCARTHY & SEALY		2,629,170	2,500,000	2,455,575	2,459,829		1,490		1,490		2,461,319		167,851	167,851	153,438	12/01/2023
735371-FW-1	PORT OF SEATTLE WA LTD G O 2000 B		12/01/2009	MATURED		3,125,000	3,125,000	3,272,188	3,142,919		(17,919)		(17,919)		3,125,000				179,688	12/01/2009
849067-ZE-6	SPOKANE WA G O LIMITED TAX 2003 B		05/07/2009	PRAGER MCCARTHY & SEALY		343,254	300,000	330,522	316,446		(1,110)		(1,110)		315,336		27,918	27,918	7,044	12/01/2014
93972C-4E-9	WASHINGTON ST COP CONVENTION CTR 1999		10/13/2009	PRAGER MCCARTHY & SEALY		4,416,975	4,395,000	4,243,109	4,352,811		12,782		12,782		4,365,593		51,382	51,382	283,844	07/01/2011
93972C-4H-2	WASHINGTON ST COP CONVENTION CTR 1999		10/13/2009	JEFFERIES & COMPANY, INC.		13,858,950	13,790,000	13,656,375	13,724,475		8,318		8,318		13,732,793		126,157	126,157	935,134	07/01/2014
93972C-4J-8	WASHINGTON ST COP CONVENTION CTR 1999		10/13/2009	JEFFERIES & COMPANY, INC.		25,356,150	25,230,000	24,828,086	25,023,989		21,490		21,490		25,045,478		310,672	310,672	1,710,909	07/01/2015
939745-B3-8	WASHINGTON ST G O MOTOR VEH TAX 1999 C		01/01/2009	CALLED @ 100.00000000		635,000	635,000	638,785	635,000						635,000				16,669	01/01/2024
939745-VW-2	WASHINGTON ST G O VAR PURP 1999 A		07/10/2009	CALLED @ 100.00		6,840,000	6,840,000	6,861,409	6,840,000						6,840,000				368,078	07/01/2013
939745-VX-0	WASHINGTON ST G O VAR PURP 1999 A		07/10/2009	CALLED @ 100.00		6,305,000	6,305,000	6,273,853	6,290,204		1,237		1,237		6,291,441		13,559	13,559	339,288	07/01/2014
939745-WG-6	WASHINGTON ST G O VAR PURP 1999 A		07/10/2009	Various		6,990,281	6,990,000	6,174,819	6,352,696		16,770		16,770		6,369,466		620,815	620,815	320,101	07/01/2023
939745-K2-0	WASHINGTON ST G O VAR PURP 2000 A		07/01/2009	CALLED @ 100.00000000		4,250,000	4,250,000	4,107,498	4,232,581		17,419		17,419		4,250,000				239,063	07/01/2021
939745-K5-3	WASHINGTON ST G O VAR PURP 2000 A		07/01/2009	CALLED @ 100.00000000		12,485,000	12,485,000	12,525,576	12,487,965		(2,965)		(2,965)		12,485,000				702,281	07/01/2024
25476F-BX-5	DISTRICT COLUMBIA G O 2007 A		05/06/2009	Various		9,349,855	10,000,000	8,925,816	9,950,850		1,863	1,024,184	(1,022,321)		8,928,529		421,326	421,326	204,448	06/01/2036
572274-BM-9	MARSHALL CNTY WV SCH DIST PUB SCH 2007		12/14/2009	PRAGER MCCARTHY & SEALY		1,113,560	1,000,000	1,039,360	1,034,371		(3,063)		(3,063)		1,031,308		82,252	82,252	52,431	05/01/2020
572274-BN-7	MARSHALL CNTY WV SCH DIST PUB SCH 2007		08/13/2009	PRAGER MCCARTHY & SEALY		219,488	200,000	207,228	206,314		(260)		(260)		206,054		13,434	13,434	5,778	05/01/2021
95648M-BY-4	WEST VIRGINIA ECON CORR JUV SFTY 02A		08/13/2009	M&T INVESTMENT BANKING GROUP		866,609	820,000	810,258	812,920		294		294		813,214		53,395	53,395	29,269	06/01/2020
956553-PE-5	WEST VIRGINIA ST G O INFRA 1999 A		12/28/2009	PRAGER MCCARTHY & SEALY		1,498,877	2,330,000	1,023,911	1,304,729		46,138		46,138		1,350,867		148,010	148,010		11/01/2020
494427-FA-0	KIMBERLY WI AREA SCH DIST 2005 REF		08/20/2009	PRAGER MCCARTHY & SEALY		214,475	200,000	198,974	197,191		98		98		197,289		17,186	17,186	8,009	03/01/2020
568516-ET-1	MARINETTE WI SCH DIST REF 2002 A		05/05/2009	PRAGER MCCARTHY & SEALY		216,531	200,000	197,080	197,949		50		50		197,998		18,533	18,533	6,528	03/01/2019
902098-EF-5	TWO RIVERS WI PUB SCH DIST REF 02		05/01/2009	PRAGER MCCARTHY & SEALY		266,443	250,000	252,458	250,936		(96)		(96)		250,841		15,602	15,602	8,507	03/01/2018
902098-EG-3	TWO RIVERS WI PUB SCH DIST REF 02		05/11/2009	PRAGER MCCARTHY & SEALY		164,170	155,000	155,460	155,176		(19)		(19)		155,157		9,013	9,013	5,447	03/01/2019
977056-VY-3	WISCONSIN STATE HOUSING VETERANS		11/01/2009	CALLED @ 100.00000000		1,410,000	1,410,000	1,258,679	1,311,958		4,964		4,964		1,316,922		93,078	93,078	57,505	05/01/2020
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,437,875,693	1,719,592,358	1,366,365,490	1,385,935,826	401,165	2,323,755	3,666,329	(941,408)		1,392,949,191		44,926,503	44,926,503	51,872,106	XXX
31396L-YT-1	FANNIE MAE BENCHMARK REMIC		12/01/2009	SCHEDULED REDEMPTION		2,248,720	2,248,720	2,246,699	2,247,088		1,632		1,632		2,248,720				75,372	05/25/2014
3128JR-QF-6	FED HOME LOAN MTG CORP #847654		03/01/2009	Various		3,274,403	3,258,738	3,266,885	3,268,635		(334)		(334)		3,268,301		6,101	6,101	55,102	04/01/2034
31297V-LN-6	FED HOME LOAN MTG CORP #A39333		12/01/2009	SCHEDULED REDEMPTION		15,629	15,629	14,880	14,975		653		653		15,629				265	10/01/2035
3133T3-VD-7	FED HOME LOAN MTG CORP 1666 H		12/01/2009	SCHEDULED REDEMPTION		485,781	485,781	495,015	485,899		(118)		(118)		485,781				19,588	09/15/2023
31296J-3B-0	FED HOME LOAN MTG CORP GOLD #A10794		12/01/2009	SCHEDULED REDEMPTION		116	116	119	118		(3)		(3)		116				5	09/01/2032
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		12/01/2009	SCHEDULED REDEMPTION		8,602	8,602	8,900	8,886		(285)		(285)		8,602				335	08/01/2033
31296L-WK-3	FED HOME LOAN MTG CORP GOLD #A12450		12/01/2009	SCHEDULED REDEMPTION		4,423	4,423	4,560	4,553		(130)		(130)		4,423				167	08/01/2033
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		12/01/2009	SCHEDULED REDEMPTION		17,153	17,153	17,358	17,354		(202)		(202)		17,153				758	06/01/2033
31296M-LU-1	FED HOME LOAN MTG CORP GOLD #A13039		12/01/2009	SCHEDULED REDEMPTION		5,811	5,811	5,965	5,929		(118)		(118)		5,811				214	09/01/2033
31296M-2N-8	FED HOME LOAN MTG CORP GOLD #A13481		12/01/2009	SCHEDULED REDEMPTION		1,575	1,575	1,609	1,607		(33)		(33)		1,575				59	09/01/2033
31296N-W5-2	FED HOME LOAN MTG CORP GOLD #A14268		11/01/2009	SCHEDULED REDEMPTION		116,773	116,773	121,809	120,283		(3,510)		(3,510)		116,773				6,911	10/01/2033
31296N-ZQ-3	FED HOME LOAN MTG CORP GOLD #A14351		12/01/2009	SCHEDULED REDEMPTION		132,903	132,903	138,635	136,898		(3,994)		(3,994)		132,903				6,407	10/01/2033
31296N-2J-5	FED HOME LOAN MTG CORP GOLD #A14377		12/01/2009	SCHEDULED REDEMPTION		59	59	61	60		(2)		(2)		59				2	10/01/2033
31296P-E8-1	FED HOME LOAN MTG CORP GOLD #A14659		12/01/2009	SCHEDULED REDEMPTION		21,115	21,115	22,026	21,750		(635)		(635)		21,115				859	10/01/2033
31296P-WX-6	FED HOME LOAN MTG CORP GOLD #A15162		12/01/2009	SCHEDULED REDEMPTION		126,644	126,644	130,344	129,474		(2,830)		(2,830)		126,644				4,542	11/01/2033
31296P-XM-9	FED HOME LOAN MTG CORP GOLD #A15184		12/01/2009	SCHEDULED REDEMPTION		3,161	3,161	3,230	3,227		(66)		(66)		3,161				112	11/01/2033
31296P-5P-3	FED HOME LOAN MTG CORP GOLD #A15354		12/01/2009	SCHEDULED REDEMPTION		7,451	7,451	7,541	7,539		(88)		(88)		7,451				340	11/01/2033

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	Maturity Date
31296Q-CW-8	FED HOME LOAN MTG CORP GOLD #A15485		12/01/2009	SCHEDULED REDEMPTION		1,580	1,580	1,615	1,613		(33)		(33)		1,580				66	11/01/2033
31296Q-UN-8	FED HOME LOAN MTG CORP GOLD #A15989		12/01/2009	SCHEDULED REDEMPTION		4,443	4,443	4,580	4,570		(127)		(127)		4,443				178	11/01/2033
31296Q-UR-9	FED HOME LOAN MTG CORP GOLD #A15992		12/01/2009	SCHEDULED REDEMPTION		8,019	8,019	8,194	8,185		(166)		(166)		8,019				349	11/01/2033
31296Q-2X-7	FED HOME LOAN MTG CORP GOLD #A16190		12/01/2009	SCHEDULED REDEMPTION		9,392	9,392	9,598	9,556		(164)		(164)		9,392				231	11/01/2033
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		12/01/2009	SCHEDULED REDEMPTION		1,641	1,641	1,680	1,677		(36)		(36)		1,641				61	12/01/2033
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		12/01/2009	SCHEDULED REDEMPTION		1,809	1,809	1,872	1,867		(58)		(58)		1,809				72	01/01/2034
31296S-SL-1	FED HOME LOAN MTG CORP GOLD #A17723		12/01/2009	SCHEDULED REDEMPTION		1,037	1,037	1,060	1,058		(21)		(21)		1,037				39	01/01/2034
31296T-AS-3	FED HOME LOAN MTG CORP GOLD #A18117		12/01/2009	SCHEDULED REDEMPTION		54,057	54,057	55,024	54,803		(746)		(746)		54,057				1,730	02/01/2034
31296T-SK-1	FED HOME LOAN MTG CORP GOLD #A18622		12/01/2009	SCHEDULED REDEMPTION		200,536	200,536	205,320	204,879		(4,343)		(4,343)		200,536				3,307	02/01/2034
31296T-ZD-9	FED HOME LOAN MTG CORP GOLD #A18840		12/01/2009	SCHEDULED REDEMPTION		857	857	886	884		(28)		(28)		857				28	02/01/2034
31296T-3U-6	FED HOME LOAN MTG CORP GOLD #A18911		12/01/2009	SCHEDULED REDEMPTION		19,126	19,126	19,532	19,438		(312)		(312)		19,126				655	02/01/2034
31296T-5E-0	FED HOME LOAN MTG CORP GOLD #A18945		12/01/2009	SCHEDULED REDEMPTION		3,194	3,194	3,263	3,258		(65)		(65)		3,194				109	02/01/2034
31296T-6Y-5	FED HOME LOAN MTG CORP GOLD #A18987		04/01/2009	SCHEDULED REDEMPTION		13,263	13,263	13,723	13,686		(423)		(423)		13,263				285	02/01/2034
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299		12/01/2009	SCHEDULED REDEMPTION		2,688	2,688	2,781	2,773		(85)		(85)		2,688				87	04/01/2034
31296Y-PR-8	FED HOME LOAN MTG CORP GOLD #A22232		12/01/2009	SCHEDULED REDEMPTION		4,957	4,957	5,066	5,056		(98)		(98)		4,957				223	05/01/2034
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		12/01/2009	SCHEDULED REDEMPTION		1,169	1,169	1,209	1,204		(35)		(35)		1,169				39	06/01/2034
31297A-2C-7	FED HOME LOAN MTG CORP GOLD #A23471		12/01/2009	SCHEDULED REDEMPTION		979	979	990	989		(10)		(10)		979				33	06/01/2034
31297A-3H-5	FED HOME LOAN MTG CORP GOLD #A23500		12/01/2009	SCHEDULED REDEMPTION		53,438	53,438	54,019	53,981		(543)		(543)		53,438				2,297	06/01/2034
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		12/01/2009	SCHEDULED REDEMPTION		125	125	129	128		(3)		(3)		125				4	06/01/2034
31297B-ME-9	FED HOME LOAN MTG CORP GOLD #A23957		12/01/2009	SCHEDULED REDEMPTION		464	464	474	473		(9)		(9)		464				17	06/01/2034
31297B-WN-8	FED HOME LOAN MTG CORP GOLD #A24253		12/01/2009	SCHEDULED REDEMPTION		3,111	3,111	3,179	3,172		(61)		(61)		3,111				124	07/01/2034
31297B-ZA-3	FED HOME LOAN MTG CORP GOLD #A24337		12/01/2009	SCHEDULED REDEMPTION		3,584	3,584	3,659	3,649		(65)		(65)		3,584				114	07/01/2034
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		12/01/2009	SCHEDULED REDEMPTION		5,236	5,236	5,418	5,395		(159)		(159)		5,236				201	07/01/2034
31297C-H3-7	FED HOME LOAN MTG CORP GOLD #A24750		12/01/2009	SCHEDULED REDEMPTION		1,185	1,185	1,226	1,221		(36)		(36)		1,185				63	07/01/2034
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		12/01/2009	SCHEDULED REDEMPTION		138,211	138,211	143,092	141,856		(3,644)		(3,644)		138,211				2,213	08/01/2034
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		12/01/2009	SCHEDULED REDEMPTION		41,916	41,916	43,370	43,172		(1,256)		(1,256)		41,916				2,189	08/01/2034
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		12/01/2009	SCHEDULED REDEMPTION		126	126	131	130		(4)		(4)		126				5	08/01/2034
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		12/01/2009	SCHEDULED REDEMPTION		1,242	1,242	1,285	1,279		(37)		(37)		1,242				36	08/01/2034
31297D-WC-8	FED HOME LOAN MTG CORP GOLD #A26043		12/01/2009	SCHEDULED REDEMPTION		585	585	591	590		(6)		(6)		585				22	09/01/2034
31297D-XQ-6	FED HOME LOAN MTG CORP GOLD #A26087		12/01/2009	SCHEDULED REDEMPTION		31,892	31,892	32,239	32,206		(314)		(314)		31,892				566	09/01/2034
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427		12/01/2009	SCHEDULED REDEMPTION		517	517	534	532		(15)		(15)		517				21	09/01/2034
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		12/01/2009	SCHEDULED REDEMPTION		1,652	1,652	1,709	1,701		(49)		(49)		1,652				57	09/01/2034
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		12/01/2009	SCHEDULED REDEMPTION		214	214	222	221		(6)		(6)		214				9	09/01/2034
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		12/01/2009	SCHEDULED REDEMPTION		315	315	326	324		(9)		(9)		315				13	10/01/2034
31297F-2U-6	FED HOME LOAN MTG CORP GOLD #A27987		12/01/2009	SCHEDULED REDEMPTION		125,643	125,643	127,665			(2,022)		(2,022)		125,643				3,498	07/01/2034
31297H-DZ-9	FED HOME LOAN MTG CORP GOLD #A29120		12/01/2009	SCHEDULED REDEMPTION		220	220	227	226		(5)		(5)		220				8	12/01/2034
31297H-PB-9	FED HOME LOAN MTG CORP GOLD #A29418		12/01/2009	SCHEDULED REDEMPTION		2,268	2,268	2,317	2,310		(42)		(42)		2,268				87	01/01/2035
31297K-GB-2	FED HOME LOAN MTG CORP GOLD #A30194		12/01/2009	SCHEDULED REDEMPTION		217	217	221	221		(4)		(4)		217				8	12/01/2034
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		12/01/2009	SCHEDULED REDEMPTION		129	129	133	132		(4)		(4)		129				5	12/01/2034
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		12/01/2009	SCHEDULED REDEMPTION		689	689	713	707		(19)		(19)		689				29	02/01/2035
31297L-T3-4	FED HOME LOAN MTG CORP GOLD #A31470		12/01/2009	SCHEDULED REDEMPTION		25,315	25,315	23,843	23,946		1,368		1,368		25,315				637	03/01/2035
31297L-W5-5	FED HOME LOAN MTG CORP GOLD #A31568		12/01/2009	SCHEDULED REDEMPTION		563,697	563,697	559,269	559,616		4,081		4,081		563,697				18,791	03/01/2035
31297M-DT-2	FED HOME LOAN MTG CORP GOLD #A31914		12/01/2009	SCHEDULED REDEMPTION		11,155	11,155	10,506	10,554		600		600		11,155				297	04/01/2035
31297M-MA-3	FED HOME LOAN MTG CORP GOLD #A32153		12/01/2009	SCHEDULED REDEMPTION		572,871	572,871	573,229	573,172		(302)		(302)		572,871				22,772	04/01/2035
31297M-3Z-9	FED HOME LOAN MTG CORP GOLD #A32616		12/01/2009	SCHEDULED REDEMPTION		185,918	185,918	187,661	187,362		(1,445)		(1,445)		185,918				3,659	04/01/2035
31297N-HV-1	FED HOME LOAN MTG CORP GOLD #A32944		12/01/2009	SCHEDULED REDEMPTION		113	113	116	115		(2)		(2)		113				4	05/01/2035
31297N-J4-9	FED HOME LOAN MTG CORP GOLD #A32983		12/01/2009	SCHEDULED REDEMPTION		542,263	542,263	545,822	545,217		(2,954)		(2,954)		542,263				23,283	08/01/2035
31297N-J5-6	FED HOME LOAN MTG CORP GOLD #A32984		12/01/2009	SCHEDULED REDEMPTION		45,598	45,598	45,897	45,846		(248)		(248)		45,598				1,546	08/01/2035
31297P-GD-7	FED HOME LOAN MTG CORP GOLD #A33796		12/01/2009	SCHEDULED REDEMPTION		41,909	41,909	39,472	39,653		2,256		2,256		41,909				844	03/01/2035
31297P-JP-7	FED HOME LOAN MTG CORP GOLD #A33870		12/01/2009	SCHEDULED REDEMPTION		3,130	3,130	3,215	3,210		(81)		(81)		3,130				73	02/01/2035
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		12/01/2009	SCHEDULED REDEMPTION		990	990	1,024	1,016		(26)		(26)		990				44	04/01/2035
31297P-YJ-4	FED HOME LOAN MTG CORP GOLD #A34313		12/01/2009	SCHEDULED REDEMPTION		111,519	111,519	108,155	108,571		2,948		2,948		111,519				3,140	04/01/2035
31297Q-Q9-3	FED HOME LOAN MTG CORP GOLD #A34980		12/01/2009	SCHEDULED REDEMPTION		250,977	250,977	254,937	254,095		(3,118)		(3,118)		250,977				6,627	05/01/2035
31297Q-TE-9	FED HOME LOAN MTG CORP GOLD #A35049		12/01/2009	SCHEDULED REDEMPTION		80	80	82	82		(2)		(2)		80				4	05/01/2035
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		12/01/2009	SCHEDULED REDEMPTION		54,460	54,460	55,068	55,035		(575)		(575)		54,460				1,838	01/01/2036
3128K6-FU-9	FED HOME LOAN MTG CORP GOLD #A45579		12/01/2009	SCHEDULED REDEMPTION		9,916	9,916	10,260	10,172		(257)		(257)		9,916				325	06/01/2035
3128K8-Q2-5	FED HOME LOAN MTG CORP GOLD #A47673		12/01/2009	SCHEDULED REDEMPTION		45,749	45,749	43,955	44,184		1,565		1,565		45,749				1,456	11/01/2035
3128KF-LV-0	FED HOME LOAN MTG CORP GOLD #A53040		12/01/2009	SCHEDULED REDEMPTION		122,556	122,556	123,924	123,851		(1,296)		(1,296)		122,556				3,527	10/01/2036
3128KG-F8-6	FED HOME LOAN MTG CORP GOLD #A53791		12/01/2009	SCHEDULED REDEMPTION		125,016	125,016	120,269	120,841		4,175		4,175		125,016				4,276	11/01/2036

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	Maturity Date
3128KQ-CS-3	FED HOME LOAN MTG CORP GOLD #A60081		12/01/2009	SCHEDULED REDEMPTION		250,223	250,223	232,903	234,507		15,716		15,716		250,223				6,952	05/01/2037
3128KQ-UZ-7	FED HOME LOAN MTG CORP GOLD #A60600		12/01/2009	SCHEDULED REDEMPTION		60,061	60,061	55,903	56,287		3,773		3,773		60,061				1,428	05/01/2037
3128KS-YB-2	FED HOME LOAN MTG CORP GOLD #A62506		12/01/2009	SCHEDULED REDEMPTION		68,129	68,129	63,413	63,863		4,266		4,266		68,129				1,868	06/01/2037
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		12/01/2009	SCHEDULED REDEMPTION		9,374	9,374	9,492	9,463		(89)		(89)		9,374				360	09/01/2037
312962-RZ-8	FED HOME LOAN MTG CORP GOLD #B10504		12/01/2009	SCHEDULED REDEMPTION		49,408	49,408	50,705	50,335		(927)		(927)		49,408				1,922	10/01/2018
312963-MF-5	FED HOME LOAN MTG CORP GOLD #B11258		12/01/2009	SCHEDULED REDEMPTION		111,691	111,691	114,623	113,748		(2,057)		(2,057)		111,691				2,010	11/01/2018
312963-S7-7	FED HOME LOAN MTG CORP GOLD #B11442		12/01/2009	SCHEDULED REDEMPTION		21,100	21,100	21,654	21,481		(381)		(381)		21,100				656	12/01/2018
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976		12/01/2009	SCHEDULED REDEMPTION		379,737	379,737	389,809			(10,072)		(10,072)		379,737				6,519	01/01/2019
312965-YV-2	FED HOME LOAN MTG CORP GOLD #B13424		12/01/2009	SCHEDULED REDEMPTION		1,656	1,656	1,581	1,592		64		64		1,656				42	04/01/2019
312966-FG-4	FED HOME LOAN MTG CORP GOLD #B13767		12/01/2009	SCHEDULED REDEMPTION		6,928	6,928	6,780	6,822		107		107		6,928				179	05/01/2019
312966-ND-2	FED HOME LOAN MTG CORP GOLD #B13988		12/01/2009	SCHEDULED REDEMPTION		73,561	73,561	70,242	70,742		2,819		2,819		73,561				2,053	05/01/2019
312966-SP-0	FED HOME LOAN MTG CORP GOLD #B14126		12/01/2009	SCHEDULED REDEMPTION		117,095	117,095	111,812	112,588		4,507		4,507		117,095				2,223	05/01/2019
312966-UE-2	FED HOME LOAN MTG CORP GOLD #B14181		12/01/2009	SCHEDULED REDEMPTION		103,473	103,473	98,805	99,507		3,966		3,966		103,473				2,716	05/01/2019
312967-H2-1	FED HOME LOAN MTG CORP GOLD #B14749		12/01/2009	SCHEDULED REDEMPTION		35,882	35,882	34,263	34,507		1,375		1,375		35,882				901	05/01/2019
312967-H8-8	FED HOME LOAN MTG CORP GOLD #B14755		12/01/2009	SCHEDULED REDEMPTION		102,164	102,164	97,555	98,258		3,906		3,906		102,164				2,736	05/01/2019
312967-KR-2	FED HOME LOAN MTG CORP GOLD #B14804		12/01/2009	SCHEDULED REDEMPTION		118,757	118,757	113,399	114,215		4,542		4,542		118,757				3,023	05/01/2019
312967-LK-6	FED HOME LOAN MTG CORP GOLD #B14830		12/01/2009	SCHEDULED REDEMPTION		118,530	118,530	113,182	113,980		4,549		4,549		118,530				2,762	05/01/2019
312967-RR-5	FED HOME LOAN MTG CORP GOLD #B14996		12/01/2009	SCHEDULED REDEMPTION		59,556	59,556	56,870	57,276		2,280		2,280		59,556				1,568	06/01/2019
312967-X7-2	FED HOME LOAN MTG CORP GOLD #B15202		12/01/2009	SCHEDULED REDEMPTION		119,735	119,735	114,333	115,131		4,604		4,604		119,735				3,219	06/01/2019
312967-X9-8	FED HOME LOAN MTG CORP GOLD #B15204		12/01/2009	SCHEDULED REDEMPTION		85,298	85,298	81,450	82,032		3,266		3,266		85,298				2,170	06/01/2019
312967-3E-0	FED HOME LOAN MTG CORP GOLD #B15297		12/01/2009	SCHEDULED REDEMPTION		2,631	2,631	2,571	2,584		47		47		2,631				65	06/01/2019
312968-BM-1	FED HOME LOAN MTG CORP GOLD #B15444		12/01/2009	SCHEDULED REDEMPTION		23,402	23,402	22,362	22,523		879		879		23,402				611	05/01/2019
312968-DW-7	FED HOME LOAN MTG CORP GOLD #B15517		12/01/2009	SCHEDULED REDEMPTION		82,019	82,019	78,319	78,869		3,150		3,150		82,019				2,276	07/01/2019
312968-HH-6	FED HOME LOAN MTG CORP GOLD #B15632		12/01/2009	SCHEDULED REDEMPTION		92,277	92,277	88,114	88,733		3,544		3,544		92,277				2,211	07/01/2019
312968-JB-7	FED HOME LOAN MTG CORP GOLD #B15658		12/01/2009	SCHEDULED REDEMPTION		57,900	57,900	55,288	55,677		2,223		2,223		57,900				1,337	07/01/2019
312968-JD-3	FED HOME LOAN MTG CORP GOLD #B15660		12/01/2009	SCHEDULED REDEMPTION		84,537	84,537	82,550	82,987		1,550		1,550		84,537				2,163	07/01/2019
312968-PW-4	FED HOME LOAN MTG CORP GOLD #B15837		12/01/2009	SCHEDULED REDEMPTION		68,910	68,910	65,801	66,267		2,643		2,643		68,910				1,665	07/01/2019
312968-PX-2	FED HOME LOAN MTG CORP GOLD #B15838		12/01/2009	SCHEDULED REDEMPTION		94,772	94,772	90,497	91,132		3,640		3,640		94,772				3,030	07/01/2019
312969-JP-4	FED HOME LOAN MTG CORP GOLD #B16570		12/01/2009	SCHEDULED REDEMPTION		32,654	32,654	31,181	31,407		1,247		1,247		32,654				834	09/01/2019
312969-LD-8	FED HOME LOAN MTG CORP GOLD #B16624		12/01/2009	SCHEDULED REDEMPTION		73,138	73,138	69,839	70,333		2,805		2,805		73,138				1,896	09/01/2019
312970-QU-3	FED HOME LOAN MTG CORP GOLD #B17667		12/01/2009	SCHEDULED REDEMPTION		11,048	11,048	10,805	10,857		192		192		11,048				299	01/01/2020
312970-XH-4	FED HOME LOAN MTG CORP GOLD #B17880		12/01/2009	SCHEDULED REDEMPTION		3,581	3,581	3,503	3,520		62		62		3,581				100	02/01/2020
312970-5B-8	FED HOME LOAN MTG CORP GOLD #B18042		12/01/2009	SCHEDULED REDEMPTION		74,173	74,173	72,447	72,808		1,365		1,365		74,173				1,946	03/01/2020
312971-FS-8	FED HOME LOAN MTG CORP GOLD #B18277		12/01/2009	SCHEDULED REDEMPTION		180,305	180,305	176,372	177,189		3,116		3,116		180,305				4,780	04/01/2020
312971-MF-8	FED HOME LOAN MTG CORP GOLD #B18458		12/01/2009	SCHEDULED REDEMPTION		251,854	251,854	246,430	247,550		4,304		4,304		251,854				5,862	05/01/2020
312971-SZ-8	FED HOME LOAN MTG CORP GOLD #B18636		12/01/2009	SCHEDULED REDEMPTION		88,586	88,586	86,430	86,887		1,699		1,699		88,586				2,307	01/01/2020
312971-UN-2	FED HOME LOAN MTG CORP GOLD #B18689		12/01/2009	SCHEDULED REDEMPTION		93,007	93,007	91,042	91,460		1,547		1,547		93,007				2,309	01/01/2020
312971-UT-9	FED HOME LOAN MTG CORP GOLD #B18694		12/01/2009	SCHEDULED REDEMPTION		228,155	228,155	222,856	223,981		4,175		4,175		228,155				5,564	01/01/2020
312971-V9-2	FED HOME LOAN MTG CORP GOLD #B18740		12/01/2009	SCHEDULED REDEMPTION		493,136	493,136	482,694	484,898		8,238		8,238		493,136				12,703	02/01/2020
312971-XB-5	FED HOME LOAN MTG CORP GOLD #B18774		12/01/2009	SCHEDULED REDEMPTION		122,616	122,616	119,914	120,485		2,131		2,131		122,616				3,383	02/01/2020
312971-3K-8	FED HOME LOAN MTG CORP GOLD #B18902		12/01/2009	SCHEDULED REDEMPTION		18,533	18,533	18,100	18,191		342		342		18,533				446	03/01/2020
312971-3P-7	FED HOME LOAN MTG CORP GOLD #B18906		12/01/2009	SCHEDULED REDEMPTION		55,384	55,384	54,157	54,413		971		971		55,384				1,382	03/01/2020
312971-4M-3	FED HOME LOAN MTG CORP GOLD #B18928		12/01/2009	SCHEDULED REDEMPTION		12,302	12,302	12,030	12,087		215		215		12,302				306	03/01/2020
312972-AY-8	FED HOME LOAN MTG CORP GOLD #B19023		12/01/2009	SCHEDULED REDEMPTION		125,615	125,615	122,909	123,475		2,140		2,140		125,615				3,427	03/01/2020
312972-A4-4	FED HOME LOAN MTG CORP GOLD #B19027		12/01/2009	SCHEDULED REDEMPTION		49,077	49,077	47,949	48,185		893		893		49,077				1,218	03/01/2020
312972-HH-8	FED HOME LOAN MTG CORP GOLD #B19232		12/01/2009	SCHEDULED REDEMPTION		42,512	42,512	41,596	41,786		726		726		42,512				1,190	04/01/2020
312972-J3-7	FED HOME LOAN MTG CORP GOLD #B19282		12/01/2009	SCHEDULED REDEMPTION		84,108	84,108	82,059	82,482		1,626		1,626		84,108				1,704	05/01/2020
312972-2S-0	FED HOME LOAN MTG CORP GOLD #B19785		12/01/2009	SCHEDULED REDEMPTION		191,527	191,527	187,422	188,254		3,273		3,273		191,527				4,511	08/01/2020
31292G-GS-9	FED HOME LOAN MTG CORP GOLD #C00209		12/01/2009	SCHEDULED REDEMPTION		43,717	43,717	45,123	45,259		(1,541)		(1,541)		43,717				1,848	02/01/2023
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		12/01/2009	SCHEDULED REDEMPTION		324	324	332	331		(8)		(8)		324				15	02/01/2023
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		12/01/2009	SCHEDULED REDEMPTION		22,601	22,601	23,097	23,231		(630)		(630)		22,601				1,034	06/01/2023
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		12/01/2009	SCHEDULED REDEMPTION		42,900	42,900	41,150	41,330		1,569		1,569		42,900				1,734	05/01/2023
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		12/01/2009	SCHEDULED REDEMPTION		37,599	37,599	38,396	38,253		(655)		(655)		37,599				1,576	08/01/2023
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		12/01/2009	SCHEDULED REDEMPTION		11,802	11,802	12,038	12,108		(306)		(306)		11,802				535	06/01/2023
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		12/01/2009	SCHEDULED REDEMPTION		12,210	12,210	12,510	12,468		(258)		(258)		12,210				462	04/01/2028
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		12/01/2009	SCHEDULED REDEMPTION		99	99	101	101		(2)		(2)		99				4	05/01/2028
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		12/01/2009	SCHEDULED REDEMPTION		23,244	23,244	23,811	23,773		(529)		(529)		23,244				1,103	09/01/2028
31292G-WJ-8	FED HOME LOAN MTG CORP GOLD #C00665		12/01/2009	SCHEDULED REDEMPTION		664	664	679	678		(14)		(14)		664				25	10/01/2028
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		12/01/2009	SCHEDULED REDEMPTION		20,033	20,033	20,532	20,505		(472)		(472)		20,033				713	03/01/2029

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	Maturity Date
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		12/01/2009	SCHEDULED REDEMPTION		29,199	29,199	29,916	29,823		(624)		(624)		29,199				1,118	04/01/2029
31292G-5P-7	FED HOME LOAN MTG CORP GOLD #C00854		12/01/2009	SCHEDULED REDEMPTION		18,899	18,899	19,418	19,386		(488)		(488)		18,899				922	07/01/2029
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882		12/01/2009	SCHEDULED REDEMPTION		7,285	7,285	7,502	7,491		(207)		(207)		7,285				341	11/01/2029
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		12/01/2009	SCHEDULED REDEMPTION		323	323	336	337		(15)		(15)		323				16	12/01/2029
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		12/01/2009	SCHEDULED REDEMPTION		3,488	3,488	3,579	3,574		(86)		(86)		3,488				141	01/01/2030
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		12/01/2009	SCHEDULED REDEMPTION		1,155	1,155	1,183	1,183		(28)		(28)		1,155				55	02/01/2030
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921		12/01/2009	SCHEDULED REDEMPTION		276	276	287	287		(11)		(11)		276				13	02/01/2030
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933		12/01/2009	SCHEDULED REDEMPTION		549	549	571	570		(21)		(21)		549				27	03/01/2030
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971		12/01/2009	SCHEDULED REDEMPTION		38,186	38,186	39,598	39,528		(1,342)		(1,342)		38,186				1,501	04/01/2030
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987		12/01/2009	SCHEDULED REDEMPTION		7,345	7,345	7,555	7,546		(201)		(201)		7,345				337	05/01/2030
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009		12/01/2009	SCHEDULED REDEMPTION		484	484	499	498		(14)		(14)		484				23	06/01/2030
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024		12/01/2009	SCHEDULED REDEMPTION		47	47	49	49		(2)		(2)		47				2	07/01/2030
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033		12/01/2009	SCHEDULED REDEMPTION		1,226	1,226	1,262	1,260		(34)		(34)		1,226				51	08/01/2030
31292H-EX-8	FED HOME LOAN MTG CORP GOLD #C01050		12/01/2009	SCHEDULED REDEMPTION		70,042	70,042	72,358	72,831		(2,788)		(2,788)		70,042				3,593	09/01/2030
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103		12/01/2009	SCHEDULED REDEMPTION		804	804	828	824		(20)		(20)		804				37	12/01/2030
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135		12/01/2009	SCHEDULED REDEMPTION		7,732	7,732	7,963	7,938		(205)		(205)		7,732				357	02/01/2031
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152		12/01/2009	SCHEDULED REDEMPTION		245	245	255	253		(9)		(9)		245				11	03/01/2031
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187		12/01/2009	SCHEDULED REDEMPTION		396	396	408	406		(10)		(10)		396				18	05/01/2031
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		12/01/2009	SCHEDULED REDEMPTION		124	124	127	126		(3)		(3)		124				5	06/01/2031
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202		12/01/2009	SCHEDULED REDEMPTION		207	207	215	214		(7)		(7)		207				9	06/01/2031
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241		12/01/2009	SCHEDULED REDEMPTION		9,855	9,855	10,196	10,132		(277)		(277)		9,855				398	08/01/2031
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		12/01/2009	SCHEDULED REDEMPTION		20,293	20,293	21,089	20,910		(617)		(617)		20,293				956	10/01/2031
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		12/01/2009	SCHEDULED REDEMPTION		7,158	7,158	7,334	7,300		(141)		(141)		7,158				359	11/01/2031
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285		12/01/2009	SCHEDULED REDEMPTION		15,195	15,195	15,805	15,667		(472)		(472)		15,195				392	11/01/2031
31292H-NB-6	FED HOME LOAN MTG CORP GOLD #C01286		12/01/2009	SCHEDULED REDEMPTION		80,325	80,325	82,333	82,203		(1,878)		(1,878)		80,325				2,774	01/01/2032
31292H-NH-3	FED HOME LOAN MTG CORP GOLD #C01292		12/01/2009	SCHEDULED REDEMPTION		39,133	39,133	40,371	40,233		(1,100)		(1,100)		39,133				1,372	02/01/2032
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305		12/01/2009	SCHEDULED REDEMPTION		84	84	87	86		(3)		(3)		84				4	12/01/2031
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		12/01/2009	SCHEDULED REDEMPTION		2,364	2,364	2,446	2,430		(66)		(66)		2,364				107	02/01/2032
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325		12/01/2009	SCHEDULED REDEMPTION		1,968	1,968	2,027	2,013		(45)		(45)		1,968				97	01/01/2032
31292H-PN-8	FED HOME LOAN MTG CORP GOLD #C01329		12/01/2009	SCHEDULED REDEMPTION		86,942	86,942	89,061	88,490		(1,548)		(1,548)		86,942				3,804	03/01/2032
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		12/01/2009	SCHEDULED REDEMPTION		3,343	3,343	3,427	3,409		(66)		(66)		3,343				135	04/01/2032
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		12/01/2009	SCHEDULED REDEMPTION		2,144	2,144	2,219	2,216		(72)		(72)		2,144				82	05/01/2032
31292H-QN-7	FED HOME LOAN MTG CORP GOLD #C01361		12/01/2009	SCHEDULED REDEMPTION		248,007	248,007	251,829	251,587		(3,580)		(3,580)		248,007				8,780	05/01/2032
31292H-QU-1	FED HOME LOAN MTG CORP GOLD #C01367		12/01/2009	SCHEDULED REDEMPTION		72,265	72,265	74,789	74,345		(2,080)		(2,080)		72,265				3,208	05/01/2032
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369		12/01/2009	SCHEDULED REDEMPTION		19,931	19,931	20,521	20,335		(404)		(404)		19,931				1,019	04/01/2032
31292H-QY-3	FED HOME LOAN MTG CORP GOLD #C01371		12/01/2009	SCHEDULED REDEMPTION		40,845	40,845	42,530	41,957		(1,112)		(1,112)		40,845				1,806	06/01/2032
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		12/01/2009	SCHEDULED REDEMPTION		4,884	4,884	5,053	5,047		(163)		(163)		4,884				190	07/01/2032
31292H-R7-1	FED HOME LOAN MTG CORP GOLD #C01410		12/01/2009	SCHEDULED REDEMPTION		387,454	387,454	400,470	398,887		(11,433)		(11,433)		387,454				13,464	10/01/2032
31292H-SQ-8	FED HOME LOAN MTG CORP GOLD #C01427		12/01/2009	SCHEDULED REDEMPTION		92,159	92,159	94,899	94,591		(2,433)		(2,433)		92,159				3,291	11/01/2032
31292H-SY-1	FED HOME LOAN MTG CORP GOLD #C01435		12/01/2009	SCHEDULED REDEMPTION		54,218	54,218	55,573	55,388		(1,170)		(1,170)		54,218				1,902	12/01/2032
31292H-WM-2	FED HOME LOAN MTG CORP GOLD #C01552		12/01/2009	SCHEDULED REDEMPTION		46,677	46,677	47,597	47,495		(818)		(818)		46,677				1,505	05/01/2033
31292H-YA-6	FED HOME LOAN MTG CORP GOLD #C01605		12/01/2009	SCHEDULED REDEMPTION		2,159,876	2,159,876	2,075,844	2,080,106		79,770		79,770		2,159,876				59,307	07/01/2033
31292J-BR-0	FED HOME LOAN MTG CORP GOLD #C01848		12/01/2009	SCHEDULED REDEMPTION		3,966	3,966	4,052	4,045		(79)		(79)		3,966				138	06/01/2034
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		12/01/2009	SCHEDULED REDEMPTION		22	22	23	22						22				1	05/01/2028
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		12/01/2009	SCHEDULED REDEMPTION		16,028	16,028	16,396	16,376		(348)		(348)		16,028				487	09/01/2028
31293A-7E-2	FED HOME LOAN MTG CORP GOLD #C15393		12/01/2009	SCHEDULED REDEMPTION		3,169	3,169	3,247	3,237		(67)		(67)		3,169				116	09/01/2028
31293D-PV-8	FED HOME LOAN MTG CORP GOLD #C17636		12/01/2009	SCHEDULED REDEMPTION		188,806	188,806	182,080	184,275		4,532		4,532		188,806				3,354	11/01/2028
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		12/01/2009	SCHEDULED REDEMPTION		10,867	10,867	10,480	10,549		318		318		10,867				378	11/01/2028
31293E-JK-7	FED HOME LOAN MTG CORP GOLD #C18366		12/01/2009	SCHEDULED REDEMPTION		44,683	44,683	43,091	43,450		1,233		1,233		44,683				1,060	11/01/2028
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		12/01/2009	SCHEDULED REDEMPTION		22,806	22,806	23,366	23,292		(486)		(486)		22,806				823	12/01/2028
31293F-DZ-7	FED HOME LOAN MTG CORP GOLD #C19120		12/01/2009	SCHEDULED REDEMPTION		7,879	7,879	7,599	7,680		199		199		7,879				260	12/01/2028
31293H-GA-5	FED HOME LOAN MTG CORP GOLD #C20193		11/01/2009	SCHEDULED REDEMPTION		2,429	2,429	2,496	2,491		(62)		(62)		2,429				165	01/01/2029
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		12/01/2009	SCHEDULED REDEMPTION		15,863	15,863	16,227	16,207		(345)		(345)		15,863				436	02/01/2029
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		12/01/2009	SCHEDULED REDEMPTION		2,396	2,396	2,451	2,448		(52)		(52)		2,396				112	02/01/2029
31293K-P7-5	FED HOME LOAN MTG CORP GOLD #C22246		12/01/2009	SCHEDULED REDEMPTION		30,233	30,233	30,975	30,877		(644)		(644)		30,233				433	01/01/2029
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		12/01/2009	SCHEDULED REDEMPTION		9,683	9,683	9,905	9,893		(210)		(210)		9,683				454	03/01/2029
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		12/01/2009	SCHEDULED REDEMPTION		1,912	1,912	1,956	1,954		(42)		(42)		1,912				71	04/01/2029
31293N-6H-8	FED HOME LOAN MTG CORP GOLD #C25372		12/01/2009	SCHEDULED REDEMPTION		204	204	209	209		(5)		(5)		204				10	04/01/2029
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		12/01/2009	SCHEDULED REDEMPTION		38	38	37	36		2		2		38				2	05/01/2029

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	Maturity Date
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		12/01/2009	SCHEDULED REDEMPTION		536	536	519	521		14		14		536				23	06/01/2029
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722		12/01/2009	SCHEDULED REDEMPTION		766	766	743	748		18		18		766				33	06/01/2029
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		12/01/2009	SCHEDULED REDEMPTION		739	739	734	733		5		5		739				27	06/01/2029
31293V-A8-5	FED HOME LOAN MTG CORP GOLD #C30031		12/01/2009	SCHEDULED REDEMPTION		25,344	25,344	25,926	25,898		(554)		(554)		25,344				1,453	08/01/2029
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		12/01/2009	SCHEDULED REDEMPTION		11,891	11,891	11,826	11,830		61		61		11,891				634	08/01/2029
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		12/01/2009	SCHEDULED REDEMPTION		10,290	10,290	10,250	10,253		37		37		10,290				495	09/01/2029
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752		12/01/2009	SCHEDULED REDEMPTION		2,048	2,048	2,035	2,038		10		10		2,048				83	09/01/2029
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288		12/01/2009	SCHEDULED REDEMPTION		1,376	1,376	1,417	1,416		(40)		(40)		1,376				86	10/01/2029
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297		12/01/2009	SCHEDULED REDEMPTION		5,104	5,104	5,256	5,252		(147)		(147)		5,104				338	10/01/2029
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302		12/01/2009	SCHEDULED REDEMPTION		313	313	324	324		(10)		(10)		313				14	10/01/2029
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027		12/01/2009	SCHEDULED REDEMPTION		79	79	82	82		(3)		(3)		79				4	11/01/2029
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041		12/01/2009	SCHEDULED REDEMPTION		7,743	7,743	8,014	8,000		(257)		(257)		7,743				308	10/01/2029
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114		12/01/2009	SCHEDULED REDEMPTION		4,655	4,655	4,785	4,776		(120)		(120)		4,655				215	12/01/2029
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582		12/01/2009	SCHEDULED REDEMPTION		15,304	15,304	15,753	15,731		(427)		(427)		15,304				933	12/01/2029
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615		12/01/2009	SCHEDULED REDEMPTION		91	91	94	94		(3)		(3)		91				4	12/01/2029
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797		12/01/2009	SCHEDULED REDEMPTION		220	220	227	227		(7)		(7)		220				10	12/01/2029
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889		12/01/2009	SCHEDULED REDEMPTION		244	244	251	251		(6)		(6)		244				11	12/01/2029
31294B-Y3-3	FED HOME LOAN MTG CORP GOLD #C35230		12/01/2009	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				2	01/01/2030
31294B-5Q-4	FED HOME LOAN MTG CORP GOLD #C35355		12/01/2009	SCHEDULED REDEMPTION		173	173	178	178		(5)		(5)		173				8	01/01/2030
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		12/01/2009	SCHEDULED REDEMPTION		1,207	1,207	1,236	1,235		(29)		(29)		1,207				55	01/01/2030
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512		12/01/2009	SCHEDULED REDEMPTION		786	786	809	807		(21)		(21)		786				37	01/01/2030
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		12/01/2009	SCHEDULED REDEMPTION		20	20	20	20						20				1	01/01/2030
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953		12/01/2009	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				2	01/01/2030
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		12/01/2009	SCHEDULED REDEMPTION		6,027	6,027	6,174	6,177		(149)		(149)		6,027				356	02/01/2030
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430		12/01/2009	SCHEDULED REDEMPTION		6,527	6,527	6,744	6,790		(262)		(262)		6,527				475	02/01/2030
31294D-EZ-0	FED HOME LOAN MTG CORP GOLD #C36452		12/01/2009	SCHEDULED REDEMPTION		289	289	297	298		(9)		(9)		289				14	02/01/2030
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002		12/01/2009	SCHEDULED REDEMPTION		631	631	648	648		(17)		(17)		631				28	03/01/2030
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232		12/01/2009	SCHEDULED REDEMPTION		82	82	84	84		(2)		(2)		82				5	03/01/2030
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311		12/01/2009	SCHEDULED REDEMPTION		363	363	373	372		(9)		(9)		363				17	03/01/2030
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		12/01/2009	SCHEDULED REDEMPTION		112	112	108	108		3		3		112				5	04/01/2030
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703		12/01/2009	SCHEDULED REDEMPTION		779	779	801	801		(21)		(21)		779				43	04/01/2030
31294E-V5-5	FED HOME LOAN MTG CORP GOLD #C37836		12/01/2009	SCHEDULED REDEMPTION		4,287	4,287	4,399	4,402		(115)		(115)		4,287				136	04/01/2030
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871		12/01/2009	SCHEDULED REDEMPTION		1,143	1,143	1,174	1,175		(32)		(32)		1,143				68	04/01/2030
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		12/01/2009	SCHEDULED REDEMPTION		280	280	287	287		(7)		(7)		280				12	05/01/2030
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920		12/01/2009	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				2	04/01/2030
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535		12/01/2009	SCHEDULED REDEMPTION		65	65	67	67		(2)		(2)		65				3	05/01/2030
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536		12/01/2009	SCHEDULED REDEMPTION		90	90	93	93		(2)		(2)		90				4	05/01/2030
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672		12/01/2009	SCHEDULED REDEMPTION		232	232	239	238		(6)		(6)		232				9	05/01/2030
31294F-YY-6	FED HOME LOAN MTG CORP GOLD #C38827		12/01/2009	SCHEDULED REDEMPTION		621	621	642	643		(22)		(22)		621				29	06/01/2030
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755		12/01/2009	SCHEDULED REDEMPTION		119	119	122	122		(3)		(3)		119				5	06/01/2030
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495		12/01/2009	SCHEDULED REDEMPTION		6,068	6,068	6,235	6,220		(152)		(152)		6,068				300	08/01/2030
31297Y-4K-5	FED HOME LOAN MTG CORP GOLD #C41726		12/01/2009	SCHEDULED REDEMPTION		186	186	192	191		(5)		(5)		186				9	09/01/2030
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796		12/01/2009	SCHEDULED REDEMPTION		54	54	56	56		(1)		(1)		54				3	09/01/2030
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826		12/01/2009	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	08/01/2030
31298A-JC-8	FED HOME LOAN MTG CORP GOLD #C42059		12/01/2009	SCHEDULED REDEMPTION		58	58	59	59		(2)		(2)		58				3	09/01/2030
31298A-SY-0	FED HOME LOAN MTG CORP GOLD #C42335		12/01/2009	SCHEDULED REDEMPTION		1,311	1,311	1,348	1,347		(36)		(36)		1,311				71	09/01/2030
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426		12/01/2009	SCHEDULED REDEMPTION		46	46	48	48		(1)		(1)		46				2	09/01/2030
31298A-VZ-3	FED HOME LOAN MTG CORP GOLD #C42432		12/01/2009	SCHEDULED REDEMPTION		23,157	23,157	23,822	23,783		(626)		(626)		23,157				1,546	09/01/2030
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536		12/01/2009	SCHEDULED REDEMPTION		18	18	18	18						18				1	09/01/2030
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537		12/01/2009	SCHEDULED REDEMPTION		25	25	25	25		(1)		(1)		25				1	09/01/2030
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048		12/01/2009	SCHEDULED REDEMPTION		2,162	2,162	2,224	2,224		(62)		(62)		2,162				102	07/01/2030
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057		12/01/2009	SCHEDULED REDEMPTION		28	28	28	28		(1)		(1)		28				1	10/01/2030
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324		12/01/2009	SCHEDULED REDEMPTION		10	10	10	10						10				1	10/01/2030
31298B-YC-9	FED HOME LOAN MTG CORP GOLD #C43407		12/01/2009	SCHEDULED REDEMPTION		269	269	277	276		(7)		(7)		269				13	10/01/2030
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458		12/01/2009	SCHEDULED REDEMPTION		2,095	2,095	2,204	2,192		(98)		(98)		2,095				99	10/01/2030
31298C-AB-5	FED HOME LOAN MTG CORP GOLD #C43602		12/01/2009	SCHEDULED REDEMPTION		1,648	1,648	1,703	1,698		(49)		(49)		1,648				77	10/01/2030
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733		12/01/2009	SCHEDULED REDEMPTION		549	549	563	563		(14)		(14)		549				26	10/01/2030
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930		12/01/2009	SCHEDULED REDEMPTION		296	296	305	306		(11)		(11)		296				19	10/01/2030
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962		12/01/2009	SCHEDULED REDEMPTION		1,498	1,498	1,540	1,538		(40)		(40)		1,498				65	10/01/2030

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	Maturity Date
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101		12/01/2009	SCHEDULED REDEMPTION		355	355	364	363		(8)		(8)		355				18	10/01/2030
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663		12/01/2009	SCHEDULED REDEMPTION		311	311	322	323		(12)		(12)		311				8	11/01/2030
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798		12/01/2009	SCHEDULED REDEMPTION		74	74	76	77		(3)		(3)		74				4	11/01/2030
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876		12/01/2009	SCHEDULED REDEMPTION		465	465	478	477		(12)		(12)		465				24	11/01/2030
31298D-QY-6	FED HOME LOAN MTG CORP GOLD #C44971		12/01/2009	SCHEDULED REDEMPTION		133	133	138	138		(5)		(5)		133				6	11/01/2030
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998		12/01/2009	SCHEDULED REDEMPTION		46	46	48	48		(1)		(1)		46				2	11/01/2030
31298D-S2-4	FED HOME LOAN MTG CORP GOLD #C45037		12/01/2009	SCHEDULED REDEMPTION		99	99	102	102		(3)		(3)		99				4	11/01/2030
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199		12/01/2009	SCHEDULED REDEMPTION		310	310	319	318		(8)		(8)		310				15	12/01/2030
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212		12/01/2009	SCHEDULED REDEMPTION		1,528	1,528	1,568	1,566		(38)		(38)		1,528				72	12/01/2030
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316		12/01/2009	SCHEDULED REDEMPTION		378	378	389	388		(9)		(9)		378				18	12/01/2030
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323		12/01/2009	SCHEDULED REDEMPTION		109	109	112	111		(3)		(3)		109				5	12/01/2030
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398		12/01/2009	SCHEDULED REDEMPTION		888	888	915	912		(24)		(24)		888				44	12/01/2030
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470		12/01/2009	SCHEDULED REDEMPTION		373	373	384	385		(12)		(12)		373				17	12/01/2030
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639		12/01/2009	SCHEDULED REDEMPTION		288	288	296	295		(7)		(7)		288				14	12/01/2030
31298E-MG-7	FED HOME LOAN MTG CORP GOLD #C45759		12/01/2009	SCHEDULED REDEMPTION		7,698	7,698	7,904	7,867		(168)		(168)		7,698				382	12/01/2030
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970		12/01/2009	SCHEDULED REDEMPTION		556	556	573	571		(15)		(15)		556				26	12/01/2030
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025		12/01/2009	SCHEDULED REDEMPTION		1,099	1,099	1,132	1,129		(30)		(30)		1,099				53	12/01/2030
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038		12/01/2009	SCHEDULED REDEMPTION		1,058	1,058	1,088	1,087		(29)		(29)		1,058				48	12/01/2030
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		12/01/2009	SCHEDULED REDEMPTION		47,991	47,991	49,093	49,035		(1,044)		(1,044)		47,991				1,642	11/01/2029
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189		12/01/2009	SCHEDULED REDEMPTION		671	671	689	688		(17)		(17)		671				36	01/01/2031
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263		12/01/2009	SCHEDULED REDEMPTION		553	553	568	566		(13)		(13)		553				11	01/01/2031
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354		12/01/2009	SCHEDULED REDEMPTION		2,408	2,408	2,484	2,480		(72)		(72)		2,408				166	01/01/2031
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464		12/01/2009	SCHEDULED REDEMPTION		664	664	690	687		(23)		(23)		664				31	01/01/2031
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467		12/01/2009	SCHEDULED REDEMPTION		326	326	336	336		(10)		(10)		326				15	01/01/2031
31298F-MP-4	FED HOME LOAN MTG CORP GOLD #C46666		12/01/2009	SCHEDULED REDEMPTION		10,718	10,718	10,455	10,510		208		208		10,718				410	01/01/2031
31298F-NV-0	FED HOME LOAN MTG CORP GOLD #C46704		12/01/2009	SCHEDULED REDEMPTION		144	144	150	149		(5)		(5)		144				7	12/01/2030
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718		12/01/2009	SCHEDULED REDEMPTION		12,180	12,180	12,530	12,501		(321)		(321)		12,180				751	01/01/2031
31298F-QJ-4	FED HOME LOAN MTG CORP GOLD #C46757		12/01/2009	SCHEDULED REDEMPTION		134	134	138	137		(3)		(3)		134				6	01/01/2031
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811		12/01/2009	SCHEDULED REDEMPTION		429	429	446	444		(15)		(15)		429				11	01/01/2031
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812		12/01/2009	SCHEDULED REDEMPTION		25	25	25	25		(1)		(1)		25				1	01/01/2031
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909		12/01/2009	SCHEDULED REDEMPTION		681	681	708	707		(26)		(26)		681				37	10/01/2030
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034		12/01/2009	SCHEDULED REDEMPTION		2,835	2,835	2,917	2,912		(77)		(77)		2,835				171	01/01/2031
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055		12/01/2009	SCHEDULED REDEMPTION		591	591	608	606		(15)		(15)		591				27	01/01/2031
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060		12/01/2009	SCHEDULED REDEMPTION		140	140	144	144		(4)		(4)		140				7	01/01/2031
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287		12/01/2009	SCHEDULED REDEMPTION		1,598	1,598	1,646	1,636		(38)		(38)		1,598				75	02/01/2031
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483		12/01/2009	SCHEDULED REDEMPTION		187	187	193	192		(5)		(5)		187				9	02/01/2031
31298G-MG-2	FED HOME LOAN MTG CORP GOLD #C47559		12/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					02/01/2031
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624		12/01/2009	SCHEDULED REDEMPTION		8,593	8,593	8,820	8,807		(215)		(215)		8,593				425	01/01/2031
31298G-TE-0	FED HOME LOAN MTG CORP GOLD #C47749		11/01/2009	SCHEDULED REDEMPTION		5,956	5,956	5,810	5,826		130		130		5,956				325	02/01/2031
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847		12/01/2009	SCHEDULED REDEMPTION		2,993	2,993	3,077	3,065		(73)		(73)		2,993				137	02/01/2031
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852		12/01/2009	SCHEDULED REDEMPTION		308	308	320	319		(11)		(11)		308				14	02/01/2031
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		12/01/2009	SCHEDULED REDEMPTION		1,803	1,803	1,758	1,761		41		41		1,803				30	02/01/2031
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914		12/01/2009	SCHEDULED REDEMPTION		6,078	6,078	6,322	6,290		(213)		(213)		6,078				301	02/01/2031
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981		12/01/2009	SCHEDULED REDEMPTION		345	345	355	353		(8)		(8)		345				16	02/01/2031
31298H-FS-2	FED HOME LOAN MTG CORP GOLD #C48277		12/01/2009	SCHEDULED REDEMPTION		291	291	299	298		(7)		(7)		291				15	02/01/2031
31298H-GD-4	FED HOME LOAN MTG CORP GOLD #C48296		06/01/2009	SCHEDULED REDEMPTION		22,736	22,736	23,382	23,295		(559)		(559)		22,736				850	02/01/2031
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312		12/01/2009	SCHEDULED REDEMPTION		332	332	341	340		(8)		(8)		332				13	03/01/2031
31298H-G7-7	FED HOME LOAN MTG CORP GOLD #C48322		12/01/2009	SCHEDULED REDEMPTION		1,133	1,133	1,164	1,163		(30)		(30)		1,133				52	01/01/2031
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819		12/01/2009	SCHEDULED REDEMPTION		52	52	54	54		(1)		(1)		52				3	03/01/2031
31298H-6F-0	FED HOME LOAN MTG CORP GOLD #C48970		10/01/2009	SCHEDULED REDEMPTION		45,263	45,263	46,763	46,385		(1,122)		(1,122)		45,263				2,812	03/01/2031
31298H-7A-0	FED HOME LOAN MTG CORP GOLD #C48989		12/01/2009	SCHEDULED REDEMPTION		15,419	15,419	15,872	15,834		(415)		(415)		15,419				1,148	03/01/2031
31298H-7B-8	FED HOME LOAN MTG CORP GOLD #C48990		10/01/2009	SCHEDULED REDEMPTION		11,626	11,626	11,950	11,944		(318)		(318)		11,626				772	03/01/2031
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099		12/01/2009	SCHEDULED REDEMPTION		818	818	840	837		(19)		(19)		818				38	03/01/2031
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326		12/01/2009	SCHEDULED REDEMPTION		53	53	54	54		(1)		(1)		53				3	04/01/2031
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287		12/01/2009	SCHEDULED REDEMPTION		7,849	7,849	8,164	8,116		(268)		(268)		7,849				179	04/01/2031
31298L-VN-6	FED HOME LOAN MTG CORP GOLD #C50621		12/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					04/01/2031
31298L-XW-4	FED HOME LOAN MTG CORP GOLD #C50693		12/01/2009	SCHEDULED REDEMPTION		4,821	4,821	4,953	4,933		(113)		(113)		4,821				233	04/01/2031
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907		12/01/2009	SCHEDULED REDEMPTION		654	654	672	668		(14)		(14)		654				37	05/01/2031
31298M-A6-4	FED HOME LOAN MTG CORP GOLD #C50929		12/01/2009	SCHEDULED REDEMPTION		2,349	2,349	2,415	2,404		(55)		(55)		2,349				110	05/01/2031

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	Maturity Date
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022		12/01/2009	SCHEDULED REDEMPTION		108	108	111	110		(2)		(2)		108				5	05/01/2031
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275		12/01/2009	SCHEDULED REDEMPTION		40	40	41	41		(1)		(1)		40				2	04/01/2031
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		12/01/2009	SCHEDULED REDEMPTION		2,072	2,072	2,123	2,116		(43)		(43)		2,072				119	05/01/2031
31298N-YX-7	FED HOME LOAN MTG CORP GOLD #C52526		12/01/2009	SCHEDULED REDEMPTION		2,268	2,268	2,357	2,342		(73)		(73)		2,268				106	05/01/2031
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627		12/01/2009	SCHEDULED REDEMPTION		1,160	1,160	1,192	1,186		(26)		(26)		1,160				54	06/01/2031
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738		12/01/2009	SCHEDULED REDEMPTION		1,168	1,168	1,201	1,195		(27)		(27)		1,168				55	06/01/2031
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329		12/01/2009	SCHEDULED REDEMPTION		9	9	9	9						9					06/01/2031
31298P-XG-0	FED HOME LOAN MTG CORP GOLD #C53379		12/01/2009	SCHEDULED REDEMPTION		315	315	323	322		(7)		(7)		315				15	06/01/2031
31298P-4F-4	FED HOME LOAN MTG CORP GOLD #C53522		12/01/2009	SCHEDULED REDEMPTION		37,146	37,146	38,637	38,376		(1,231)		(1,231)		37,146				1,662	06/01/2031
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644		12/01/2009	SCHEDULED REDEMPTION		9,854	9,854	10,136	10,114		(260)		(260)		9,854				673	06/01/2031
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		12/01/2009	SCHEDULED REDEMPTION		2,776	2,776	2,760	2,762		14		14		2,776				71	06/01/2031
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808		12/01/2009	SCHEDULED REDEMPTION		18,851	18,851	19,413	19,310		(459)		(459)		18,851				1,161	06/01/2031
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221		12/01/2009	SCHEDULED REDEMPTION		441	441	453	451		(10)		(10)		441				21	07/01/2031
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267		12/01/2009	SCHEDULED REDEMPTION		6,185	6,185	6,359	6,334		(149)		(149)		6,185				273	07/01/2031
31298R-AW-6	FED HOME LOAN MTG CORP GOLD #C54521		12/01/2009	SCHEDULED REDEMPTION		458	458	471	470		(12)		(12)		458				21	07/01/2031
31298R-NU-6	FED HOME LOAN MTG CORP GOLD #C54903		12/01/2009	SCHEDULED REDEMPTION		244	244	250	248		(5)		(5)		244				11	07/01/2031
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904		12/01/2009	SCHEDULED REDEMPTION		269	269	276	274		(5)		(5)		269				13	07/01/2031
31298R-SE-7	FED HOME LOAN MTG CORP GOLD #C55017		12/01/2009	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28				1	07/01/2031
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070		12/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					07/01/2031
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716		12/01/2009	SCHEDULED REDEMPTION		357	357	366	367		(10)		(10)		357				17	12/01/2030
31298S-PN-8	FED HOME LOAN MTG CORP GOLD #C55829		12/01/2009	SCHEDULED REDEMPTION		919	919	956	954		(34)		(34)		919				43	01/01/2031
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		12/01/2009	SCHEDULED REDEMPTION		1,533	1,533	1,571	1,566		(32)		(32)		1,533				68	03/01/2031
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999		12/01/2009	SCHEDULED REDEMPTION		42	42	43	43		(2)		(2)		42				2	02/01/2031
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		12/01/2009	SCHEDULED REDEMPTION		4,277	4,277	4,254	4,255		23		23		4,277				175	03/01/2031
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230		12/01/2009	SCHEDULED REDEMPTION		1,592	1,592	1,635	1,629		(37)		(37)		1,592				66	08/01/2031
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549		12/01/2009	SCHEDULED REDEMPTION		53	53	55	54		(1)		(1)		53				3	08/01/2031
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670		12/01/2009	SCHEDULED REDEMPTION		500	500	514	512		(12)		(12)		500				24	08/01/2031
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922		12/01/2009	SCHEDULED REDEMPTION		19,069	19,069	19,576	19,470		(401)		(401)		19,069				633	08/01/2031
31298T-4R-0	FED HOME LOAN MTG CORP GOLD #C57132		12/01/2009	SCHEDULED REDEMPTION		921	921	944	943		(22)		(22)		921				40	01/01/2030
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323		12/01/2009	SCHEDULED REDEMPTION		664	664	683	679		(15)		(15)		664				33	09/01/2031
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368		12/01/2009	SCHEDULED REDEMPTION		316	316	326	324		(7)		(7)		316				15	09/01/2031
31298U-QH-5	FED HOME LOAN MTG CORP GOLD #C57656		12/01/2009	SCHEDULED REDEMPTION		1,126	1,126	1,153	1,149		(23)		(23)		1,126				49	09/01/2031
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #C57879		12/01/2009	SCHEDULED REDEMPTION		124	124	129	128		(4)		(4)		124				6	09/01/2031
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120		12/01/2009	SCHEDULED REDEMPTION		82	82	84	83		(2)		(2)		82				4	09/01/2031
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262		12/01/2009	SCHEDULED REDEMPTION		181	181	186	185		(4)		(4)		181				9	09/01/2031
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		12/01/2009	SCHEDULED REDEMPTION		5,931	5,931	5,899	5,901		30		30		5,931				248	10/01/2031
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846		12/01/2009	SCHEDULED REDEMPTION		186	186	190	189		(3)		(3)		186				9	09/01/2031
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091		12/01/2009	SCHEDULED REDEMPTION		461	461	474	473		(12)		(12)		461				22	09/01/2031
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		12/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					10/01/2031
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301		12/01/2009	SCHEDULED REDEMPTION		1,532	1,532	1,576	1,566		(33)		(33)		1,532				72	10/01/2031
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019		12/01/2009	SCHEDULED REDEMPTION		4,568	4,568	4,700	4,668		(99)		(99)		4,568				233	11/01/2031
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454		12/01/2009	SCHEDULED REDEMPTION		43	43	45	45		(2)		(2)		43				2	10/01/2031
31298Y-X8-9	FED HOME LOAN MTG CORP GOLD #C60703		12/01/2009	SCHEDULED REDEMPTION		859	859	882	877		(18)		(18)		859				40	11/01/2031
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951		12/01/2009	SCHEDULED REDEMPTION		1,307	1,307	1,339	1,334		(28)		(28)		1,307				57	11/01/2031
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045		12/01/2009	SCHEDULED REDEMPTION		70	70	72	72		(2)		(2)		70				4	12/01/2030
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		12/01/2009	SCHEDULED REDEMPTION		2,574	2,574	2,633	2,630		(56)		(56)		2,574				54	12/01/2031
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241		12/01/2009	SCHEDULED REDEMPTION		1,787	1,787	1,859	1,841		(54)		(54)		1,787				84	12/01/2031
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296		12/01/2009	SCHEDULED REDEMPTION		1,419	1,419	1,476	1,463		(44)		(44)		1,419				78	11/01/2031
31287M-FJ-4	FED HOME LOAN MTG CORP GOLD #C61969		12/01/2009	SCHEDULED REDEMPTION		17,132	17,132	17,549	17,477		(345)		(345)		17,132				753	12/01/2031
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		12/01/2009	SCHEDULED REDEMPTION		948	948	981	980		(32)		(32)		948				39	01/01/2032
31287M-VT-4	FED HOME LOAN MTG CORP GOLD #C62426		12/01/2009	SCHEDULED REDEMPTION		83,328	83,328	84,424	84,283		(955)		(955)		83,328				2,774	01/01/2032
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		12/01/2009	SCHEDULED REDEMPTION		32,193	32,193	33,310	33,272		(1,079)		(1,079)		32,193				1,280	01/01/2032
31287N-AT-5	FED HOME LOAN MTG CORP GOLD #C62718		12/01/2009	SCHEDULED REDEMPTION		54,825	54,825	56,111	55,949		(1,124)		(1,124)		54,825				2,412	01/01/2032
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874		12/01/2009	SCHEDULED REDEMPTION		16,683	16,683	17,149	17,035		(352)		(352)		16,683				634	01/01/2032
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688		12/01/2009	SCHEDULED REDEMPTION		1,325	1,325	1,378	1,363		(38)		(38)		1,325				38	02/01/2032
31287P-GQ-0	FED HOME LOAN MTG CORP GOLD #C63807		12/01/2009	SCHEDULED REDEMPTION		803	803	835	826		(23)		(23)		803				38	02/01/2032
31287P-PR-8	FED HOME LOAN MTG CORP GOLD #C64032		12/01/2009	SCHEDULED REDEMPTION		31	31	32	31		(1)		(1)		31				2	02/01/2032
31287P-4X-8	FED HOME LOAN MTG CORP GOLD #C64438		12/01/2009	SCHEDULED REDEMPTION		1,417	1,417	1,451	1,447		(30)		(30)		1,417				53	12/01/2028
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		12/01/2009	SCHEDULED REDEMPTION		7,112	7,112	7,359	7,350		(238)		(238)		7,112				333	03/01/2032

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	Maturity Date
31287Q-G6-2	FED HOME LOAN MTG CORP GOLD #C64721		12/01/2009	SCHEDULED REDEMPTION		359,068	359,068	364,734	363,714		(4,647)		(4,647)		359,068				13,774	03/01/2032
31287Q-QR-5	FED HOME LOAN MTG CORP GOLD #C64964		12/01/2009	SCHEDULED REDEMPTION		4,016	4,016	4,066	4,065		(49)		(49)		4,016				157	03/01/2032
31287Q-TG-6	FED HOME LOAN MTG CORP GOLD #C65051		12/01/2009	SCHEDULED REDEMPTION		591	591	607	604		(13)		(13)		591				28	03/01/2032
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525		12/01/2009	SCHEDULED REDEMPTION		2,421	2,421	2,518	2,495		(74)		(74)		2,421				111	04/01/2032
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529		12/01/2009	SCHEDULED REDEMPTION		20,126	20,126	20,825	20,800		(674)		(674)		20,126				835	04/01/2032
31287R-KW-8	FED HOME LOAN MTG CORP GOLD #C65709		12/01/2009	SCHEDULED REDEMPTION		2,519	2,519	2,606	2,591		(72)		(72)		2,519				121	04/01/2032
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		12/01/2009	SCHEDULED REDEMPTION		9,322	9,322	9,643	9,577		(255)		(255)		9,322				358	03/01/2032
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333		12/01/2009	SCHEDULED REDEMPTION		6,865	6,865	7,141	7,064		(199)		(199)		6,865				317	04/01/2032
31287S-F9-3	FED HOME LOAN MTG CORP GOLD #C66492		12/01/2009	SCHEDULED REDEMPTION		7,720	7,720	7,817	7,815		(95)		(95)		7,720				424	04/01/2032
31287S-GA-9	FED HOME LOAN MTG CORP GOLD #C66493		12/01/2009	SCHEDULED REDEMPTION		1,768	1,768	1,809	1,805		(37)		(37)		1,768				70	04/01/2032
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		12/01/2009	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	04/01/2032
31287S-VQ-7	FED HOME LOAN MTG CORP GOLD #C66923		12/01/2009	SCHEDULED REDEMPTION		636	636	658	653		(17)		(17)		636				29	05/01/2032
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233		12/01/2009	SCHEDULED REDEMPTION		697	697	721	716		(19)		(19)		697				31	05/01/2032
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		12/01/2009	SCHEDULED REDEMPTION		85	85	88	87		(2)		(2)		85				4	05/01/2032
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		12/01/2009	SCHEDULED REDEMPTION		8,493	8,493	8,785	8,716		(223)		(223)		8,493				347	06/01/2032
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		12/01/2009	SCHEDULED REDEMPTION		13,371	13,371	13,845	13,705		(334)		(334)		13,371				348	06/01/2032
31287U-JR-4	FED HOME LOAN MTG CORP GOLD #C68372		12/01/2009	SCHEDULED REDEMPTION		10,150	10,150	10,568	10,420		(270)		(270)		10,150				446	06/01/2032
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		12/01/2009	SCHEDULED REDEMPTION		111,922	111,922	115,892	114,716		(2,794)		(2,794)		111,922				4,107	06/01/2032
31287U-LG-5	FED HOME LOAN MTG CORP GOLD #C68427		12/01/2009	SCHEDULED REDEMPTION		68,353	68,353	72,155	70,741		(2,389)		(2,389)		68,353				4,548	06/01/2032
31287U-MD-1	FED HOME LOAN MTG CORP GOLD #C68456		12/01/2009	SCHEDULED REDEMPTION		278,062	278,062	288,576	284,846		(6,784)		(6,784)		278,062				10,675	06/01/2032
31287U-ML-3	FED HOME LOAN MTG CORP GOLD #C68463		12/01/2009	SCHEDULED REDEMPTION		7,188	7,188	7,437	7,429		(241)		(241)		7,188				308	06/01/2032
31287U-2X-9	FED HOME LOAN MTG CORP GOLD #C68890		12/01/2009	SCHEDULED REDEMPTION		1,308	1,308	1,353	1,343		(35)		(35)		1,308				57	07/01/2032
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321		12/01/2009	SCHEDULED REDEMPTION		534	534	553	552		(18)		(18)		534				22	07/01/2032
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		12/01/2009	SCHEDULED REDEMPTION		155,499	155,499	160,893	160,705		(5,206)		(5,206)		155,499				4,551	07/01/2032
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		12/01/2009	SCHEDULED REDEMPTION		180	180	186	186		(6)		(6)		180				7	07/01/2032
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		12/01/2009	SCHEDULED REDEMPTION		40,188	40,188	41,582	41,536		(1,348)		(1,348)		40,188				1,712	08/01/2032
31287V-5Q-9	FED HOME LOAN MTG CORP GOLD #C69855		12/01/2009	SCHEDULED REDEMPTION		3,491	3,491	3,568	3,565		(74)		(74)		3,491				199	08/01/2032
31287V-5R-7	FED HOME LOAN MTG CORP GOLD #C69856		12/01/2009	SCHEDULED REDEMPTION		2,811	2,811	2,908	2,905		(94)		(94)		2,811				107	08/01/2032
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		12/01/2009	SCHEDULED REDEMPTION		457	457	455	455		1		1		457				19	08/01/2032
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		12/01/2009	SCHEDULED REDEMPTION		10,618	10,618	10,560	10,572		46		46		10,618				479	09/01/2032
31287X-RG-3	FED HOME LOAN MTG CORP GOLD #C70487		12/01/2009	SCHEDULED REDEMPTION		4,071	4,071	4,171	4,160		(89)		(89)		4,071				129	09/01/2032
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		12/01/2009	SCHEDULED REDEMPTION		23,321	23,321	23,193	23,219		101		101		23,321				961	09/01/2032
31287Y-5T-7	FED HOME LOAN MTG CORP GOLD #C71758		12/01/2009	SCHEDULED REDEMPTION		210,059	210,059	212,693	212,638		(2,579)		(2,579)		210,059				7,844	10/01/2032
31288A-MU-6	FED HOME LOAN MTG CORP GOLD #C72171		12/01/2009	SCHEDULED REDEMPTION		130,393	130,393	133,240	133,146		(2,753)		(2,753)		130,393				5,442	10/01/2032
31288B-LZ-4	FED HOME LOAN MTG CORP GOLD #C73044		12/01/2009	SCHEDULED REDEMPTION		61,341	61,341	62,875	62,676		(1,335)		(1,335)		61,341				2,333	11/01/2032
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		12/01/2009	SCHEDULED REDEMPTION		71,641	71,641	73,432	73,201		(1,559)		(1,559)		71,641				2,629	11/01/2032
31288C-MC-2	FED HOME LOAN MTG CORP GOLD #C73955		12/01/2009	SCHEDULED REDEMPTION		20,117	20,117	20,579	20,521		(405)		(405)		20,117				944	12/01/2032
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		12/01/2009	SCHEDULED REDEMPTION		1,942	1,942	2,010	2,008		(65)		(65)		1,942				89	01/01/2033
31288F-DL-5	FED HOME LOAN MTG CORP GOLD #C76407		12/01/2009	SCHEDULED REDEMPTION		1,910	1,910	1,953	1,948		(38)		(38)		1,910				71	12/01/2032
31288F-5N-0	FED HOME LOAN MTG CORP GOLD #C77153		12/01/2009	SCHEDULED REDEMPTION		179,806	179,806	181,962	181,919		(2,112)		(2,112)		179,806				3,090	03/01/2033
31288G-FF-4	FED HOME LOAN MTG CORP GOLD #C77366		12/01/2009	SCHEDULED REDEMPTION		54,780	54,780	54,484	54,493		288		288		54,780				2,043	03/01/2033
31288G-JW-3	FED HOME LOAN MTG CORP GOLD #C77477		12/01/2009	SCHEDULED REDEMPTION		3,147	3,147	3,216	3,213		(66)		(66)		3,147				112	03/01/2033
31288G-MF-6	FED HOME LOAN MTG CORP GOLD #C77558		12/01/2009	SCHEDULED REDEMPTION		5,083	5,083	5,203	5,188		(105)		(105)		5,083				179	02/01/2033
31288G-Q4-7	FED HOME LOAN MTG CORP GOLD #C77675		12/01/2009	SCHEDULED REDEMPTION		179,318	179,318	178,312	178,340		979		979		179,318				5,119	03/01/2033
31288G-R9-5	FED HOME LOAN MTG CORP GOLD #C77712		12/01/2009	SCHEDULED REDEMPTION		9,262	9,262	9,494	9,458		(196)		(196)		9,262				319	02/01/2033
31288G-3L-4	FED HOME LOAN MTG CORP GOLD #C78003		12/01/2009	SCHEDULED REDEMPTION		629	629	650	650		(21)		(21)		629				25	04/01/2033
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		12/01/2009	SCHEDULED REDEMPTION		1,302	1,302	1,347	1,346		(44)		(44)		1,302				53	03/01/2033
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938		12/01/2009	SCHEDULED REDEMPTION		84,161	84,161	85,170	85,152		(991)		(991)		84,161				4,555	06/01/2033
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		12/01/2009	SCHEDULED REDEMPTION		112,536	112,536	114,347			(1,811)		(1,811)		112,536				2,841	08/01/2028
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		12/01/2009	SCHEDULED REDEMPTION		29,873	29,873	30,516	30,785		(912)		(912)		29,873				1,228	06/01/2023
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		12/01/2009	SCHEDULED REDEMPTION		5,536	5,536	5,648	5,680		(144)		(144)		5,536				242	06/01/2023
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		12/01/2009	SCHEDULED REDEMPTION		15,691	15,691	15,988	16,074		(384)		(384)		15,691				771	06/01/2023
313975-DH-4	FED HOME LOAN MTG CORP GOLD #D36404		12/01/2009	SCHEDULED REDEMPTION		110,727	110,727	112,840	113,350		(2,623)		(2,623)		110,727				5,500	06/01/2023
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		12/01/2009	SCHEDULED REDEMPTION		47,525	47,525	48,399	48,627		(1,102)		(1,102)		47,525				2,751	08/01/2023
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957		12/01/2009	SCHEDULED REDEMPTION		452	452	470	463		(10)		(10)		452				17	07/01/2024
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		12/01/2009	SCHEDULED REDEMPTION		10,679	10,679	11,050	11,031		(352)		(352)		10,679				553	01/01/2028
3128DU-GK-5	FED HOME LOAN MTG CORP GOLD #D91102		12/01/2009	SCHEDULED REDEMPTION		24,954	24,954	24,678	24,798		157		157		24,954				1,318	11/01/2014
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		12/01/2009	SCHEDULED REDEMPTION		5,727	5,727	5,870	5,849		(123)		(123)		5,727				264	09/01/2022
31294J-JR-0	FED HOME LOAN MTG CORP GOLD #E00272		01/01/2009	MATURED		1,031	1,031	1,019	1,031						1,031				6	01/01/2009

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	Maturity Date
31294J-JY-5	FED HOME LOAN MTG CORP GOLD #E00279		02/01/2009	Various		3,375	3,375	3,348	3,375						3,375				24	02/01/2009
31294J-J3-3	FED HOME LOAN MTG CORP GOLD #E00282		03/01/2009	Various		6,632	6,632	6,538	6,632						6,632				64	03/01/2009
31294J-KD-9	FED HOME LOAN MTG CORP GOLD #E00292		04/01/2009	Various		24,505	24,505	24,313	24,505						24,505				283	04/01/2009
31294J-NZ-7	FED HOME LOAN MTG CORP GOLD #E00408		12/01/2009	SCHEDULED REDEMPTION		11,709	11,709	11,721	11,712		(3)		(3)		11,709				458	12/01/2010
31294J-N8-7	FED HOME LOAN MTG CORP GOLD #E00415		12/01/2009	SCHEDULED REDEMPTION		39,155	39,155	38,823	39,070		86		86		39,155				1,367	01/01/2011
31294J-RH-3	FED HOME LOAN MTG CORP GOLD #E00488		12/01/2009	SCHEDULED REDEMPTION		1,199	1,199	1,238	1,211		(12)		(12)		1,199				50	03/01/2012
31294J-RT-7	FED HOME LOAN MTG CORP GOLD #E00498		12/01/2009	SCHEDULED REDEMPTION		716	716	739	727		(11)		(11)		716				38	07/01/2012
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659		12/01/2009	SCHEDULED REDEMPTION		82,060	82,060	81,957	82,060						82,060				2,925	04/01/2014
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754		12/01/2009	SCHEDULED REDEMPTION		7,299	7,299	7,536	7,465		(166)		(166)		7,299				370	09/01/2014
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762		12/01/2009	SCHEDULED REDEMPTION		7,827	7,827	8,081	8,028		(202)		(202)		7,827				385	10/01/2014
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799		12/01/2009	SCHEDULED REDEMPTION		15,599	15,599	16,106	15,947		(349)		(349)		15,599				777	11/01/2014
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		12/01/2009	SCHEDULED REDEMPTION		22,146	22,146	22,914	22,732		(586)		(586)		22,146				1,056	01/01/2016
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		12/01/2009	SCHEDULED REDEMPTION		248,073	248,073	258,539	255,604		(7,531)		(7,531)		248,073				8,650	08/01/2018
31294K-V7-7	FED HOME LOAN MTG CORP GOLD #E01538		12/01/2009	SCHEDULED REDEMPTION		26,324	26,324	27,311			(987)		(987)		26,324				570	12/01/2018
31294L-GU-1	FED HOME LOAN MTG CORP GOLD #E02011		12/01/2009	SCHEDULED REDEMPTION		40,933	40,933	42,468			(1,535)		(1,535)		40,933				989	10/01/2015
31294L-SS-3	FED HOME LOAN MTG CORP GOLD #E02329		12/01/2009	SCHEDULED REDEMPTION		104,368	104,368	109,521			(5,153)		(5,153)		104,368				1,394	05/01/2017
31294L-W9-0	FED HOME LOAN MTG CORP GOLD #E02472		12/01/2009	SCHEDULED REDEMPTION		41,016	41,016	43,041			(2,025)		(2,025)		41,016				503	03/01/2018
31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02518		12/01/2009	SCHEDULED REDEMPTION		2,462	2,462	2,583			(122)		(122)		2,462				30	06/01/2018
31280F-SF-0	FED HOME LOAN MTG CORP GOLD #E61418		06/01/2009	Various		5,041	5,041	5,019	5,040		1		1		5,041				61	06/01/2009
31280G-GJ-3	FED HOME LOAN MTG CORP GOLD #E62001		12/01/2009	SCHEDULED REDEMPTION		64,591	64,591	64,664	64,610		(19)		(19)		64,591				2,697	11/01/2010
31280J-YS-7	FED HOME LOAN MTG CORP GOLD #E64321		12/01/2009	SCHEDULED REDEMPTION		13,985	13,985	13,939	13,970		15		15		13,985				615	05/01/2011
31280K-R7-8	FED HOME LOAN MTG CORP GOLD #E65010		12/01/2009	SCHEDULED REDEMPTION		171	171	176	173		(2)		(2)		171				9	08/01/2011
31280K-SR-3	FED HOME LOAN MTG CORP GOLD #E65028		12/01/2009	SCHEDULED REDEMPTION		64	64	66	65		(1)		(1)		64				3	08/01/2011
31280M-L6-2	FED HOME LOAN MTG CORP GOLD #E66649		12/01/2009	SCHEDULED REDEMPTION		8,176	8,176	8,335	8,231		(54)		(54)		8,176				357	04/01/2012
31280M-Q2-6	FED HOME LOAN MTG CORP GOLD #E66773		12/01/2009	SCHEDULED REDEMPTION		5,756	5,756	5,867	5,803		(48)		(48)		5,756				252	04/01/2012
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		12/01/2009	SCHEDULED REDEMPTION		69,941	69,941	67,553	68,996		945		945		69,941				2,529	11/01/2013
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812		12/01/2009	SCHEDULED REDEMPTION		8,518	8,518	8,795	8,729		(211)		(211)		8,518				348	11/01/2014
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		12/01/2009	SCHEDULED REDEMPTION		10,545	10,545	10,916	10,763		(218)		(218)		10,545				673	02/01/2016
3128GS-7E-1	FED HOME LOAN MTG CORP GOLD #E89893		12/01/2009	SCHEDULED REDEMPTION		1,170	1,170	1,228			(58)		(58)		1,170				14	05/01/2017
3128GV-WZ-9	FED HOME LOAN MTG CORP GOLD #E91564		12/01/2009	SCHEDULED REDEMPTION		76,292	76,292	79,153			(2,861)		(2,861)		76,292				1,560	09/01/2012
3128GW-E6-1	FED HOME LOAN MTG CORP GOLD #E91957		12/01/2009	SCHEDULED REDEMPTION		218,805	218,805	224,549	223,189		(4,384)		(4,384)		218,805				7,211	10/01/2017
3128GY-HC-1	FED HOME LOAN MTG CORP GOLD #E93827		12/01/2009	SCHEDULED REDEMPTION		4,512	4,512	4,681			(169)		(169)		4,512				94	01/01/2013
3128GY-3B-8	FED HOME LOAN MTG CORP GOLD #E94394		12/01/2009	SCHEDULED REDEMPTION		1,726	1,726	1,811			(85)		(85)		1,726				21	07/01/2017
3128H3-R2-9	FED HOME LOAN MTG CORP GOLD #E95905		12/01/2009	SCHEDULED REDEMPTION		73,025	73,025	74,942	74,436		(1,411)		(1,411)		73,025				2,174	04/01/2018
3128H5-K5-4	FED HOME LOAN MTG CORP GOLD #E97516		12/01/2009	SCHEDULED REDEMPTION		6,661	6,661	6,836	6,784		(123)		(123)		6,661				189	07/01/2018
3128H6-TT-1	FED HOME LOAN MTG CORP GOLD #E98662		12/01/2009	SCHEDULED REDEMPTION		3,762	3,762	3,894			(132)		(132)		3,762				82	08/01/2018
3128H7-N8-1	FED HOME LOAN MTG CORP GOLD #E99415		12/01/2009	SCHEDULED REDEMPTION		1,558,037	1,558,037	1,581,164	1,574,283		(16,247)		(16,247)		1,558,037				47,509	09/01/2018
3128H7-SH-6	FED HOME LOAN MTG CORP GOLD #E99520		12/01/2009	SCHEDULED REDEMPTION		36,012	36,012	36,957	36,682		(670)		(670)		36,012				1,097	09/01/2018
3128H7-4N-9	FED HOME LOAN MTG CORP GOLD #E99829		12/01/2009	SCHEDULED REDEMPTION		10,145	10,145	10,412	10,334		(189)		(189)		10,145				255	10/01/2018
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		12/01/2009	SCHEDULED REDEMPTION		68	68	69	69		(2)		(2)		68				3	09/01/2027
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		12/01/2009	SCHEDULED REDEMPTION		4,018	4,018	4,076	4,071		(54)		(54)		4,018				164	11/01/2026
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		12/01/2009	SCHEDULED REDEMPTION		97	97	100	99		(2)		(2)		97				4	12/01/2026
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		12/01/2009	SCHEDULED REDEMPTION		26,907	26,907	27,681	27,667		(759)		(759)		26,907				1,318	12/01/2029
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109		12/01/2009	SCHEDULED REDEMPTION		2,925	2,925	3,043	3,037		(112)		(112)		2,925				142	03/01/2030
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131		12/01/2009	SCHEDULED REDEMPTION		3,000	3,000	3,096	3,088		(89)		(89)		3,000				159	09/01/2030
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136		12/01/2009	SCHEDULED REDEMPTION		4,140	4,140	4,254	4,245		(105)		(105)		4,140				164	10/01/2030
31283H-JB-2	FED HOME LOAN MTG CORP GOLD #G01158		12/01/2009	SCHEDULED REDEMPTION		71,705	71,705	74,086	73,959		(2,254)		(2,254)		71,705				3,238	01/01/2031
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186		12/01/2009	SCHEDULED REDEMPTION		68	68	71	71		(2)		(2)		68				3	02/01/2031
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243		12/01/2009	SCHEDULED REDEMPTION		1,021	1,021	1,062	1,057		(36)		(36)		1,021				54	05/01/2031
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354		12/01/2009	SCHEDULED REDEMPTION		3,013	3,013	3,103	3,095		(82)		(82)		3,013				142	12/01/2031
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		12/01/2009	SCHEDULED REDEMPTION		759	759	785	781		(22)		(22)		759				32	03/01/2032
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		12/01/2009	SCHEDULED REDEMPTION		26,170	26,170	27,070	26,989		(819)		(819)		26,170				1,120	04/01/2032
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		12/01/2009	SCHEDULED REDEMPTION		7,339	7,339	7,592	7,569		(230)		(230)		7,339				315	04/01/2032
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		12/01/2009	SCHEDULED REDEMPTION		10,441	10,441	10,803	10,791		(350)		(350)		10,441				426	08/01/2032
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		12/01/2009	SCHEDULED REDEMPTION		117,358	117,358	123,740	123,499		(6,141)		(6,141)		117,358				5,078	07/01/2032
31283H-TN-5	FED HOME LOAN MTG CORP GOLD #G01457		12/01/2009	SCHEDULED REDEMPTION		28,509	28,509	29,209	29,120		(611)		(611)		28,509				1,005	08/01/2029
31283H-UA-1	FED HOME LOAN MTG CORP GOLD #G01477		12/01/2009	SCHEDULED REDEMPTION		50,002	50,002	51,118	51,109		(1,108)		(1,108)		50,002				1,797	12/01/2032
31283H-VE-2	FED HOME LOAN MTG CORP GOLD #G01513		12/01/2009	SCHEDULED REDEMPTION		165,372	165,372	169,049	168,869		(3,498)		(3,498)		165,372				6,095	03/01/2033
31283H-VL-6	FED HOME LOAN MTG CORP GOLD #G01519		12/01/2009	SCHEDULED REDEMPTION		436,010	436,010	450,880	450,189		(14,180)		(14,180)		436,010				15,791	02/01/2033

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	Maturity Date
31283H-WK-7	FED HOME LOAN MTG CORP GOLD #G01550		12/01/2009	SCHEDULED REDEMPTION		34,119	34,119	34,903	34,837		(718)		(718)		34,119				1,237	04/01/2033
31283H-WZ-4	FED HOME LOAN MTG CORP GOLD #G01564		12/01/2009	SCHEDULED REDEMPTION		780,943	780,943	807,457	805,460		(24,517)		(24,517)		780,943				28,220	04/01/2033
31283H-W9-2	FED HOME LOAN MTG CORP GOLD #G01572		12/01/2009	SCHEDULED REDEMPTION		20,072	20,072	20,574	20,548		(476)		(476)		20,072				707	05/01/2033
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		12/01/2009	SCHEDULED REDEMPTION		1,838	1,838	1,876	1,875		(37)		(37)		1,838				62	07/01/2033
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		12/01/2009	SCHEDULED REDEMPTION		1,655	1,655	1,712	1,710		(55)		(55)		1,655				66	09/01/2034
31283H-7E-9	FED HOME LOAN MTG CORP GOLD #G01793		12/01/2009	SCHEDULED REDEMPTION		18,328	18,328	18,747	18,720		(392)		(392)		18,328				660	03/01/2035
3128M4-AK-9	FED HOME LOAN MTG CORP GOLD #G02410		12/01/2009	SCHEDULED REDEMPTION		161,881	161,881	155,735	156,123		5,758		5,758		161,881				4,570	01/01/2036
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		12/01/2009	SCHEDULED REDEMPTION		4,226	4,226	4,281	4,278		(52)		(52)		4,226				168	10/01/2036
3128M6-JM-1	FED HOME LOAN MTG CORP GOLD #G04468		12/01/2009	SCHEDULED REDEMPTION		348,832	348,832	354,446			(5,614)		(5,614)		348,832				7,466	07/01/2038
3128M6-VZ-8	FED HOME LOAN MTG CORP GOLD #G04832		12/01/2009	SCHEDULED REDEMPTION		5,596,133	5,596,133	5,693,841			(97,708)		(97,708)		5,596,133				119,368	10/01/2038
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		12/01/2009	SCHEDULED REDEMPTION		415,108	415,108	399,347	400,229		14,879		14,879		415,108				12,854	08/01/2035
3128MJ-F9-6	FED HOME LOAN MTG CORP GOLD #G08191		12/01/2009	SCHEDULED REDEMPTION		2,703,805	2,703,805	2,756,221			(52,416)		(52,416)		2,703,805				55,242	04/01/2037
3128MJ-GF-1	FED HOME LOAN MTG CORP GOLD #G08197		12/01/2009	SCHEDULED REDEMPTION		8,579	8,579	7,986	8,033		546		546		8,579				232	02/01/2037
31283J-J9-3	FED HOME LOAN MTG CORP GOLD #G10288		06/01/2009	SCHEDULED REDEMPTION		34,568	34,568	33,682	34,568						34,568				425	09/01/2009
31283J-N4-9	FED HOME LOAN MTG CORP GOLD #G10411		12/01/2009	SCHEDULED REDEMPTION		200,470	200,470	193,952	199,323		1,147		1,147		200,470				6,895	10/01/2010
31283J-PG-0	FED HOME LOAN MTG CORP GOLD #G10423		12/01/2009	SCHEDULED REDEMPTION		30,622	30,622	30,722	30,650		(28)		(28)		30,622				1,157	11/01/2010
31283J-WD-9	FED HOME LOAN MTG CORP GOLD #G10644		12/01/2009	SCHEDULED REDEMPTION		12,730	12,730	13,144	12,885		(155)		(155)		12,730				596	12/01/2011
31283J-Y8-8	FED HOME LOAN MTG CORP GOLD #G10735		12/01/2009	SCHEDULED REDEMPTION		111,747	111,747	114,925	113,006		(1,259)		(1,259)		111,747				4,811	09/01/2012
31283K-2X-5	FED HOME LOAN MTG CORP GOLD #G11690		12/01/2009	SCHEDULED REDEMPTION		121,540	121,540	118,811	119,386		2,153		2,153		121,540				3,117	02/01/2020
31283K-4V-7	FED HOME LOAN MTG CORP GOLD #G11736		12/01/2009	SCHEDULED REDEMPTION		11,652	11,652	12,089			(437)		(437)		11,652				264	04/01/2020
31283K-5N-4	FED HOME LOAN MTG CORP GOLD #G11753		12/01/2009	SCHEDULED REDEMPTION		85,720	85,720	87,182	86,881		(1,161)		(1,161)		85,720				2,718	08/01/2020
31336W-CQ-0	FED HOME LOAN MTG CORP GOLD #G11880		12/01/2009	SCHEDULED REDEMPTION		20,031	20,031	20,759			(727)		(727)		20,031				422	12/01/2020
3128M1-BF-5	FED HOME LOAN MTG CORP GOLD #G11938		12/01/2009	SCHEDULED REDEMPTION		7,578	7,578	7,779			(201)		(201)		7,578				147	03/01/2021
3128M1-EC-9	FED HOME LOAN MTG CORP GOLD #G12031		12/01/2009	SCHEDULED REDEMPTION		32,252	32,252	33,844			(1,592)		(1,592)		32,252				399	05/01/2021
3128M1-GT-0	FED HOME LOAN MTG CORP GOLD #G12110		12/01/2009	SCHEDULED REDEMPTION		22,654	22,654	23,599			(945)		(945)		22,654				521	06/01/2021
3128M1-LA-5	FED HOME LOAN MTG CORP GOLD #G12221		12/01/2009	SCHEDULED REDEMPTION		10,311	10,311	10,820			(509)		(509)		10,311				127	06/01/2021
3128M1-LH-0	FED HOME LOAN MTG CORP GOLD #G12228		12/01/2009	SCHEDULED REDEMPTION		23,112	23,112	24,076			(964)		(964)		23,112				522	07/01/2021
3128M1-L7-2	FED HOME LOAN MTG CORP GOLD #G12250		12/01/2009	SCHEDULED REDEMPTION		3,366	3,366	3,456			(89)		(89)		3,366				64	06/01/2021
3128M1-N3-9	FED HOME LOAN MTG CORP GOLD #G12310		12/01/2009	SCHEDULED REDEMPTION		59,074	59,074	61,937			(2,863)		(2,863)		59,074				792	08/01/2021
3128M1-PA-1	FED HOME LOAN MTG CORP GOLD #G12317		12/01/2009	SCHEDULED REDEMPTION		93,198	93,198	97,591			(4,393)		(4,393)		93,198				1,449	08/01/2021
3128M1-PE-3	FED HOME LOAN MTG CORP GOLD #G12321		12/01/2009	SCHEDULED REDEMPTION		173,892	173,892	181,317			(7,424)		(7,424)		173,892				3,869	09/01/2021
3128M1-RM-3	FED HOME LOAN MTG CORP GOLD #G12392		12/01/2009	SCHEDULED REDEMPTION		760,132	760,132	802,058			(41,926)		(41,926)		760,132				9,327	09/01/2021
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		12/01/2009	SCHEDULED REDEMPTION		269,635	269,635	282,410			(12,775)		(12,775)		269,635				4,070	12/01/2021
3128M1-TK-5	FED HOME LOAN MTG CORP GOLD #G12454		12/01/2009	SCHEDULED REDEMPTION		23,444	23,444	24,422			(978)		(978)		23,444				523	11/01/2021
3128MB-AW-7	FED HOME LOAN MTG CORP GOLD #G12521		12/01/2009	SCHEDULED REDEMPTION		2,061,394	2,061,394	2,163,175			(101,781)		(101,781)		2,061,394				23,022	12/01/2021
3128MB-AZ-0	FED HOME LOAN MTG CORP GOLD #G12524		12/01/2009	SCHEDULED REDEMPTION		2,007	2,007	2,106			(99)		(99)		2,007				25	01/01/2022
3128MB-BR-7	FED HOME LOAN MTG CORP GOLD #G12548		12/01/2009	SCHEDULED REDEMPTION		148,625	148,625	154,944			(6,318)		(6,318)		148,625				3,249	01/01/2022
3128MB-CN-5	FED HOME LOAN MTG CORP GOLD #G12577		12/01/2009	SCHEDULED REDEMPTION		239,872	239,872	249,879			(10,007)		(10,007)		239,872				5,240	03/01/2022
3128MB-CT-2	FED HOME LOAN MTG CORP GOLD #G12582		12/01/2009	SCHEDULED REDEMPTION		213,217	213,217	222,112			(8,895)		(8,895)		213,217				4,733	02/01/2022
3128MB-DD-6	FED HOME LOAN MTG CORP GOLD #G12600		12/01/2009	SCHEDULED REDEMPTION		177,163	177,163	184,696			(7,533)		(7,533)		177,163				3,942	03/01/2022
3128MB-DG-9	FED HOME LOAN MTG CORP GOLD #G12603		12/01/2009	SCHEDULED REDEMPTION		234,838	234,838	244,635			(9,797)		(9,797)		234,838				5,084	04/01/2022
3128MB-DJ-3	FED HOME LOAN MTG CORP GOLD #G12605		12/01/2009	SCHEDULED REDEMPTION		88,239	88,239	92,596			(4,357)		(4,357)		88,239				1,096	04/01/2022
3128MB-DN-4	FED HOME LOAN MTG CORP GOLD #G12609		12/01/2009	SCHEDULED REDEMPTION		109,774	109,774	114,461			(4,687)		(4,687)		109,774				2,436	04/01/2022
3128MB-EP-8	FED HOME LOAN MTG CORP GOLD #G12642		12/01/2009	SCHEDULED REDEMPTION		5,113	5,113	5,365			(252)		(252)		5,113				61	04/01/2022
3128MB-FZ-5	FED HOME LOAN MTG CORP GOLD #G12684		12/01/2009	SCHEDULED REDEMPTION		36,687	36,687	38,498			(1,811)		(1,811)		36,687				452	05/01/2022
3128MB-F5-1	FED HOME LOAN MTG CORP GOLD #G12688		12/01/2009	SCHEDULED REDEMPTION		34,737	34,737	36,452			(1,715)		(1,715)		34,737				428	06/01/2022
3128MB-F8-5	FED HOME LOAN MTG CORP GOLD #G12691		12/01/2009	SCHEDULED REDEMPTION		309,145	309,145	320,038			(10,893)		(10,893)		309,145				6,670	06/01/2022
3128MB-GE-1	FED HOME LOAN MTG CORP GOLD #G12697		12/01/2009	SCHEDULED REDEMPTION		5,619	5,619	5,853			(234)		(234)		5,619				127	05/01/2022
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709		12/01/2009	SCHEDULED REDEMPTION		184,938	184,938	191,579			(6,640)		(6,640)		184,938				3,821	07/01/2022
3128MB-GT-8	FED HOME LOAN MTG CORP GOLD #G12710		12/01/2009	SCHEDULED REDEMPTION		4,497	4,497	4,719			(222)		(222)		4,497				55	07/01/2022
3128MB-G3-5	FED HOME LOAN MTG CORP GOLD #G12718		12/01/2009	SCHEDULED REDEMPTION		78,974	78,974	82,346			(3,372)		(3,372)		78,974				1,760	07/01/2022
3128MB-HC-4	FED HOME LOAN MTG CORP GOLD #G12727		12/01/2009	SCHEDULED REDEMPTION		241,751	241,751	250,269			(8,518)		(8,518)		241,751				5,089	07/01/2022
3128MB-HN-0	FED HOME LOAN MTG CORP GOLD #G12737		12/01/2009	SCHEDULED REDEMPTION		10,476	10,476	10,913			(437)		(437)		10,476				239	08/01/2022
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		12/01/2009	SCHEDULED REDEMPTION		793,801	793,801	827,674			(33,872)		(33,872)		793,801				17,412	08/01/2022
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		12/01/2009	SCHEDULED REDEMPTION		402,772	402,772	419,584			(16,812)		(16,812)		402,772				9,000	09/01/2022
3128MB-LQ-8	FED HOME LOAN MTG CORP GOLD #G12835		12/01/2009	SCHEDULED REDEMPTION		4,882	4,882	5,123			(241)		(241)		4,882				60	11/01/2022
3128MB-LX-3	FED HOME LOAN MTG CORP GOLD #G12842		12/01/2009	SCHEDULED REDEMPTION		4,333	4,333	4,448			(115)		(115)		4,333				87	07/01/2022
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		12/01/2009	SCHEDULED REDEMPTION		236,028	236,028	245,331			(9,303)		(9,303)		236,028				2,661	10/01/2022
3128MB-MP-9	FED HOME LOAN MTG CORP GOLD #G12866		12/01/2009	SCHEDULED REDEMPTION		172,966	172,966	177,554			(4,588)		(4,588)		172,966				3,420	10/01/2022

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	Maturity Date
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881		12/01/2009	SCHEDULED REDEMPTION		14,382	14,382	14,763			(381)		(381)		14,382				279	11/01/2022
3128MB-NB-9	FED HOME LOAN MTG CORP GOLD #G12886		12/01/2009	SCHEDULED REDEMPTION		181,457	181,457	187,830			(6,372)		(6,372)		181,457				3,753	12/01/2022
3128MB-NM-5	FED HOME LOAN MTG CORP GOLD #G12896		12/01/2009	SCHEDULED REDEMPTION		41,669	41,669	43,132			(1,463)		(1,463)		41,669				830	11/01/2022
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		12/01/2009	SCHEDULED REDEMPTION		436,125	436,125	454,787			(18,662)		(18,662)		436,125				9,111	12/01/2022
3128MB-QJ-9	FED HOME LOAN MTG CORP GOLD #G12957		12/01/2009	SCHEDULED REDEMPTION		466,275	466,275	485,728			(19,452)		(19,452)		466,275				10,086	01/01/2023
3128MB-QT-7	FED HOME LOAN MTG CORP GOLD #G12966		12/01/2009	SCHEDULED REDEMPTION		329,845	329,845	344,044			(14,199)		(14,199)		329,845				6,850	01/01/2023
3128MB-Q6-7	FED HOME LOAN MTG CORP GOLD #G12977		12/01/2009	SCHEDULED REDEMPTION		198,457	198,457	206,737			(8,279)		(8,279)		198,457				4,410	10/01/2022
3128MB-Q7-5	FED HOME LOAN MTG CORP GOLD #G12978		12/01/2009	SCHEDULED REDEMPTION		311,312	311,312	324,380			(13,068)		(13,068)		311,312				6,952	12/01/2022
3128MB-RG-4	FED HOME LOAN MTG CORP GOLD #G12987		12/01/2009	SCHEDULED REDEMPTION		2,237	2,237	2,348			(110)		(110)		2,237				28	02/01/2023
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		12/01/2009	SCHEDULED REDEMPTION		1,907,708	1,907,708	1,982,899			(75,191)		(75,191)		1,907,708				20,994	02/01/2023
3128MB-SD-0	FED HOME LOAN MTG CORP GOLD #G13016		12/01/2009	SCHEDULED REDEMPTION		154,145	154,145	160,220			(6,075)		(6,075)		154,145				1,764	02/01/2023
3128MB-SK-4	FED HOME LOAN MTG CORP GOLD #G13022		12/01/2009	SCHEDULED REDEMPTION		419,633	419,633	437,140			(17,507)		(17,507)		419,633				9,130	02/01/2023
3128MB-SM-0	FED HOME LOAN MTG CORP GOLD #G13024		12/01/2009	SCHEDULED REDEMPTION		82,407	82,407	86,476			(4,069)		(4,069)		82,407				1,014	10/01/2022
3128MB-SN-8	FED HOME LOAN MTG CORP GOLD #G13025		12/01/2009	SCHEDULED REDEMPTION		104,607	104,607	109,073			(4,466)		(4,466)		104,607				2,335	08/01/2022
3128MB-S8-1	FED HOME LOAN MTG CORP GOLD #G13043		12/01/2009	SCHEDULED REDEMPTION		216,103	216,103	225,119			(9,016)		(9,016)		216,103				4,671	02/01/2023
3128MB-UA-3	FED HOME LOAN MTG CORP GOLD #G13077		12/01/2009	SCHEDULED REDEMPTION		45,418	45,418	47,661			(2,243)		(2,243)		45,418				550	04/01/2023
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		12/01/2009	SCHEDULED REDEMPTION		466,079	466,079	483,017			(16,937)		(16,937)		466,079				9,500	04/01/2023
3128MB-UX-3	FED HOME LOAN MTG CORP GOLD #G13098		12/01/2009	SCHEDULED REDEMPTION		33,483	33,483	35,137			(1,653)		(1,653)		33,483				418	09/01/2021
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		12/01/2009	SCHEDULED REDEMPTION		1,764,044	1,764,044	1,827,790			(63,746)		(63,746)		1,764,044				38,347	04/01/2023
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136		12/01/2009	SCHEDULED REDEMPTION		132,023	132,023	135,525			(3,502)		(3,502)		132,023				2,577	05/01/2023
3128MB-WE-3	FED HOME LOAN MTG CORP GOLD #G13145		12/01/2009	SCHEDULED REDEMPTION		102,361	102,361	106,696			(4,335)		(4,335)		102,361				2,256	04/01/2023
3128MB-X7-7	FED HOME LOAN MTG CORP GOLD #G13202		12/01/2009	SCHEDULED REDEMPTION		40,071	40,071	41,478			(1,407)		(1,407)		40,071				836	07/01/2023
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		12/01/2009	SCHEDULED REDEMPTION		839,183	839,183	870,652			(31,469)		(31,469)		839,183				18,314	05/01/2023
3128MB-YV-3	FED HOME LOAN MTG CORP GOLD #G13224		12/01/2009	SCHEDULED REDEMPTION		793,316	793,316	814,358			(21,041)		(21,041)		793,316				15,690	05/01/2023
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		12/01/2009	SCHEDULED REDEMPTION		1,324,032	1,324,032	1,373,114			(49,082)		(49,082)		1,324,032				27,239	06/01/2023
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240		12/01/2009	SCHEDULED REDEMPTION		11,223	11,223	11,618			(394)		(394)		11,223				234	08/01/2023
3128MB-ZJ-9	FED HOME LOAN MTG CORP GOLD #G13245		12/01/2009	SCHEDULED REDEMPTION		125,193	125,193	131,303			(6,111)		(6,111)		125,193				1,679	08/01/2023
3128MB-ZV-2	FED HOME LOAN MTG CORP GOLD #G13256		12/01/2009	SCHEDULED REDEMPTION		104,916	104,916	109,928			(5,012)		(5,012)		104,916				1,558	09/01/2023
3128MB-4H-7	FED HOME LOAN MTG CORP GOLD #G13324		12/01/2009	SCHEDULED REDEMPTION		46,570	46,570	48,869			(2,299)		(2,299)		46,570				572	11/01/2023
3128MB-4Q-7	FED HOME LOAN MTG CORP GOLD #G13331		12/01/2009	SCHEDULED REDEMPTION		14,197	14,197	14,789			(592)		(592)		14,197				316	10/01/2023
3128MB-4Y-0	FED HOME LOAN MTG CORP GOLD #G13339		12/01/2009	SCHEDULED REDEMPTION		250,291	250,291	261,067			(10,776)		(10,776)		250,291				5,057	12/01/2023
3128MB-4Z-7	FED HOME LOAN MTG CORP GOLD #G13340		12/01/2009	SCHEDULED REDEMPTION		23,296	23,296	24,268			(972)		(972)		23,296				528	12/01/2021
3128MB-5G-8	FED HOME LOAN MTG CORP GOLD #G13347		12/01/2009	SCHEDULED REDEMPTION		218,389	218,389	229,172			(10,783)		(10,783)		218,389				2,565	05/01/2023
3128MB-5K-9	FED HOME LOAN MTG CORP GOLD #G13350		12/01/2009	SCHEDULED REDEMPTION		2,722	2,722	2,856			(134)		(134)		2,722				34	10/01/2022
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		12/01/2009	SCHEDULED REDEMPTION		1,780,943	1,780,943	1,843,638			(62,695)		(62,695)		1,780,943				37,489	12/01/2023
3128MB-5P-8	FED HOME LOAN MTG CORP GOLD #G13354		12/01/2009	SCHEDULED REDEMPTION		162,615	162,615	168,713			(6,098)		(6,098)		162,615				3,372	11/01/2023
3128MB-7H-4	FED HOME LOAN MTG CORP GOLD #G13396		12/01/2009	SCHEDULED REDEMPTION		188,182	188,182	196,032			(7,851)		(7,851)		188,182				4,293	12/01/2023
3128MC-AH-8	FED HOME LOAN MTG CORP GOLD #G13408		12/01/2009	SCHEDULED REDEMPTION		60,095	60,095	62,463			(2,369)		(2,369)		60,095				684	01/01/2024
3128MC-BL-8	FED HOME LOAN MTG CORP GOLD #G13443		12/01/2009	SCHEDULED REDEMPTION		32,901	32,901	34,135			(1,234)		(1,234)		32,901				670	04/01/2023
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452		12/01/2009	SCHEDULED REDEMPTION		8,230	8,230	8,538			(309)		(309)		8,230				181	02/01/2024
3128MC-CK-9	FED HOME LOAN MTG CORP GOLD #G13474		12/01/2009	SCHEDULED REDEMPTION		6,440,594	6,440,594	6,631,799			(191,205)		(191,205)		6,440,594				119,615	02/01/2024
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		12/01/2009	SCHEDULED REDEMPTION		1,001,161	1,001,161	1,038,169			(37,008)		(37,008)		1,001,161				20,443	02/01/2024
3128MC-CY-9	FED HOME LOAN MTG CORP GOLD #G13487		12/01/2009	SCHEDULED REDEMPTION		86,609	86,609	89,857			(3,248)		(3,248)		86,609				1,722	02/01/2024
3128MC-C3-7	FED HOME LOAN MTG CORP GOLD #G13490		12/01/2009	SCHEDULED REDEMPTION		23,900	23,900	25,080			(1,180)		(1,180)		23,900				293	12/01/2023
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		12/01/2009	SCHEDULED REDEMPTION		679,214	679,214	704,857			(25,643)		(25,643)		679,214				10,044	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		12/01/2009	SCHEDULED REDEMPTION		616,806	616,806	641,117			(24,311)		(24,311)		616,806				6,906	01/01/2024
3128MC-DF-9	FED HOME LOAN MTG CORP GOLD #G13502		12/01/2009	SCHEDULED REDEMPTION		306,713	306,713	318,215			(11,502)		(11,502)		306,713				6,349	01/01/2024
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		12/01/2009	SCHEDULED REDEMPTION		614,915	614,915	637,596			(22,681)		(22,681)		614,915				12,603	12/01/2022
3128MC-DL-6	FED HOME LOAN MTG CORP GOLD #G13507		12/01/2009	SCHEDULED REDEMPTION		52,925	52,925	55,538			(2,613)		(2,613)		52,925				650	01/01/2024
3128MC-DQ-5	FED HOME LOAN MTG CORP GOLD #G13511		12/01/2009	SCHEDULED REDEMPTION		6,288,015	6,288,015	6,451,757			(163,742)		(163,742)		6,288,015				142,398	04/01/2024
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD #G13544		12/01/2009	SCHEDULED REDEMPTION		112,937	112,937	118,513			(5,576)		(5,576)		112,937				1,444	10/01/2017
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		12/01/2009	SCHEDULED REDEMPTION		862,601	862,601	896,600			(33,999)		(33,999)		862,601				9,722	04/01/2024
3128MC-GE-9	FED HOME LOAN MTG CORP GOLD #G13597		12/01/2009	SCHEDULED REDEMPTION		19,438	19,438	20,398			(960)		(960)		19,438				241	12/01/2023
3128MC-GU-3	FED HOME LOAN MTG CORP GOLD #G13611		12/01/2009	SCHEDULED REDEMPTION		3,484,616	3,484,616	3,639,246			(154,630)		(154,630)		3,484,616				38,873	01/01/2024
3128MC-GW-9	FED HOME LOAN MTG CORP GOLD #G13613		12/01/2009	SCHEDULED REDEMPTION		80,892	80,892	84,886			(3,994)		(3,994)		80,892				989	12/01/2023
3128MM-AA-1	FED HOME LOAN MTG CORP GOLD #G18000		12/01/2009	SCHEDULED REDEMPTION		97,329	97,329	92,938	93,600		3,730		3,730		97,329				2,453	07/01/2019
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005		12/01/2009	SCHEDULED REDEMPTION		13,561	13,561	14,070			(509)		(509)		13,561				272	08/01/2019
3128MM-A9-4	FED HOME LOAN MTG CORP GOLD #G18031		12/01/2009	SCHEDULED REDEMPTION		91,803	91,803	89,719	90,161		1,642		1,642		91,803				2,229	01/01/2020
3128MM-BT-9	FED HOME LOAN MTG CORP GOLD #G18049		12/01/2009	SCHEDULED REDEMPTION		1,650	1,650	1,732			(81)		(81)		1,650				21	04/01/2020

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	Maturity Date
3128MM-BU-6	FED HOME LOAN MTG CORP GOLD #G18050		12/01/2009	SCHEDULED REDEMPTION		95,138	95,138	93,094	93,519		1,620		1,620		95,138				2,645	04/01/2020
3128MM-BV-4	FED HOME LOAN MTG CORP GOLD #G18051		12/01/2009	SCHEDULED REDEMPTION		104,653	104,653	102,358	102,831		1,821		1,821		104,653				2,797	05/01/2020
3128MM-CS-0	FED HOME LOAN MTG CORP GOLD #G18080		12/01/2009	SCHEDULED REDEMPTION		54,032	54,032	52,816	53,062		970		970		54,032				1,232	08/01/2020
3128MM-DA-8	FED HOME LOAN MTG CORP GOLD #G18096		12/01/2009	SCHEDULED REDEMPTION		21,187	21,187	22,071			(884)		(884)		21,187				466	01/01/2021
3128MM-DK-6	FED HOME LOAN MTG CORP GOLD #G18105		12/01/2009	SCHEDULED REDEMPTION		77,105	77,105	79,822			(2,717)		(2,717)		77,105				1,461	03/01/2021
3128MM-DL-4	FED HOME LOAN MTG CORP GOLD #G18106		12/01/2009	SCHEDULED REDEMPTION		15,473	15,473	16,119			(646)		(646)		15,473				317	03/01/2021
3128MM-DQ-3	FED HOME LOAN MTG CORP GOLD #G18110		12/01/2009	SCHEDULED REDEMPTION		423,405	423,405	441,069			(17,664)		(17,664)		423,405				8,744	04/01/2021
3128MM-DU-4	FED HOME LOAN MTG CORP GOLD #G18114		12/01/2009	SCHEDULED REDEMPTION		15,632	15,632	16,404			(772)		(772)		15,632				193	05/01/2021
3128MM-EH-2	FED HOME LOAN MTG CORP GOLD #G18135		12/01/2009	SCHEDULED REDEMPTION		17,159	17,159	18,006			(847)		(847)		17,159				210	08/01/2021
3128MM-ER-0	FED HOME LOAN MTG CORP GOLD #G18143		12/01/2009	SCHEDULED REDEMPTION		276,360	276,360	287,889			(11,529)		(11,529)		276,360				5,999	10/01/2021
3128MM-E6-6	FED HOME LOAN MTG CORP GOLD #G18156		12/01/2009	SCHEDULED REDEMPTION		90,979	90,979	94,184			(3,206)		(3,206)		90,979				1,815	12/01/2021
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		12/01/2009	SCHEDULED REDEMPTION		676,348	676,348	704,983			(28,635)		(28,635)		676,348				14,188	12/01/2021
3128MM-FD-0	FED HOME LOAN MTG CORP GOLD #G18163		12/01/2009	SCHEDULED REDEMPTION		25,883	25,883	27,161			(1,278)		(1,278)		25,883				315	01/01/2022
3128MM-FM-0	FED HOME LOAN MTG CORP GOLD #G18171		12/01/2009	SCHEDULED REDEMPTION		19,489	19,489	20,220			(731)		(731)		19,489				398	03/01/2022
3128MM-FS-7	FED HOME LOAN MTG CORP GOLD #G18176		12/01/2009	SCHEDULED REDEMPTION		8,776	8,776	9,105			(329)		(329)		8,776				182	04/01/2022
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189		12/01/2009	SCHEDULED REDEMPTION		197,308	197,308	204,261			(6,952)		(6,952)		197,308				3,927	06/01/2022
3128MM-GD-9	FED HOME LOAN MTG CORP GOLD #G18195		12/01/2009	SCHEDULED REDEMPTION		36,308	36,308	38,100			(1,793)		(1,793)		36,308				434	07/01/2022
3128MM-GH-0	FED HOME LOAN MTG CORP GOLD #G18199		12/01/2009	SCHEDULED REDEMPTION		29,613	29,613	30,886			(1,272)		(1,272)		29,613				570	08/01/2022
3128MM-GN-7	FED HOME LOAN MTG CORP GOLD #G18204		12/01/2009	SCHEDULED REDEMPTION		10,855	10,855	11,391			(536)		(536)		10,855				125	09/01/2022
3128MM-GU-1	FED HOME LOAN MTG CORP GOLD #G18210		12/01/2009	SCHEDULED REDEMPTION		131,957	131,957	137,590			(5,634)		(5,634)		131,957				2,703	10/01/2022
3128MM-G5-6	FED HOME LOAN MTG CORP GOLD #G18219		12/01/2009	SCHEDULED REDEMPTION		19,643	19,643	20,462			(819)		(819)		19,643				404	11/01/2022
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		12/01/2009	SCHEDULED REDEMPTION		51,046	51,046	52,838			(1,793)		(1,793)		51,046				969	01/01/2023
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		12/01/2009	SCHEDULED REDEMPTION		254,626	254,626	263,568			(8,942)		(8,942)		254,626				4,848	02/01/2023
3128MM-HL-0	FED HOME LOAN MTG CORP GOLD #G18234		12/01/2009	SCHEDULED REDEMPTION		43,423	43,423	45,567			(2,144)		(2,144)		43,423				570	02/01/2023
3128MM-H6-3	FED HOME LOAN MTG CORP GOLD #G18252		12/01/2009	SCHEDULED REDEMPTION		51,294	51,294	53,827			(2,533)		(2,533)		51,294				638	05/01/2023
3128MM-JB-0	FED HOME LOAN MTG CORP GOLD #G18257		12/01/2009	SCHEDULED REDEMPTION		109,547	109,547	112,452			(2,906)		(2,906)		109,547				2,426	06/01/2023
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		12/01/2009	SCHEDULED REDEMPTION		60,961	60,961	63,247			(2,286)		(2,286)		60,961				1,217	06/01/2023
3128MM-JD-6	FED HOME LOAN MTG CORP GOLD #G18259		12/01/2009	SCHEDULED REDEMPTION		2,053	2,053	2,155			(101)		(101)		2,053				25	06/01/2023
3128MM-JK-0	FED HOME LOAN MTG CORP GOLD #G18265		12/01/2009	SCHEDULED REDEMPTION		149,144	149,144	155,850			(6,706)		(6,706)		149,144				2,841	07/01/2023
3128MM-JP-9	FED HOME LOAN MTG CORP GOLD #G18269		12/01/2009	SCHEDULED REDEMPTION		270,068	270,068	281,335			(11,267)		(11,267)		270,068				5,256	08/01/2023
3128MM-JT-1	FED HOME LOAN MTG CORP GOLD #G18273		12/01/2009	SCHEDULED REDEMPTION		88,967	88,967	93,360			(4,393)		(4,393)		88,967				1,055	09/01/2023
3128MM-JY-0	FED HOME LOAN MTG CORP GOLD #G18278		12/01/2009	SCHEDULED REDEMPTION		3,175	3,175	3,332			(157)		(157)		3,175				40	10/01/2023
3128MM-J8-7	FED HOME LOAN MTG CORP GOLD #G18286		12/01/2009	SCHEDULED REDEMPTION		25,590	25,590	26,550			(960)		(960)		25,590				517	12/01/2023
3128MM-J9-5	FED HOME LOAN MTG CORP GOLD #G18287		12/01/2009	SCHEDULED REDEMPTION		89,881	89,881	93,719			(3,837)		(3,837)		89,881				1,890	12/01/2023
3128MM-KG-7	FED HOME LOAN MTG CORP GOLD #G18294		12/01/2009	SCHEDULED REDEMPTION		181,326	181,326	188,891			(7,565)		(7,565)		181,326				3,745	01/01/2024
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306		12/01/2009	SCHEDULED REDEMPTION		933,239	933,239	957,992			(24,753)		(24,753)		933,239				22,105	04/01/2024
3128MM-KV-4	FED HOME LOAN MTG CORP GOLD #G18307		12/01/2009	SCHEDULED REDEMPTION		1,904,949	1,904,949	1,975,388			(70,440)		(70,440)		1,904,949				49,243	04/01/2024
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024		12/01/2009	SCHEDULED REDEMPTION		127,547	127,547	126,216	126,678		869		869		127,547				4,853	12/01/2013
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030		12/01/2009	SCHEDULED REDEMPTION		58,804	58,804	58,192	58,345		459		459		58,804				2,593	03/01/2014
3128MS-BZ-2	FED HOME LOAN MTG CORP GOLD #H00056		12/01/2009	SCHEDULED REDEMPTION		8,718	8,718	8,630	8,639		79		79		8,718				307	10/01/2035
3128MS-CU-2	FED HOME LOAN MTG CORP GOLD #H00083		12/01/2009	SCHEDULED REDEMPTION		1,011,304	1,011,304	1,001,191	1,002,178		9,126		9,126		1,011,304				36,326	12/01/2035
3128MS-DJ-6	FED HOME LOAN MTG CORP GOLD #H00105		12/01/2009	SCHEDULED REDEMPTION		98,939	98,939	97,950	98,047		893		893		98,939				2,447	12/01/2035
3128PB-ZD-9	FED HOME LOAN MTG CORP GOLD #J00740		12/01/2009	SCHEDULED REDEMPTION		4,136	4,136	4,341			(204)		(204)		4,136				49	12/01/2020
3128PC-FY-3	FED HOME LOAN MTG CORP GOLD #J01083		12/01/2009	SCHEDULED REDEMPTION		48,021	48,021	50,392			(2,371)		(2,371)		48,021				609	01/01/2021
3128PC-UK-6	FED HOME LOAN MTG CORP GOLD #J01486		12/01/2009	SCHEDULED REDEMPTION		3,499	3,499	3,623			(123)		(123)		3,499				67	03/01/2021
3128PC-XD-9	FED HOME LOAN MTG CORP GOLD #J01576		12/01/2009	SCHEDULED REDEMPTION		7,281	7,281	7,537			(257)		(257)		7,281				136	04/01/2021
3128PC-Y5-5	FED HOME LOAN MTG CORP GOLD #J01632		12/01/2009	SCHEDULED REDEMPTION		23,847	23,847	25,024			(1,177)		(1,177)		23,847				293	04/01/2021
3128PD-JT-8	FED HOME LOAN MTG CORP GOLD #J02074		12/01/2009	SCHEDULED REDEMPTION		184,043	184,043	179,982	180,817		3,226		3,226		184,043				4,700	06/01/2020
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322		12/01/2009	SCHEDULED REDEMPTION		1,393	1,393	1,361	1,368		25		25		1,393				35	06/01/2019
3128PD-VA-5	FED HOME LOAN MTG CORP GOLD #J02409		12/01/2009	SCHEDULED REDEMPTION		169,636	169,636	165,751	166,540		3,096		3,096		169,636				4,552	08/01/2020
3128PD-VV-9	FED HOME LOAN MTG CORP GOLD #J02428		12/01/2009	SCHEDULED REDEMPTION		23,233	23,233	22,703	22,811		423		423		23,233				644	08/01/2020
3128PE-BN-7	FED HOME LOAN MTG CORP GOLD #J02745		12/01/2009	SCHEDULED REDEMPTION		30,138	30,138	31,626			(1,488)		(1,488)		30,138				368	07/01/2019
3128PE-SW-9	FED HOME LOAN MTG CORP GOLD #J03233		12/01/2009	SCHEDULED REDEMPTION		4,799	4,799	4,968			(169)		(169)		4,799				90	08/01/2021
3128PE-TW-8	FED HOME LOAN MTG CORP GOLD #J03265		12/01/2009	SCHEDULED REDEMPTION		29,738	29,738	30,979			(1,241)		(1,241)		29,738				710	08/01/2021
3128PE-XQ-6	FED HOME LOAN MTG CORP GOLD #J03387		12/01/2009	SCHEDULED REDEMPTION		312,876	312,876	325,929			(13,053)		(13,053)		312,876				5,624	09/01/2021
3128PE-XR-4	FED HOME LOAN MTG CORP GOLD #J03388		12/01/2009	SCHEDULED REDEMPTION		85,509	85,509	89,731			(4,222)		(4,222)		85,509				1,095	09/01/2021
3128PE-YK-8	FED HOME LOAN MTG CORP GOLD #J03414		12/01/2009	SCHEDULED REDEMPTION		832	832	873			(41)		(41)		832				11	09/01/2021
3128PE-2X-5	FED HOME LOAN MTG CORP GOLD #J03490		12/01/2009	SCHEDULED REDEMPTION		43,283	43,283	45,420			(2,137)		(2,137)		43,283				581	10/01/2021
3128PE-7C-6	FED HOME LOAN MTG CORP GOLD #J03591		12/01/2009	SCHEDULED REDEMPTION		52,013	52,013	54,257			(2,244)		(2,244)		52,013				1,158	10/01/2021

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	Maturity Date
3128PF-H2-4	FED HOME LOAN MTG CORP GOLD #J03849		12/01/2009	SCHEDULED REDEMPTION		82,821	82,821	85,739			(2,918)		(2,918)		82,821				1,919	11/01/2021
3128PF-KF-1	FED HOME LOAN MTG CORP GOLD #J03894		12/01/2009	SCHEDULED REDEMPTION		26,086	26,086	27,064			(978)		(978)		26,086				712	11/01/2021
3128PF-LU-7	FED HOME LOAN MTG CORP GOLD #J03939		12/01/2009	SCHEDULED REDEMPTION		6,364	6,364	6,679			(314)		(314)		6,364				85	12/01/2021
3128PF-N2-7	FED HOME LOAN MTG CORP GOLD #J04009		12/01/2009	SCHEDULED REDEMPTION		2,010	2,010	2,085			(75)		(75)		2,010				41	12/01/2021
3128PF-PG-4	FED HOME LOAN MTG CORP GOLD #J04023		12/01/2009	SCHEDULED REDEMPTION		46,206	46,206	48,134			(1,928)		(1,928)		46,206				1,137	01/01/2022
3128PF-R4-9	FED HOME LOAN MTG CORP GOLD #J04107		12/01/2009	SCHEDULED REDEMPTION		55,332	55,332	58,064			(2,732)		(2,732)		55,332				735	01/01/2022
3128PF-SJ-5	FED HOME LOAN MTG CORP GOLD #J04121		12/01/2009	SCHEDULED REDEMPTION		8,854	8,854	9,291			(437)		(437)		8,854				109	01/01/2022
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		12/01/2009	SCHEDULED REDEMPTION		70,727	70,727	74,220			(3,492)		(3,492)		70,727				919	01/01/2022
3128PF-YD-1	FED HOME LOAN MTG CORP GOLD #J04308		12/01/2009	SCHEDULED REDEMPTION		36,527	36,527	38,050			(1,524)		(1,524)		36,527				943	02/01/2022
3128PF-5U-5	FED HOME LOAN MTG CORP GOLD #J04459		12/01/2009	SCHEDULED REDEMPTION		6,540	6,540	6,785			(245)		(245)		6,540				154	03/01/2022
3128PG-F9-9	FED HOME LOAN MTG CORP GOLD #J04692		12/01/2009	SCHEDULED REDEMPTION		14,410	14,410	15,011			(601)		(601)		14,410				312	04/01/2022
3128PG-MQ-3	FED HOME LOAN MTG CORP GOLD #J04867		12/01/2009	SCHEDULED REDEMPTION		16,548	16,548	17,238			(690)		(690)		16,548				331	05/01/2022
3128PG-UE-1	FED HOME LOAN MTG CORP GOLD #J05081		12/01/2009	SCHEDULED REDEMPTION		132,170	132,170	137,127			(4,956)		(4,956)		132,170				3,650	06/01/2022
3128PG-VQ-3	FED HOME LOAN MTG CORP GOLD #J05123		12/01/2009	SCHEDULED REDEMPTION		40,993	40,993	42,744			(1,750)		(1,750)		40,993				987	06/01/2022
3128PG-W5-8	FED HOME LOAN MTG CORP GOLD #J05168		12/01/2009	SCHEDULED REDEMPTION		32,081	32,081	33,453			(1,373)		(1,373)		32,081				706	07/01/2022
3128PG-2W-2	FED HOME LOAN MTG CORP GOLD #J05289		12/01/2009	SCHEDULED REDEMPTION		27,411	27,411	28,439			(1,028)		(1,028)		27,411				557	08/01/2022
3128PH-AJ-0	FED HOME LOAN MTG CORP GOLD #J05409		12/01/2009	SCHEDULED REDEMPTION		560,908	560,908	581,582			(20,674)		(20,674)		560,908				11,659	08/01/2022
3128PH-AK-7	FED HOME LOAN MTG CORP GOLD #J05410		12/01/2009	SCHEDULED REDEMPTION		175,489	175,489	183,080			(7,591)		(7,591)		175,489				3,961	08/01/2022
3128PH-CE-9	FED HOME LOAN MTG CORP GOLD #J05469		12/01/2009	SCHEDULED REDEMPTION		22,366	22,366	23,299			(933)		(933)		22,366				506	07/01/2022
3128PH-E9-8	FED HOME LOAN MTG CORP GOLD #J05560		12/01/2009	SCHEDULED REDEMPTION		47,349	47,349	49,325			(1,975)		(1,975)		47,349				1,135	09/01/2022
3128PH-GX-3	FED HOME LOAN MTG CORP GOLD #J05614		12/01/2009	SCHEDULED REDEMPTION		123,577	123,577	128,854			(5,276)		(5,276)		123,577				2,625	09/01/2022
3128PH-J4-4	FED HOME LOAN MTG CORP GOLD #J05683		12/01/2009	SCHEDULED REDEMPTION		494,227	494,227	514,846			(20,619)		(20,619)		494,227				11,475	10/01/2022
3128PH-NE-7	FED HOME LOAN MTG CORP GOLD #J05789		12/01/2009	SCHEDULED REDEMPTION		19,613	19,613	20,431			(818)		(818)		19,613				447	10/01/2022
3128PH-3E-9	FED HOME LOAN MTG CORP GOLD #J06197		12/01/2009	SCHEDULED REDEMPTION		24,034	24,034	25,036			(1,003)		(1,003)		24,034				642	10/01/2021
3128PJ-BX-4	FED HOME LOAN MTG CORP GOLD #J06354		12/01/2009	SCHEDULED REDEMPTION		3,845	3,845	4,006			(160)		(160)		3,845				95	11/01/2022
3128PJ-CD-7	FED HOME LOAN MTG CORP GOLD #J06368		12/01/2009	SCHEDULED REDEMPTION		8,237	8,237	8,580			(344)		(344)		8,237				191	11/01/2022
3128PJ-F5-1	FED HOME LOAN MTG CORP GOLD #J06488		12/01/2009	SCHEDULED REDEMPTION		9,224	9,224	9,609			(385)		(385)		9,224				200	12/01/2022
3128PJ-F9-3	FED HOME LOAN MTG CORP GOLD #J06492		12/01/2009	SCHEDULED REDEMPTION		20,167	20,167	21,008			(841)		(841)		20,167				420	12/01/2022
3128PJ-JH-1	FED HOME LOAN MTG CORP GOLD #J06564		12/01/2009	SCHEDULED REDEMPTION		7,780	7,780	8,071			(292)		(292)		7,780				149	12/01/2022
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		12/01/2009	SCHEDULED REDEMPTION		115,387	115,387	121,084			(5,697)		(5,697)		115,387				1,545	12/01/2022
3128PJ-ML-8	FED HOME LOAN MTG CORP GOLD #J06663		12/01/2009	SCHEDULED REDEMPTION		4,664	4,664	4,859			(195)		(195)		4,664				106	12/01/2022
3128PJ-M3-8	FED HOME LOAN MTG CORP GOLD #J06678		12/01/2009	SCHEDULED REDEMPTION		7,186	7,186	7,497			(311)		(311)		7,186				176	01/01/2023
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806		12/01/2009	SCHEDULED REDEMPTION		96,519	96,519	99,908			(3,389)		(3,389)		96,519				1,881	02/01/2023
3128PJ-S6-5	FED HOME LOAN MTG CORP GOLD #J06841		12/01/2009	SCHEDULED REDEMPTION		189,105	189,105	196,196			(7,091)		(7,091)		189,105				3,765	01/01/2023
3128PJ-TF-4	FED HOME LOAN MTG CORP GOLD #J06850		12/01/2009	SCHEDULED REDEMPTION		11,392	11,392	11,954			(562)		(562)		11,392				139	01/01/2023
3128PJ-TZ-0	FED HOME LOAN MTG CORP GOLD #J06868		12/01/2009	SCHEDULED REDEMPTION		84,023	84,023	88,171			(4,149)		(4,149)		84,023				1,133	01/01/2023
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890		12/01/2009	SCHEDULED REDEMPTION		138,063	138,063	142,918			(4,855)		(4,855)		138,063				3,062	02/01/2018
3128PJ-XF-9	FED HOME LOAN MTG CORP GOLD #J06978		12/01/2009	SCHEDULED REDEMPTION		243,949	243,949	252,544			(8,595)		(8,595)		243,949				5,024	02/01/2023
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		12/01/2009	SCHEDULED REDEMPTION		2,287	2,287	2,378			(90)		(90)		2,287				27	04/01/2023
3128PK-QX-5	FED HOME LOAN MTG CORP GOLD #J07670		12/01/2009	SCHEDULED REDEMPTION		196,680	196,680	203,622			(6,942)		(6,942)		196,680				4,296	04/01/2023
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714		12/01/2009	SCHEDULED REDEMPTION		73,239	73,239	76,126			(2,887)		(2,887)		73,239				662	04/01/2023
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813		12/01/2009	SCHEDULED REDEMPTION		213,344	213,344	219,003			(5,659)		(5,659)		213,344				3,881	05/01/2023
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		12/01/2009	SCHEDULED REDEMPTION		3,240,031	3,240,031	3,354,213			(114,182)		(114,182)		3,240,031				68,813	05/01/2023
3128PK-YX-6	FED HOME LOAN MTG CORP GOLD #J07926		12/01/2009	SCHEDULED REDEMPTION		132,905	132,905	137,889			(4,984)		(4,984)		132,905				2,939	05/01/2023
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096		12/01/2009	SCHEDULED REDEMPTION		29,988	29,988	31,041			(1,053)		(1,053)		29,988				591	06/01/2023
3128PL-B5-0	FED HOME LOAN MTG CORP GOLD #J08160		12/01/2009	SCHEDULED REDEMPTION		249,745	249,745	258,516			(8,770)		(8,770)		249,745				5,457	12/01/2022
3128PL-DF-6	FED HOME LOAN MTG CORP GOLD #J08202		12/01/2009	SCHEDULED REDEMPTION		20,446	20,446	21,212			(767)		(767)		20,446				412	07/01/2023
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		12/01/2009	SCHEDULED REDEMPTION		700,723	700,723	735,321			(34,598)		(34,598)		700,723				8,439	12/01/2022
3128PL-J7-8	FED HOME LOAN MTG CORP GOLD #J08386		12/01/2009	SCHEDULED REDEMPTION		31,426	31,426	32,978			(1,552)		(1,552)		31,426				415	07/01/2023
3128PL-NZ-1	FED HOME LOAN MTG CORP GOLD #J08508		12/01/2009	SCHEDULED REDEMPTION		11,741	11,741	12,231			(490)		(490)		11,741				274	08/01/2023
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		12/01/2009	SCHEDULED REDEMPTION		851,996	851,996	894,063			(42,067)		(42,067)		851,996				10,440	08/01/2023
3128PL-P2-2	FED HOME LOAN MTG CORP GOLD #J08541		12/01/2009	SCHEDULED REDEMPTION		68,093	68,093	71,455			(3,362)		(3,362)		68,093				923	09/01/2023
3128PL-QR-6	FED HOME LOAN MTG CORP GOLD #J08564		12/01/2009	SCHEDULED REDEMPTION		313,629	313,629	326,836			(13,207)		(13,207)		313,629				7,234	09/01/2023
3128PL-Q7-0	FED HOME LOAN MTG CORP GOLD #J08578		12/01/2009	SCHEDULED REDEMPTION		4,163	4,163	4,368			(206)		(206)		4,163				55	08/01/2023
3128PL-Q8-8	FED HOME LOAN MTG CORP GOLD #J08579		12/01/2009	SCHEDULED REDEMPTION		21,111	21,111	22,153			(1,042)		(1,042)		21,111				262	08/01/2023
3128PL-TP-7	FED HOME LOAN MTG CORP GOLD #J08658		12/01/2009	SCHEDULED REDEMPTION		431,401	431,401	449,399			(17,998)		(17,998)		431,401				9,693	09/01/2023
3128PL-UJ-9	FED HOME LOAN MTG CORP GOLD #J08685		12/01/2009	SCHEDULED REDEMPTION		15,149	15,149	15,681			(532)		(532)		15,149				316	09/01/2023
3128PL-WH-1	FED HOME LOAN MTG CORP GOLD #J08748		12/01/2009	SCHEDULED REDEMPTION		27,248	27,248	28,418			(1,170)		(1,170)		27,248				487	10/01/2023
3128PL-X8-0	FED HOME LOAN MTG CORP GOLD #J08803		12/01/2009	SCHEDULED REDEMPTION		212,271	212,271	219,726			(7,454)		(7,454)		212,271				4,396	10/01/2023

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	Maturity Date
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		12/01/2009	SCHEDULED REDEMPTION		3,959,940	3,959,940	4,099,387			(139,447)		(139,447)		3,959,940				78,449	10/01/2023
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		12/01/2009	SCHEDULED REDEMPTION		1,733,218	1,733,218	1,794,980			(61,762)		(61,762)		1,733,218				35,125	11/01/2023
3128PL-7L-0	FED HOME LOAN MTG CORP GOLD #J08999		12/01/2009	SCHEDULED REDEMPTION		11,589	11,589	12,162			(572)		(572)		11,589				156	12/01/2023
3128PM-A3-4	FED HOME LOAN MTG CORP GOLD #J09026		12/01/2009	SCHEDULED REDEMPTION		150,369	150,369	156,789			(6,420)		(6,420)		150,369				3,627	12/01/2023
3128PM-FE-5	FED HOME LOAN MTG CORP GOLD #J09165		12/01/2009	SCHEDULED REDEMPTION		40,118	40,118	41,622			(1,504)		(1,504)		40,118				773	12/01/2023
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193		12/01/2009	SCHEDULED REDEMPTION		5,635	5,635	5,913			(278)		(278)		5,635				74	01/01/2019
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234		12/01/2009	SCHEDULED REDEMPTION		63,921	63,921	66,166			(2,245)		(2,245)		63,921				1,314	01/01/2024
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265		12/01/2009	SCHEDULED REDEMPTION		102,283	102,283	105,887			(3,604)		(3,604)		102,283				2,857	01/01/2019
3128PM-J3-5	FED HOME LOAN MTG CORP GOLD #J09282		12/01/2009	SCHEDULED REDEMPTION		35,649	35,649	37,171			(1,522)		(1,522)		35,649				926	11/01/2023
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299		12/01/2009	SCHEDULED REDEMPTION		17,232	17,232	18,083			(851)		(851)		17,232				212	02/01/2019
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305		12/01/2009	SCHEDULED REDEMPTION		2,770	2,770	2,868			(97)		(97)		2,770				64	02/01/2024
3128PM-L9-9	FED HOME LOAN MTG CORP GOLD #J09352		12/01/2009	SCHEDULED REDEMPTION		144,177	144,177	149,536			(5,359)		(5,359)		144,177				3,181	03/01/2024
3128PM-MD-9	FED HOME LOAN MTG CORP GOLD #J09356		12/01/2009	SCHEDULED REDEMPTION		178,702	178,702	185,404			(6,701)		(6,701)		178,702				4,401	02/01/2024
3128PM-MU-1	FED HOME LOAN MTG CORP GOLD #J09371		12/01/2009	SCHEDULED REDEMPTION		9,549	9,549	9,907			(358)		(358)		9,549				213	03/01/2024
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412		12/01/2009	SCHEDULED REDEMPTION		301,555	301,555	316,444			(14,889)		(14,889)		301,555				3,849	03/01/2019
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475		12/01/2009	SCHEDULED REDEMPTION		25,276	25,276	25,947			(670)		(670)		25,276				581	04/01/2024
3128PM-Q9-4	FED HOME LOAN MTG CORP GOLD #J09480		12/01/2009	SCHEDULED REDEMPTION		10,449	10,449	10,841			(392)		(392)		10,449				221	03/01/2024
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520		12/01/2009	SCHEDULED REDEMPTION		74,457	74,457	76,432			(1,975)		(1,975)		74,457				1,546	04/01/2024
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649		12/01/2009	SCHEDULED REDEMPTION		74,901	74,901	76,888			(1,987)		(1,987)		74,901				1,546	04/01/2024
3128PM-XH-8	FED HOME LOAN MTG CORP GOLD #J09680		12/01/2009	SCHEDULED REDEMPTION		8,539	8,539	8,838			(300)		(300)		8,539				183	05/01/2024
3128PN-BS-6	FED HOME LOAN MTG CORP GOLD #J09949		12/01/2009	SCHEDULED REDEMPTION		57,274	57,274	59,531			(2,257)		(2,257)		57,274				701	07/01/2023
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		12/01/2009	SCHEDULED REDEMPTION		26,164	26,164	27,455			(1,292)		(1,292)		26,164				305	07/01/2024
31282C-BC-0	FED HOME LOAN MTG CORP GOLD #M30035		12/01/2009	SCHEDULED REDEMPTION		659,598	659,598	685,570			(25,972)		(25,972)		659,598				6,846	04/01/2022
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		12/01/2009	SCHEDULED REDEMPTION		150,377	150,377	146,899	147,648		2,728		2,728		150,377				5,254	08/01/2028
31283Y-5R-5	FED HOME LOAN MTG CORP GOLD #P20057		12/01/2009	SCHEDULED REDEMPTION		30,148	30,148	29,828	29,849		299		299		30,148				1,116	08/01/2028
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		12/01/2009	SCHEDULED REDEMPTION		12,808	12,808	12,512	12,582		226		226		12,808				488	08/01/2028
31283Y-AB-4	FED HOME LOAN MTG CORP GOLD #P20103		06/01/2009	SCHEDULED REDEMPTION		57,762	57,762	57,058	57,285		478		478		57,762				2,009	11/01/2028
31283Y-DR-6	FED HOME LOAN MTG CORP GOLD #P20213		12/01/2009	SCHEDULED REDEMPTION		9,660	9,660	9,542	9,569		91		91		9,660				417	04/01/2029
31283Y-FS-2	FED HOME LOAN MTG CORP GOLD #P20278		12/01/2009	SCHEDULED REDEMPTION		32,909	32,909	32,919	32,916		(7)		(7)		32,909				1,349	08/01/2029
31361C-U9-0	FED NATL MTG ASSOC #027608		12/01/2009	SCHEDULED REDEMPTION		4,217	4,217	4,314	4,217						4,217				212	06/01/2016
31361M-ML-0	FED NATL MTG ASSOC #035463		12/01/2009	SCHEDULED REDEMPTION		717	717	747	747		(30)		(30)		717				40	02/01/2017
31361S-H4-1	FED NATL MTG ASSOC #050651		12/01/2009	SCHEDULED REDEMPTION		122	122	126	128		(6)		(6)		122				7	08/01/2022
31361S-L4-6	FED NATL MTG ASSOC #050747		12/01/2009	SCHEDULED REDEMPTION		97,014	97,014	96,650	96,834		180		180		97,014				4,230	06/01/2023
31362T-WD-1	FED NATL MTG ASSOC #070844		07/01/2009	SCHEDULED REDEMPTION		68	68	72	68						68				2	06/01/2017
31362S-2C-3	FED NATL MTG ASSOC #077271		10/01/2009	SCHEDULED REDEMPTION		3,202	3,202	3,379	3,202						3,202				137	01/01/2010
31365D-JD-8	FED NATL MTG ASSOC #124560		12/01/2009	SCHEDULED REDEMPTION		1,668	1,668	1,714	1,710		(42)		(42)		1,668				96	11/01/2022
31365D-MA-0	FED NATL MTG ASSOC #124653		12/01/2009	SCHEDULED REDEMPTION		205	205	213	213		(7)		(7)		205				10	01/01/2023
31365D-T7-0	FED NATL MTG ASSOC #124874		12/01/2009	SCHEDULED REDEMPTION		52,462	52,462	52,265	52,365		97		97		52,462				2,735	05/01/2023
31365R-4X-9	FED NATL MTG ASSOC #135938		11/01/2009	SCHEDULED REDEMPTION		51	51	53	54		(3)		(3)		51				2	10/01/2021
31365T-2M-1	FED NATL MTG ASSOC #137680		12/01/2009	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15				1	12/01/2021
31367U-2S-3	FED NATL MTG ASSOC #179985		12/01/2009	SCHEDULED REDEMPTION		1,362	1,362	1,415	1,408		(46)		(46)		1,362				72	09/01/2022
31368H-BN-2	FED NATL MTG ASSOC #190045		12/01/2009	SCHEDULED REDEMPTION		10,218	10,218	10,696	10,655		(436)		(436)		10,218				588	04/01/2017
31368H-H2-2	FED NATL MTG ASSOC #190249		12/01/2009	SCHEDULED REDEMPTION		2,097	2,097	2,078	2,080		18		18		2,097				83	10/01/2023
31368H-JV-6	FED NATL MTG ASSOC #190276		12/01/2009	SCHEDULED REDEMPTION		1,471	1,471	1,544	1,539		(69)		(69)		1,471				62	10/01/2024
31368H-K8-5	FED NATL MTG ASSOC #190319		12/01/2009	SCHEDULED REDEMPTION		1,923	1,923	1,927	1,926		(4)		(4)		1,923				76	02/01/2032
31368H-K9-3	FED NATL MTG ASSOC #190320		12/01/2009	SCHEDULED REDEMPTION		4,524	4,524	4,728	4,676		(153)		(153)		4,524				200	04/01/2032
31368H-UJ-0	FED NATL MTG ASSOC #190585		01/01/2009	MATURED		281	281	286	281						281				2	01/01/2009
31368H-5U-3	FED NATL MTG ASSOC #190859		06/01/2009	Various		11,991	11,991	12,235	11,991						11,991				194	06/01/2009
31369B-U8-6	FED NATL MTG ASSOC #205907		12/01/2009	SCHEDULED REDEMPTION		600	600	611	610		(10)		(10)		600				26	03/01/2023
31370F-5C-3	FED NATL MTG ASSOC #230443		12/01/2009	SCHEDULED REDEMPTION		1,081	1,081	1,115	1,113		(32)		(32)		1,081				31	09/01/2023
31371E-U6-0	FED NATL MTG ASSOC #250005		12/01/2009	SCHEDULED REDEMPTION		61,155	61,155	63,200	63,004		(1,849)		(1,849)		61,155				2,835	04/01/2024
31371E-ZT-5	FED NATL MTG ASSOC #250154		12/01/2009	SCHEDULED REDEMPTION		7,564	7,564	7,773	7,756		(192)		(192)		7,564				321	12/01/2024
31371E-5J-0	FED NATL MTG ASSOC #250249		12/01/2009	SCHEDULED REDEMPTION		207	207	217	214		(7)		(7)		207				12	01/01/2015
31371E-5P-6	FED NATL MTG ASSOC #250254		12/01/2009	SCHEDULED REDEMPTION		176	176	186	185		(9)		(9)		176				10	02/01/2015
31371F-JY-9	FED NATL MTG ASSOC #250579		12/01/2009	SCHEDULED REDEMPTION		5,169	5,169	5,231	5,184		(15)		(15)		5,169				195	06/01/2011
31371G-TR-1	FED NATL MTG ASSOC #251760		12/01/2009	SCHEDULED REDEMPTION		2,848	2,848	2,838	2,848						2,848				105	06/01/2013
31371G-XA-3	FED NATL MTG ASSOC #251873		12/01/2009	SCHEDULED REDEMPTION		69	69	67	68		1		1		69				3	05/01/2028
31371H-E4-6	FED NATL MTG ASSOC #252255		12/01/2009	SCHEDULED REDEMPTION		1,956	1,956	1,865	1,869		87		87		1,956				73	02/01/2029
31371H-GY-8	FED NATL MTG ASSOC #252315		12/01/2009	SCHEDULED REDEMPTION		91,577	91,577	87,012	87,890		3,686		3,686		91,577				3,099	02/01/2029

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	Maturity Date
31371H-JY-5	FED NATL MTG ASSOC #252379		12/01/2009	SCHEDULED REDEMPTION		404,008	404,008	383,240	387,351		16,657		16,657		404,008				13,745	04/01/2029
31371H-LU-0	FED NATL MTG ASSOC #252439		12/01/2009	SCHEDULED REDEMPTION		1,448	1,448	1,520	1,517		(69)		(69)		1,448				60	05/01/2029
31371H-NN-4	FED NATL MTG ASSOC #252497		12/01/2009	SCHEDULED REDEMPTION		4,284	4,284	4,294	4,293		(8)		(8)		4,284				171	06/01/2029
31371H-NQ-7	FED NATL MTG ASSOC #252499		12/01/2009	SCHEDULED REDEMPTION		6,868	6,868	7,114	7,099		(231)		(231)		6,868				269	06/01/2019
31371H-VG-0	FED NATL MTG ASSOC #252715		12/01/2009	SCHEDULED REDEMPTION		1,657	1,657	1,740	1,736		(80)		(80)		1,657				59	09/01/2029
31371H-X9-4	FED NATL MTG ASSOC #252804		12/01/2009	SCHEDULED REDEMPTION		1,872	1,872	1,966	1,962		(90)		(90)		1,872				80	10/01/2029
31371H-2B-3	FED NATL MTG ASSOC #252870		12/01/2009	SCHEDULED REDEMPTION		7,226	7,226	7,184	7,205		21		21		7,226				290	11/01/2014
31371H-2D-9	FED NATL MTG ASSOC #252872		12/01/2009	SCHEDULED REDEMPTION		2,432	2,432	2,505	2,503		(72)		(72)		2,432				118	11/01/2029
31371H-4H-8	FED NATL MTG ASSOC #252924		12/01/2009	SCHEDULED REDEMPTION		2,996	2,996	2,893	2,899		96		96		2,996				131	12/01/2029
31371J-BA-1	FED NATL MTG ASSOC #253033		12/01/2009	SCHEDULED REDEMPTION		14,477	14,477	15,033	14,850		(374)		(374)		14,477				614	02/01/2015
31371J-BE-3	FED NATL MTG ASSOC #253037		12/01/2009	SCHEDULED REDEMPTION		24,342	24,342	25,911	25,849		(1,506)		(1,506)		24,342				1,035	02/01/2030
31371J-BM-5	FED NATL MTG ASSOC #253044		12/01/2009	SCHEDULED REDEMPTION		3,726	3,726	3,761	3,750		(23)		(23)		3,726				207	11/01/2014
31371J-DM-3	FED NATL MTG ASSOC #253108		12/01/2009	SCHEDULED REDEMPTION		1,061	1,061	1,088	1,080		(20)		(20)		1,061				46	03/01/2015
31371J-DS-0	FED NATL MTG ASSOC #253113		12/01/2009	SCHEDULED REDEMPTION		23,243	23,243	24,136	24,116		(873)		(873)		23,243				1,062	03/01/2030
31371J-GA-6	FED NATL MTG ASSOC #253193		12/01/2009	SCHEDULED REDEMPTION		4,632	4,632	4,669	4,646		(15)		(15)		4,632				196	04/01/2015
31371J-ND-2	FED NATL MTG ASSOC #253388		12/01/2009	SCHEDULED REDEMPTION		1,650	1,650	1,666	1,661		(11)		(11)		1,650				76	07/01/2015
31371J-NQ-3	FED NATL MTG ASSOC #253399		12/01/2009	SCHEDULED REDEMPTION		2,958	2,958	3,133	3,194		(236)		(236)		2,958				206	08/01/2030
31371J-SC-9	FED NATL MTG ASSOC #253515		12/01/2009	SCHEDULED REDEMPTION		17,479	17,479	18,150	18,117		(637)		(637)		17,479				912	11/01/2030
31371J-S6-2	FED NATL MTG ASSOC #253541		12/01/2009	SCHEDULED REDEMPTION		5,279	5,279	5,482	5,421		(141)		(141)		5,279				236	12/01/2015
31371J-UE-2	FED NATL MTG ASSOC #253581		12/01/2009	SCHEDULED REDEMPTION		8,724	8,724	9,035	8,947		(222)		(222)		8,724				339	01/01/2016
31371J-UG-7	FED NATL MTG ASSOC #253583		12/01/2009	SCHEDULED REDEMPTION		163	163	170	170		(7)		(7)		163				7	01/01/2031
31371J-UT-9	FED NATL MTG ASSOC #253594		12/01/2009	SCHEDULED REDEMPTION		8,246	8,246	8,339	8,237		9		9		8,246				415	10/01/2023
31371J-V4-3	FED NATL MTG ASSOC #253635		12/01/2009	SCHEDULED REDEMPTION		11,328	11,328	11,641	11,555		(227)		(227)		11,328				492	02/01/2016
31371J-WB-6	FED NATL MTG ASSOC #253642		12/01/2009	SCHEDULED REDEMPTION		3,929	3,929	4,107	4,093		(164)		(164)		3,929				172	02/01/2031
31371J-WC-4	FED NATL MTG ASSOC #253643		12/01/2009	SCHEDULED REDEMPTION		14,672	14,672	15,235	15,207		(535)		(535)		14,672				609	02/01/2031
31371J-XA-7	FED NATL MTG ASSOC #253673		12/01/2009	SCHEDULED REDEMPTION		567	567	583	588		(22)		(22)		567				26	03/01/2031
31371J-XB-5	FED NATL MTG ASSOC #253674		12/01/2009	SCHEDULED REDEMPTION		72	72	74	74		(3)		(3)		72				5	03/01/2031
31371J-3G-7	FED NATL MTG ASSOC #253799		12/01/2009	SCHEDULED REDEMPTION		15,954	15,954	16,285	16,176		(222)		(222)		15,954				610	05/01/2016
31371J-5E-0	FED NATL MTG ASSOC #253845		12/01/2009	SCHEDULED REDEMPTION		6,520	6,520	6,782	6,726		(206)		(206)		6,520				234	06/01/2016
31371J-5K-6	FED NATL MTG ASSOC #253850		12/01/2009	SCHEDULED REDEMPTION		11,123	11,123	11,542	11,413		(290)		(290)		11,123				530	06/01/2016
31371J-6Z-2	FED NATL MTG ASSOC #253888		12/01/2009	SCHEDULED REDEMPTION		19,791	19,791	20,283	20,229		(438)		(438)		19,791				694	07/01/2031
31371J-7C-2	FED NATL MTG ASSOC #253891		12/01/2009	SCHEDULED REDEMPTION		5,254	5,254	5,431	5,442		(188)		(188)		5,254				196	07/01/2031
31371J-7F-5	FED NATL MTG ASSOC #253894		12/01/2009	SCHEDULED REDEMPTION		27,446	27,446	28,823	28,771		(1,324)		(1,324)		27,446				1,138	08/01/2031
31371K-DL-2	FED NATL MTG ASSOC #254007		12/01/2009	SCHEDULED REDEMPTION		1,618	1,618	1,699	1,696		(78)		(78)		1,618				61	10/01/2031
31371K-DV-0	FED NATL MTG ASSOC #254016		12/01/2009	SCHEDULED REDEMPTION		1,543	1,543	1,634	1,608		(65)		(65)		1,543				116	09/01/2031
31371K-F9-7	FED NATL MTG ASSOC #254092		12/01/2009	SCHEDULED REDEMPTION		21,498	21,498	21,631	21,615		(117)		(117)		21,498				855	12/01/2031
31371K-HT-1	FED NATL MTG ASSOC #254142		12/01/2009	SCHEDULED REDEMPTION		1,393	1,393	1,422	1,411		(18)		(18)		1,393				57	01/01/2017
31371K-JY-8	FED NATL MTG ASSOC #254179		12/01/2009	SCHEDULED REDEMPTION		42,404	42,404	43,717	43,547		(1,143)		(1,143)		42,404				1,521	01/01/2022
31371K-LF-6	FED NATL MTG ASSOC #254226		12/01/2009	SCHEDULED REDEMPTION		16,634	16,634	17,065	16,840		(206)		(206)		16,634				550	02/01/2012
31371K-ML-2	FED NATL MTG ASSOC #254263		12/01/2009	SCHEDULED REDEMPTION		269,172	269,172	270,689	270,447		(1,274)		(1,274)		269,172				10,542	04/01/2032
31371K-NV-9	FED NATL MTG ASSOC #254304		12/01/2009	SCHEDULED REDEMPTION		29,068	29,068	29,968	29,812		(744)		(744)		29,068				1,074	05/01/2022
31371K-N3-1	FED NATL MTG ASSOC #254310		12/01/2009	SCHEDULED REDEMPTION		42,895	42,895	43,956	43,844		(949)		(949)		42,895				1,427	05/01/2032
31371K-N4-9	FED NATL MTG ASSOC #254311		12/01/2009	SCHEDULED REDEMPTION		74,747	74,747	75,071	75,014		(267)		(267)		74,747				2,950	05/01/2032
31371K-PU-9	FED NATL MTG ASSOC #254335		12/01/2009	SCHEDULED REDEMPTION		96,696	96,696	100,835	99,588		(2,892)		(2,892)		96,696				4,432	05/01/2032
31371K-SG-7	FED NATL MTG ASSOC #254419		12/01/2009	SCHEDULED REDEMPTION		437,504	437,504	459,387	450,002		(12,498)		(12,498)		437,504				24,510	07/01/2022
31371K-SH-5	FED NATL MTG ASSOC #254420		12/01/2009	SCHEDULED REDEMPTION		2,399	2,399	2,473	2,455		(56)		(56)		2,399				91	07/01/2022
31371K-S5-1	FED NATL MTG ASSOC #254440		12/01/2009	SCHEDULED REDEMPTION		19,995	19,995	20,614	20,471		(477)		(477)		19,995				747	08/01/2022
31371K-TB-7	FED NATL MTG ASSOC #254446		12/01/2009	SCHEDULED REDEMPTION		118,957	118,957	125,648	122,750		(3,793)		(3,793)		118,957				4,653	08/01/2032
31371K-WF-4	FED NATL MTG ASSOC #254546		12/01/2009	SCHEDULED REDEMPTION		60,409	60,409	61,643	61,399		(991)		(991)		60,409				2,037	12/01/2017
31371K-WG-2	FED NATL MTG ASSOC #254547		12/01/2009	SCHEDULED REDEMPTION		108,039	108,039	112,681	111,515		(3,477)		(3,477)		108,039				4,259	12/01/2017
31371K-3D-1	FED NATL MTG ASSOC #254696		12/01/2009	SCHEDULED REDEMPTION		4,617	4,617	4,698	4,677		(60)		(60)		4,617				161	03/01/2018
31371K-3L-3	FED NATL MTG ASSOC #254703		12/01/2009	SCHEDULED REDEMPTION		137,639	137,639	143,553	141,979		(4,341)		(4,341)		137,639				4,872	03/01/2018
31371K-4T-5	FED NATL MTG ASSOC #254734		12/01/2009	SCHEDULED REDEMPTION		71,719	71,719	74,801	73,922		(2,203)		(2,203)		71,719				2,650	03/01/2018
31371L-BB-4	FED NATL MTG ASSOC #254834		12/01/2009	SCHEDULED REDEMPTION		2,417	2,417	2,469	2,453		(36)		(36)		2,417				75	08/01/2018
31371L-DH-9	FED NATL MTG ASSOC #254904		12/01/2009	SCHEDULED REDEMPTION		16,047	16,047	15,936	15,956		92		92		16,047				532	10/01/2033
31371L-DK-2	FED NATL MTG ASSOC #254906		12/01/2009	SCHEDULED REDEMPTION		1,663,597	1,663,597	1,623,624	1,629,504		34,093		34,093		1,663,597				46,399	10/01/2018
31371L-E2-1	FED NATL MTG ASSOC #254953		12/01/2009	SCHEDULED REDEMPTION		9,634	9,634	9,527	9,534		101		101		9,634				296	11/01/2018
31371L-JS-9	FED NATL MTG ASSOC #255073		12/01/2009	SCHEDULED REDEMPTION		69,714	69,714	68,537	68,586		1,128		1,128		69,714				2,295	02/01/2034
31371L-KW-8	FED NATL MTG ASSOC #255109		12/01/2009	SCHEDULED REDEMPTION		13,136	13,136	13,421	13,335		(199)		(199)		13,136				430	03/01/2019

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	Maturity Date
31371L-QZ-5	FED NATL MTG ASSOC #255272		12/01/2009	SCHEDULED REDEMPTION		19,488	19,488	18,845	19,027		461		461		19,488				464	06/01/2019
31371L-SG-5	FED NATL MTG ASSOC #255319		12/01/2009	SCHEDULED REDEMPTION		9,015	9,015	9,119	9,114		(100)		(100)		9,015				274	08/01/2019
31371L-TV-1	FED NATL MTG ASSOC #255364		12/01/2009	SCHEDULED REDEMPTION		46,020	46,020	46,492	46,462		(442)		(442)		46,020				1,600	09/01/2034
31371L-4K-2	FED NATL MTG ASSOC #255626		12/01/2009	SCHEDULED REDEMPTION		21,287	21,287	21,619	21,555		(268)		(268)		21,287				665	03/01/2020
31371M-DH-7	FED NATL MTG ASSOC #255804		12/01/2009	SCHEDULED REDEMPTION		5,028	5,028	4,882	4,891		137		137		5,028				150	07/01/2020
31371M-PL-5	FED NATL MTG ASSOC #256127		12/01/2009	SCHEDULED REDEMPTION		174,857	174,857	171,687	172,008		2,849		2,849		174,857				6,970	01/01/2036
31371M-PU-5	FED NATL MTG ASSOC #256135		12/01/2009	SCHEDULED REDEMPTION		1,789,180	1,789,180	1,762,342	1,765,982		23,198		23,198		1,789,180				61,017	02/01/2036
31371M-SB-4	FED NATL MTG ASSOC #256214		12/01/2009	SCHEDULED REDEMPTION		11,887	11,887	10,912	11,014		873		873		11,887				216	03/01/2036
31371M-4C-8	FED NATL MTG ASSOC #256519		12/01/2009	SCHEDULED REDEMPTION		160,344	160,344	166,996			(6,652)		(6,652)		160,344				3,651	12/01/2021
31371N-GR-0	FED NATL MTG ASSOC #256808		12/01/2009	SCHEDULED REDEMPTION		840,265	840,265	843,285	843,032		(2,767)		(2,767)		840,265				28,006	07/01/2037
31371N-HW-8	FED NATL MTG ASSOC #256845		12/01/2009	SCHEDULED REDEMPTION		13,780	13,780	14,013	13,957		(177)		(177)		13,780				577	08/01/2037
31371N-J8-9	FED NATL MTG ASSOC #256887		12/01/2009	SCHEDULED REDEMPTION		15,086	15,086	15,724			(638)		(638)		15,086				328	09/01/2022
31371N-M2-8	FED NATL MTG ASSOC #256977		12/01/2009	SCHEDULED REDEMPTION		6,579	6,579	6,775			(196)		(196)		6,579				133	11/01/2022
31371N-NZ-4	FED NATL MTG ASSOC #257008		12/01/2009	SCHEDULED REDEMPTION		88,800	88,800	92,483			(3,684)		(3,684)		88,800				1,942	12/01/2022
31371N-SH-9	FED NATL MTG ASSOC #257120		12/01/2009	SCHEDULED REDEMPTION		155,476	155,476	159,430			(3,954)		(3,954)		155,476				2,711	02/01/2023
31371N-U9-4	FED NATL MTG ASSOC #257208		12/01/2009	SCHEDULED REDEMPTION		127,140	127,140	130,373			(3,233)		(3,233)		127,140				2,451	05/01/2023
31371N-VM-4	FED NATL MTG ASSOC #257220		12/01/2009	SCHEDULED REDEMPTION		5,720	5,720	5,917			(197)		(197)		5,720				118	05/01/2023
31371N-V3-6	FED NATL MTG ASSOC #257234		12/01/2009	SCHEDULED REDEMPTION		16,752	16,752	17,345			(593)		(593)		16,752				345	06/01/2023
31371N-Z2-4	FED NATL MTG ASSOC #257361		12/01/2009	SCHEDULED REDEMPTION		27,340	27,340	28,035			(695)		(695)		27,340				599	08/01/2023
31371N-3T-0	FED NATL MTG ASSOC #257410		12/01/2009	SCHEDULED REDEMPTION		558,405	558,405	578,375			(19,970)		(19,970)		558,405				12,724	10/01/2023
31371P-BP-4	FED NATL MTG ASSOC #257546		12/01/2009	SCHEDULED REDEMPTION		51,015	51,015	52,312			(1,297)		(1,297)		51,015				1,109	11/01/2023
31372Q-KV-8	FED NATL MTG ASSOC #279408		12/01/2009	SCHEDULED REDEMPTION		1,787	1,787	1,820	1,813		(26)		(26)		1,787				76	05/01/2024
31372R-NB-7	FED NATL MTG ASSOC #280386		12/01/2009	SCHEDULED REDEMPTION		100	100	104	104		(4)		(4)		100				5	06/01/2024
31372X-3A-8	FED NATL MTG ASSOC #286193		04/01/2009	SCHEDULED REDEMPTION		145	145	145	145						145				2	06/01/2009
31372Y-E2-2	FED NATL MTG ASSOC #286453		12/01/2009	SCHEDULED REDEMPTION		137	137	142	142		(5)		(5)		137				7	06/01/2024
31373C-Z7-5	FED NATL MTG ASSOC #289766		12/01/2009	SCHEDULED REDEMPTION		404	404	419	414		(10)		(10)		404				20	09/01/2024
31373D-EG-6	FED NATL MTG ASSOC #290035		12/01/2009	SCHEDULED REDEMPTION		61,023	61,023	61,058	61,023						61,023				3,170	08/01/2024
31373J-WD-0	FED NATL MTG ASSOC #295044		12/01/2009	SCHEDULED REDEMPTION		168	168	174	173		(5)		(5)		168				8	11/01/2024
31373M-P5-8	FED NATL MTG ASSOC #297544		12/01/2009	SCHEDULED REDEMPTION		1,107	1,107	1,137	1,137		(30)		(30)		1,107				55	11/01/2024
31373P-JK-5	FED NATL MTG ASSOC #299166		12/01/2009	SCHEDULED REDEMPTION		2,876	2,876	3,025	3,045		(169)		(169)		2,876				162	10/01/2021
31373Q-GN-0	FED NATL MTG ASSOC #300005		12/01/2009	SCHEDULED REDEMPTION		6	6	7	7						6					03/01/2025
31373T-AM-2	FED NATL MTG ASSOC #302512		12/01/2009	SCHEDULED REDEMPTION		3,232	3,232	3,322	3,281		(49)		(49)		3,232				116	11/01/2024
31374E-5L-2	FED NATL MTG ASSOC #312351		12/01/2009	SCHEDULED REDEMPTION		302	302	313	315		(13)		(13)		302				15	06/01/2025
31374F-JF-7	FED NATL MTG ASSOC #312662		12/01/2009	SCHEDULED REDEMPTION		474	474	491	486		(11)		(11)		474				25	06/01/2025
31374J-RF-0	FED NATL MTG ASSOC #315586		12/01/2009	SCHEDULED REDEMPTION		291	291	299	297		(6)		(6)		291				15	06/01/2025
31374S-CE-9	FED NATL MTG ASSOC #322369		12/01/2009	SCHEDULED REDEMPTION		68	68	72	71		(3)		(3)		68				4	09/01/2025
31374S-ZE-4	FED NATL MTG ASSOC #323041		12/01/2009	SCHEDULED REDEMPTION		89,153	89,153	90,915	89,714		(561)		(561)		89,153				3,744	01/01/2013
31374T-AK-5	FED NATL MTG ASSOC #323210		12/01/2009	SCHEDULED REDEMPTION		110,623	110,623	113,919	114,170		(3,547)		(3,547)		110,623				3,354	06/01/2028
31374T-CN-7	FED NATL MTG ASSOC #323277		12/01/2009	SCHEDULED REDEMPTION		25,079	25,079	26,337	26,282		(1,203)		(1,203)		25,079				1,208	07/01/2028
31374T-DR-7	FED NATL MTG ASSOC #323312		12/01/2009	SCHEDULED REDEMPTION		37,816	37,816	38,994	38,970		(1,155)		(1,155)		37,816				1,389	11/01/2028
31374T-DX-4	FED NATL MTG ASSOC #323318		12/01/2009	SCHEDULED REDEMPTION		274	274	279	280		(6)		(6)		274				11	10/01/2028
31374T-D6-3	FED NATL MTG ASSOC #323325		12/01/2009	SCHEDULED REDEMPTION		693	693	682	683		10		10		693				29	10/01/2028
31374T-E3-9	FED NATL MTG ASSOC #323354		12/01/2009	SCHEDULED REDEMPTION		1,037	1,037	1,067	1,065		(29)		(29)		1,037				38	11/01/2028
31374T-FV-6	FED NATL MTG ASSOC #323380		12/01/2009	SCHEDULED REDEMPTION		1,410	1,410	1,480	1,477		(67)		(67)		1,410				61	10/01/2028
31374T-GU-7	FED NATL MTG ASSOC #323411		12/01/2009	SCHEDULED REDEMPTION		1,500	1,500	1,546	1,538		(38)		(38)		1,500				55	12/01/2028
31374T-G7-8	FED NATL MTG ASSOC #323422		12/01/2009	SCHEDULED REDEMPTION		1,286	1,286	1,350	1,347		(61)		(61)		1,286				53	12/01/2028
31374T-HA-0	FED NATL MTG ASSOC #323425		12/01/2009	SCHEDULED REDEMPTION		1,828	1,828	1,885	1,884		(56)		(56)		1,828				65	12/01/2028
31374T-PE-3	FED NATL MTG ASSOC #323621		12/01/2009	SCHEDULED REDEMPTION		16,383	16,383	17,205	17,170		(787)		(787)		16,383				648	01/01/2029
31374T-VD-8	FED NATL MTG ASSOC #323812		12/01/2009	SCHEDULED REDEMPTION		2,150	2,150	2,216	2,216		(66)		(66)		2,150				77	07/01/2029
31374T-YZ-6	FED NATL MTG ASSOC #323928		12/01/2009	SCHEDULED REDEMPTION		1,489	1,489	1,451	1,475		14		14		1,489				62	09/01/2014
31374T-2X-6	FED NATL MTG ASSOC #323990		12/01/2009	SCHEDULED REDEMPTION		32,406	32,406	33,352	33,312		(906)		(906)		32,406				1,209	10/01/2029
31374V-GU-2	FED NATL MTG ASSOC #325211		12/01/2009	SCHEDULED REDEMPTION		2,678	2,678	2,615	2,637		41		41		2,678				92	04/01/2026
31374V-TB-0	FED NATL MTG ASSOC #325546		12/01/2009	SCHEDULED REDEMPTION		8,952	8,952	8,718	8,698		254		254		8,952				389	10/01/2025
31374W-2H-4	FED NATL MTG ASSOC #326676		12/01/2009	SCHEDULED REDEMPTION		63	63	62	62		1		1		63				3	11/01/2025
31374X-EU-0	FED NATL MTG ASSOC #326947		12/01/2009	SCHEDULED REDEMPTION		325	325	334	333		(8)		(8)		325				16	10/01/2025
31375A-RK-7	FED NATL MTG ASSOC #329090		12/01/2009	SCHEDULED REDEMPTION		3,222	3,222	3,057	3,027		195		195		3,222				140	02/01/2026
31375B-FN-2	FED NATL MTG ASSOC #329673		12/01/2009	SCHEDULED REDEMPTION		5,159	5,159	4,892	4,859		300		300		5,159				249	01/01/2026
31375B-V3-8	FED NATL MTG ASSOC #330134		08/01/2009	SCHEDULED REDEMPTION		19,170	19,170	18,963	19,170						19,170				245	12/01/2009
31375C-W7-6	FED NATL MTG ASSOC #331070		12/01/2009	SCHEDULED REDEMPTION		46	46	48	48		(1)		(1)		46				3	12/01/2025

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	Maturity Date
31375H-HH-0	FED NATL MTG ASSOC #335132		12/01/2009	SCHEDULED REDEMPTION		83	83	85	86		(3)		(3)		83				4	01/01/2026
31375K-5E-3	FED NATL MTG ASSOC #337545		11/01/2009	SCHEDULED REDEMPTION		32,492	32,492	33,109	32,492						32,492				754	01/01/2010
31375M-HG-1	FED NATL MTG ASSOC #338731		12/01/2009	SCHEDULED REDEMPTION		10	10	11	11						10					03/01/2026
31375M-U9-2	FED NATL MTG ASSOC #339108		12/01/2009	SCHEDULED REDEMPTION		1,959	1,959	1,830	1,842		116		116		1,959				85	03/01/2026
31375R-GA-4	FED NATL MTG ASSOC #342293		12/01/2009	SCHEDULED REDEMPTION		298	298	294	294		4		4		298				13	04/01/2026
31375T-E8-7	FED NATL MTG ASSOC #344059		12/01/2009	SCHEDULED REDEMPTION		2,389	2,389	2,488			(99)		(99)		2,389				59	04/01/2011
31375U-DJ-1	FED NATL MTG ASSOC #344905		12/01/2009	SCHEDULED REDEMPTION		122,216	122,216	115,391	117,017		5,199		5,199		122,216				5,530	12/01/2025
31375X-QE-2	FED NATL MTG ASSOC #347953		12/01/2009	SCHEDULED REDEMPTION		5,575	5,575	5,637	5,569		5		5		5,575				191	06/01/2026
31376A-EY-0	FED NATL MTG ASSOC #349451		12/01/2009	SCHEDULED REDEMPTION		1,639	1,639	1,549	1,495		144		144		1,639				66	08/01/2023
31376C-BM-5	FED NATL MTG ASSOC #351144		12/01/2009	SCHEDULED REDEMPTION		1,303	1,303	1,350	1,345		(41)		(41)		1,303				73	06/01/2026
31376C-GZ-1	FED NATL MTG ASSOC #351316		12/01/2009	SCHEDULED REDEMPTION		11,084	11,084	10,989	10,988		95		95		11,084				441	06/01/2026
31376C-UE-2	FED NATL MTG ASSOC #351681		12/01/2009	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				1	10/01/2026
31376J-TE-9	FED NATL MTG ASSOC #357049		11/01/2009	SCHEDULED REDEMPTION		4,162	4,162	4,322	4,270		(109)		(109)		4,162				65	03/01/2015
31376J-2J-7	FED NATL MTG ASSOC #357277		12/01/2009	SCHEDULED REDEMPTION		1,795	1,795	1,878	1,853		(57)		(57)		1,795				71	05/01/2032
31376J-4K-2	FED NATL MTG ASSOC #357326		12/01/2009	SCHEDULED REDEMPTION		793	793	832	829		(36)		(36)		793				33	01/01/2033
31376K-DR-4	FED NATL MTG ASSOC #357512		12/01/2009	SCHEDULED REDEMPTION		69,107	69,107	67,941	67,994		1,113		1,113		69,107				2,162	03/01/2034
31376K-GQ-3	FED NATL MTG ASSOC #357607		12/01/2009	SCHEDULED REDEMPTION		4,041	4,041	4,088	4,085		(45)		(45)		4,041				128	08/01/2019
31376K-SJ-6	FED NATL MTG ASSOC #357921		12/01/2009	SCHEDULED REDEMPTION		4,758	4,758	4,823	4,811		(53)		(53)		4,758				142	08/01/2020
31376T-DJ-3	FED NATL MTG ASSOC #364705		12/01/2009	SCHEDULED REDEMPTION		14,766	14,766	15,171	15,162		(397)		(397)		14,766				1,086	12/01/2024
31377A-XU-6	FED NATL MTG ASSOC #371591		12/01/2009	SCHEDULED REDEMPTION		2,030	2,030	2,061	2,057		(27)		(27)		2,030				91	02/01/2027
31377C-H9-7	FED NATL MTG ASSOC #372956		12/01/2009	SCHEDULED REDEMPTION		204	204	214	213		(9)		(9)		204				8	08/01/2027
31377C-3D-3	FED NATL MTG ASSOC #373496		12/01/2009	SCHEDULED REDEMPTION		2,512	2,512	2,490	2,492		20		20		2,512				154	03/01/2027
31377K-TG-0	FED NATL MTG ASSOC #379551		12/01/2009	SCHEDULED REDEMPTION		1,785	1,785	1,760	1,776		9		9		1,785				67	03/01/2013
31378C-TJ-1	FED NATL MTG ASSOC #394853		12/01/2009	SCHEDULED REDEMPTION		85,335	85,335	87,446	87,147		(1,813)		(1,813)		85,335				3,737	05/01/2027
31378H-KV-2	FED NATL MTG ASSOC #399108		12/01/2009	SCHEDULED REDEMPTION		1,377	1,377	1,394	1,384		(7)		(7)		1,377				56	10/01/2012
31378H-QU-8	FED NATL MTG ASSOC #399267		12/01/2009	SCHEDULED REDEMPTION		85,438	85,438	85,785	85,808		(370)		(370)		85,438				2,693	02/01/2026
31378J-NN-3	FED NATL MTG ASSOC #400097		12/01/2009	SCHEDULED REDEMPTION		938	938	965	959		(22)		(22)		938				44	06/01/2027
31378L-3K-6	FED NATL MTG ASSOC #402302		12/01/2009	SCHEDULED REDEMPTION		23,163	23,163	22,985	23,071		92		92		23,163				863	04/01/2013
31378U-B5-0	FED NATL MTG ASSOC #408760		12/01/2009	SCHEDULED REDEMPTION		20,501	20,501	20,789	20,615		(114)		(114)		20,501				735	12/01/2012
31378U-D6-6	FED NATL MTG ASSOC #408825		12/01/2009	SCHEDULED REDEMPTION		6,217	6,217	6,529	6,515		(297)		(297)		6,217				140	02/01/2028
31378U-KX-9	FED NATL MTG ASSOC #409010		12/01/2009	SCHEDULED REDEMPTION		7,188	7,188	7,003	7,116		71		71		7,188				330	12/01/2012
31378W-4P-0	FED NATL MTG ASSOC #411330		12/01/2009	SCHEDULED REDEMPTION		463	463	469	463						463				10	12/01/2010
31378Y-ML-5	FED NATL MTG ASSOC #412663		12/01/2009	SCHEDULED REDEMPTION		4,265	4,265	4,389	4,383		(118)		(118)		4,265				141	03/01/2028
31379B-T4-5	FED NATL MTG ASSOC #414671		12/01/2009	SCHEDULED REDEMPTION		2,105	2,105	2,075	2,092		13		13		2,105				59	04/01/2013
31379C-WJ-6	FED NATL MTG ASSOC #415649		12/01/2009	SCHEDULED REDEMPTION		1,900	1,900	1,941	1,944		(44)		(44)		1,900				55	03/01/2028
31379C-X7-1	FED NATL MTG ASSOC #415702		12/01/2009	SCHEDULED REDEMPTION		96,005	96,005	97,355	96,542		(537)		(537)		96,005				3,745	03/01/2013
31379D-CG-2	FED NATL MTG ASSOC #415971		12/01/2009	SCHEDULED REDEMPTION		673	673	694	693		(20)		(20)		673				23	11/01/2028
31379D-LU-1	FED NATL MTG ASSOC #416239		12/01/2009	SCHEDULED REDEMPTION		13,545	13,545	13,172	13,383		162		162		13,545				571	02/01/2013
31379E-BL-0	FED NATL MTG ASSOC #416843		12/01/2009	SCHEDULED REDEMPTION		11,265	11,265	11,103	11,200		65		65		11,265				412	04/01/2013
31379F-QS-6	FED NATL MTG ASSOC #418165		12/01/2009	SCHEDULED REDEMPTION		10,221	10,221	10,365	10,277		(56)		(56)		10,221				385	03/01/2013
31379F-5Q-3	FED NATL MTG ASSOC #418555		12/01/2009	SCHEDULED REDEMPTION		922	922	933	927		(5)		(5)		922				35	09/01/2013
31379G-MD-1	FED NATL MTG ASSOC #418956		12/01/2009	SCHEDULED REDEMPTION		1,765	1,765	1,819	1,810		(45)		(45)		1,765				66	03/01/2028
31379G-MP-4	FED NATL MTG ASSOC #418966		12/01/2009	SCHEDULED REDEMPTION		436	436	449	449		(13)		(13)		436				16	04/01/2028
31379H-D3-1	FED NATL MTG ASSOC #419622		12/01/2009	SCHEDULED REDEMPTION		8,113	8,113	8,135	8,121		(8)		(8)		8,113				303	04/01/2013
31379H-VS-6	FED NATL MTG ASSOC #420125		12/01/2009	SCHEDULED REDEMPTION		9,075	9,075	9,392	9,343		(269)		(269)		9,075				381	05/01/2026
31379J-G6-7	FED NATL MTG ASSOC #420621		12/01/2009	SCHEDULED REDEMPTION		723	723	742	737		(14)		(14)		723				40	12/01/2027
31379K-L3-5	FED NATL MTG ASSOC #421646		12/01/2009	SCHEDULED REDEMPTION		4,251	4,251	4,375	4,368		(117)		(117)		4,251				151	03/01/2028
31379L-UL-3	FED NATL MTG ASSOC #422787		12/01/2009	SCHEDULED REDEMPTION		5,093	5,093	5,189	5,176		(84)		(84)		5,093				193	04/01/2028
31379Q-WV-8	FED NATL MTG ASSOC #426460		12/01/2009	SCHEDULED REDEMPTION		197,210	197,210	183,251	190,689		6,521		6,521		197,210				6,047	12/01/2013
31379Q-YC-8	FED NATL MTG ASSOC #426507		12/01/2009	SCHEDULED REDEMPTION		77,420	77,420	79,816	79,055		(1,635)		(1,635)		77,420				3,090	01/01/2023
31379R-WX-2	FED NATL MTG ASSOC #427362		12/01/2009	SCHEDULED REDEMPTION		18,083	18,083	18,188	18,131		(48)		(48)		18,083				732	06/01/2013
31379S-KX-3	FED NATL MTG ASSOC #427910		12/01/2009	SCHEDULED REDEMPTION		500	500	506	503		(2)		(2)		500				17	05/01/2013
31379T-E2-6	FED NATL MTG ASSOC #428653		12/01/2009	SCHEDULED REDEMPTION		39,394	39,394	40,398	40,396		(1,002)		(1,002)		39,394				1,614	07/01/2026
31379T-MP-6	FED NATL MTG ASSOC #428866		12/01/2009	SCHEDULED REDEMPTION		142,594	142,594	147,362	146,637		(4,043)		(4,043)		142,594				4,833	06/01/2028
31379T-2S-2	FED NATL MTG ASSOC #429285		12/01/2009	SCHEDULED REDEMPTION		31,134	31,134	31,302	31,205		(71)		(71)		31,134				734	06/01/2013
31379T-3A-0	FED NATL MTG ASSOC #429293		12/01/2009	SCHEDULED REDEMPTION		258	258	266	266		(8)		(8)		258				11	06/01/2028
31379U-FF-3	FED NATL MTG ASSOC #429566		12/01/2009	SCHEDULED REDEMPTION		2,798	2,798	2,777	2,788		11		11		2,798				105	06/01/2013
31379U-GV-7	FED NATL MTG ASSOC #429612		12/01/2009	SCHEDULED REDEMPTION		4,829	4,829	4,843	4,835		(5)		(5)		4,829				242	06/01/2013
31379U-S5-1	FED NATL MTG ASSOC #429940		12/01/2009	SCHEDULED REDEMPTION		7,092	7,092	7,112	7,098		(6)		(6)		7,092				288	08/01/2013

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	Maturity Date
31379U-4Q-1	FED NATL MTG ASSOC #430231		12/01/2009	SCHEDULED REDEMPTION		1,585	1,585	1,561	1,565		20		20		1,585				62	08/01/2028
31379V-XH-7	FED NATL MTG ASSOC #430980		12/01/2009	SCHEDULED REDEMPTION		6,899	6,899	6,927	6,922		(23)		(23)		6,899				280	04/01/2028
31379V-XL-8	FED NATL MTG ASSOC #430983		12/01/2009	SCHEDULED REDEMPTION		6,498	6,498	6,448	6,473		25		25		6,498				109	04/01/2013
31379Y-EA-7	FED NATL MTG ASSOC #433129		12/01/2009	SCHEDULED REDEMPTION		14,546	14,546	14,435	14,490		56		56		14,546				457	08/01/2013
31379Y-M9-1	FED NATL MTG ASSOC #433384		12/01/2009	SCHEDULED REDEMPTION		9,706	9,706	9,631	9,665		41		41		9,706				428	07/01/2013
31379Y-6V-0	FED NATL MTG ASSOC #433884		12/01/2009	SCHEDULED REDEMPTION		511	511	507	509		2		2		511				19	07/01/2013
31380A-LB-6	FED NATL MTG ASSOC #434222		12/01/2009	SCHEDULED REDEMPTION		2,319	2,319	2,387	2,383		(64)		(64)		2,319				37	08/01/2028
31380E-BZ-6	FED NATL MTG ASSOC #437556		12/01/2009	SCHEDULED REDEMPTION		4,460	4,460	4,596	4,593		(133)		(133)		4,460				250	08/01/2028
31380H-M4-6	FED NATL MTG ASSOC #440579		12/01/2009	SCHEDULED REDEMPTION		1,811	1,811	1,784	1,787		24		24		1,811				75	08/01/2028
31380H-S7-3	FED NATL MTG ASSOC #440742		12/01/2009	SCHEDULED REDEMPTION		1,171	1,171	1,207	1,211		(40)		(40)		1,171				46	12/01/2028
31380J-V4-2	FED NATL MTG ASSOC #441735		12/01/2009	SCHEDULED REDEMPTION		2,097	2,097	2,151	2,139		(42)		(42)		2,097				98	07/01/2027
31380M-DF-0	FED NATL MTG ASSOC #443902		12/01/2009	SCHEDULED REDEMPTION		575	575	567	568		8		8		575				27	09/01/2028
31380M-DG-8	FED NATL MTG ASSOC #443903		12/01/2009	SCHEDULED REDEMPTION		8,418	8,418	8,598	8,639		(221)		(221)		8,418				370	10/01/2028
31380M-MC-7	FED NATL MTG ASSOC #444155		12/01/2009	SCHEDULED REDEMPTION		6,779	6,779	6,519	6,588		191		191		6,779				234	01/01/2029
31380M-QB-5	FED NATL MTG ASSOC #444250		12/01/2009	SCHEDULED REDEMPTION		2,373	2,373	2,446	2,443		(70)		(70)		2,373				79	09/01/2028
31380N-KB-9	FED NATL MTG ASSOC #444990		12/01/2009	SCHEDULED REDEMPTION		3,486	3,486	3,595	3,590		(104)		(104)		3,486				172	10/01/2028
31380P-Q7-7	FED NATL MTG ASSOC #446078		12/01/2009	SCHEDULED REDEMPTION		1,508	1,508	1,511	1,511		(3)		(3)		1,508				61	08/01/2029
31380P-X6-1	FED NATL MTG ASSOC #446301		12/01/2009	SCHEDULED REDEMPTION		2,178	2,178	2,246	2,240		(63)		(63)		2,178				81	08/01/2025
31380Q-SA-6	FED NATL MTG ASSOC #447013		12/01/2009	SCHEDULED REDEMPTION		516	516	532	531		(15)		(15)		516				19	10/01/2028
31380Q-WF-0	FED NATL MTG ASSOC #447146		12/01/2009	SCHEDULED REDEMPTION		483	483	466	465		17		17		483				22	11/01/2029
31380R-HZ-1	FED NATL MTG ASSOC #447648		12/01/2009	SCHEDULED REDEMPTION		7,855	7,855	8,117	8,106		(251)		(251)		7,855				304	10/01/2028
31380R-U4-5	FED NATL MTG ASSOC #448003		06/01/2009	SCHEDULED REDEMPTION		1,263	1,263	1,286	1,281		(17)		(17)		1,263				44	01/01/2029
31380R-WE-1	FED NATL MTG ASSOC #448045		12/01/2009	SCHEDULED REDEMPTION		731	731	752	755		(24)		(24)		731				34	07/01/2027
31380S-CR-2	FED NATL MTG ASSOC #448380		12/01/2009	SCHEDULED REDEMPTION		48,429	48,429	48,951	48,645		(217)		(217)		48,429				1,867	01/01/2014
31380T-BP-5	FED NATL MTG ASSOC #449246		12/01/2009	SCHEDULED REDEMPTION		7,258	7,258	7,273	7,272		(14)		(14)		7,258				330	01/01/2029
31380T-BQ-3	FED NATL MTG ASSOC #449247		12/01/2009	SCHEDULED REDEMPTION		2,374	2,374	2,447	2,446		(72)		(72)		2,374				73	01/01/2029
31380U-PD-4	FED NATL MTG ASSOC #450520		12/01/2009	SCHEDULED REDEMPTION		32,698	32,698	31,446	31,647		1,051		1,051		32,698				1,757	11/01/2028
31380W-D6-8	FED NATL MTG ASSOC #452025		12/01/2009	SCHEDULED REDEMPTION		2,060	2,060	2,109	2,107		(47)		(47)		2,060				84	11/01/2028
31380W-TY-0	FED NATL MTG ASSOC #452467		12/01/2009	SCHEDULED REDEMPTION		1,378	1,378	1,420	1,423		(45)		(45)		1,378				47	11/01/2028
31380W-V6-8	FED NATL MTG ASSOC #452537		12/01/2009	SCHEDULED REDEMPTION		98,491	98,491	94,721	95,378		3,113		3,113		98,491				1,388	12/01/2028
31380X-KS-0	FED NATL MTG ASSOC #453105		12/01/2009	SCHEDULED REDEMPTION		20,150	20,150	20,216	20,205		(55)		(55)		20,150				1,072	01/01/2029
31380X-QV-7	FED NATL MTG ASSOC #453268		12/01/2009	SCHEDULED REDEMPTION		2,493	2,493	2,554	2,551		(59)		(59)		2,493				90	11/01/2028
31381A-AG-6	FED NATL MTG ASSOC #454607		12/01/2009	SCHEDULED REDEMPTION		5,218	5,218	5,362	5,310		(92)		(92)		5,218				190	03/01/2014
31381A-E5-6	FED NATL MTG ASSOC #454756		12/01/2009	SCHEDULED REDEMPTION		92,747	92,747	88,069	88,796		3,951		3,951		92,747				3,782	12/01/2028
31381A-ME-8	FED NATL MTG ASSOC #454957		12/01/2009	SCHEDULED REDEMPTION		59	59	59	59						59				3	12/01/2028
31381C-BN-6	FED NATL MTG ASSOC #456445		12/01/2009	SCHEDULED REDEMPTION		3,886	3,886	3,928	3,903		(17)		(17)		3,886				155	01/01/2014
31381C-P5-0	FED NATL MTG ASSOC #456844		12/01/2009	SCHEDULED REDEMPTION		14,925	14,925	14,354	14,500		426		426		14,925				187	02/01/2029
31381C-YX-9	FED NATL MTG ASSOC #457126		12/01/2009	SCHEDULED REDEMPTION		1,663	1,663	1,713	1,712		(50)		(50)		1,663				57	01/01/2029
31381E-4X-8	FED NATL MTG ASSOC #459038		12/01/2009	SCHEDULED REDEMPTION		52,859	52,859	52,973	52,965		(106)		(106)		52,859				1,683	01/01/2029
31381F-MN-7	FED NATL MTG ASSOC #459465		12/01/2009	SCHEDULED REDEMPTION		178,905	178,905	184,319	184,189		(5,285)		(5,285)		178,905				6,492	02/01/2029
31381F-WZ-9	FED NATL MTG ASSOC #459764		12/01/2009	SCHEDULED REDEMPTION		1,364	1,364	1,316	1,321		42		42		1,364				53	04/01/2029
31382D-GZ-1	FED NATL MTG ASSOC #479116		12/01/2009	SCHEDULED REDEMPTION		9,933	9,933	9,553	9,653		280		280		9,933				398	01/01/2029
31382E-RM-6	FED NATL MTG ASSOC #480292		12/01/2009	SCHEDULED REDEMPTION		657	657	648	649		8		8		657				30	06/01/2029
31382E-R6-1	FED NATL MTG ASSOC #480309		12/01/2009	SCHEDULED REDEMPTION		397	397	383	386		11		11		397				17	07/01/2029
31382F-JT-7	FED NATL MTG ASSOC #480974		12/01/2009	SCHEDULED REDEMPTION		2,698	2,698	2,834	2,827		(129)		(129)		2,698				109	01/01/2029
31382F-4A-4	FED NATL MTG ASSOC #481517		12/01/2009	SCHEDULED REDEMPTION		84,182	84,182	80,959	81,685		2,497		2,497		84,182				1,928	01/01/2029
31382F-7A-1	FED NATL MTG ASSOC #481589		12/01/2009	SCHEDULED REDEMPTION		15,797	15,797	16,170	16,201		(403)		(403)		15,797				613	02/01/2029
31382G-Z6-7	FED NATL MTG ASSOC #482365		12/01/2009	SCHEDULED REDEMPTION		183	183	180	180		3		3		183				8	02/01/2029
31382K-M8-8	FED NATL MTG ASSOC #484683		12/01/2009	SCHEDULED REDEMPTION		10,469	10,469	10,793	10,783		(314)		(314)		10,469				390	02/01/2029
31382L-RN-8	FED NATL MTG ASSOC #485693		12/01/2009	SCHEDULED REDEMPTION		6,094	6,094	6,278	6,270		(176)		(176)		6,094				239	04/01/2029
31382L-X4-3	FED NATL MTG ASSOC #485899		12/01/2009	SCHEDULED REDEMPTION		1,462	1,462	1,411	1,416		46		46		1,462				67	04/01/2029
31382M-JY-1	FED NATL MTG ASSOC #486379		12/01/2009	SCHEDULED REDEMPTION		2,753	2,753	2,656	2,650		103		103		2,753				147	04/01/2029
31382N-LN-0	FED NATL MTG ASSOC #487333		12/01/2009	SCHEDULED REDEMPTION		6,989	6,989	6,744	6,727		262		262		6,989				180	04/01/2029
31382Q-G8-2	FED NATL MTG ASSOC #489023		12/01/2009	SCHEDULED REDEMPTION		4,473	4,473	4,121	4,188		285		285		4,473				198	06/01/2029
31382Q-KY-0	FED NATL MTG ASSOC #489111		12/01/2009	SCHEDULED REDEMPTION		2,856	2,856	2,719	2,789		67		67		2,856				98	06/01/2014
31382R-EU-3	FED NATL MTG ASSOC #489847		12/01/2009	SCHEDULED REDEMPTION		17,844	17,844	18,739	18,702		(858)		(858)		17,844				892	07/01/2029
31382R-EW-9	FED NATL MTG ASSOC #489849		12/01/2009	SCHEDULED REDEMPTION		1,938	1,938	1,998	1,996		(58)		(58)		1,938				96	07/01/2029
31382R-Z7-1	FED NATL MTG ASSOC #490466		12/01/2009	SCHEDULED REDEMPTION		57	57	59	59		(2)		(2)		57				3	03/01/2029
31382R-3Y-7	FED NATL MTG ASSOC #490515		12/01/2009	SCHEDULED REDEMPTION		42,359	42,359	40,502	40,606		1,753		1,753		42,359				1,648	03/01/2029

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	Maturity Date
31382S-AM-3	FED NATL MTG ASSOC #490612		12/01/2009	SCHEDULED REDEMPTION		1,149	1,149	1,109	1,111		38		38		1,149				46	04/01/2029
31382S-BQ-3	FED NATL MTG ASSOC #490647		12/01/2009	SCHEDULED REDEMPTION		43	43	45	45		(1)		(1)		43				2	12/01/2015
31382U-LP-9	FED NATL MTG ASSOC #492734		12/01/2009	SCHEDULED REDEMPTION		2,903	2,903	2,768	2,771		132		132		2,903				86	04/01/2029
31382U-QY-5	FED NATL MTG ASSOC #492871		12/01/2009	SCHEDULED REDEMPTION		25,230	25,230	25,144	25,230						25,230				944	02/01/2014
31382W-DR-0	FED NATL MTG ASSOC #494312		12/01/2009	SCHEDULED REDEMPTION		145	145	143	144		1		1		145				7	04/01/2029
31382W-FM-9	FED NATL MTG ASSOC #494372		12/01/2009	SCHEDULED REDEMPTION		144	144	137	137		7		7		144				3	04/01/2029
31382W-SR-4	FED NATL MTG ASSOC #494728		12/01/2009	SCHEDULED REDEMPTION		8,767	8,767	8,358	8,414		352		352		8,767				291	05/01/2029
31382W-5U-2	FED NATL MTG ASSOC #495059		12/01/2009	SCHEDULED REDEMPTION		585	585	607	612		(28)		(28)		585				29	05/01/2029
31383A-XF-1	FED NATL MTG ASSOC #497578		12/01/2009	SCHEDULED REDEMPTION		515	515	535	528		(14)		(14)		515				15	02/01/2016
31383C-AK-1	FED NATL MTG ASSOC #498710		12/01/2009	SCHEDULED REDEMPTION		46	46	48	49		(3)		(3)		46				3	09/01/2029
31383C-T8-8	FED NATL MTG ASSOC #499275		12/01/2009	SCHEDULED REDEMPTION		1,269	1,269	1,333	1,330		(61)		(61)		1,269				52	08/01/2029
31383D-3C-5	FED NATL MTG ASSOC #500395		12/01/2009	SCHEDULED REDEMPTION		70	70	73	73		(3)		(3)		70				4	06/01/2029
31383E-CU-3	FED NATL MTG ASSOC #500583		12/01/2009	SCHEDULED REDEMPTION		3,303	3,303	3,131	3,146		156		156		3,303				139	06/01/2029
31383E-HX-2	FED NATL MTG ASSOC #500746		12/01/2009	SCHEDULED REDEMPTION		374	374	361	358		16		16		374				16	06/01/2029
31383E-XH-9	FED NATL MTG ASSOC #501180		12/01/2009	SCHEDULED REDEMPTION		23,528	23,528	23,579	23,575		(47)		(47)		23,528				691	06/01/2029
31383E-XP-1	FED NATL MTG ASSOC #501186		12/01/2009	SCHEDULED REDEMPTION		477	477	456	457		20		20		477				19	06/01/2029
31383E-2T-7	FED NATL MTG ASSOC #501286		12/01/2009	SCHEDULED REDEMPTION		5,540	5,540	5,174	5,220		319		319		5,540				256	06/01/2029
31383F-QJ-0	FED NATL MTG ASSOC #501857		12/01/2009	SCHEDULED REDEMPTION		1,045	1,045	1,076	1,075		(30)		(30)		1,045				43	09/01/2029
31383F-5J-3	FED NATL MTG ASSOC #502249		12/01/2009	SCHEDULED REDEMPTION		874	874	900	899		(24)		(24)		874				34	07/01/2029
31383H-6N-9	FED NATL MTG ASSOC #504077		12/01/2009	SCHEDULED REDEMPTION		1,529	1,529	1,480	1,485		45		45		1,529				45	06/01/2029
31383J-QK-9	FED NATL MTG ASSOC #504558		12/01/2009	SCHEDULED REDEMPTION		203,094	203,094	204,967	204,842		(1,748)		(1,748)		203,094				10,326	07/01/2029
31383K-AW-7	FED NATL MTG ASSOC #505021		10/01/2009	SCHEDULED REDEMPTION		1,441	1,441	1,453	1,441						1,441				56	03/01/2015
31383K-CE-5	FED NATL MTG ASSOC #505069		12/01/2009	SCHEDULED REDEMPTION		23,902	23,902	23,290	23,661		241		241		23,902				679	06/01/2014
31383K-EP-8	FED NATL MTG ASSOC #505142		12/01/2009	SCHEDULED REDEMPTION		1,328	1,328	1,308	1,310		18		18		1,328				57	07/01/2029
31383L-CG-8	FED NATL MTG ASSOC #505971		12/01/2009	SCHEDULED REDEMPTION		6,199	6,199	6,132	6,134		65		65		6,199				417	07/01/2029
31383L-FX-8	FED NATL MTG ASSOC #506082		12/01/2009	SCHEDULED REDEMPTION		1,223	1,223	1,183	1,185		38		38		1,223				53	11/01/2029
31383P-L5-3	FED NATL MTG ASSOC #508948		12/01/2009	SCHEDULED REDEMPTION		1,412	1,412	1,466	1,488		(76)		(76)		1,412				70	08/01/2029
31383P-7K-6	FED NATL MTG ASSOC #509498		12/01/2009	SCHEDULED REDEMPTION		269	269	260	262		7		7		269				12	11/01/2029
31383R-CA-8	FED NATL MTG ASSOC #510465		12/01/2009	SCHEDULED REDEMPTION		1,994	1,994	1,929	1,939		56		56		1,994				87	11/01/2029
31383S-FY-1	FED NATL MTG ASSOC #511483		12/01/2009	SCHEDULED REDEMPTION		204	204	212	215		(11)		(11)		204				10	09/01/2029
31383S-SB-7	FED NATL MTG ASSOC #511814		12/01/2009	SCHEDULED REDEMPTION		3,827	3,827	3,974	3,929		(102)		(102)		3,827				171	10/01/2015
31383S-2Z-2	FED NATL MTG ASSOC #512092		12/01/2009	SCHEDULED REDEMPTION		321	321	321	321		(1)		(1)		321				13	12/01/2029
31383S-3D-0	FED NATL MTG ASSOC #512096		12/01/2009	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10				1	12/01/2029
31383S-3G-3	FED NATL MTG ASSOC #512099		12/01/2009	SCHEDULED REDEMPTION		72	72	69	69		3		3		72				3	12/01/2029
31383T-D6-2	FED NATL MTG ASSOC #512325		12/01/2009	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	11/01/2029
31383T-D9-6	FED NATL MTG ASSOC #512328		12/01/2009	SCHEDULED REDEMPTION		28,748	28,748	27,804	27,782		965		965		28,748				1,658	12/01/2029
31383T-KR-8	FED NATL MTG ASSOC #512504		12/01/2009	SCHEDULED REDEMPTION		5,514	5,514	5,724	5,860		(346)		(346)		5,514				258	10/01/2029
31383U-H5-7	FED NATL MTG ASSOC #513352		12/01/2009	SCHEDULED REDEMPTION		1,883	1,883	1,940	1,938		(55)		(55)		1,883				74	09/01/2029
31383U-JP-1	FED NATL MTG ASSOC #513370		12/01/2009	SCHEDULED REDEMPTION		1,735	1,735	1,822	1,818		(83)		(83)		1,735				69	08/01/2029
31383U-MV-4	FED NATL MTG ASSOC #513472		12/01/2009	SCHEDULED REDEMPTION		12,882	12,882	13,011	12,967		(85)		(85)		12,882				624	09/01/2014
31383U-W4-3	FED NATL MTG ASSOC #513767		12/01/2009	SCHEDULED REDEMPTION		18,397	18,397	18,581	18,525		(128)		(128)		18,397				920	09/01/2014
31383V-B8-5	FED NATL MTG ASSOC #514063		12/01/2009	SCHEDULED REDEMPTION		1,301	1,301	1,259	1,258		43		43		1,301				57	10/01/2029
31383W-N7-2	FED NATL MTG ASSOC #515314		12/01/2009	SCHEDULED REDEMPTION		61	61	61	61						61				3	09/01/2029
31383W-3X-7	FED NATL MTG ASSOC #515714		12/01/2009	SCHEDULED REDEMPTION		140	140	135	136		4		4		140				6	12/01/2029
31383Y-QW-0	FED NATL MTG ASSOC #517169		12/01/2009	SCHEDULED REDEMPTION		3,582	3,582	3,616	3,603		(21)		(21)		3,582				179	02/01/2015
31383Y-QX-8	FED NATL MTG ASSOC #517170		12/01/2009	SCHEDULED REDEMPTION		5,275	5,275	5,324	5,312		(38)		(38)		5,275				259	03/01/2015
31384A-CL-0	FED NATL MTG ASSOC #517675		12/01/2009	SCHEDULED REDEMPTION		42,374	42,374	44,499	44,407		(2,033)		(2,033)		42,374				1,615	07/01/2029
31384A-GV-4	FED NATL MTG ASSOC #517812		12/01/2009	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	12/01/2029
31384A-G8-5	FED NATL MTG ASSOC #517823		12/01/2009	SCHEDULED REDEMPTION		100	100	104	104		(4)		(4)		100				5	02/01/2030
31384A-X7-8	FED NATL MTG ASSOC #518302		12/01/2009	SCHEDULED REDEMPTION		284	284	293	292		(8)		(8)		284				12	10/01/2029
31384D-LN-0	FED NATL MTG ASSOC #520633		12/01/2009	SCHEDULED REDEMPTION		138	138	142	144		(6)		(6)		138				7	11/01/2029
31384E-AE-0	FED NATL MTG ASSOC #521205		12/01/2009	SCHEDULED REDEMPTION		65	65	67	67		(2)		(2)		65				3	12/01/2029
31384E-AV-2	FED NATL MTG ASSOC #521220		12/01/2009	SCHEDULED REDEMPTION		883	883	922	920		(38)		(38)		883				23	12/01/2029
31384E-GJ-3	FED NATL MTG ASSOC #521401		12/01/2009	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	01/01/2030
31384F-C6-2	FED NATL MTG ASSOC #522193		12/01/2009	SCHEDULED REDEMPTION		1,293	1,293	1,249	1,245		48		48		1,293				57	02/01/2030
31384F-MB-0	FED NATL MTG ASSOC #522454		12/01/2009	SCHEDULED REDEMPTION		90	90	85	85		5		5		90				4	11/01/2029
31384F-QS-9	FED NATL MTG ASSOC #522565		12/01/2009	SCHEDULED REDEMPTION		39,304	39,304	40,452	40,390		(1,086)		(1,086)		39,304				1,332	10/01/2029
31384F-TT-4	FED NATL MTG ASSOC #522662		12/01/2009	SCHEDULED REDEMPTION		1,540	1,540	1,540	1,539		1		1		1,540				81	06/01/2029
31384F-XR-3	FED NATL MTG ASSOC #522788		12/01/2009	SCHEDULED REDEMPTION		78	78	80	81		(3)		(3)		78				4	12/01/2029

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	Maturity Date
31384F-YY-7	FED NATL MTG ASSOC #522827		12/01/2009	SCHEDULED REDEMPTION		16,176	16,176	16,512	16,409		(233)		(233)		16,176				298	01/01/2015
31384F-YZ-4	FED NATL MTG ASSOC #522828		12/01/2009	SCHEDULED REDEMPTION		87	87	89	88		(1)		(1)		87				4	01/01/2015
31384G-FB-6	FED NATL MTG ASSOC #523162		12/01/2009	SCHEDULED REDEMPTION		517	517	541	539		(22)		(22)		517				23	11/01/2029
31384G-KR-5	FED NATL MTG ASSOC #523304		12/01/2009	SCHEDULED REDEMPTION		50	50	49	49		2		2		50				2	11/01/2029
31384G-NG-6	FED NATL MTG ASSOC #523391		12/01/2009	SCHEDULED REDEMPTION		309	309	321	327		(17)		(17)		309				17	11/01/2029
31384H-CH-4	FED NATL MTG ASSOC #523972		09/01/2009	SCHEDULED REDEMPTION		3,223	3,223	3,073	3,072		151		151		3,223				152	12/01/2029
31384H-5D-1	FED NATL MTG ASSOC #524744		12/01/2009	SCHEDULED REDEMPTION		1,934	1,934	1,952	1,948		(14)		(14)		1,934				97	07/01/2015
31384J-BQ-1	FED NATL MTG ASSOC #524847		12/01/2009	SCHEDULED REDEMPTION		7	7	7	7						7					01/01/2030
31384J-CW-7	FED NATL MTG ASSOC #524885		12/01/2009	SCHEDULED REDEMPTION		1,688	1,688	1,704	1,699		(11)		(11)		1,688				85	02/01/2015
31384J-XQ-7	FED NATL MTG ASSOC #525487		12/01/2009	SCHEDULED REDEMPTION		7	7	7	8						7					02/01/2030
31384J-7M-5	FED NATL MTG ASSOC #525700		12/01/2009	SCHEDULED REDEMPTION		1,778	1,778	1,846	1,872		(94)		(94)		1,778				75	01/01/2030
31384K-FD-3	FED NATL MTG ASSOC #525864		12/01/2009	SCHEDULED REDEMPTION		7,799	7,799	8,033	8,058		(259)		(259)		7,799				441	09/01/2029
31384K-GS-9	FED NATL MTG ASSOC #525909		12/01/2009	SCHEDULED REDEMPTION		7	7	7	7						7					12/01/2029
31384K-JX-5	FED NATL MTG ASSOC #525978		12/01/2009	SCHEDULED REDEMPTION		324	324	337	343		(18)		(18)		324				17	03/01/2030
31384L-MX-9	FED NATL MTG ASSOC #526974		12/01/2009	SCHEDULED REDEMPTION		8,451	8,451	8,776	8,673		(222)		(222)		8,451				373	02/01/2015
31384L-PD-0	FED NATL MTG ASSOC #527020		12/01/2009	SCHEDULED REDEMPTION		164	164	171	175		(11)		(11)		164				8	01/01/2030
31384L-QH-0	FED NATL MTG ASSOC #527056		12/01/2009	SCHEDULED REDEMPTION		983	983	1,021	1,008		(25)		(25)		983				43	04/01/2015
31384L-YT-5	FED NATL MTG ASSOC #527322		12/01/2009	SCHEDULED REDEMPTION		200	200	208	213		(13)		(13)		200				10	01/01/2030
31384M-G2-2	FED NATL MTG ASSOC #527717		12/01/2009	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				2	01/01/2030
31384P-JB-2	FED NATL MTG ASSOC #529558		12/01/2009	SCHEDULED REDEMPTION		2,953	2,953	3,032	2,954						2,953				189	05/01/2015
31384P-ND-3	FED NATL MTG ASSOC #529688		12/01/2009	SCHEDULED REDEMPTION		1,373	1,373	1,317	1,300		73		73		1,373				56	02/01/2030
31384P-NF-8	FED NATL MTG ASSOC #529690		12/01/2009	SCHEDULED REDEMPTION		327	327	339	344		(17)		(17)		327				16	02/01/2030
31384P-QF-5	FED NATL MTG ASSOC #529754		12/01/2009	SCHEDULED REDEMPTION		260	260	269	272		(13)		(13)		260				11	02/01/2030
31384P-YT-6	FED NATL MTG ASSOC #530022		12/01/2009	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	03/01/2030
31384P-YX-7	FED NATL MTG ASSOC #530026		12/01/2009	SCHEDULED REDEMPTION		346	346	359	361		(15)		(15)		346				17	03/01/2030
31384P-4A-0	FED NATL MTG ASSOC #530117		12/01/2009	SCHEDULED REDEMPTION		1,975	1,975	1,991	1,975						1,975				86	02/01/2015
31384P-6A-8	FED NATL MTG ASSOC #530165		12/01/2009	SCHEDULED REDEMPTION		143	143	148	149		(6)		(6)		143				7	03/01/2030
31384Q-RG-0	FED NATL MTG ASSOC #530687		12/01/2009	SCHEDULED REDEMPTION		10,944	10,944	11,046	11,039		(96)		(96)		10,944				511	04/01/2015
31384Q-SL-8	FED NATL MTG ASSOC #530723		12/01/2009	SCHEDULED REDEMPTION		416	416	432	437		(21)		(21)		416				21	04/01/2030
31384Q-YY-3	FED NATL MTG ASSOC #530927		12/01/2009	SCHEDULED REDEMPTION		4,957	4,957	5,003	4,992		(35)		(35)		4,957				109	04/01/2015
31384R-KG-5	FED NATL MTG ASSOC #531395		12/01/2009	SCHEDULED REDEMPTION		72	72	73	73						72				4	05/01/2015
31384R-P4-7	FED NATL MTG ASSOC #531543		12/01/2009	SCHEDULED REDEMPTION		763	763	798	796		(33)		(33)		763				33	03/01/2030
31384R-Q2-0	FED NATL MTG ASSOC #531573		12/01/2009	SCHEDULED REDEMPTION		4,388	4,388	4,556	4,554		(166)		(166)		4,388				242	04/01/2030
31384R-TG-6	FED NATL MTG ASSOC #531651		12/01/2009	SCHEDULED REDEMPTION		2,134	2,134	2,154	2,147		(13)		(13)		2,134				107	03/01/2015
31384R-ZP-9	FED NATL MTG ASSOC #531850		12/01/2009	SCHEDULED REDEMPTION		490	490	503	490						490				23	04/01/2015
31384S-AF-6	FED NATL MTG ASSOC #532006		12/01/2009	SCHEDULED REDEMPTION		61	61	61	61						61				3	02/01/2030
31384S-V2-2	FED NATL MTG ASSOC #532633		12/01/2009	SCHEDULED REDEMPTION		2,460	2,460	2,483	2,473		(14)		(14)		2,460				123	04/01/2015
31384S-WA-3	FED NATL MTG ASSOC #532641		11/01/2009	SCHEDULED REDEMPTION		8,438	8,438	8,517	8,485		(47)		(47)		8,438				577	05/01/2015
31384S-WR-6	FED NATL MTG ASSOC #532656		12/01/2009	SCHEDULED REDEMPTION		2,715	2,715	2,819	2,788		(73)		(73)		2,715				127	07/01/2015
31384T-DU-8	FED NATL MTG ASSOC #533015		12/01/2009	SCHEDULED REDEMPTION		42	42	44	45		(2)		(2)		42				2	03/01/2030
31384T-U5-4	FED NATL MTG ASSOC #533504		12/01/2009	SCHEDULED REDEMPTION		737	737	766	768		(30)		(30)		737				36	03/01/2030
31384T-VT-1	FED NATL MTG ASSOC #533526		12/01/2009	SCHEDULED REDEMPTION		55	55	57	58		(3)		(3)		55				3	03/01/2030
31384U-BY-9	FED NATL MTG ASSOC #533855		12/01/2009	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10				1	03/01/2030
31384U-CA-0	FED NATL MTG ASSOC #533865		12/01/2009	SCHEDULED REDEMPTION		942	942	942	940		2		2		942				53	04/01/2015
31384U-EA-8	FED NATL MTG ASSOC #533929		12/01/2009	SCHEDULED REDEMPTION		10,953	10,953	11,055	11,022		(69)		(69)		10,953				457	04/01/2015
31384U-EQ-3	FED NATL MTG ASSOC #533943		12/01/2009	SCHEDULED REDEMPTION		1,071	1,071	1,099	1,095		(24)		(24)		1,071				47	05/01/2015
31384U-ET-7	FED NATL MTG ASSOC #533946		12/01/2009	SCHEDULED REDEMPTION		629	629	635	632		(3)		(3)		629				19	06/01/2015
31384U-EY-6	FED NATL MTG ASSOC #533951		12/01/2009	SCHEDULED REDEMPTION		245	245	244	244		1		1		245				12	07/01/2015
31384U-FH-2	FED NATL MTG ASSOC #533968		12/01/2009	SCHEDULED REDEMPTION		2,626	2,626	2,650	2,643		(17)		(17)		2,626				128	07/01/2015
31384U-KN-3	FED NATL MTG ASSOC #534101		12/01/2009	SCHEDULED REDEMPTION		108	108	112	115		(6)		(6)		108				5	03/01/2030
31384U-NK-6	FED NATL MTG ASSOC #534194		12/01/2009	SCHEDULED REDEMPTION		141	141	146	148		(8)		(8)		141				7	04/01/2030
31384U-WC-4	FED NATL MTG ASSOC #534443		12/01/2009	SCHEDULED REDEMPTION		275	275	274	275						275				13	03/01/2015
31384U-3L-6	FED NATL MTG ASSOC #534603		07/01/2009	SCHEDULED REDEMPTION		5,711	5,711	5,859	5,839		(128)		(128)		5,711				224	03/01/2015
31384V-BT-8	FED NATL MTG ASSOC #534750		12/01/2009	SCHEDULED REDEMPTION		161	161	167	173		(12)		(12)		161				8	03/01/2030
31384V-KQ-4	FED NATL MTG ASSOC #535003		12/01/2009	SCHEDULED REDEMPTION		3,313	3,313	3,228	3,277		36		36		3,313				140	11/01/2014
31384V-M9-0	FED NATL MTG ASSOC #535084		12/01/2009	SCHEDULED REDEMPTION		66,303	66,303	67,752	67,715		(1,412)		(1,412)		66,303				2,311	10/01/2029
31384V-NT-5	FED NATL MTG ASSOC #535102		12/01/2009	SCHEDULED REDEMPTION		1,505	1,505	1,563	1,544		(39)		(39)		1,505				63	01/01/2015
31384V-NU-2	FED NATL MTG ASSOC #535103		12/01/2009	SCHEDULED REDEMPTION		35,402	35,402	36,324	36,051		(649)		(649)		35,402				1,469	01/01/2015
31384V-NV-0	FED NATL MTG ASSOC #535104		12/01/2009	SCHEDULED REDEMPTION		1,209	1,209	1,256	1,240		(31)		(31)		1,209				54	12/01/2014

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	Maturity Date
31384V-QA-3	FED NATL MTG ASSOC #535149		12/01/2009	SCHEDULED REDEMPTION		2,970	2,970	3,104	3,097		(127)		(127)		2,970				130	02/01/2030
31384V-QF-2	FED NATL MTG ASSOC #535154		12/01/2009	SCHEDULED REDEMPTION		909	909	950	948		(39)		(39)		909				42	01/01/2030
31384V-QG-0	FED NATL MTG ASSOC #535155		12/01/2009	SCHEDULED REDEMPTION		1,596	1,596	1,654	1,656		(60)		(60)		1,596				80	02/01/2030
31384V-QJ-4	FED NATL MTG ASSOC #535157		12/01/2009	SCHEDULED REDEMPTION		24,676	24,676	24,752	24,745		(70)		(70)		24,676				1,018	02/01/2030
31384V-QL-9	FED NATL MTG ASSOC #535159		12/01/2009	SCHEDULED REDEMPTION		390	390	408	407		(17)		(17)		390				17	02/01/2030
31384V-QR-6	FED NATL MTG ASSOC #535164		12/01/2009	SCHEDULED REDEMPTION		273	273	285	285		(12)		(12)		273				11	02/01/2030
31384V-UY-6	FED NATL MTG ASSOC #535299		12/01/2009	SCHEDULED REDEMPTION		679	679	705	703		(24)		(24)		679				32	05/01/2030
31384V-UZ-3	FED NATL MTG ASSOC #535300		12/01/2009	SCHEDULED REDEMPTION		25,037	25,037	26,293	26,243		(1,206)		(1,206)		25,037				978	05/01/2030
31384V-VG-4	FED NATL MTG ASSOC #535315		12/01/2009	SCHEDULED REDEMPTION		22,250	22,250	23,105	22,840		(590)		(590)		22,250				936	05/01/2015
31384V-YW-6	FED NATL MTG ASSOC #535425		12/01/2009	SCHEDULED REDEMPTION		15,090	15,090	15,674	15,770		(680)		(680)		15,090				522	08/01/2030
31384V-2H-4	FED NATL MTG ASSOC #535476		12/01/2009	SCHEDULED REDEMPTION		3,966	3,966	4,087	4,084		(118)		(118)		3,966				154	07/01/2029
31384V-4U-3	FED NATL MTG ASSOC #535535		12/01/2009	SCHEDULED REDEMPTION		25,737	25,737	25,792	25,788		(52)		(52)		25,737				1,124	10/01/2030
31384V-5P-3	FED NATL MTG ASSOC #535554		12/01/2009	SCHEDULED REDEMPTION		4,964	4,964	5,076	5,049		(84)		(84)		4,964				179	10/01/2015
31384V-6X-5	FED NATL MTG ASSOC #535586		12/01/2009	SCHEDULED REDEMPTION		4,931	4,931	5,121	5,065		(134)		(134)		4,931				217	11/01/2015
31384W-A8-3	FED NATL MTG ASSOC #535631		12/01/2009	SCHEDULED REDEMPTION		20,381	20,381	21,165	20,936		(555)		(555)		20,381				891	12/01/2015
31384W-CL-2	FED NATL MTG ASSOC #535675		12/01/2009	SCHEDULED REDEMPTION		14,733	14,733	15,299	15,128		(395)		(395)		14,733				602	01/01/2016
31384W-DM-9	FED NATL MTG ASSOC #535708		12/01/2009	SCHEDULED REDEMPTION		21,186	21,186	21,231	21,228		(43)		(43)		21,186				735	02/01/2031
31384W-EA-4	FED NATL MTG ASSOC #535729		12/01/2009	SCHEDULED REDEMPTION		2,658	2,658	2,714	2,697		(39)		(39)		2,658				110	02/01/2016
31384W-EG-1	FED NATL MTG ASSOC #535735		12/01/2009	SCHEDULED REDEMPTION		110,402	110,402	114,214	112,952		(2,550)		(2,550)		110,402				3,992	01/01/2016
31384W-EM-8	FED NATL MTG ASSOC #535740		12/01/2009	SCHEDULED REDEMPTION		30,025	30,025	31,179	30,841		(816)		(816)		30,025				1,279	12/01/2015
31384W-E6-3	FED NATL MTG ASSOC #535757		12/01/2009	SCHEDULED REDEMPTION		2,450	2,450	2,544	2,577		(127)		(127)		2,450				127	01/01/2031
31384W-GJ-3	FED NATL MTG ASSOC #535801		12/01/2009	SCHEDULED REDEMPTION		7,238	7,238	7,516	7,430		(192)		(192)		7,238				338	03/01/2016
31384W-HG-8	FED NATL MTG ASSOC #535831		12/01/2009	SCHEDULED REDEMPTION		1,114	1,114	1,170	1,168		(54)		(54)		1,114				40	04/01/2031
31384W-HL-7	FED NATL MTG ASSOC #535835		12/01/2009	SCHEDULED REDEMPTION		9,261	9,261	9,454	9,392		(130)		(130)		9,261				350	04/01/2016
31384W-JP-6	FED NATL MTG ASSOC #535870		12/01/2009	SCHEDULED REDEMPTION		9,158	9,158	9,349	9,286		(128)		(128)		9,158				351	04/01/2016
31384W-KQ-2	FED NATL MTG ASSOC #535903		12/01/2009	SCHEDULED REDEMPTION		98	98	100	101		(3)		(3)		98				5	03/01/2031
31384W-K2-5	FED NATL MTG ASSOC #535913		12/01/2009	SCHEDULED REDEMPTION		1,169	1,169	1,228	1,225		(56)		(56)		1,169				44	05/01/2031
31384W-LB-4	FED NATL MTG ASSOC #535922		12/01/2009	SCHEDULED REDEMPTION		1,835	1,835	1,905	1,911		(76)		(76)		1,835				91	03/01/2031
31384W-LX-6	FED NATL MTG ASSOC #535942		12/01/2009	SCHEDULED REDEMPTION		228	228	236	237		(9)		(9)		228				13	04/01/2031
31384W-MK-3	FED NATL MTG ASSOC #535962		12/01/2009	SCHEDULED REDEMPTION		782	782	798	793		(11)		(11)		782				31	05/01/2016
31384W-NW-6	FED NATL MTG ASSOC #536005		12/01/2009	SCHEDULED REDEMPTION		7,375	7,375	7,658	7,562		(188)		(188)		7,375				311	12/01/2014
31384W-QM-5	FED NATL MTG ASSOC #536060		12/01/2009	SCHEDULED REDEMPTION		3,713	3,713	3,797	3,765		(51)		(51)		3,713				154	02/01/2016
31384W-S8-4	FED NATL MTG ASSOC #536143		12/01/2009	SCHEDULED REDEMPTION		118	118	122	125		(7)		(7)		118				6	04/01/2030
31384W-XN-5	FED NATL MTG ASSOC #536285		12/01/2009	SCHEDULED REDEMPTION		8,858	8,858	9,381	9,511		(653)		(653)		8,858				561	08/01/2030
31384W-Y3-8	FED NATL MTG ASSOC #536330		12/01/2009	SCHEDULED REDEMPTION		1,299	1,299	1,349	1,373		(74)		(74)		1,299				76	04/01/2030
31384W-2H-2	FED NATL MTG ASSOC #536376		12/01/2009	SCHEDULED REDEMPTION		16,339	16,339	16,492	16,441		(102)		(102)		16,339				1,083	04/01/2015
31384W-4F-4	FED NATL MTG ASSOC #536422		12/01/2009	SCHEDULED REDEMPTION		5,277	5,277	5,326	5,308		(32)		(32)		5,277				278	04/01/2015
31384X-KD-9	FED NATL MTG ASSOC #536792		12/01/2009	SCHEDULED REDEMPTION		59	59	62	63		(3)		(3)		59				3	05/01/2030
31384X-KF-4	FED NATL MTG ASSOC #536794		12/01/2009	SCHEDULED REDEMPTION		6,306	6,306	6,548	6,472		(166)		(166)		6,306				281	05/01/2015
31384X-WN-4	FED NATL MTG ASSOC #537153		12/01/2009	SCHEDULED REDEMPTION		220	220	229	232		(12)		(12)		220				11	05/01/2030
31384X-ZA-9	FED NATL MTG ASSOC #537237		12/01/2009	SCHEDULED REDEMPTION		4,647	4,647	4,825	4,832		(185)		(185)		4,647				341	05/01/2030
31384X-4E-5	FED NATL MTG ASSOC #537321		12/01/2009	SCHEDULED REDEMPTION		5,718	5,718	5,772	5,759		(41)		(41)		5,718				162	06/01/2015
31384X-4H-8	FED NATL MTG ASSOC #537324		12/01/2009	SCHEDULED REDEMPTION		120	120	125	128		(8)		(8)		120				6	06/01/2030
31384Y-JS-6	FED NATL MTG ASSOC #537673		12/01/2009	SCHEDULED REDEMPTION		107	107	111	111		(4)		(4)		107				5	04/01/2030
31384Y-J3-1	FED NATL MTG ASSOC #537682		12/01/2009	SCHEDULED REDEMPTION		4,830	4,830	5,016	5,120		(290)		(290)		4,830				256	05/01/2030
31384Y-LM-6	FED NATL MTG ASSOC #537732		12/01/2009	SCHEDULED REDEMPTION		57	57	59	60		(3)		(3)		57				3	04/01/2030
31384Y-LQ-7	FED NATL MTG ASSOC #537735		12/01/2009	SCHEDULED REDEMPTION		178	178	183	188		(10)		(10)		178				4	04/01/2030
31384Y-Q4-1	FED NATL MTG ASSOC #537875		12/01/2009	SCHEDULED REDEMPTION		4,854	4,854	4,900	4,887		(33)		(33)		4,854				291	06/01/2015
31384Y-TY-2	FED NATL MTG ASSOC #537967		12/01/2009	SCHEDULED REDEMPTION		2,094	2,094	2,175	2,146		(52)		(52)		2,094				91	05/01/2015
31384Y-2H-8	FED NATL MTG ASSOC #538176		12/01/2009	SCHEDULED REDEMPTION		2,441	2,441	2,461	2,441						2,441				114	05/01/2015
31384Y-6R-2	FED NATL MTG ASSOC #538280		12/01/2009	SCHEDULED REDEMPTION		3,178	3,178	3,208	3,198		(20)		(20)		3,178				165	05/01/2015
31385A-K9-7	FED NATL MTG ASSOC #538620		12/01/2009	SCHEDULED REDEMPTION		1,838	1,838	1,855	1,848		(10)		(10)		1,838				104	06/01/2015
31385A-RX-7	FED NATL MTG ASSOC #538802		12/01/2009	SCHEDULED REDEMPTION		222	222	231	239		(17)		(17)		222				11	06/01/2030
31385A-UD-7	FED NATL MTG ASSOC #538880		12/01/2009	SCHEDULED REDEMPTION		1,655	1,655	1,670	1,665		(10)		(10)		1,655				83	06/01/2015
31385A-VU-8	FED NATL MTG ASSOC #538927		12/01/2009	SCHEDULED REDEMPTION		207	207	209	208		(1)		(1)		207				10	06/01/2015
31385A-7K-7	FED NATL MTG ASSOC #539198		12/01/2009	SCHEDULED REDEMPTION		830	830	838	836		(6)		(6)		830				42	05/01/2015
31385B-D9-3	FED NATL MTG ASSOC #539328		04/01/2009	SCHEDULED REDEMPTION		739	739	767	785		(46)		(46)		739				20	05/01/2030
31385B-3M-5	FED NATL MTG ASSOC #540004		12/01/2009	SCHEDULED REDEMPTION		1,505	1,505	1,562	1,577		(72)		(72)		1,505				32	05/01/2030
31385C-DZ-3	FED NATL MTG ASSOC #540220		12/01/2009	SCHEDULED REDEMPTION		79	79	81	83		(3)		(3)		79				4	06/01/2030

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	Maturity Date
31385C-EK-5	FED NATL MTG ASSOC #540238		03/01/2009	SCHEDULED REDEMPTION		22,892	22,892	23,764	24,601		(1,709)		(1,709)		22,892				456	07/01/2030
31385C-GN-7	FED NATL MTG ASSOC #540305		12/01/2009	SCHEDULED REDEMPTION		18,867	18,867	19,355	19,279		(412)		(412)		18,867				488	06/01/2015
31385C-HC-0	FED NATL MTG ASSOC #540327		12/01/2009	SCHEDULED REDEMPTION		584	584	589	587		(4)		(4)		584				29	06/01/2015
31385C-WQ-2	FED NATL MTG ASSOC #540755		12/01/2009	SCHEDULED REDEMPTION		142	142	148	150		(8)		(8)		142				7	05/01/2030
31385C-YV-9	FED NATL MTG ASSOC #540824		12/01/2009	SCHEDULED REDEMPTION		5,502	5,502	5,644	5,611		(110)		(110)		5,502				293	09/01/2015
31385C-Z2-2	FED NATL MTG ASSOC #540861		12/01/2009	SCHEDULED REDEMPTION		43,578	43,578	44,010	43,803		(225)		(225)		43,578				959	06/01/2011
31385D-EA-5	FED NATL MTG ASSOC #541129		12/01/2009	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14					05/01/2030
31385D-GU-9	FED NATL MTG ASSOC #541211		12/01/2009	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10				1	06/01/2030
31385D-M4-0	FED NATL MTG ASSOC #541379		12/01/2009	SCHEDULED REDEMPTION		3,303	3,303	3,333	3,327		(24)		(24)		3,303				164	05/01/2015
31385D-M9-9	FED NATL MTG ASSOC #541384		12/01/2009	SCHEDULED REDEMPTION		2,041	2,041	2,060	2,054		(13)		(13)		2,041				102	05/01/2015
31385D-4T-5	FED NATL MTG ASSOC #541834		12/01/2009	SCHEDULED REDEMPTION		311	311	323	319		(8)		(8)		311				14	06/01/2015
31385E-AP-4	FED NATL MTG ASSOC #541914		12/01/2009	SCHEDULED REDEMPTION		1,974	1,974	1,992	1,987		(13)		(13)		1,974				99	06/01/2015
31385E-BS-7	FED NATL MTG ASSOC #541949		12/01/2009	SCHEDULED REDEMPTION		368	368	382	381		(13)		(13)		368				17	07/01/2030
31385E-FS-3	FED NATL MTG ASSOC #542077		12/01/2009	SCHEDULED REDEMPTION		313	313	325	330		(17)		(17)		313				16	07/01/2030
31385E-UK-3	FED NATL MTG ASSOC #542486		12/01/2009	SCHEDULED REDEMPTION		4,958	4,958	4,998	4,958						4,958				240	07/01/2015
31385E-WH-8	FED NATL MTG ASSOC #542548		12/01/2009	SCHEDULED REDEMPTION		2,006	2,006	2,083	2,123		(117)		(117)		2,006				116	07/01/2030
31385E-XH-7	FED NATL MTG ASSOC #542580		12/01/2009	SCHEDULED REDEMPTION		5,757	5,757	5,979	6,088		(331)		(331)		5,757				408	08/01/2030
31385F-CZ-7	FED NATL MTG ASSOC #542888		12/01/2009	SCHEDULED REDEMPTION		243	243	252	261		(18)		(18)		243				12	06/01/2030
31385F-EM-4	FED NATL MTG ASSOC #542940		12/01/2009	SCHEDULED REDEMPTION		74	74	78	78		(4)		(4)		74				4	07/01/2030
31385F-KC-9	FED NATL MTG ASSOC #543091		12/01/2009	SCHEDULED REDEMPTION		142	142	147	150		(8)		(8)		142				7	06/01/2030
31385F-QZ-2	FED NATL MTG ASSOC #543272		12/01/2009	SCHEDULED REDEMPTION		2,116	2,116	2,197	2,215		(99)		(99)		2,116				125	07/01/2030
31385G-ZH-0	FED NATL MTG ASSOC #544444		12/01/2009	SCHEDULED REDEMPTION		161	161	167	168		(6)		(6)		161				8	09/01/2030
31385H-AB-8	FED NATL MTG ASSOC #544602		12/01/2009	SCHEDULED REDEMPTION		581	581	586	585		(4)		(4)		581				29	06/01/2015
31385H-AD-4	FED NATL MTG ASSOC #544604		12/01/2009	SCHEDULED REDEMPTION		5,582	5,582	5,797	5,729		(147)		(147)		5,582				335	06/01/2015
31385H-NN-8	FED NATL MTG ASSOC #544997		12/01/2009	SCHEDULED REDEMPTION		53	53	54	53						53				3	06/01/2015
31385H-PJ-5	FED NATL MTG ASSOC #545025		12/01/2009	SCHEDULED REDEMPTION		11,209	11,209	11,442	11,365		(155)		(155)		11,209				452	06/01/2016
31385H-QC-9	FED NATL MTG ASSOC #545051		12/01/2009	SCHEDULED REDEMPTION		731	731	747	746		(15)		(15)		731				28	09/01/2029
31385H-Q4-7	FED NATL MTG ASSOC #545075		12/01/2009	SCHEDULED REDEMPTION		101	101	105	105		(4)		(4)		101				4	07/01/2031
31385H-Q8-8	FED NATL MTG ASSOC #545079		12/01/2009	SCHEDULED REDEMPTION		1,460	1,460	1,534	1,530		(70)		(70)		1,460				55	05/01/2030
31385H-S2-9	FED NATL MTG ASSOC #545137		12/01/2009	SCHEDULED REDEMPTION		6,206	6,206	6,380	6,441		(235)		(235)		6,206				237	08/01/2031
31385H-S3-7	FED NATL MTG ASSOC #545138		12/01/2009	SCHEDULED REDEMPTION		73,177	73,177	77,980	77,799		(4,622)		(4,622)		73,177				2,755	08/01/2031
31385H-TE-2	FED NATL MTG ASSOC #545149		12/01/2009	SCHEDULED REDEMPTION		13,864	13,864	14,443	14,327		(463)		(463)		13,864				497	08/01/2016
31385H-TK-8	FED NATL MTG ASSOC #545154		12/01/2009	SCHEDULED REDEMPTION		3,210	3,210	3,333	3,297		(87)		(87)		3,210				135	08/01/2016
31385H-UU-4	FED NATL MTG ASSOC #545195		12/01/2009	SCHEDULED REDEMPTION		210	210	220	219		(9)		(9)		210				10	09/01/2031
31385H-VT-6	FED NATL MTG ASSOC #545226		12/01/2009	SCHEDULED REDEMPTION		659	659	684	677		(18)		(18)		659				28	09/01/2016
31385H-V4-1	FED NATL MTG ASSOC #545235		12/01/2009	SCHEDULED REDEMPTION		975	975	1,019	1,017		(42)		(42)		975				45	10/01/2031
31385H-YA-4	FED NATL MTG ASSOC #545305		12/01/2009	SCHEDULED REDEMPTION		5,810	5,810	6,044	5,993		(183)		(183)		5,810				205	11/01/2016
31385H-2A-9	FED NATL MTG ASSOC #545369		12/01/2009	SCHEDULED REDEMPTION		2,540	2,540	2,637	2,609		(69)		(69)		2,540				108	09/01/2016
31385J-B2-3	FED NATL MTG ASSOC #545557		12/01/2009	SCHEDULED REDEMPTION		66,216	66,216	69,475	69,340		(3,124)		(3,124)		66,216				2,651	04/01/2032
31385J-D4-7	FED NATL MTG ASSOC #545623		12/01/2009	SCHEDULED REDEMPTION		4,815	4,815	5,008	4,967		(152)		(152)		4,815				177	05/01/2017
31385J-EK-0	FED NATL MTG ASSOC #545638		12/01/2009	SCHEDULED REDEMPTION		2,698	2,698	2,832	2,825		(127)		(127)		2,698				109	05/01/2032
31385J-HC-5	FED NATL MTG ASSOC #545727		12/01/2009	SCHEDULED REDEMPTION		91,604	91,604	93,032	92,609		(1,005)		(1,005)		91,604				3,141	05/01/2017
31385J-JC-3	FED NATL MTG ASSOC #545759		12/01/2009	SCHEDULED REDEMPTION		22,611	22,611	22,674	22,664		(53)		(53)		22,611				914	07/01/2032
31385J-JF-6	FED NATL MTG ASSOC #545762		12/01/2009	SCHEDULED REDEMPTION		5,344	5,344	5,372	5,367		(24)		(24)		5,344				211	07/01/2032
31385J-JK-5	FED NATL MTG ASSOC #545766		12/01/2009	SCHEDULED REDEMPTION		49,476	49,476	51,463	50,987		(1,511)		(1,511)		49,476				1,838	07/01/2017
31385J-K3-1	FED NATL MTG ASSOC #545814		12/01/2009	SCHEDULED REDEMPTION		22,871	22,871	22,920	22,911		(40)		(40)		22,871				885	08/01/2032
31385J-K4-9	FED NATL MTG ASSOC #545815		12/01/2009	SCHEDULED REDEMPTION		3,833	3,833	4,009	3,987		(154)		(154)		3,833				172	07/01/2032
31385J-M8-8	FED NATL MTG ASSOC #545883		12/01/2009	SCHEDULED REDEMPTION		65,293	65,293	67,040	66,535		(1,242)		(1,242)		65,293				2,202	09/01/2017
31385J-PN-2	FED NATL MTG ASSOC #545929		12/01/2009	SCHEDULED REDEMPTION		1,354	1,354	1,422	1,414		(60)		(60)		1,354				55	08/01/2032
31385J-UL-0	FED NATL MTG ASSOC #546087		12/01/2009	SCHEDULED REDEMPTION		16,272	16,272	16,425	16,374		(102)		(102)		16,272				469	07/01/2015
31385J-VG-0	FED NATL MTG ASSOC #546115		12/01/2009	SCHEDULED REDEMPTION		3,630	3,630	3,664	3,657		(27)		(27)		3,630				130	07/01/2015
31385J-5K-0	FED NATL MTG ASSOC #546350		12/01/2009	SCHEDULED REDEMPTION		11,979	11,979	12,440	12,278		(298)		(298)		11,979				656	06/01/2015
31385K-GC-3	FED NATL MTG ASSOC #546595		12/01/2009	SCHEDULED REDEMPTION		405	405	421	430		(25)		(25)		405				20	05/01/2030
31385K-K5-3	FED NATL MTG ASSOC #546716		12/01/2009	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	07/01/2030
31385K-XE-0	FED NATL MTG ASSOC #547077		05/01/2009	SCHEDULED REDEMPTION		1,023	1,023	1,074	1,102		(79)		(79)		1,023				34	07/01/2030
31385K-YD-1	FED NATL MTG ASSOC #547108		12/01/2009	SCHEDULED REDEMPTION		2,930	2,930	2,957	2,950		(20)		(20)		2,930				146	07/01/2015
31385K-ZM-0	FED NATL MTG ASSOC #547148		12/01/2009	SCHEDULED REDEMPTION		2,494	2,494	2,550	2,543		(48)		(48)		2,494				110	11/01/2015
31385K-3Y-9	FED NATL MTG ASSOC #547215		12/01/2009	SCHEDULED REDEMPTION		134	134	139	141		(7)		(7)		134				7	07/01/2030
31385N-GV-5	FED NATL MTG ASSOC #547512		12/01/2009	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	08/01/2030

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	Maturity Date
31385N-LZ-0	FED NATL MTG ASSOC #547644		12/01/2009	SCHEDULED REDEMPTION		239	239	248	250		(11)		(11)		239				12	03/01/2031
31385N-TJ-8	FED NATL MTG ASSOC #547853		12/01/2009	SCHEDULED REDEMPTION		2,934	2,934	3,000	2,992		(58)		(58)		2,934				128	08/01/2015
31385P-AC-8	FED NATL MTG ASSOC #548203		12/01/2009	SCHEDULED REDEMPTION		892	892	915	914		(22)		(22)		892				38	01/01/2016
31385P-AH-7	FED NATL MTG ASSOC #548208		12/01/2009	SCHEDULED REDEMPTION		8,257	8,257	8,468	8,401		(144)		(144)		8,257				326	04/01/2016
31385P-H6-4	FED NATL MTG ASSOC #548453		12/01/2009	SCHEDULED REDEMPTION		8,003	8,003	8,404	8,387		(384)		(384)		8,003				245	11/01/2029
31385R-N6-3	FED NATL MTG ASSOC #550413		12/01/2009	SCHEDULED REDEMPTION		1,045	1,045	1,085	1,073		(28)		(28)		1,045				46	11/01/2015
31385R-UV-0	FED NATL MTG ASSOC #550596		12/01/2009	SCHEDULED REDEMPTION		298	298	306	298						298				14	10/01/2015
31385R-WB-2	FED NATL MTG ASSOC #550642		12/01/2009	SCHEDULED REDEMPTION		71	71	74	76		(5)		(5)		71				4	08/01/2030
31385R-4G-2	FED NATL MTG ASSOC #550823		12/01/2009	SCHEDULED REDEMPTION		474	474	493	487		(13)		(13)		474				20	01/01/2016
31385S-AL-2	FED NATL MTG ASSOC #550911		03/01/2009	SCHEDULED REDEMPTION		4,461	4,461	4,576	4,611		(150)		(150)		4,461				77	09/01/2015
31385S-K5-6	FED NATL MTG ASSOC #551216		12/01/2009	SCHEDULED REDEMPTION		2,832	2,832	2,940	2,938		(106)		(106)		2,832				97	09/01/2030
31385U-P9-8	FED NATL MTG ASSOC #553148		12/01/2009	SCHEDULED REDEMPTION		2,734	2,734	2,795	2,793		(60)		(60)		2,734				143	09/01/2015
31385W-J8-3	FED NATL MTG ASSOC #554787		12/01/2009	SCHEDULED REDEMPTION		2,492	2,492	2,520	2,489		3		3		2,492				124	10/01/2023
31385W-LQ-0	FED NATL MTG ASSOC #554835		12/01/2009	SCHEDULED REDEMPTION		1,205	1,205	1,252	1,248		(42)		(42)		1,205				57	11/01/2030
31385W-MS-5	FED NATL MTG ASSOC #554869		12/01/2009	SCHEDULED REDEMPTION		3,661	3,661	3,764	3,802		(141)		(141)		3,661				93	11/01/2030
31385W-NA-3	FED NATL MTG ASSOC #554885		12/01/2009	SCHEDULED REDEMPTION		10,568	10,568	10,849	10,569		(1)		(1)		10,568				495	11/01/2015
31385W-TM-1	FED NATL MTG ASSOC #555056		12/01/2009	SCHEDULED REDEMPTION		700	700	715	712		(12)		(12)		700				26	11/01/2017
31385W-WY-1	FED NATL MTG ASSOC #555163		12/01/2009	SCHEDULED REDEMPTION		17,886	17,886	18,783	18,683		(797)		(797)		17,886				723	01/01/2033
31385W-XJ-3	FED NATL MTG ASSOC #555181		12/01/2009	SCHEDULED REDEMPTION		1,129	1,129	1,186	1,183		(54)		(54)		1,129				46	01/01/2033
31385W-XY-0	FED NATL MTG ASSOC #555195		12/01/2009	SCHEDULED REDEMPTION		153,484	153,484	159,897	158,549		(5,065)		(5,065)		153,484				5,792	11/01/2017
31385W-X8-7	FED NATL MTG ASSOC #555203		12/01/2009	SCHEDULED REDEMPTION		239,113	239,113	252,712	252,182		(13,069)		(13,069)		239,113				10,417	09/01/2032
31385W-ZT-9	FED NATL MTG ASSOC #555254		12/01/2009	SCHEDULED REDEMPTION		48,515	48,515	49,357	49,331		(816)		(816)		48,515				1,930	01/01/2033
31385X-BZ-9	FED NATL MTG ASSOC #555456		12/01/2009	SCHEDULED REDEMPTION		8,564	8,564	8,696	8,670		(106)		(106)		8,564				294	04/01/2018
31385X-C8-8	FED NATL MTG ASSOC #555495		12/01/2009	SCHEDULED REDEMPTION		1,222,502	1,222,502	1,211,930	1,213,563		8,938		8,938		1,222,502				38,968	05/01/2018
31385X-2P-1	FED NATL MTG ASSOC #556182		12/01/2009	SCHEDULED REDEMPTION		19,935	19,935	20,047	20,038		(103)		(103)		19,935				1,065	07/01/2030
31385X-5Y-9	FED NATL MTG ASSOC #556263		12/01/2009	SCHEDULED REDEMPTION		292	292	298	296		(5)		(5)		292				13	12/01/2015
31386A-BN-5	FED NATL MTG ASSOC #557245		12/01/2009	SCHEDULED REDEMPTION		4,304	4,304	4,469	4,542		(238)		(238)		4,304				279	08/01/2030
31386A-CV-6	FED NATL MTG ASSOC #557284		12/01/2009	SCHEDULED REDEMPTION		7,096	7,096	7,279	7,207		(111)		(111)		7,096				316	09/01/2015
31386A-DZ-6	FED NATL MTG ASSOC #557320		12/01/2009	SCHEDULED REDEMPTION		69	69	70	70		(1)		(1)		69				3	01/01/2016
31386A-4N-3	FED NATL MTG ASSOC #558029		12/01/2009	SCHEDULED REDEMPTION		55	55	56	56		(1)		(1)		55				2	10/01/2015
31386B-UH-5	FED NATL MTG ASSOC #558684		12/01/2009	SCHEDULED REDEMPTION		527	527	547	544		(17)		(17)		527				31	01/01/2031
31386B-UK-8	FED NATL MTG ASSOC #558686		12/01/2009	SCHEDULED REDEMPTION		2,909	2,909	3,014	2,997		(88)		(88)		2,909				60	02/01/2031
31386B-7H-1	FED NATL MTG ASSOC #558996		12/01/2009	SCHEDULED REDEMPTION		20,970	20,970	21,140	20,970						20,970				965	10/01/2015
31386C-QY-1	FED NATL MTG ASSOC #559471		12/01/2009	SCHEDULED REDEMPTION		16,600	16,600	17,238	17,039		(440)		(440)		16,600				518	11/01/2015
31386C-R9-5	FED NATL MTG ASSOC #559512		12/01/2009	SCHEDULED REDEMPTION		699	699	699	699						699				33	11/01/2015
31386C-SY-9	FED NATL MTG ASSOC #559535		12/01/2009	SCHEDULED REDEMPTION		17,187	17,187	17,397	17,187		(1)		(1)		17,187				1,020	12/01/2015
31386C-WE-8	FED NATL MTG ASSOC #559645		12/01/2009	SCHEDULED REDEMPTION		2,573	2,573	2,672	2,642		(69)		(69)		2,573				85	01/01/2016
31386C-5W-8	FED NATL MTG ASSOC #559861		12/01/2009	SCHEDULED REDEMPTION		1,057	1,057	1,057	1,057						1,057				49	12/01/2015
31386D-ET-3	FED NATL MTG ASSOC #560046		12/01/2009	SCHEDULED REDEMPTION		8	8	8	8						8					02/01/2031
31386D-RG-7	FED NATL MTG ASSOC #560387		12/01/2009	SCHEDULED REDEMPTION		164	164	167	167		(3)		(3)		164				7	01/01/2016
31386D-TN-0	FED NATL MTG ASSOC #560457		12/01/2009	SCHEDULED REDEMPTION		5,951	5,951	6,180	6,173		(222)		(222)		5,951				345	12/01/2030
31386E-PY-8	FED NATL MTG ASSOC #561239		12/01/2009	SCHEDULED REDEMPTION		1,004	1,004	1,043	1,041		(36)		(36)		1,004				52	04/01/2031
31386F-BM-6	FED NATL MTG ASSOC #561744		12/01/2009	SCHEDULED REDEMPTION		1,077	1,077	1,140	1,130		(53)		(53)		1,077				61	12/01/2030
31386F-K9-5	FED NATL MTG ASSOC #562020		12/01/2009	SCHEDULED REDEMPTION		13,868	13,868	14,180	14,135		(267)		(267)		13,868				519	12/01/2015
31386F-MY-8	FED NATL MTG ASSOC #562075		03/01/2009	SCHEDULED REDEMPTION		2,765	2,765	2,765	2,765						2,765				51	12/01/2015
31386F-M3-6	FED NATL MTG ASSOC #562078		12/01/2009	SCHEDULED REDEMPTION		138	138	144	144		(5)		(5)		138				6	12/01/2030
31386F-RU-1	FED NATL MTG ASSOC #562199		12/01/2009	SCHEDULED REDEMPTION		306	306	320	319		(13)		(13)		306				13	01/01/2031
31386F-VF-9	FED NATL MTG ASSOC #562314		12/01/2009	SCHEDULED REDEMPTION		14,791	14,791	15,360	15,182		(391)		(391)		14,791				600	01/01/2016
31386F-X3-4	FED NATL MTG ASSOC #562398		12/01/2009	SCHEDULED REDEMPTION		25,042	25,042	26,298	26,248		(1,207)		(1,207)		25,042				1,094	02/01/2031
31386F-3X-1	FED NATL MTG ASSOC #562514		12/01/2009	SCHEDULED REDEMPTION		7,404	7,404	7,438	7,436		(32)		(32)		7,404				283	02/01/2031
31386G-K3-6	FED NATL MTG ASSOC #562914		12/01/2009	SCHEDULED REDEMPTION		296	296	299	298		(2)		(2)		296				14	03/01/2016
31386G-ZL-0	FED NATL MTG ASSOC #563347		12/01/2009	SCHEDULED REDEMPTION		3,044	3,044	3,112	3,095		(51)		(51)		3,044				133	12/01/2015
31386H-L2-5	FED NATL MTG ASSOC #563845		12/01/2009	SCHEDULED REDEMPTION		10,069	10,069	10,329	10,288		(220)		(220)		10,069				382	02/01/2016
31386H-MR-9	FED NATL MTG ASSOC #563868		12/01/2009	SCHEDULED REDEMPTION		35,958	35,958	37,352	37,469		(1,510)		(1,510)		35,958				1,626	01/01/2031
31386H-4A-6	FED NATL MTG ASSOC #564317		12/01/2009	SCHEDULED REDEMPTION		9	9	9	9						9				1	11/01/2030
31386J-BC-0	FED NATL MTG ASSOC #564435		12/01/2009	SCHEDULED REDEMPTION		420	420	439	436		(16)		(16)		420				18	06/01/2031
31386J-FQ-5	FED NATL MTG ASSOC #564575		12/01/2009	SCHEDULED REDEMPTION		557	557	579	577		(20)		(20)		557				27	03/01/2031
31386J-KL-0	FED NATL MTG ASSOC #564699		12/01/2009	SCHEDULED REDEMPTION		1,258	1,258	1,307	1,292		(34)		(34)		1,258				56	12/01/2015
31386K-YF-5	FED NATL MTG ASSOC #566010		12/01/2009	SCHEDULED REDEMPTION		268	268	275	273		(4)		(4)		268				9	01/01/2016

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	Maturity Date
31386L-S9-4	FED NATL MTG ASSOC #566744		12/01/2009	SCHEDULED REDEMPTION		1,868	1,868	1,940	1,932		(64)		(64)		1,868				87	01/01/2031
31386L-YZ-9	FED NATL MTG ASSOC #566928		12/01/2009	SCHEDULED REDEMPTION		2,896	2,896	3,008	2,973		(77)		(77)		2,896				130	01/01/2016
31386M-RK-8	FED NATL MTG ASSOC #567590		12/01/2009	SCHEDULED REDEMPTION		2,584	2,584	2,701	2,694		(109)		(109)		2,584				55	02/01/2031
31386M-SP-6	FED NATL MTG ASSOC #567626		12/01/2009	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				2	02/01/2031
31386M-3B-4	FED NATL MTG ASSOC #567894		12/01/2009	SCHEDULED REDEMPTION		7,133	7,133	7,407	7,322		(189)		(189)		7,133				319	01/01/2016
31386M-5V-8	FED NATL MTG ASSOC #567960		12/01/2009	SCHEDULED REDEMPTION		39	39	38	38		1		1		39				2	02/01/2031
31386N-B7-2	FED NATL MTG ASSOC #568062		12/01/2009	SCHEDULED REDEMPTION		1,802	1,802	1,843	1,859		(57)		(57)		1,802				78	05/01/2016
31386N-DQ-8	FED NATL MTG ASSOC #568111		12/01/2009	SCHEDULED REDEMPTION		118	118	123	126		(7)		(7)		118				6	01/01/2031
31386N-LR-7	FED NATL MTG ASSOC #568336		12/01/2009	SCHEDULED REDEMPTION		365	365	378	380		(15)		(15)		365				18	01/01/2031
31386N-SH-2	FED NATL MTG ASSOC #568520		12/01/2009	SCHEDULED REDEMPTION		8,632	8,632	8,827	8,788		(156)		(156)		8,632				470	01/01/2016
31386N-SM-1	FED NATL MTG ASSOC #568524		12/01/2009	SCHEDULED REDEMPTION		913	913	949	938		(24)		(24)		913				40	01/01/2016
31386N-VK-1	FED NATL MTG ASSOC #568618		12/01/2009	SCHEDULED REDEMPTION		424	424	435	433		(9)		(9)		424				14	01/01/2016
31386N-XE-3	FED NATL MTG ASSOC #568677		12/01/2009	SCHEDULED REDEMPTION		1,168	1,168	1,213	1,214		(46)		(46)		1,168				56	01/01/2031
31386N-6A-1	FED NATL MTG ASSOC #568865		12/01/2009	SCHEDULED REDEMPTION		2,786	2,786	2,893	2,899		(113)		(113)		2,786				135	12/01/2030
31386P-NR-0	FED NATL MTG ASSOC #569300		12/01/2009	SCHEDULED REDEMPTION		2,960	2,960	3,079	3,052		(92)		(92)		2,960				111	06/01/2016
31386P-N6-6	FED NATL MTG ASSOC #569313		12/01/2009	SCHEDULED REDEMPTION		13,843	13,843	14,201	14,215		(373)		(373)		13,843				606	07/01/2016
31386Q-DC-2	FED NATL MTG ASSOC #569899		12/01/2009	SCHEDULED REDEMPTION		638	638	663	664		(26)		(26)		638				32	02/01/2031
31386Q-E6-4	FED NATL MTG ASSOC #569957		12/01/2009	SCHEDULED REDEMPTION		3,083	3,083	3,163	3,160		(77)		(77)		3,083				106	02/01/2016
31386Q-XT-3	FED NATL MTG ASSOC #570490		12/01/2009	SCHEDULED REDEMPTION		492	492	510	504		(13)		(13)		492				21	12/01/2015
31386S-BY-2	FED NATL MTG ASSOC #571655		12/01/2009	SCHEDULED REDEMPTION		5,491	5,491	5,692	5,630		(139)		(139)		5,491				119	02/01/2016
31386S-N7-8	FED NATL MTG ASSOC #572014		12/01/2009	SCHEDULED REDEMPTION		27,025	27,025	28,064	27,752		(727)		(727)		27,025				727	03/01/2016
31386S-T5-6	FED NATL MTG ASSOC #572172		12/01/2009	SCHEDULED REDEMPTION		1,117	1,117	1,160	1,155		(39)		(39)		1,117				70	01/01/2031
31386T-AV-7	FED NATL MTG ASSOC #572520		12/01/2009	SCHEDULED REDEMPTION		14,550	14,550	14,853	14,755		(205)		(205)		14,550				553	04/01/2016
31386T-B2-0	FED NATL MTG ASSOC #572557		12/01/2009	SCHEDULED REDEMPTION		3,923	3,923	4,025	3,991		(68)		(68)		3,923				176	04/01/2016
31386T-MT-9	FED NATL MTG ASSOC #572870		12/01/2009	SCHEDULED REDEMPTION		8,915	8,915	9,175	9,151		(236)		(236)		8,915				140	04/01/2021
31386T-M7-7	FED NATL MTG ASSOC #572882		12/01/2009	SCHEDULED REDEMPTION		3,075	3,075	3,139	3,120		(45)		(45)		3,075				122	04/01/2016
31386T-PS-8	FED NATL MTG ASSOC #572933		12/01/2009	SCHEDULED REDEMPTION		539	539	563	560		(21)		(21)		539				24	04/01/2031
31386T-P8-2	FED NATL MTG ASSOC #572947		12/01/2009	SCHEDULED REDEMPTION		4,121	4,121	4,207	4,182		(62)		(62)		4,121				170	04/01/2016
31386T-QR-9	FED NATL MTG ASSOC #572964		12/01/2009	SCHEDULED REDEMPTION		62	62	65	65		(3)		(3)		62				3	05/01/2031
31386U-V5-8	FED NATL MTG ASSOC #574036		12/01/2009	SCHEDULED REDEMPTION		63,612	63,612	66,742	66,627		(3,015)		(3,015)		63,612				1,747	05/01/2031
31386U-ZX-3	FED NATL MTG ASSOC #574158		12/01/2009	SCHEDULED REDEMPTION		8,031	8,031	8,340	8,244		(213)		(213)		8,031				349	04/01/2016
31386V-U3-2	FED NATL MTG ASSOC #574902		12/01/2009	SCHEDULED REDEMPTION		17,305	17,305	18,028	17,877		(572)		(572)		17,305				515	06/01/2016
31386W-DN-5	FED NATL MTG ASSOC #575309		12/01/2009	SCHEDULED REDEMPTION		3,615	3,615	3,754	3,711		(97)		(97)		3,615				164	03/01/2016
31386W-FF-0	FED NATL MTG ASSOC #575366		12/01/2009	SCHEDULED REDEMPTION		12,809	12,809	13,344	13,228		(419)		(419)		12,809				463	03/01/2016
31386X-AN-6	FED NATL MTG ASSOC #576113		12/01/2009	SCHEDULED REDEMPTION		1,981	1,981	2,057	2,046		(65)		(65)		1,981				43	05/01/2031
31386X-AR-7	FED NATL MTG ASSOC #576116		12/01/2009	SCHEDULED REDEMPTION		1,248	1,248	1,274	1,265		(17)		(17)		1,248				46	05/01/2016
31386X-B6-2	FED NATL MTG ASSOC #576161		12/01/2009	SCHEDULED REDEMPTION		3,365	3,365	3,435	3,415		(50)		(50)		3,365				125	03/01/2016
31386X-TB-2	FED NATL MTG ASSOC #576646		12/01/2009	SCHEDULED REDEMPTION		1,600	1,600	1,662	1,656		(55)		(55)		1,600				96	02/01/2031
31386X-Z6-6	FED NATL MTG ASSOC #576865		12/01/2009	SCHEDULED REDEMPTION		838	838	880	878		(40)		(40)		838				31	06/01/2031
31386Y-XR-0	FED NATL MTG ASSOC #577688		12/01/2009	SCHEDULED REDEMPTION		648	648	680	685		(38)		(38)		648				34	03/01/2031
31386Y-3S-1	FED NATL MTG ASSOC #577809		12/01/2009	SCHEDULED REDEMPTION		57,030	57,030	58,557	58,171		(1,141)		(1,141)		57,030				1,463	04/01/2016
31386Y-5W-0	FED NATL MTG ASSOC #577861		12/01/2009	SCHEDULED REDEMPTION		5,932	5,932	6,025	6,000		(68)		(68)		5,932				161	04/01/2016
31387B-S7-9	FED NATL MTG ASSOC #579342		12/01/2009	SCHEDULED REDEMPTION		510	510	520	517		(7)		(7)		510				29	04/01/2016
31387B-T8-6	FED NATL MTG ASSOC #579375		12/01/2009	SCHEDULED REDEMPTION		3,349	3,349	3,425	3,395		(46)		(46)		3,349				146	04/01/2016
31387C-D9-9	FED NATL MTG ASSOC #579828		12/01/2009	SCHEDULED REDEMPTION		589	589	611	605		(16)		(16)		589				26	05/01/2016
31387C-LZ-2	FED NATL MTG ASSOC #580044		12/01/2009	SCHEDULED REDEMPTION		2,255	2,255	2,345	2,324		(70)		(70)		2,255				86	06/01/2016
31387C-QK-0	FED NATL MTG ASSOC #580158		12/01/2009	SCHEDULED REDEMPTION		2,222	2,222	2,272	2,254		(32)		(32)		2,222				98	08/01/2016
31387C-QU-8	FED NATL MTG ASSOC #580167		12/01/2009	SCHEDULED REDEMPTION		1,034	1,034	1,056	1,049		(15)		(15)		1,034				43	09/01/2016
31387C-Q6-1	FED NATL MTG ASSOC #580177		12/01/2009	SCHEDULED REDEMPTION		2,768	2,768	2,879	2,855		(87)		(87)		2,768				87	10/01/2016
31387C-SW-2	FED NATL MTG ASSOC #580233		12/01/2009	SCHEDULED REDEMPTION		20,769	20,769	21,810	21,769		(1,001)		(1,001)		20,769				892	08/01/2031
31387D-AJ-8	FED NATL MTG ASSOC #580609		12/01/2009	SCHEDULED REDEMPTION		1,445	1,445	1,448	1,447		(3)		(3)		1,445				70	05/01/2031
31387D-BR-9	FED NATL MTG ASSOC #580648		12/01/2009	SCHEDULED REDEMPTION		745	745	773	789		(44)		(44)		745				38	05/01/2031
31387D-JH-3	FED NATL MTG ASSOC #580864		12/01/2009	SCHEDULED REDEMPTION		4,571	4,571	4,747	4,692		(121)		(121)		4,571				202	05/01/2016
31387D-KZ-1	FED NATL MTG ASSOC #580912		12/01/2009	SCHEDULED REDEMPTION		680	680	694	689		(9)		(9)		680				29	05/01/2016
31387D-NM-7	FED NATL MTG ASSOC #580996		12/01/2009	SCHEDULED REDEMPTION		12,900	12,900	12,968	12,964		(64)		(64)		12,900				523	05/01/2031
31387D-SW-0	FED NATL MTG ASSOC #581133		12/01/2009	SCHEDULED REDEMPTION		13,884	13,884	14,418	14,247		(363)		(363)		13,884				602	05/01/2016
31387D-TN-9	FED NATL MTG ASSOC #581157		12/01/2009	SCHEDULED REDEMPTION		14,627	14,627	15,361	15,331		(705)		(705)		14,627				523	04/01/2031
31387D-XQ-7	FED NATL MTG ASSOC #581287		12/01/2009	SCHEDULED REDEMPTION		1,716	1,716	1,802	1,799		(83)		(83)		1,716				77	05/01/2031
31387D-3T-4	FED NATL MTG ASSOC #581410		12/01/2009	SCHEDULED REDEMPTION		31,580	31,580	33,134	33,076		(1,497)		(1,497)		31,580				1,101	06/01/2031

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	Maturity Date
31387D-4W-6	FED NATL MTG ASSOC #581437		12/01/2009	SCHEDULED REDEMPTION		1,210	1,210	1,270	1,268		(57)		(57)		1,210				50	06/01/2031
31387E-CT-2	FED NATL MTG ASSOC #581582		12/01/2009	SCHEDULED REDEMPTION		10,119	10,119	10,627	10,607		(488)		(488)		10,119				434	06/01/2031
31387E-E2-9	FED NATL MTG ASSOC #581653		12/01/2009	SCHEDULED REDEMPTION		28,259	28,259	28,846	28,633		(374)		(374)		28,259				1,267	06/01/2016
31387E-NM-5	FED NATL MTG ASSOC #581896		12/01/2009	SCHEDULED REDEMPTION		10,432	10,432	10,666	10,583		(151)		(151)		10,432				417	07/01/2016
31387E-TL-1	FED NATL MTG ASSOC #582055		12/01/2009	SCHEDULED REDEMPTION		292	292	305	304		(12)		(12)		292				13	05/01/2031
31387F-N2-6	FED NATL MTG ASSOC #582809		12/01/2009	SCHEDULED REDEMPTION		235	235	249	245		(10)		(10)		235				12	04/01/2031
31387F-R9-7	FED NATL MTG ASSOC #582912		12/01/2009	SCHEDULED REDEMPTION		2,369	2,369	2,460	2,431		(62)		(62)		2,369				106	06/01/2016
31387J-QM-1	FED NATL MTG ASSOC #585560		12/01/2009	SCHEDULED REDEMPTION		775	775	792	786		(10)		(10)		775				31	06/01/2016
31387J-VW-3	FED NATL MTG ASSOC #585729		12/01/2009	SCHEDULED REDEMPTION		850	850	873	867		(17)		(17)		850				28	05/01/2016
31387K-BV-4	FED NATL MTG ASSOC #586052		12/01/2009	SCHEDULED REDEMPTION		66,607	66,607	65,129	65,752		855		855		66,607				2,111	06/01/2016
31387M-A6-6	FED NATL MTG ASSOC #587829		12/01/2009	SCHEDULED REDEMPTION		70,063	70,063	71,875	71,134		(1,071)		(1,071)		70,063				3,185	09/01/2016
31387M-QW-2	FED NATL MTG ASSOC #588269		12/01/2009	SCHEDULED REDEMPTION		392	392	400	398		(6)		(6)		392				16	06/01/2016
31387N-YP-6	FED NATL MTG ASSOC #589418		12/01/2009	SCHEDULED REDEMPTION		10,028	10,028	10,414	10,284		(256)		(256)		10,028				330	07/01/2016
31387N-ZK-6	FED NATL MTG ASSOC #589446		12/01/2009	SCHEDULED REDEMPTION		128	128	130	130		(2)		(2)		128				5	07/01/2016
31387N-Z9-1	FED NATL MTG ASSOC #589468		12/01/2009	SCHEDULED REDEMPTION		286	286	297	293		(7)		(7)		286				10	07/01/2016
31387N-6D-4	FED NATL MTG ASSOC #589568		12/01/2009	SCHEDULED REDEMPTION		5,381	5,381	5,502	5,465		(83)		(83)		5,381				237	04/01/2016
31387P-QF-2	FED NATL MTG ASSOC #590054		12/01/2009	SCHEDULED REDEMPTION		19,883	19,883	20,110	20,018		(134)		(134)		19,883				806	06/01/2016
31387P-QZ-8	FED NATL MTG ASSOC #590072		12/01/2009	SCHEDULED REDEMPTION		10,312	10,312	10,526	10,448		(136)		(136)		10,312				430	06/01/2016
31387P-SH-6	FED NATL MTG ASSOC #590120		12/01/2009	SCHEDULED REDEMPTION		1,278	1,278	1,305	1,295		(17)		(17)		1,278				52	07/01/2016
31387Q-UH-1	FED NATL MTG ASSOC #591084		12/01/2009	SCHEDULED REDEMPTION		1,923	1,923	1,973	1,963		(40)		(40)		1,923				84	08/01/2016
31387Q-6Y-1	FED NATL MTG ASSOC #591387		12/01/2009	SCHEDULED REDEMPTION		10,039	10,039	10,458	10,377		(338)		(338)		10,039				410	09/01/2016
31387Q-7J-3	FED NATL MTG ASSOC #591397		12/01/2009	SCHEDULED REDEMPTION		95	95	100	99		(4)		(4)		95				4	08/01/2031
31387R-AU-2	FED NATL MTG ASSOC #591419		12/01/2009	SCHEDULED REDEMPTION		20,651	20,651	21,081	20,924		(273)		(273)		20,651				843	09/01/2016
31387R-B5-6	FED NATL MTG ASSOC #591460		12/01/2009	SCHEDULED REDEMPTION		930	930	949	943		(13)		(13)		930				46	08/01/2016
31387R-5L-8	FED NATL MTG ASSOC #592251		12/01/2009	SCHEDULED REDEMPTION		3,674	3,674	3,815	3,780		(106)		(106)		3,674				79	09/01/2031
31387S-VS-2	FED NATL MTG ASSOC #592925		12/01/2009	SCHEDULED REDEMPTION		268	268	274	272		(4)		(4)		268				11	07/01/2016
31387S-2G-0	FED NATL MTG ASSOC #593075		12/01/2009	SCHEDULED REDEMPTION		24,804	24,804	25,924	25,722		(918)		(918)		24,804				1,071	07/01/2031
31387S-2S-4	FED NATL MTG ASSOC #593085		12/01/2009	SCHEDULED REDEMPTION		272	272	283	282		(10)		(10)		272				13	07/01/2031
31387S-3T-1	FED NATL MTG ASSOC #593110		12/01/2009	SCHEDULED REDEMPTION		179	179	183	182		(3)		(3)		179				8	07/01/2016
31387S-5G-7	FED NATL MTG ASSOC #593147		12/01/2009	SCHEDULED REDEMPTION		10,676	10,676	10,898	10,824		(149)		(149)		10,676				514	08/01/2016
31387S-5H-5	FED NATL MTG ASSOC #593148		12/01/2009	SCHEDULED REDEMPTION		5,477	5,477	5,618	5,568		(92)		(92)		5,477				239	08/01/2016
31387S-5X-0	FED NATL MTG ASSOC #593162		12/01/2009	SCHEDULED REDEMPTION		592	592	622	621		(29)		(29)		592				24	08/01/2031
31387T-AH-7	FED NATL MTG ASSOC #593208		12/01/2009	SCHEDULED REDEMPTION		483	483	505	501		(18)		(18)		483				21	08/01/2031
31387U-B2-6	FED NATL MTG ASSOC #594157		12/01/2009	SCHEDULED REDEMPTION		302	302	316	313		(11)		(11)		302				13	08/01/2031
31387U-CS-8	FED NATL MTG ASSOC #594181		12/01/2009	SCHEDULED REDEMPTION		5,288	5,288	5,527	5,515		(227)		(227)		5,288				211	06/01/2031
31387U-SL-6	FED NATL MTG ASSOC #594623		12/01/2009	SCHEDULED REDEMPTION		18,040	18,040	18,415	18,286		(246)		(246)		18,040				739	06/01/2016
31387U-TJ-0	FED NATL MTG ASSOC #594653		12/01/2009	SCHEDULED REDEMPTION		792	792	838	826		(35)		(35)		792				42	06/01/2031
31387U-5Z-0	FED NATL MTG ASSOC #594964		09/01/2009	SCHEDULED REDEMPTION		3,266	3,266	3,350	3,317		(51)		(51)		3,266				166	08/01/2016
31387V-WR-6	FED NATL MTG ASSOC #595656		12/01/2009	SCHEDULED REDEMPTION		536	536	556	550		(14)		(14)		536				23	04/01/2016
31387V-YQ-6	FED NATL MTG ASSOC #595719		12/01/2009	SCHEDULED REDEMPTION		6,095	6,095	6,222	6,182		(87)		(87)		6,095				254	08/01/2016
31387W-J3-2	FED NATL MTG ASSOC #596182		12/01/2009	SCHEDULED REDEMPTION		2,632	2,632	2,751	2,727		(95)		(95)		2,632				115	09/01/2031
31387W-LE-5	FED NATL MTG ASSOC #596225		12/01/2009	SCHEDULED REDEMPTION		2,513	2,513	2,578	2,552		(39)		(39)		2,513				110	08/01/2016
31387W-LT-2	FED NATL MTG ASSOC #596238		12/01/2009	SCHEDULED REDEMPTION		2,932	2,932	3,079	3,074		(141)		(141)		2,932				85	07/01/2031
31387W-QG-5	FED NATL MTG ASSOC #596355		12/01/2009	SCHEDULED REDEMPTION		10,554	10,554	10,774	10,701		(147)		(147)		10,554				440	07/01/2016
31387W-QH-3	FED NATL MTG ASSOC #596356		12/01/2009	SCHEDULED REDEMPTION		15,376	15,376	15,695	15,584		(209)		(209)		15,376				744	07/01/2016
31387W-TT-4	FED NATL MTG ASSOC #596462		12/01/2009	SCHEDULED REDEMPTION		612	612	643	642		(30)		(30)		612				26	08/01/2031
31387W-ZK-6	FED NATL MTG ASSOC #596646		12/01/2009	SCHEDULED REDEMPTION		12,536	12,536	12,797	12,739		(202)		(202)		12,536				438	08/01/2016
31387X-HX-6	FED NATL MTG ASSOC #597046		12/01/2009	SCHEDULED REDEMPTION		2,166	2,166	2,211	2,195		(28)		(28)		2,166				86	09/01/2016
31387X-JE-6	FED NATL MTG ASSOC #597061		12/01/2009	SCHEDULED REDEMPTION		818	818	855	849		(30)		(30)		818				36	09/01/2031
31387X-JP-1	FED NATL MTG ASSOC #597070		12/01/2009	SCHEDULED REDEMPTION		287	287	293	291		(4)		(4)		287				12	09/01/2016
31387Y-MK-6	FED NATL MTG ASSOC #598062		12/01/2009	SCHEDULED REDEMPTION		266	266	274	274		(8)		(8)		266				12	08/01/2031
31387Y-TE-3	FED NATL MTG ASSOC #598249		12/01/2009	SCHEDULED REDEMPTION		353	353	361	359		(5)		(5)		353				14	07/01/2016
31388A-KR-4	FED NATL MTG ASSOC #598904		12/01/2009	SCHEDULED REDEMPTION		230	230	240	238		(8)		(8)		230				10	10/01/2031
31388A-K9-4	FED NATL MTG ASSOC #598920		12/01/2009	SCHEDULED REDEMPTION		16,357	16,357	16,697	16,582		(225)		(225)		16,357				424	11/01/2016
31388A-QT-4	FED NATL MTG ASSOC #599066		12/01/2009	SCHEDULED REDEMPTION		199	199	208	207		(7)		(7)		199				9	08/01/2031
31388A-W2-6	FED NATL MTG ASSOC #599265		12/01/2009	SCHEDULED REDEMPTION		14,176	14,176	14,471	14,362		(186)		(186)		14,176				412	08/01/2016
31388A-YS-7	FED NATL MTG ASSOC #599321		12/01/2009	SCHEDULED REDEMPTION		3,495	3,495	3,652	3,624		(129)		(129)		3,495				122	07/01/2031
31388B-Q2-1	FED NATL MTG ASSOC #599973		12/01/2009	SCHEDULED REDEMPTION		45,421	45,421	46,365	46,008		(587)		(587)		45,421				2,070	08/01/2016
31388B-X8-0	FED NATL MTG ASSOC #600203		12/01/2009	SCHEDULED REDEMPTION		151	151	160	157		(6)		(6)		151				8	07/01/2031

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	Maturity Date
31388B-ZY-1	FED NATL MTG ASSOC #600259		12/01/2009	SCHEDULED REDEMPTION		22,305	22,305	23,238	23,054		(748)		(748)		22,305				903	08/01/2016
31388B-ZZ-8	FED NATL MTG ASSOC #600260		12/01/2009	SCHEDULED REDEMPTION		17,989	17,989	18,362	18,251		(262)		(262)		17,989				793	08/01/2016
31388C-7G-9	FED NATL MTG ASSOC #601295		12/01/2009	SCHEDULED REDEMPTION		328	328	337	341		(13)		(13)		328				14	08/01/2031
31388D-DP-0	FED NATL MTG ASSOC #601410		12/01/2009	SCHEDULED REDEMPTION		505	505	516	512		(7)		(7)		505				12	10/01/2016
31388D-DW-5	FED NATL MTG ASSOC #601417		12/01/2009	SCHEDULED REDEMPTION		1,682	1,682	1,758	1,743		(61)		(61)		1,682				73	11/01/2031
31388D-LC-0	FED NATL MTG ASSOC #601623		12/01/2009	SCHEDULED REDEMPTION		230	230	236	235		(6)		(6)		230				11	08/01/2031
31388D-PB-8	FED NATL MTG ASSOC #601718		12/01/2009	SCHEDULED REDEMPTION		273	273	279	277		(4)		(4)		273				11	08/01/2016
31388D-P4-4	FED NATL MTG ASSOC #601743		12/01/2009	SCHEDULED REDEMPTION		557	557	569	566		(8)		(8)		557				23	08/01/2016
31388D-YP-7	FED NATL MTG ASSOC #602018		12/01/2009	SCHEDULED REDEMPTION		11,538	11,538	11,798	11,690		(152)		(152)		11,538				424	08/01/2016
31388D-Y7-7	FED NATL MTG ASSOC #602034		12/01/2009	SCHEDULED REDEMPTION		798	798	829	839		(41)		(41)		798				51	08/01/2031
31388D-ZG-6	FED NATL MTG ASSOC #602043		12/01/2009	SCHEDULED REDEMPTION		12,349	12,349	12,605	12,512		(163)		(163)		12,349				483	08/01/2016
31388E-FY-7	FED NATL MTG ASSOC #602383		12/01/2009	SCHEDULED REDEMPTION		16,410	16,410	16,751	16,637		(227)		(227)		16,410				700	08/01/2016
31388E-T7-1	FED NATL MTG ASSOC #602774		12/01/2009	SCHEDULED REDEMPTION		845	845	877	867		(22)		(22)		845				37	06/01/2016
31388E-W4-4	FED NATL MTG ASSOC #602867		12/01/2009	SCHEDULED REDEMPTION		2,170	2,170	2,215	2,198		(28)		(28)		2,170				88	10/01/2016
31388F-FX-6	FED NATL MTG ASSOC #603282		12/01/2009	SCHEDULED REDEMPTION		3,492	3,492	3,650	3,621		(129)		(129)		3,492				207	09/01/2031
31388G-UW-9	FED NATL MTG ASSOC #604597		12/01/2009	SCHEDULED REDEMPTION		5,894	5,894	6,061	6,058		(164)		(164)		5,894				239	09/01/2031
31388H-NM-7	FED NATL MTG ASSOC #605296		07/01/2009	SCHEDULED REDEMPTION		2,433	2,433	2,484	2,465		(32)		(32)		2,433				90	09/01/2016
31388H-R4-3	FED NATL MTG ASSOC #605407		12/01/2009	SCHEDULED REDEMPTION		364	364	385	380		(16)		(16)		364				19	05/01/2031
31388H-TY-5	FED NATL MTG ASSOC #605467		12/01/2009	SCHEDULED REDEMPTION		12,157	12,157	12,875	12,681		(524)		(524)		12,157				995	08/01/2031
31388J-XL-4	FED NATL MTG ASSOC #606483		12/01/2009	SCHEDULED REDEMPTION		662	662	676	671		(9)		(9)		662				29	09/01/2016
31388K-D9-0	FED NATL MTG ASSOC #606828		12/01/2009	SCHEDULED REDEMPTION		791	791	830	829		(38)		(38)		791				24	10/01/2031
31388K-K6-8	FED NATL MTG ASSOC #607017		12/01/2009	SCHEDULED REDEMPTION		1,371	1,371	1,400	1,390		(18)		(18)		1,371				55	10/01/2016
31388K-PK-2	FED NATL MTG ASSOC #607126		12/01/2009	SCHEDULED REDEMPTION		37,967	37,967	38,086	38,067		(100)		(100)		37,967				1,111	11/01/2031
31388K-QF-2	FED NATL MTG ASSOC #607154		12/01/2009	SCHEDULED REDEMPTION		1,466	1,466	1,533	1,517		(51)		(51)		1,466				64	11/01/2031
31388K-W4-0	FED NATL MTG ASSOC #607367		12/01/2009	SCHEDULED REDEMPTION		1,084	1,084	1,086	1,086		(2)		(2)		1,084				44	11/01/2031
31388K-4F-6	FED NATL MTG ASSOC #607522		12/01/2009	SCHEDULED REDEMPTION		13,968	13,968	13,998	13,994		(27)		(27)		13,968				550	11/01/2031
31388K-7A-4	FED NATL MTG ASSOC #607589		12/01/2009	SCHEDULED REDEMPTION		290	290	296	294		(4)		(4)		290				12	11/01/2016
31388L-Q5-2	FED NATL MTG ASSOC #608076		12/01/2009	SCHEDULED REDEMPTION		449	449	450	450		(1)		(1)		449				15	10/01/2031
31388L-U7-3	FED NATL MTG ASSOC #608206		12/01/2009	SCHEDULED REDEMPTION		24,733	24,733	24,990	24,944		(211)		(211)		24,733				830	01/01/2032
31388M-JQ-2	FED NATL MTG ASSOC #608771		12/01/2009	SCHEDULED REDEMPTION		57,896	57,896	58,819	58,320		(424)		(424)		57,896				2,553	09/01/2016
31388M-K4-9	FED NATL MTG ASSOC #608815		12/01/2009	SCHEDULED REDEMPTION		61,390	61,390	62,368	61,828		(438)		(438)		61,390				2,601	09/01/2016
31388M-S7-4	FED NATL MTG ASSOC #609042		12/01/2009	SCHEDULED REDEMPTION		4,121	4,121	4,207	4,176		(54)		(54)		4,121				168	09/01/2016
31388M-UA-4	FED NATL MTG ASSOC #609077		12/01/2009	SCHEDULED REDEMPTION		935	935	954	947		(13)		(13)		935				38	09/01/2016
31388M-5X-2	FED NATL MTG ASSOC #609362		12/01/2009	SCHEDULED REDEMPTION		3,880	3,880	3,960	3,931		(52)		(52)		3,880				157	10/01/2016
31388N-BN-5	FED NATL MTG ASSOC #609445		12/01/2009	SCHEDULED REDEMPTION		18,818	18,818	19,929	19,581		(763)		(763)		18,818				1,190	07/01/2031
31388N-CR-5	FED NATL MTG ASSOC #609480		12/01/2009	SCHEDULED REDEMPTION		6,261	6,261	6,544	6,493		(232)		(232)		6,261				137	10/01/2031
31388N-FK-7	FED NATL MTG ASSOC #609570		12/01/2009	SCHEDULED REDEMPTION		2,955	2,955	3,017	2,993		(38)		(38)		2,955				120	11/01/2016
31388N-GW-0	FED NATL MTG ASSOC #609613		12/01/2009	SCHEDULED REDEMPTION		7,822	7,822	7,985	7,927		(104)		(104)		7,822				292	11/01/2016
31388P-CS-8	FED NATL MTG ASSOC #610381		12/01/2009	SCHEDULED REDEMPTION		2,115	2,115	2,210	2,190		(75)		(75)		2,115				72	10/01/2031
31388Q-W8-8	FED NATL MTG ASSOC #611871		12/01/2009	SCHEDULED REDEMPTION		2,391	2,391	2,441	2,422		(31)		(31)		2,391				97	11/01/2016
31388S-AN-5	FED NATL MTG ASSOC #613013		12/01/2009	SCHEDULED REDEMPTION		5,105	5,105	5,301	5,293		(187)		(187)		5,105				315	05/01/2031
31388S-2G-9	FED NATL MTG ASSOC #613775		12/01/2009	SCHEDULED REDEMPTION		226	226	235	233		(7)		(7)		226				9	11/01/2016
31388T-MZ-3	FED NATL MTG ASSOC #614276		12/01/2009	SCHEDULED REDEMPTION		1,634	1,634	1,714	1,711		(77)		(77)		1,634				66	01/01/2032
31388T-WE-9	FED NATL MTG ASSOC #614545		12/01/2009	SCHEDULED REDEMPTION		440	440	466	458		(18)		(18)		440				23	07/01/2031
31388U-PG-9	FED NATL MTG ASSOC #615223		12/01/2009	SCHEDULED REDEMPTION		23,258	23,258	23,880	23,733		(475)		(475)		23,258				817	11/01/2016
31388U-PK-0	FED NATL MTG ASSOC #615226		12/01/2009	SCHEDULED REDEMPTION		830	830	847	842		(12)		(12)		830				34	11/01/2016
31388V-MM-7	FED NATL MTG ASSOC #616064		12/01/2009	SCHEDULED REDEMPTION		107,045	107,045	108,718	108,338		(1,293)		(1,293)		107,045				3,445	11/01/2016
31388V-M2-1	FED NATL MTG ASSOC #616077		12/01/2009	SCHEDULED REDEMPTION		48,392	48,392	49,398	49,025		(633)		(633)		48,392				1,840	11/01/2016
31388V-RS-9	FED NATL MTG ASSOC #616197		12/01/2009	SCHEDULED REDEMPTION		4,758	4,758	4,973	4,919		(161)		(161)		4,758				207	12/01/2031
31388W-R2-4	FED NATL MTG ASSOC #617105		12/01/2009	SCHEDULED REDEMPTION		5,018	5,018	5,070	5,061		(43)		(43)		5,018				210	12/01/2031
31388X-AD-6	FED NATL MTG ASSOC #617504		12/01/2009	SCHEDULED REDEMPTION		8,316	8,316	8,650	8,576		(260)		(260)		8,316				351	01/01/2017
31388X-R9-7	FED NATL MTG ASSOC #618012		12/01/2009	SCHEDULED REDEMPTION		70,442	70,442	71,174	71,047		(605)		(605)		70,442				2,321	02/01/2032
31388X-UC-6	FED NATL MTG ASSOC #618079		12/01/2009	SCHEDULED REDEMPTION		16,973	16,973	17,326	17,207		(234)		(234)		16,973				493	12/01/2016
31388X-X6-6	FED NATL MTG ASSOC #618201		12/01/2009	SCHEDULED REDEMPTION		5,878	5,878	6,045	6,042		(164)		(164)		5,878				251	11/01/2031
31388Y-FW-7	FED NATL MTG ASSOC #618581		12/01/2009	SCHEDULED REDEMPTION		469	469	491	487		(18)		(18)		469				21	08/01/2031
31389A-CN-1	FED NATL MTG ASSOC #619377		12/01/2009	SCHEDULED REDEMPTION		44	44	46	45		(1)		(1)		44				2	02/01/2032
31389A-RK-1	FED NATL MTG ASSOC #619790		12/01/2009	SCHEDULED REDEMPTION		22,255	22,255	22,487	22,448		(193)		(193)		22,255				1,075	12/01/2031
31389A-V9-1	FED NATL MTG ASSOC #619940		07/01/2009	SCHEDULED REDEMPTION		10,849	10,849	11,081	11,080		(232)		(232)		10,849				375	12/01/2021
31389A-5Z-2	FED NATL MTG ASSOC #620164		12/01/2009	SCHEDULED REDEMPTION		319	319	335	334		(15)		(15)		319				8	12/01/2031

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	Maturity Date
31389D-TA-5	FED NATL MTG ASSOC #622545		12/01/2009	SCHEDULED REDEMPTION		1,060	1,060	1,071	1,069		(10)		(10)		1,060				43	09/01/2031
31389D-V3-8	FED NATL MTG ASSOC #622634		12/01/2009	SCHEDULED REDEMPTION		1,305	1,305	1,308	1,308		(3)		(3)		1,305				44	06/01/2031
31389E-AK-1	FED NATL MTG ASSOC #622910		12/01/2009	SCHEDULED REDEMPTION		47,468	47,468	47,468	47,468						47,468				1,324	10/01/2031
31389E-MP-7	FED NATL MTG ASSOC #623266		12/01/2009	SCHEDULED REDEMPTION		894	894	928	916		(23)		(23)		894				34	04/01/2016
31389E-MQ-5	FED NATL MTG ASSOC #623267		12/01/2009	SCHEDULED REDEMPTION		37,127	37,127	38,276	38,105		(978)		(978)		37,127				1,582	06/01/2021
31389F-FM-9	FED NATL MTG ASSOC #623972		12/01/2009	SCHEDULED REDEMPTION		145	145	151	150		(5)		(5)		145				6	01/01/2032
31389F-Q5-4	FED NATL MTG ASSOC #624276		12/01/2009	SCHEDULED REDEMPTION		40,113	40,113	41,186	40,856		(743)		(743)		40,113				1,253	01/01/2017
31389F-SU-7	FED NATL MTG ASSOC #624331		12/01/2009	SCHEDULED REDEMPTION		3,196	3,196	3,319	3,308		(112)		(112)		3,196				157	02/01/2032
31389G-W5-5	FED NATL MTG ASSOC #625368		12/01/2009	SCHEDULED REDEMPTION		21,763	21,763	21,839	21,829		(66)		(66)		21,763				867	02/01/2032
31389H-LW-6	FED NATL MTG ASSOC #625941		12/01/2009	SCHEDULED REDEMPTION		3,316	3,316	3,415	3,394		(78)		(78)		3,316				97	03/01/2017
31389H-NC-8	FED NATL MTG ASSOC #625987		12/01/2009	SCHEDULED REDEMPTION		3,909	3,909	4,001	3,967		(59)		(59)		3,909				136	01/01/2017
31389H-NF-1	FED NATL MTG ASSOC #625990		12/01/2009	SCHEDULED REDEMPTION		91,335	91,335	93,780	93,023		(1,688)		(1,688)		91,335				2,903	12/01/2016
31389J-TH-7	FED NATL MTG ASSOC #627052		12/01/2009	SCHEDULED REDEMPTION		12,321	12,321	12,466	12,443		(122)		(122)		12,321				692	02/01/2032
31389J-VJ-0	FED NATL MTG ASSOC #627117		12/01/2009	SCHEDULED REDEMPTION		13,300	13,300	13,955	13,925		(625)		(625)		13,300				454	02/01/2032
31389K-XN-6	FED NATL MTG ASSOC #628085		12/01/2009	SCHEDULED REDEMPTION		8,236	8,236	8,641	8,620		(384)		(384)		8,236				448	02/01/2032
31389K-2L-4	FED NATL MTG ASSOC #628179		12/01/2009	SCHEDULED REDEMPTION		5,257	5,257	5,495	5,421		(164)		(164)		5,257				243	02/01/2032
31389L-VB-2	FED NATL MTG ASSOC #628910		12/01/2009	SCHEDULED REDEMPTION		652	652	685	682		(30)		(30)		652				22	03/01/2032
31389L-3R-8	FED NATL MTG ASSOC #629108		12/01/2009	SCHEDULED REDEMPTION		5,688	5,688	5,916	5,863		(175)		(175)		5,688				211	04/01/2017
31389M-CQ-8	FED NATL MTG ASSOC #629279		12/01/2009	SCHEDULED REDEMPTION		17,054	17,054	17,894	17,855		(801)		(801)		17,054				688	02/01/2032
31389M-XZ-5	FED NATL MTG ASSOC #629896		12/01/2009	SCHEDULED REDEMPTION		9,843	9,843	10,337	10,263		(419)		(419)		9,843				568	09/01/2032
31389N-AH-8	FED NATL MTG ASSOC #630108		02/01/2009	SCHEDULED REDEMPTION		19,674	19,674	20,437	21,083		(1,409)		(1,409)		19,674				246	02/01/2032
31389N-HU-2	FED NATL MTG ASSOC #630343		12/01/2009	SCHEDULED REDEMPTION		565	565	590	582		(17)		(17)		565				25	04/01/2032
31389N-R3-1	FED NATL MTG ASSOC #630606		12/01/2009	SCHEDULED REDEMPTION		45,850	45,850	46,886	46,651		(801)		(801)		45,850				2,341	05/01/2032
31389N-WF-8	FED NATL MTG ASSOC #630746		12/01/2009	SCHEDULED REDEMPTION		811	811	847	834		(23)		(23)		811				35	05/01/2032
31389Q-MM-7	FED NATL MTG ASSOC #632264		12/01/2009	SCHEDULED REDEMPTION		43	43	45	44		(1)		(1)		43				2	03/01/2032
31389Q-XF-0	FED NATL MTG ASSOC #632578		12/01/2009	SCHEDULED REDEMPTION		14,622	14,622	14,794	14,772		(151)		(151)		14,622				621	02/01/2032
31389R-B8-8	FED NATL MTG ASSOC #632863		12/01/2009	SCHEDULED REDEMPTION		9,995	9,995	10,396	10,304		(309)		(309)		9,995				370	04/01/2017
31389R-VP-8	FED NATL MTG ASSOC #633422		12/01/2009	SCHEDULED REDEMPTION		3,994	3,994	4,195	4,181		(187)		(187)		3,994				192	03/01/2032
31389R-ZK-5	FED NATL MTG ASSOC #633546		12/01/2009	SCHEDULED REDEMPTION		107,000	107,000	108,678	108,338		(1,338)		(1,338)		107,000				4,501	07/01/2017
31389S-DD-3	FED NATL MTG ASSOC #633800		12/01/2009	SCHEDULED REDEMPTION		24,822	24,822	24,822	24,822						24,822				909	12/01/2031
31389S-6W-9	FED NATL MTG ASSOC #634585		12/01/2009	SCHEDULED REDEMPTION		1,033	1,033	1,085	1,083		(49)		(49)		1,033				47	01/01/2032
31389T-E6-5	FED NATL MTG ASSOC #634757		12/01/2009	SCHEDULED REDEMPTION		34,802	34,802	35,704	35,509		(707)		(707)		34,802				1,284	03/01/2017
31389T-FH-0	FED NATL MTG ASSOC #634768		12/01/2009	SCHEDULED REDEMPTION		36,586	36,586	37,155	36,983		(398)		(398)		36,586				1,289	03/01/2017
31389U-KV-0	FED NATL MTG ASSOC #635808		12/01/2009	SCHEDULED REDEMPTION		1,028	1,028	1,074	1,061		(33)		(33)		1,028				45	03/01/2032
31389U-RF-8	FED NATL MTG ASSOC #635986		12/01/2009	SCHEDULED REDEMPTION		11,832	11,832	12,426	12,379		(547)		(547)		11,832				454	04/01/2032
31389U-7A-1	FED NATL MTG ASSOC #636389		12/01/2009	SCHEDULED REDEMPTION		20,179	20,179	21,192	21,112		(933)		(933)		20,179				1,133	04/01/2032
31389V-N4-5	FED NATL MTG ASSOC #636811		12/01/2009	SCHEDULED REDEMPTION		9,077	9,077	9,281	9,240		(163)		(163)		9,077				417	04/01/2032
31389V-RL-3	FED NATL MTG ASSOC #636891		12/01/2009	SCHEDULED REDEMPTION		2,246	2,246	2,333	2,301		(55)		(55)		2,246				105	04/01/2032
31389V-TY-3	FED NATL MTG ASSOC #636967		12/01/2009	SCHEDULED REDEMPTION		530	530	550	543		(13)		(13)		530				25	04/01/2032
31389V-6K-8	FED NATL MTG ASSOC #637274		12/01/2009	SCHEDULED REDEMPTION		12,979	12,979	13,007	13,003		(24)		(24)		12,979				606	05/01/2032
31389V-7L-5	FED NATL MTG ASSOC #637299		12/01/2009	SCHEDULED REDEMPTION		1,203	1,203	1,249	1,233		(30)		(30)		1,203				56	04/01/2032
31389W-AB-1	FED NATL MTG ASSOC #637302		12/01/2009	SCHEDULED REDEMPTION		1,245	1,245	1,292	1,276		(31)		(31)		1,245				56	04/01/2032
31389W-AW-5	FED NATL MTG ASSOC #637321		12/01/2009	SCHEDULED REDEMPTION		10,195	10,195	10,706	10,649		(454)		(454)		10,195				448	07/01/2032
31389W-EA-9	FED NATL MTG ASSOC #637429		12/01/2009	SCHEDULED REDEMPTION		20,689	20,689	21,246	21,195		(506)		(506)		20,689				805	08/01/2032
31389W-YG-4	FED NATL MTG ASSOC #638011		12/01/2009	SCHEDULED REDEMPTION		2,191	2,191	2,240	2,230		(39)		(39)		2,191				99	04/01/2032
31389X-JK-0	FED NATL MTG ASSOC #638466		12/01/2009	SCHEDULED REDEMPTION		1,770	1,770	1,838	1,814		(44)		(44)		1,770				86	03/01/2032
31389Y-AE-1	FED NATL MTG ASSOC #639105		12/01/2009	SCHEDULED REDEMPTION		2,911	2,911	2,928	2,924		(13)		(13)		2,911				123	07/01/2032
31389Y-AL-5	FED NATL MTG ASSOC #639111		12/01/2009	SCHEDULED REDEMPTION		5,976	5,976	6,009	6,002		(26)		(26)		5,976				253	07/01/2032
31389Y-CJ-8	FED NATL MTG ASSOC #639173		12/01/2009	SCHEDULED REDEMPTION		30,808	30,808	31,677	31,661		(853)		(853)		30,808				951	08/01/2032
31389Y-Q3-8	FED NATL MTG ASSOC #639574		12/01/2009	SCHEDULED REDEMPTION		24,417	24,417	25,519	25,159		(742)		(742)		24,417				1,005	03/01/2032
31389Y-UZ-2	FED NATL MTG ASSOC #639700		12/01/2009	SCHEDULED REDEMPTION		10,082	10,082	10,112	10,107		(25)		(25)		10,082				309	03/01/2032
31390A-BU-3	FED NATL MTG ASSOC #640051		12/01/2009	SCHEDULED REDEMPTION		422	422	423	423		(1)		(1)		422				16	04/01/2032
31390A-B4-1	FED NATL MTG ASSOC #640059		12/01/2009	SCHEDULED REDEMPTION		761	761	799	796		(35)		(35)		761				29	03/01/2032
31390B-D4-7	FED NATL MTG ASSOC #641023		12/01/2009	SCHEDULED REDEMPTION		3,038	3,038	3,055	3,051		(14)		(14)		3,038				145	05/01/2032
31390B-ED-6	FED NATL MTG ASSOC #641032		12/01/2009	SCHEDULED REDEMPTION		4,683	4,683	4,871	4,820		(136)		(136)		4,683				209	01/01/2018
31390B-E8-7	FED NATL MTG ASSOC #641059		12/01/2009	SCHEDULED REDEMPTION		3,540	3,540	3,548	3,547		(6)		(6)		3,540				139	05/01/2032
31390B-KV-9	FED NATL MTG ASSOC #641208		12/01/2009	SCHEDULED REDEMPTION		2,596	2,596	2,713	2,671		(75)		(75)		2,596				98	06/01/2032
31390B-PE-2	FED NATL MTG ASSOC #641321		12/01/2009	SCHEDULED REDEMPTION		14,397	14,397	15,105	15,063		(666)		(666)		14,397				488	04/01/2032
31390B-PH-5	FED NATL MTG ASSOC #641324		12/01/2009	SCHEDULED REDEMPTION		570	570	592	584		(14)		(14)		570				28	04/01/2032

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	Maturity Date
31390B-PL-6	FED NATL MTG ASSOC #641327		12/01/2009	SCHEDULED REDEMPTION		16,507	16,507	16,990	16,952		(444)		(444)		16,507				767	04/01/2032
31390B-QV-3	FED NATL MTG ASSOC #641368		12/01/2009	SCHEDULED REDEMPTION		8,062	8,062	8,407	8,303		(241)		(241)		8,062				391	04/01/2032
31390B-UV-8	FED NATL MTG ASSOC #641496		12/01/2009	SCHEDULED REDEMPTION		842	842	884	879		(37)		(37)		842				34	08/01/2032
31390B-YA-0	FED NATL MTG ASSOC #641605		12/01/2009	SCHEDULED REDEMPTION		9,383	9,383	9,744	9,637		(254)		(254)		9,383				450	04/01/2032
31390B-3G-1	FED NATL MTG ASSOC #641699		12/01/2009	SCHEDULED REDEMPTION		371	371	380	379		(9)		(9)		371				14	06/01/2032
31390C-NX-0	FED NATL MTG ASSOC #642206		12/01/2009	SCHEDULED REDEMPTION		55,931	55,931	56,090	56,063		(132)		(132)		55,931				2,198	05/01/2032
31390C-TD-8	FED NATL MTG ASSOC #642348		12/01/2009	SCHEDULED REDEMPTION		140,556	140,556	147,518	147,253		(6,697)		(6,697)		140,556				5,246	05/01/2032
31390D-AR-5	FED NATL MTG ASSOC #642716		12/01/2009	SCHEDULED REDEMPTION		9,020	9,020	9,397	9,360		(339)		(339)		9,020				522	06/01/2032
31390E-HN-5	FED NATL MTG ASSOC #643837		12/01/2009	SCHEDULED REDEMPTION		20,526	20,526	21,384	21,202		(676)		(676)		20,526				763	05/01/2017
31390E-SP-8	FED NATL MTG ASSOC #644126		12/01/2009	SCHEDULED REDEMPTION		3,534	3,534	3,542	3,541		(6)		(6)		3,534				124	05/01/2032
31390F-C7-2	FED NATL MTG ASSOC #644594		12/01/2009	SCHEDULED REDEMPTION		1,008	1,008	1,036	1,036		(28)		(28)		1,008				39	05/01/2032
31390F-UD-9	FED NATL MTG ASSOC #645080		12/01/2009	SCHEDULED REDEMPTION		2,299	2,299	2,402	2,380		(81)		(81)		2,299				100	06/01/2032
31390G-GV-3	FED NATL MTG ASSOC #645612		12/01/2009	SCHEDULED REDEMPTION		2,227	2,227	2,339	2,328		(101)		(101)		2,227				72	06/01/2032
31390H-FP-5	FED NATL MTG ASSOC #646474		12/01/2009	SCHEDULED REDEMPTION		27,606	27,606	28,853	28,400		(794)		(794)		27,606				697	06/01/2032
31390H-KW-4	FED NATL MTG ASSOC #646609		12/01/2009	SCHEDULED REDEMPTION		21,577	21,577	22,659	22,525		(948)		(948)		21,577				895	07/01/2032
31390H-QC-2	FED NATL MTG ASSOC #646751		12/01/2009	SCHEDULED REDEMPTION		10,779	10,779	11,310	11,244		(464)		(464)		10,779				513	10/01/2032
31390H-QN-8	FED NATL MTG ASSOC #646761		12/01/2009	SCHEDULED REDEMPTION		2,283	2,283	2,397	2,375		(92)		(92)		2,283				108	01/01/2033
31390J-CP-4	FED NATL MTG ASSOC #647278		12/01/2009	SCHEDULED REDEMPTION		6,904	6,904	7,244	7,221		(317)		(317)		6,904				298	05/01/2032
31390J-CX-7	FED NATL MTG ASSOC #647286		12/01/2009	SCHEDULED REDEMPTION		290	290	297	295		(5)		(5)		290				13	05/01/2032
31390J-EP-2	FED NATL MTG ASSOC #647342		12/01/2009	SCHEDULED REDEMPTION		39,468	39,468	39,690	39,645		(176)		(176)		39,468				1,622	07/01/2032
31390J-J9-3	FED NATL MTG ASSOC #647488		12/01/2009	SCHEDULED REDEMPTION		1,888	1,888	1,899	1,896		(8)		(8)		1,888				79	06/01/2032
31390J-ZL-8	FED NATL MTG ASSOC #647947		12/01/2009	SCHEDULED REDEMPTION		94,787	94,787	96,396	96,354		(1,567)		(1,567)		94,787				3,176	06/01/2032
31390J-2Q-3	FED NATL MTG ASSOC #647983		12/01/2009	SCHEDULED REDEMPTION		3,790	3,790	3,962	3,915		(125)		(125)		3,790				170	03/01/2032
31390J-3Z-2	FED NATL MTG ASSOC #648016		12/01/2009	SCHEDULED REDEMPTION		3,424	3,424	3,444	3,440		(15)		(15)		3,424				92	07/01/2032
31390K-MJ-4	FED NATL MTG ASSOC #648461		12/01/2009	SCHEDULED REDEMPTION		37,698	37,698	39,818	38,900		(1,202)		(1,202)		37,698				2,739	07/01/2032
31390K-RX-8	FED NATL MTG ASSOC #648602		12/01/2009	SCHEDULED REDEMPTION		160	160	161	161		(1)		(1)		160				6	07/01/2032
31390L-E4-4	FED NATL MTG ASSOC #649155		12/01/2009	SCHEDULED REDEMPTION		8,945	8,945	9,353	9,312		(368)		(368)		8,945				395	07/01/2032
31390L-SX-5	FED NATL MTG ASSOC #649534		12/01/2009	SCHEDULED REDEMPTION		848	848	886	883		(35)		(35)		848				34	06/01/2032
31390L-WA-0	FED NATL MTG ASSOC #649641		12/01/2009	SCHEDULED REDEMPTION		10,184	10,184	10,242	10,231		(46)		(46)		10,184				515	07/01/2032
31390M-QJ-6	FED NATL MTG ASSOC #650357		12/01/2009	SCHEDULED REDEMPTION		1,764	1,764	1,852	1,836		(73)		(73)		1,764				74	11/01/2032
31390M-YU-2	FED NATL MTG ASSOC #650623		12/01/2009	SCHEDULED REDEMPTION		664	664	667	667		(3)		(3)		664				41	07/01/2032
31390N-QQ-8	FED NATL MTG ASSOC #651263		12/01/2009	SCHEDULED REDEMPTION		3,028	3,028	3,177	3,164		(136)		(136)		3,028				78	07/01/2032
31390N-TB-8	FED NATL MTG ASSOC #651346		12/01/2009	SCHEDULED REDEMPTION		103,362	103,362	109,176	106,752		(3,390)		(3,390)		103,362				7,432	07/01/2032
31390N-T5-1	FED NATL MTG ASSOC #651372		12/01/2009	SCHEDULED REDEMPTION		4,140	4,140	4,163	4,158		(19)		(19)		4,140				139	07/01/2032
31390N-2T-8	FED NATL MTG ASSOC #651586		12/01/2009	SCHEDULED REDEMPTION		1,815	1,815	1,826	1,823		(8)		(8)		1,815				70	07/01/2032
31390N-3C-4	FED NATL MTG ASSOC #651595		12/01/2009	SCHEDULED REDEMPTION		174,777	174,777	175,735	175,541		(764)		(764)		174,777				5,355	07/01/2032
31390N-5L-2	FED NATL MTG ASSOC #651651		12/01/2009	SCHEDULED REDEMPTION		34,919	34,919	36,670	36,453		(1,534)		(1,534)		34,919				1,602	08/01/2032
31390P-CQ-8	FED NATL MTG ASSOC #651779		12/01/2009	SCHEDULED REDEMPTION		8,880	8,880	9,326	9,271		(390)		(390)		8,880				375	08/01/2032
31390P-GK-7	FED NATL MTG ASSOC #651902		12/01/2009	SCHEDULED REDEMPTION		12,471	12,471	12,548	12,533		(63)		(63)		12,471				495	08/01/2032
31390Q-HX-6	FED NATL MTG ASSOC #652846		12/01/2009	SCHEDULED REDEMPTION		2,640	2,640	2,770	2,754		(114)		(114)		2,640				132	09/01/2032
31390Q-MB-8	FED NATL MTG ASSOC #652954		12/01/2009	SCHEDULED REDEMPTION		547	547	572	568		(21)		(21)		547				24	02/01/2032
31390Q-2V-6	FED NATL MTG ASSOC #653388		12/01/2009	SCHEDULED REDEMPTION		11,371	11,371	11,942	11,856		(484)		(484)		11,371				684	10/01/2032
31390R-BH-5	FED NATL MTG ASSOC #653540		12/01/2009	SCHEDULED REDEMPTION		1,570	1,570	1,647	1,639		(70)		(70)		1,570				64	08/01/2032
31390R-EX-7	FED NATL MTG ASSOC #653650		12/01/2009	SCHEDULED REDEMPTION		2,297	2,297	2,349	2,348		(51)		(51)		2,297				98	08/01/2032
31390R-E6-6	FED NATL MTG ASSOC #653657		12/01/2009	SCHEDULED REDEMPTION		257	257	269	264		(7)		(7)		257				11	08/01/2032
31390S-AR-2	FED NATL MTG ASSOC #654416		12/01/2009	SCHEDULED REDEMPTION		10,434	10,434	10,958	10,872		(438)		(438)		10,434				118	10/01/2032
31390T-KX-6	FED NATL MTG ASSOC #655610		12/01/2009	SCHEDULED REDEMPTION		2,028	2,028	2,045	2,044		(16)		(16)		2,028				82	08/01/2032
31390T-TK-5	FED NATL MTG ASSOC #655854		12/01/2009	SCHEDULED REDEMPTION		1,456	1,456	1,529	1,519		(63)		(63)		1,456				46	08/01/2032
31390T-T6-6	FED NATL MTG ASSOC #655873		12/01/2009	SCHEDULED REDEMPTION		6,126	6,126	6,433	6,391		(265)		(265)		6,126				344	08/01/2032
31390T-UF-4	FED NATL MTG ASSOC #655882		12/01/2009	SCHEDULED REDEMPTION		13,283	13,283	13,950	13,858		(575)		(575)		13,283				509	08/01/2032
31390U-AQ-9	FED NATL MTG ASSOC #656215		12/01/2009	SCHEDULED REDEMPTION		2,132	2,132	2,145	2,142		(11)		(11)		2,132				86	08/01/2032
31390U-B9-6	FED NATL MTG ASSOC #656264		12/01/2009	SCHEDULED REDEMPTION		21,888	21,888	22,002	21,989		(101)		(101)		21,888				1,012	07/01/2032
31390U-C5-3	FED NATL MTG ASSOC #656292		12/01/2009	SCHEDULED REDEMPTION		46,369	46,369	48,695	48,376		(2,007)		(2,007)		46,369				2,036	09/01/2032
31390U-D9-4	FED NATL MTG ASSOC #656328		12/01/2009	SCHEDULED REDEMPTION		12,954	12,954	13,313	13,239		(285)		(285)		12,954				357	10/01/2017
31390U-QB-5	FED NATL MTG ASSOC #656650		12/01/2009	SCHEDULED REDEMPTION		293	293	295	294		(1)		(1)		293				12	05/01/2032
31390U-RZ-1	FED NATL MTG ASSOC #656704		12/01/2009	SCHEDULED REDEMPTION		46,363	46,363	48,688	48,370		(2,007)		(2,007)		46,363				2,127	08/01/2032
31390V-KP-8	FED NATL MTG ASSOC #657402		12/01/2009	SCHEDULED REDEMPTION		452,436	452,436	467,306	463,058		(10,622)		(10,622)		452,436				16,212	11/01/2017
31390W-4M-1	FED NATL MTG ASSOC #658828		12/01/2009	SCHEDULED REDEMPTION		3,054	3,054	3,207	3,186		(132)		(132)		3,054				112	08/01/2032
31390X-UY-4	FED NATL MTG ASSOC #659499		12/01/2009	SCHEDULED REDEMPTION		126,211	126,211	127,552	127,498		(1,286)		(1,286)		126,211				4,087	02/01/2033

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	Maturity Date
31390Y-PP-7	FED NATL MTG ASSOC #660230		12/01/2009	SCHEDULED REDEMPTION		7,130	7,130	7,488	7,439		(309)		(309)		7,130				384	09/01/2032
31391A-RJ-0	FED NATL MTG ASSOC #661189		12/01/2009	SCHEDULED REDEMPTION		6,037	6,037	6,340	6,306		(269)		(269)		6,037				318	07/01/2032
31391A-X4-6	FED NATL MTG ASSOC #661399		12/01/2009	SCHEDULED REDEMPTION		54,261	54,261	55,627	55,486		(1,224)		(1,224)		54,261				1,535	10/01/2032
31391B-DJ-3	FED NATL MTG ASSOC #661705		12/01/2009	SCHEDULED REDEMPTION		23,689	23,689	24,356	24,344		(655)		(655)		23,689				788	08/01/2032
31391B-MR-5	FED NATL MTG ASSOC #661968		12/01/2009	SCHEDULED REDEMPTION		19,275	19,275	20,224	20,118		(843)		(843)		19,275				816	10/01/2032
31391B-RY-5	FED NATL MTG ASSOC #662103		12/01/2009	SCHEDULED REDEMPTION		166,579	166,579	170,412	169,332		(2,753)		(2,753)		166,579				6,218	09/01/2017
31391B-7G-6	FED NATL MTG ASSOC #662495		12/01/2009	SCHEDULED REDEMPTION		2,318	2,318	2,434	2,417		(99)		(99)		2,318				97	09/01/2032
31391C-NF-8	FED NATL MTG ASSOC #662890		12/01/2009	SCHEDULED REDEMPTION		30,610	30,610	31,373	31,295		(685)		(685)		30,610				990	12/01/2032
31391C-PD-1	FED NATL MTG ASSOC #662920		12/01/2009	SCHEDULED REDEMPTION		108,703	108,703	112,367	111,318		(2,615)		(2,615)		108,703				3,893	11/01/2017
31391C-QA-6	FED NATL MTG ASSOC #662949		12/01/2009	SCHEDULED REDEMPTION		408	408	417	417		(9)		(9)		408				16	02/01/2033
31391C-XS-9	FED NATL MTG ASSOC #663189		12/01/2009	SCHEDULED REDEMPTION		3,035	3,035	3,109	3,092		(57)		(57)		3,035				106	09/01/2017
31391D-J6-1	FED NATL MTG ASSOC #663685		12/01/2009	SCHEDULED REDEMPTION		102,477	102,477	105,315	104,520		(2,043)		(2,043)		102,477				3,845	01/01/2018
31391D-QV-8	FED NATL MTG ASSOC #663868		12/01/2009	SCHEDULED REDEMPTION		21,542	21,542	22,623	22,460		(918)		(918)		21,542				777	10/01/2032
31391G-G2-6	FED NATL MTG ASSOC #666317		12/01/2009	SCHEDULED REDEMPTION		5,564	5,564	5,721	5,718		(154)		(154)		5,564				240	09/01/2032
31391G-2Y-1	FED NATL MTG ASSOC #666891		12/01/2009	SCHEDULED REDEMPTION		4,017	4,017	4,218	4,185		(168)		(168)		4,017				172	11/01/2032
31391H-AM-6	FED NATL MTG ASSOC #667012		12/01/2009	SCHEDULED REDEMPTION		21,034	21,034	21,597	21,485		(451)		(451)		21,034				724	11/01/2017
31391H-EQ-3	FED NATL MTG ASSOC #667143		12/01/2009	SCHEDULED REDEMPTION		934,696	934,696	955,616	949,997		(15,301)		(15,301)		934,696				30,964	10/01/2017
31391H-UK-8	FED NATL MTG ASSOC #667586		12/01/2009	SCHEDULED REDEMPTION		11,566	11,566	12,135	12,065		(499)		(499)		11,566				425	10/01/2032
31391M-GG-2	FED NATL MTG ASSOC #670799		12/01/2009	SCHEDULED REDEMPTION		123,512	123,512	125,611	125,005		(1,493)		(1,493)		123,512				4,801	11/01/2032
31391M-4X-8	FED NATL MTG ASSOC #671438		12/01/2009	SCHEDULED REDEMPTION		3,308	3,308	3,457	3,417		(109)		(109)		3,308				168	10/01/2032
31391M-6Y-4	FED NATL MTG ASSOC #671487		12/01/2009	SCHEDULED REDEMPTION		4,693	4,693	4,768	4,747		(54)		(54)		4,693				164	11/01/2017
31391P-Z9-0	FED NATL MTG ASSOC #673168		12/01/2009	SCHEDULED REDEMPTION		18,614	18,614	18,754	18,738		(124)		(124)		18,614				578	12/01/2017
31391P-2L-9	FED NATL MTG ASSOC #673179		12/01/2009	SCHEDULED REDEMPTION		184,776	184,776	192,716	190,658		(5,882)		(5,882)		184,776				6,794	02/01/2018
31391P-5L-6	FED NATL MTG ASSOC #673251		12/01/2009	SCHEDULED REDEMPTION		6,898	6,898	6,950	6,944		(46)		(46)		6,898				250	01/01/2018
31391S-RX-0	FED NATL MTG ASSOC #675602		12/01/2009	SCHEDULED REDEMPTION		13,789	13,789	14,424	14,352		(563)		(563)		13,789				667	01/01/2032
31391S-5Y-2	FED NATL MTG ASSOC #675963		12/01/2009	SCHEDULED REDEMPTION		7,481	7,481	7,826	7,809		(328)		(328)		7,481				272	02/01/2032
31391T-WE-4	FED NATL MTG ASSOC #676645		12/01/2009	SCHEDULED REDEMPTION		14,556	14,556	14,919	14,882		(326)		(326)		14,556				591	01/01/2033
31391U-DE-2	FED NATL MTG ASSOC #677001		12/01/2009	SCHEDULED REDEMPTION		125	125	131	130		(5)		(5)		125				5	01/01/2033
31391U-FJ-9	FED NATL MTG ASSOC #677069		12/01/2009	SCHEDULED REDEMPTION		147,971	147,971	149,815	149,574		(1,603)		(1,603)		147,971				2,303	12/01/2032
31391U-SA-4	FED NATL MTG ASSOC #677413		12/01/2009	SCHEDULED REDEMPTION		375,410	375,410	384,913	382,858		(7,447)		(7,447)		375,410				8,937	01/01/2033
31391V-HB-2	FED NATL MTG ASSOC #678026		12/01/2009	SCHEDULED REDEMPTION		5,151	5,151	5,358	5,309		(158)		(158)		5,151				210	09/01/2017
31391W-4W-8	FED NATL MTG ASSOC #679537		12/01/2009	SCHEDULED REDEMPTION		1,131,474	1,131,474	1,141,551	1,141,198		(9,725)		(9,725)		1,131,474				37,139	03/01/2033
31391X-RL-5	FED NATL MTG ASSOC #680091		12/01/2009	SCHEDULED REDEMPTION		6,764	6,764	6,815	6,809		(45)		(45)		6,764				228	01/01/2018
31391Y-VS-3	FED NATL MTG ASSOC #681125		12/01/2009	SCHEDULED REDEMPTION		16,338	16,338	16,742	16,729		(391)		(391)		16,338				911	02/01/2033
31400A-UN-6	FED NATL MTG ASSOC #681989		12/01/2009	SCHEDULED REDEMPTION		1,999	1,999	2,099	2,078		(79)		(79)		1,999				80	01/01/2033
31400B-YK-6	FED NATL MTG ASSOC #683014		12/01/2009	SCHEDULED REDEMPTION		12,498	12,498	12,589	12,580		(81)		(81)		12,498				394	02/01/2018
31400C-AQ-7	FED NATL MTG ASSOC #683215		12/01/2009	SCHEDULED REDEMPTION		325	325	341	338		(13)		(13)		325				15	02/01/2033
31400D-A8-5	FED NATL MTG ASSOC #684131		12/01/2009	SCHEDULED REDEMPTION		3,302	3,302	3,374	3,351		(48)		(48)		3,302				95	02/01/2018
31400E-V9-8	FED NATL MTG ASSOC #685640		12/01/2009	SCHEDULED REDEMPTION		182,567	182,567	188,158	186,952		(4,386)		(4,386)		182,567				5,401	02/01/2033
31400F-RF-6	FED NATL MTG ASSOC #686386		12/01/2009	SCHEDULED REDEMPTION		1,231	1,231	1,259	1,258		(27)		(27)		1,231				42	03/01/2033
31400F-R4-1	FED NATL MTG ASSOC #686407		12/01/2009	SCHEDULED REDEMPTION		1,905	1,905	1,946	1,933		(28)		(28)		1,905				59	03/01/2018
31400H-TG-8	FED NATL MTG ASSOC #688251		12/01/2009	SCHEDULED REDEMPTION		452,996	452,996	457,809	457,616		(4,619)		(4,619)		452,996				14,139	02/01/2033
31400J-DN-6	FED NATL MTG ASSOC #688709		12/01/2009	SCHEDULED REDEMPTION		1,209	1,209	1,270	1,256		(47)		(47)		1,209				35	03/01/2033
31400K-YD-2	FED NATL MTG ASSOC #690208		12/01/2009	SCHEDULED REDEMPTION		3,449	3,449	3,622	3,584		(134)		(134)		3,449				185	03/01/2033
31400P-KV-6	FED NATL MTG ASSOC #693408		12/01/2009	SCHEDULED REDEMPTION		2,352	2,352	2,325	2,328		24		24		2,352				73	04/01/2018
31400Q-BV-4	FED NATL MTG ASSOC #694052		12/01/2009	SCHEDULED REDEMPTION		145,880	145,880	147,430	147,367		(1,488)		(1,488)		145,880				5,519	04/01/2033
31400Q-JF-1	FED NATL MTG ASSOC #694262		12/01/2009	SCHEDULED REDEMPTION		185	185	189	189		(4)		(4)		185				7	03/01/2033
31400Q-QU-0	FED NATL MTG ASSOC #694467		12/01/2009	SCHEDULED REDEMPTION		29,623	29,623	30,319	30,296		(673)		(673)		29,623				1,615	03/01/2033
31400Q-SW-4	FED NATL MTG ASSOC #694533		12/01/2009	SCHEDULED REDEMPTION		12,263	12,263	12,646	12,633		(370)		(370)		12,263				493	03/01/2033
31400Q-ZZ-9	FED NATL MTG ASSOC #694760		12/01/2009	SCHEDULED REDEMPTION		172,814	172,814	174,651	174,573		(1,759)		(1,759)		172,814				5,798	04/01/2033
31400U-TL-8	FED NATL MTG ASSOC #698155		12/01/2009	SCHEDULED REDEMPTION		3,113,431	3,113,431	3,150,890	3,149,344		(35,913)		(35,913)		3,113,431				105,463	04/01/2033
31400W-RF-9	FED NATL MTG ASSOC #699886		12/01/2009	SCHEDULED REDEMPTION		502	502	526	523		(22)		(22)		502				20	04/01/2033
31400W-RX-0	FED NATL MTG ASSOC #699902		12/01/2009	SCHEDULED REDEMPTION		436,576	436,576	442,018	441,319		(4,743)		(4,743)		436,576				16,256	04/01/2033
31400Y-GF-7	FED NATL MTG ASSOC #701398		12/01/2009	SCHEDULED REDEMPTION		42,716	42,716	43,037	43,003		(287)		(287)		42,716				1,820	02/01/2018
31401A-HH-3	FED NATL MTG ASSOC #702332		12/01/2009	SCHEDULED REDEMPTION		8,628	8,628	8,532	8,542		86		86		8,628				256	05/01/2018
31401B-P4-1	FED NATL MTG ASSOC #703443		12/01/2009	SCHEDULED REDEMPTION		9,101	9,101	9,297	9,234		(134)		(134)		9,101				290	05/01/2018
31401C-GJ-6	FED NATL MTG ASSOC #704101		12/01/2009	SCHEDULED REDEMPTION		125,729	125,729	127,065	127,009		(1,280)		(1,280)		125,729				4,031	05/01/2033
31401C-RN-5	FED NATL MTG ASSOC #704393		12/01/2009	SCHEDULED REDEMPTION		8,700	8,700	8,972	8,959		(260)		(260)		8,700				348	05/01/2033
31401F-XJ-0	FED NATL MTG ASSOC #707281		12/01/2009	SCHEDULED REDEMPTION		1,052	1,052	1,077	1,076		(25)		(25)		1,052				48	05/01/2033

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	Maturity Date
31401H-KB-7	FED NATL MTG ASSOC #708690		12/01/2009	SCHEDULED REDEMPTION		4,972	4,972	5,079	5,045		(74)		(74)		4,972				138	06/01/2018
31401J-S6-6	FED NATL MTG ASSOC #709841		12/01/2009	SCHEDULED REDEMPTION		1,946	1,946	1,994	1,982		(35)		(35)		1,946				61	06/01/2018
31401J-3L-0	FED NATL MTG ASSOC #710103		12/01/2009	SCHEDULED REDEMPTION		205	205	211	210		(5)		(5)		205				8	05/01/2033
31401L-RC-9	FED NATL MTG ASSOC #711583		12/01/2009	SCHEDULED REDEMPTION		2,097	2,097	2,151	2,139		(42)		(42)		2,097				60	03/01/2018
31401V-3P-4	FED NATL MTG ASSOC #720006		12/01/2009	SCHEDULED REDEMPTION		164,256	164,256	166,002	165,918		(1,662)		(1,662)		164,256				5,172	07/01/2033
31401X-H8-3	FED NATL MTG ASSOC #721255		12/01/2009	SCHEDULED REDEMPTION		1,375,576	1,375,576	1,390,192	1,389,485		(13,908)		(13,908)		1,375,576				47,163	07/01/2033
31401X-YB-7	FED NATL MTG ASSOC #721706		12/01/2009	SCHEDULED REDEMPTION		162,201	162,201	163,925	163,853		(1,651)		(1,651)		162,201				5,371	04/01/2033
31401X-YU-5	FED NATL MTG ASSOC #721723		12/01/2009	SCHEDULED REDEMPTION		58,410	58,410	59,858	59,801		(1,392)		(1,392)		58,410				2,124	06/01/2033
31402A-RP-3	FED NATL MTG ASSOC #723294		12/01/2009	SCHEDULED REDEMPTION		23,088	23,088	23,706	23,576		(488)		(488)		23,088				795	10/01/2017
31402B-EH-3	FED NATL MTG ASSOC #723836		12/01/2009	SCHEDULED REDEMPTION		262,572	262,572	265,362	265,187		(2,616)		(2,616)		262,572				8,212	06/01/2033
31402C-PX-4	FED NATL MTG ASSOC #725038		12/01/2009	SCHEDULED REDEMPTION		214,549	214,549	218,862	217,977		(3,428)		(3,428)		214,549				7,207	11/01/2018
31402C-RV-6	FED NATL MTG ASSOC #725100		12/01/2009	SCHEDULED REDEMPTION		183,582	183,582	187,438	186,680		(3,098)		(3,098)		183,582				6,275	11/01/2018
31402C-TT-9	FED NATL MTG ASSOC #725162		12/01/2009	SCHEDULED REDEMPTION		4,769	4,769	4,872	4,862		(93)		(93)		4,769				176	02/01/2034
31402C-5E-8	FED NATL MTG ASSOC #725445		12/01/2009	SCHEDULED REDEMPTION		37,367	37,367	37,157	37,208		160		160		37,367				1,042	05/01/2019
31402D-F7-0	FED NATL MTG ASSOC #725690		12/01/2009	SCHEDULED REDEMPTION		68,473	68,473	70,206	70,047		(1,574)		(1,574)		68,473				2,513	08/01/2034
31402E-KE-7	FED NATL MTG ASSOC #726693		12/01/2009	SCHEDULED REDEMPTION		251,180	251,180	254,311	253,919		(2,739)		(2,739)		251,180				10,191	10/01/2033
31402G-4Q-3	FED NATL MTG ASSOC #729031		12/01/2009	SCHEDULED REDEMPTION		10,246	10,246	10,132	10,144		103		103		10,246				311	07/01/2018
31402H-YP-0	FED NATL MTG ASSOC #729818		12/01/2009	SCHEDULED REDEMPTION		2,025	2,025	2,069	2,056		(31)		(31)		2,025				53	02/01/2019
31402J-F9-3	FED NATL MTG ASSOC #730192		12/01/2009	SCHEDULED REDEMPTION		7,545	7,545	7,630	7,629		(83)		(83)		7,545				287	08/01/2034
31402K-VV-3	FED NATL MTG ASSOC #731528		12/01/2009	SCHEDULED REDEMPTION		4,229	4,229	4,278	4,275		(47)		(47)		4,229				140	07/01/2018
31402K-2L-7	FED NATL MTG ASSOC #731679		12/01/2009	SCHEDULED REDEMPTION		2,600	2,600	2,657	2,640		(39)		(39)		2,600				72	02/01/2019
31402N-J7-4	FED NATL MTG ASSOC #733886		12/01/2009	SCHEDULED REDEMPTION		50,629	50,629	51,421	51,261		(632)		(632)		50,629				1,613	12/01/2017
31402Q-BK-6	FED NATL MTG ASSOC #734542		12/01/2009	SCHEDULED REDEMPTION		441	441	463	459		(18)		(18)		441				16	06/01/2033
31402Q-JS-1	FED NATL MTG ASSOC #734773		12/01/2009	SCHEDULED REDEMPTION		18,150	18,150	18,500	18,391		(242)		(242)		18,150				482	09/01/2018
31402Q-4B-4	FED NATL MTG ASSOC #735318		12/01/2009	SCHEDULED REDEMPTION		87,946	87,946	87,858	87,878		68		68		87,946				2,463	11/01/2019
31402S-0G-5	FED NATL MTG ASSOC #736755		12/01/2009	SCHEDULED REDEMPTION		5,597	5,597	5,874	5,807		(210)		(210)		5,597				233	08/01/2034
31402T-M7-7	FED NATL MTG ASSOC #737582		12/01/2009	SCHEDULED REDEMPTION		28,599	28,599	29,357	29,344		(745)		(745)		28,599				1,251	09/01/2033
31402U-SV-5	FED NATL MTG ASSOC #738632		12/01/2009	SCHEDULED REDEMPTION		3,012	3,012	3,047	3,046		(33)		(33)		3,012				92	11/01/2018
31402V-H4-5	FED NATL MTG ASSOC #739251		12/01/2009	SCHEDULED REDEMPTION		870	870	914	899		(29)		(29)		870				20	09/01/2033
31402W-F4-5	FED NATL MTG ASSOC #740087		12/01/2009	SCHEDULED REDEMPTION		2,676	2,676	2,741	2,723		(47)		(47)		2,676				70	09/01/2018
31402W-QE-1	FED NATL MTG ASSOC #740353		12/01/2009	SCHEDULED REDEMPTION		391,552	391,552	396,433	395,822		(4,271)		(4,271)		391,552				12,597	10/01/2033
31402X-PP-5	FED NATL MTG ASSOC #741230		12/01/2009	SCHEDULED REDEMPTION		6,501	6,501	6,428	6,436		65		65		6,501				204	09/01/2018
31402X-5Z-5	FED NATL MTG ASSOC #741664		12/01/2009	SCHEDULED REDEMPTION		5,772	5,772	5,916	5,902		(130)		(130)		5,772				281	10/01/2033
31402Y-FH-2	FED NATL MTG ASSOC #741868		12/01/2009	SCHEDULED REDEMPTION		775,490	775,490	791,272	789,279		(13,788)		(13,788)		775,490				25,866	09/01/2033
31402Y-JE-5	FED NATL MTG ASSOC #741961		12/01/2009	SCHEDULED REDEMPTION		555,899	555,899	559,373	558,743		(2,844)		(2,844)		555,899				19,129	09/01/2033
31403A-MX-0	FED NATL MTG ASSOC #742974		12/01/2009	SCHEDULED REDEMPTION		705,504	705,504	727,551	726,062		(20,558)		(20,558)		705,504				29,024	10/01/2033
31403B-H8-9	FED NATL MTG ASSOC #743755		12/01/2009	SCHEDULED REDEMPTION		38,172	38,172	39,183	39,165		(994)		(994)		38,172				944	11/01/2033
31403D-WF-2	FED NATL MTG ASSOC #745946		12/01/2009	SCHEDULED REDEMPTION		249,649	249,649	247,933	248,133		1,516		1,516		249,649				7,954	11/01/2036
31403D-4H-9	FED NATL MTG ASSOC #746124		12/01/2009	SCHEDULED REDEMPTION		65,808	65,808	67,482			(1,673)		(1,673)		65,808				1,463	05/01/2023
31403G-XW-7	FED NATL MTG ASSOC #748693		12/01/2009	SCHEDULED REDEMPTION		321,000	321,000	334,191	329,829		(8,829)		(8,829)		321,000				15,865	10/01/2033
31403G-Z4-7	FED NATL MTG ASSOC #748763		12/01/2009	SCHEDULED REDEMPTION		90,468	90,468	93,522	92,718		(2,250)		(2,250)		90,468				3,474	11/01/2018
31403G-5B-4	FED NATL MTG ASSOC #748842		12/01/2009	SCHEDULED REDEMPTION		108,690	108,690	113,199			(4,509)		(4,509)		108,690				2,257	06/01/2022
31403H-E5-5	FED NATL MTG ASSOC #749056		12/01/2009	SCHEDULED REDEMPTION		56,473	56,473	55,529	55,568		905		905		56,473				1,874	11/01/2033
31403J-ZM-1	FED NATL MTG ASSOC #750548		12/01/2009	SCHEDULED REDEMPTION		87,782	87,782	86,300	86,368		1,413		1,413		87,782				2,857	02/01/2034
31403K-R4-7	FED NATL MTG ASSOC #751207		12/01/2009	SCHEDULED REDEMPTION		23,452	23,452	24,030	23,988		(536)		(536)		23,452				673	01/01/2034
31403M-E5-4	FED NATL MTG ASSOC #752656		12/01/2009	SCHEDULED REDEMPTION		1,024,277	1,024,277	1,043,395	1,039,101		(14,824)		(14,824)		1,024,277				36,541	02/01/2034
31403M-UU-1	FED NATL MTG ASSOC #753095		12/01/2009	SCHEDULED REDEMPTION		476,716	476,716	486,549	484,106		(7,390)		(7,390)		476,716				17,679	12/01/2033
31403Q-NJ-5	FED NATL MTG ASSOC #754693		12/01/2009	SCHEDULED REDEMPTION		35,289	35,289	36,380	36,086		(797)		(797)		35,289				1,250	11/01/2033
31403R-AX-6	FED NATL MTG ASSOC #755222		12/01/2009	SCHEDULED REDEMPTION		7,995	7,995	8,085	8,083		(88)		(88)		7,995				227	11/01/2033
31403S-FA-9	FED NATL MTG ASSOC #756261		12/01/2009	SCHEDULED REDEMPTION		30,918	30,918	30,401	30,423		495		495		30,918				1,090	11/01/2033
31403S-K9-6	FED NATL MTG ASSOC #756420		12/01/2009	SCHEDULED REDEMPTION		8,884	8,884	9,295	9,259		(375)		(375)		8,884				359	08/01/2034
31403T-R9-7	FED NATL MTG ASSOC #757512		12/01/2009	SCHEDULED REDEMPTION		482,193	482,193	492,477	490,287		(8,094)		(8,094)		482,193				16,114	02/01/2034
31403T-5M-2	FED NATL MTG ASSOC #757852		12/01/2009	SCHEDULED REDEMPTION		18,113	18,113	17,589	17,623		490		490		18,113				523	08/01/2020
31403U-GR-6	FED NATL MTG ASSOC #758108		12/01/2009	SCHEDULED REDEMPTION		3,280	3,280	3,314	3,303		(23)		(23)		3,280				97	12/01/2018
31403V-YT-0	FED NATL MTG ASSOC #759522		12/01/2009	SCHEDULED REDEMPTION		35,071	35,071	34,479	34,506		565		565		35,071				1,133	02/01/2034
31403V-ZJ-1	FED NATL MTG ASSOC #759545		12/01/2009	SCHEDULED REDEMPTION		52,379	52,379	51,495	51,535		844		844		52,379				1,586	02/01/2034
31403X-PA-7	FED NATL MTG ASSOC #761017		12/01/2009	SCHEDULED REDEMPTION		1,427	1,427	1,441	1,437		(10)		(10)		1,427				46	12/01/2018
31403X-QD-0	FED NATL MTG ASSOC #761052		12/01/2009	SCHEDULED REDEMPTION		43,772	43,772	44,265	44,253		(481)		(481)		43,772				864	12/01/2033
31403Y-B3-6	FED NATL MTG ASSOC #761558		12/01/2009	SCHEDULED REDEMPTION		54,255	54,255	53,348	53,387		868		868		54,255				1,877	12/01/2033

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	Maturity Date
31404A-NU-4	FED NATL MTG ASSOC #762803		12/01/2009	SCHEDULED REDEMPTION		5,535	5,535	5,655	5,618		(83)		(83)		5,535				154	10/01/2018
31404A-VR-2	FED NATL MTG ASSOC #763024		12/01/2009	SCHEDULED REDEMPTION		92,839	92,839	93,536	93,454		(615)		(615)		92,839				2,448	08/01/2018
31404A-7D-0	FED NATL MTG ASSOC #763292		12/01/2009	SCHEDULED REDEMPTION		27,310	27,310	27,905	27,756		(445)		(445)		27,310				1,027	03/01/2019
31404B-M4-1	FED NATL MTG ASSOC #763679		12/01/2009	SCHEDULED REDEMPTION		563,886	563,886	586,265	578,830		(14,944)		(14,944)		563,886				23,720	01/01/2034
31404B-QD-7	FED NATL MTG ASSOC #763752		12/01/2009	SCHEDULED REDEMPTION		52,844	52,844	51,952	51,993		851		851		52,844				1,801	01/01/2034
31404B-V7-4	FED NATL MTG ASSOC #763938		12/01/2009	SCHEDULED REDEMPTION		189,355	189,355	186,159	186,302		3,053		3,053		189,355				5,693	01/01/2034
31404C-TY-6	FED NATL MTG ASSOC #764767		12/01/2009	SCHEDULED REDEMPTION		133,164	133,164	130,917	131,025		2,139		2,139		133,164				4,505	03/01/2034
31404D-NP-9	FED NATL MTG ASSOC #765498		12/01/2009	SCHEDULED REDEMPTION		56,335	56,335	57,730	57,618		(1,283)		(1,283)		56,335				1,453	01/01/2034
31404D-3V-8	FED NATL MTG ASSOC #765912		12/01/2009	SCHEDULED REDEMPTION		7,457	7,457	7,331	7,336		120		120		7,457				252	02/01/2034
31404E-HD-1	FED NATL MTG ASSOC #766228		12/01/2009	SCHEDULED REDEMPTION		110,719	110,719	113,124	112,612		(1,893)		(1,893)		110,719				3,287	02/01/2034
31404E-JY-3	FED NATL MTG ASSOC #766279		12/01/2009	SCHEDULED REDEMPTION		105,508	105,508	103,727	103,809		1,699		1,699		105,508				3,653	03/01/2034
31404E-KZ-8	FED NATL MTG ASSOC #766312		02/03/2009	Various		342,810	332,537	334,946	334,708		(11)		(11)		334,697		8,113	8,113	3,285	03/01/2019
31404E-RD-0	FED NATL MTG ASSOC #766484		12/01/2009	SCHEDULED REDEMPTION		18,391	18,391	18,081	18,096		296		296		18,391				537	03/01/2034
31404F-DR-1	FED NATL MTG ASSOC #767012		12/01/2009	SCHEDULED REDEMPTION		6,397	6,397	6,631	6,560		(163)		(163)		6,397				231	10/01/2034
31404F-VU-4	FED NATL MTG ASSOC #767527		12/01/2009	SCHEDULED REDEMPTION		150,180	150,180	153,512	152,720		(2,540)		(2,540)		150,180				7,554	02/01/2034
31404J-CX-1	FED NATL MTG ASSOC #769686		12/01/2009	SCHEDULED REDEMPTION		2,123	2,123	2,176	2,171		(48)		(48)		2,123				100	03/01/2034
31404J-G5-8	FED NATL MTG ASSOC #769820		12/01/2009	SCHEDULED REDEMPTION		7,955	7,955	8,246	8,191		(236)		(236)		7,955				320	03/01/2034
31404J-Q4-0	FED NATL MTG ASSOC #770075		12/01/2009	SCHEDULED REDEMPTION		62,973	62,973	61,920	61,973		1,000		1,000		62,973				2,209	03/01/2034
31404K-HA-3	FED NATL MTG ASSOC #770725		12/01/2009	SCHEDULED REDEMPTION		77,524	77,524	76,216	76,280		1,244		1,244		77,524				2,355	04/01/2034
31404K-LT-7	FED NATL MTG ASSOC #770838		12/01/2009	SCHEDULED REDEMPTION		24,858	24,858	24,438	24,459		399		399		24,858				653	04/01/2034
31404K-SL-7	FED NATL MTG ASSOC #771023		12/01/2009	SCHEDULED REDEMPTION		5,300	5,300	5,211	5,215		84		84		5,300				205	04/01/2034
31404K-UM-2	FED NATL MTG ASSOC #771088		12/01/2009	SCHEDULED REDEMPTION		32,460	32,460	31,912	31,937		523		523		32,460				1,179	02/01/2034
31404N-3C-8	FED NATL MTG ASSOC #773995		12/01/2009	SCHEDULED REDEMPTION		172,178	172,178	169,272	169,413		2,765		2,765		172,178				5,585	03/01/2034
31404P-KD-2	FED NATL MTG ASSOC #774392		12/01/2009	SCHEDULED REDEMPTION		14,332	14,332	14,092	14,105		227		227		14,332				617	04/01/2034
31404X-UU-6	FED NATL MTG ASSOC #781895		12/01/2009	SCHEDULED REDEMPTION		637,161	637,161	639,152	639,062		(1,901)		(1,901)		637,161				27,528	04/01/2032
31404Y-NA-6	FED NATL MTG ASSOC #782585		12/01/2009	SCHEDULED REDEMPTION		89,802	89,802	88,575	88,769		1,034		1,034		89,802				3,088	06/01/2034
31405D-SM-0	FED NATL MTG ASSOC #786324		12/01/2009	SCHEDULED REDEMPTION		295,964	295,964	303,761	303,236		(7,272)		(7,272)		295,964				9,090	07/01/2034
31405J-J9-6	FED NATL MTG ASSOC #790588		12/01/2009	SCHEDULED REDEMPTION		66,803	66,803	67,941	67,844		(1,041)		(1,041)		66,803				2,660	09/01/2034
31405M-RA-7	FED NATL MTG ASSOC #793481		12/01/2009	SCHEDULED REDEMPTION		30,344	30,344	30,697	30,681		(336)		(336)		30,344				953	08/01/2019
31405M-Z2-6	FED NATL MTG ASSOC #793761		12/01/2009	SCHEDULED REDEMPTION		9,324	9,324	9,570	9,549		(225)		(225)		9,324				384	09/01/2034
31405R-ER-3	FED NATL MTG ASSOC #796744		12/01/2009	SCHEDULED REDEMPTION		246,153	246,153	258,346	254,885		(8,732)		(8,732)		246,153				14,180	10/01/2034
31405R-6Q-4	FED NATL MTG ASSOC #797479		12/01/2009	SCHEDULED REDEMPTION		431,753	431,753	445,245	442,224		(10,471)		(10,471)		431,753				19,374	03/01/2035
31405S-JS-4	FED NATL MTG ASSOC #797773		12/01/2009	SCHEDULED REDEMPTION		16,550	16,550	16,808	16,758		(208)		(208)		16,550				561	03/01/2020
31405U-M6-3	FED NATL MTG ASSOC #799681		12/01/2009	SCHEDULED REDEMPTION		134,993	134,993	141,679	139,785		(4,792)		(4,792)		134,993				4,876	11/01/2034
31405Y-3N-9	FED NATL MTG ASSOC #803705		12/01/2009	SCHEDULED REDEMPTION		140,303	140,303	144,687	143,953		(3,651)		(3,651)		140,303				5,797	09/01/2034
31406B-3Z-1	FED NATL MTG ASSOC #805516		12/01/2009	SCHEDULED REDEMPTION		152,077	152,077	150,788	150,889		1,188		1,188		152,077				3,703	03/01/2035
31406D-XX-9	FED NATL MTG ASSOC #807194		12/01/2009	SCHEDULED REDEMPTION		315,201	315,201	318,747	318,153		(2,952)		(2,952)		315,201				9,639	03/01/2035
31406D-YA-8	FED NATL MTG ASSOC #807205		12/01/2009	SCHEDULED REDEMPTION		93,636	93,636	95,008	94,742		(1,106)		(1,106)		93,636				2,781	01/01/2020
31406F-A9-2	FED NATL MTG ASSOC #808332		12/01/2009	SCHEDULED REDEMPTION		6,324	6,324	6,609	6,585		(261)		(261)		6,324				260	02/01/2035
31406J-L9-2	FED NATL MTG ASSOC #811352		12/01/2009	SCHEDULED REDEMPTION		15,542	15,542	15,722	15,688		(146)		(146)		15,542				496	02/01/2020
31406J-RG-0	FED NATL MTG ASSOC #811487		12/01/2009	SCHEDULED REDEMPTION		14,784	14,784	14,653	14,628		156		156		14,784				456	07/01/2020
31406J-T4-5	FED NATL MTG ASSOC #811571		12/01/2009	SCHEDULED REDEMPTION		136,274	136,274	141,928			(5,653)		(5,653)		136,274				2,445	06/01/2021
31406J-4T-7	FED NATL MTG ASSOC #811834		12/01/2009	SCHEDULED REDEMPTION		83,874	83,874	86,495	85,877		(2,003)		(2,003)		83,874				4,072	02/01/2035
31406J-5H-2	FED NATL MTG ASSOC #811848		12/01/2009	SCHEDULED REDEMPTION		130,832	130,832	134,920	133,957		(3,125)		(3,125)		130,832				6,479	02/01/2035
31406J-5W-9	FED NATL MTG ASSOC #811861		12/01/2009	SCHEDULED REDEMPTION		125,181	125,181	124,119	124,202		978		978		125,181				3,406	03/01/2035
31406K-PH-7	FED NATL MTG ASSOC #812324		12/01/2009	SCHEDULED REDEMPTION		69,183	69,183	68,597	68,643		541		541		69,183				2,742	03/01/2035
31406L-CK-2	FED NATL MTG ASSOC #812874		12/01/2009	SCHEDULED REDEMPTION		77,646	77,646	78,881	78,587		(941)		(941)		77,646				2,692	02/01/2018
31406L-EZ-7	FED NATL MTG ASSOC #812952		12/01/2009	SCHEDULED REDEMPTION		76,037	76,037	75,392	75,443		594		594		76,037				1,583	03/01/2035
31406L-E2-0	FED NATL MTG ASSOC #812953		12/01/2009	SCHEDULED REDEMPTION		132,401	132,401	131,278	131,372		1,029		1,029		132,401				5,245	03/01/2035
31406L-FC-7	FED NATL MTG ASSOC #812963		12/01/2009	SCHEDULED REDEMPTION		141,417	141,417	145,836	144,795		(3,378)		(3,378)		141,417				5,342	02/01/2035
31406L-FD-5	FED NATL MTG ASSOC #812964		12/01/2009	SCHEDULED REDEMPTION		226,537	226,537	233,616	232,033		(5,496)		(5,496)		226,537				6,586	02/01/2035
31406M-HD-1	FED NATL MTG ASSOC #813928		12/01/2009	SCHEDULED REDEMPTION		28,216	28,216	27,623	27,737		480		480		28,216				741	11/01/2020
31406M-V9-4	FED NATL MTG ASSOC #814340		12/01/2009	SCHEDULED REDEMPTION		647,532	647,532	642,041	642,502		5,030		5,030		647,532				19,847	03/01/2035
31406N-QT-4	FED NATL MTG ASSOC #815066		12/01/2009	SCHEDULED REDEMPTION		712,866	712,866	718,547	717,572		(4,706)		(4,706)		712,866				21,042	04/01/2035
31406P-BA-6	FED NATL MTG ASSOC #815533		12/01/2009	SCHEDULED REDEMPTION		219,129	219,129	221,595	221,201		(2,072)		(2,072)		219,129				3,850	03/01/2035
31406Q-B9-7	FED NATL MTG ASSOC #816464		12/01/2009	SCHEDULED REDEMPTION		413,364	413,364	409,859	410,134		3,230		3,230		413,364				14,657	03/01/2035
31406R-B7-9	FED NATL MTG ASSOC #817362		12/01/2009	SCHEDULED REDEMPTION		6,678	6,678	6,485	6,497		181		181		6,678				237	07/01/2020
31406R-SR-7	FED NATL MTG ASSOC #817828		12/01/2009	SCHEDULED REDEMPTION		5,855	5,855	5,953	5,937		(83)		(83)		5,855				244	10/01/2036
31406S-4L-4	FED NATL MTG ASSOC #819027		12/01/2009	SCHEDULED REDEMPTION		234,654	234,654	232,664	232,831		1,823		1,823		234,654				7,817	03/01/2035

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	Maturity Date
31406T-CS-8	FED NATL MTG ASSOC #819181		12/01/2009	SCHEDULED REDEMPTION		875,477	875,477	884,446	884,102		(8,625)		(8,625)		875,477				30,001	04/01/2035
31406T-MF-5	FED NATL MTG ASSOC #819458		12/01/2009	SCHEDULED REDEMPTION		267,547	267,547	267,547	267,547						267,547				8,406	03/01/2034
31406T-PC-9	FED NATL MTG ASSOC #819519		12/01/2009	SCHEDULED REDEMPTION		152,320	152,320	154,034	153,746		(1,426)		(1,426)		152,320				2,997	03/01/2035
31406U-R9-1	FED NATL MTG ASSOC #820512		12/01/2009	SCHEDULED REDEMPTION		155,029	155,029	150,548	150,831		4,198		4,198		155,029				4,353	07/01/2020
31406U-TG-3	FED NATL MTG ASSOC #820551		12/01/2009	SCHEDULED REDEMPTION		587,760	587,760	601,215	598,768		(11,008)		(11,008)		587,760				20,578	04/01/2035
31406V-NY-8	FED NATL MTG ASSOC #821307		12/01/2009	SCHEDULED REDEMPTION		8,743	8,743	8,877	8,852		(109)		(109)		8,743				288	05/01/2020
31406W-JJ-4	FED NATL MTG ASSOC #822065		12/01/2009	SCHEDULED REDEMPTION		9,564	9,564	9,244	9,262		301		301		9,564				246	07/01/2020
31406W-Y8-1	FED NATL MTG ASSOC #822535		12/01/2009	SCHEDULED REDEMPTION		6,969	6,969	6,768	6,780		189		189		6,969				194	07/01/2020
31406W-7D-0	FED NATL MTG ASSOC #822692		12/01/2009	SCHEDULED REDEMPTION		19,615	19,615	19,861	19,830		(215)		(215)		19,615				593	04/01/2020
31406Y-SP-6	FED NATL MTG ASSOC #824126		12/01/2009	SCHEDULED REDEMPTION		66,251	66,251	66,251	66,251						66,251				2,114	03/01/2035
31406Y-6D-7	FED NATL MTG ASSOC #824468		12/01/2009	SCHEDULED REDEMPTION		3,336	3,336	3,376	3,369		(33)		(33)		3,336				117	05/01/2020
31407B-A4-1	FED NATL MTG ASSOC #825427		12/01/2009	SCHEDULED REDEMPTION		13,171	13,171	13,325	13,318		(147)		(147)		13,171				460	05/01/2020
31407B-RH-4	FED NATL MTG ASSOC #825888		12/01/2009	SCHEDULED REDEMPTION		122,756	122,756	119,208	119,433		3,324		3,324		122,756				4,717	08/01/2020
31407B-Y5-2	FED NATL MTG ASSOC #826132		12/01/2009	SCHEDULED REDEMPTION		9,168	9,168	9,291	9,268		(99)		(99)		9,168				280	07/01/2020
31407C-F3-6	FED NATL MTG ASSOC #826486		12/01/2009	SCHEDULED REDEMPTION		6,406	6,406	6,570	6,520		(114)		(114)		6,406				246	07/01/2035
31407D-QS-7	FED NATL MTG ASSOC #827665		12/01/2009	SCHEDULED REDEMPTION		49,192	49,192	48,158	48,356		836		836		49,192				1,071	10/01/2020
31407D-XQ-3	FED NATL MTG ASSOC #827887		12/01/2009	SCHEDULED REDEMPTION		82,356	82,356	84,550	83,827		(1,471)		(1,471)		82,356				1,057	06/01/2035
31407E-5F-6	FED NATL MTG ASSOC #828946		12/01/2009	SCHEDULED REDEMPTION		17,333	17,333	16,832	16,863		470		470		17,333				435	06/01/2020
31407F-BK-5	FED NATL MTG ASSOC #829042		12/01/2009	SCHEDULED REDEMPTION		3,505	3,505	3,553	3,544		(39)		(39)		3,505				117	08/01/2020
31407F-CJ-7	FED NATL MTG ASSOC #829073		12/01/2009	SCHEDULED REDEMPTION		5,884	5,884	5,979	5,961		(77)		(77)		5,884				188	09/01/2020
31407F-VJ-6	FED NATL MTG ASSOC #829617		12/01/2009	SCHEDULED REDEMPTION		154,475	154,475	154,475	154,475						154,475				6,548	06/01/2035
31407G-ZF-8	FED NATL MTG ASSOC #830642		12/01/2009	SCHEDULED REDEMPTION		120,532	120,532	117,048	117,246		3,286		3,286		120,532				3,335	08/01/2020
31407H-KS-4	FED NATL MTG ASSOC #831105		12/01/2009	SCHEDULED REDEMPTION		4,758	4,758	4,725	4,727		31		31		4,758				148	11/01/2035
31407H-YR-1	FED NATL MTG ASSOC #831520		12/01/2009	SCHEDULED REDEMPTION		5,987	5,987	6,240			(253)		(253)		5,987				140	05/01/2021
31407J-VY-5	FED NATL MTG ASSOC #832331		12/01/2009	SCHEDULED REDEMPTION		3,859	3,859	3,905	3,896		(37)		(37)		3,859				119	08/01/2020
31407J-Y5-5	FED NATL MTG ASSOC #832432		12/01/2009	SCHEDULED REDEMPTION		11,929	11,929	11,827	11,803		126		126		11,929				374	08/01/2020
31407L-HF-7	FED NATL MTG ASSOC #833730		12/01/2009	SCHEDULED REDEMPTION		23,952	23,952	23,260	23,303		649		649		23,952				676	07/01/2020
31407M-4H-5	FED NATL MTG ASSOC #835224		12/01/2009	SCHEDULED REDEMPTION		4,278	4,278	4,336	4,326		(48)		(48)		4,278				139	08/01/2020
31407Q-Q7-4	FED NATL MTG ASSOC #837578		12/01/2009	SCHEDULED REDEMPTION		8,824	8,824	8,530	8,546		279		279		8,824				241	08/01/2020
31407Q-4E-3	FED NATL MTG ASSOC #837921		12/01/2009	SCHEDULED REDEMPTION		42,738	42,738	42,738	42,738						42,738				1,342	07/01/2035
31407T-UQ-1	FED NATL MTG ASSOC #840391		12/01/2009	SCHEDULED REDEMPTION		496,448	496,448	496,448	496,448						496,448				14,657	07/01/2035
31407T-7E-4	FED NATL MTG ASSOC #840693		12/01/2009	SCHEDULED REDEMPTION		19,692	19,692	19,692	19,692						19,692				618	08/01/2035
31407W-R7-0	FED NATL MTG ASSOC #843010		03/01/2009	Various		9,086,652	9,013,300	9,024,567	9,022,986		(148)		(148)		9,022,838		63,814	63,814	113,923	03/01/2035
31407W-5J-8	FED NATL MTG ASSOC #843349		12/01/2009	SCHEDULED REDEMPTION		80,965	80,965	78,963	79,239		1,725		1,725		80,965				2,776	11/01/2035
31407Y-DE-6	FED NATL MTG ASSOC #844401		12/01/2009	SCHEDULED REDEMPTION		588,039	588,039	572,121	573,020		15,018		15,018		588,039				19,151	11/01/2035
31407Y-EM-7	FED NATL MTG ASSOC #844440		12/01/2009	SCHEDULED REDEMPTION		3,444	3,444	3,590			(146)		(146)		3,444				70	12/01/2020
31408G-WX-1	FED NATL MTG ASSOC #851262		12/01/2009	SCHEDULED REDEMPTION		115,146	115,146	119,455			(4,309)		(4,309)		115,146				3,185	05/01/2021
31408J-D8-1	FED NATL MTG ASSOC #852527		12/01/2009	SCHEDULED REDEMPTION		25,848	25,848	25,670	25,691		157		157		25,848				859	05/01/2036
31408J-HT-1	FED NATL MTG ASSOC #852642		12/01/2009	SCHEDULED REDEMPTION		5,094	5,094	5,059	5,063		31		31		5,094				91	03/01/2036
31409B-F4-4	FED NATL MTG ASSOC #866087		12/01/2009	SCHEDULED REDEMPTION		99,442	99,442	98,758	98,833		609		609		99,442				3,243	03/01/2036
31409C-HV-0	FED NATL MTG ASSOC #867044		12/01/2009	SCHEDULED REDEMPTION		8,550	8,550	8,912			(361)		(361)		8,550				176	02/01/2021
31409C-M7-7	FED NATL MTG ASSOC #867182		12/01/2009	SCHEDULED REDEMPTION		8,520	8,520	8,418	8,432		88		88		8,520				284	02/01/2021
31409E-FU-0	FED NATL MTG ASSOC #868779		12/01/2009	SCHEDULED REDEMPTION		108,467	108,467	113,051			(4,584)		(4,584)		108,467				2,855	04/01/2021
31409H-PQ-1	FED NATL MTG ASSOC #871731		12/01/2009	SCHEDULED REDEMPTION		12,925	12,925	12,836	12,845		80		80		12,925				491	04/01/2036
31409W-VS-7	FED NATL MTG ASSOC #880925		12/01/2009	SCHEDULED REDEMPTION		3,229	3,229	3,283	3,278		(49)		(49)		3,229				135	05/01/2036
31409W-2J-9	FED NATL MTG ASSOC #881077		12/01/2009	SCHEDULED REDEMPTION		97,615	97,615	96,943	97,022		593		593		97,615				3,116	04/01/2036
31409X-4Y-2	FED NATL MTG ASSOC #882039		12/01/2009	SCHEDULED REDEMPTION		32,179	32,179	31,958	31,985		194		194		32,179				957	05/01/2036
31409Y-FT-9	FED NATL MTG ASSOC #882278		12/01/2009	SCHEDULED REDEMPTION		36,609	36,609	37,684	37,657		(1,048)		(1,048)		36,609				1,767	04/01/2036
31409Y-L5-4	FED NATL MTG ASSOC #882448		12/01/2009	SCHEDULED REDEMPTION		193,259	193,259	193,259	193,259						193,259				4,880	02/01/2036
31409Y-SX-6	FED NATL MTG ASSOC #882634		12/01/2009	SCHEDULED REDEMPTION		3,686	3,686	3,841			(156)		(156)		3,686				76	05/01/2021
31410C-RK-0	FED NATL MTG ASSOC #885290		12/01/2009	SCHEDULED REDEMPTION		22,156	22,156	22,807	22,717		(561)		(561)		22,156				722	06/01/2021
31410C-V6-6	FED NATL MTG ASSOC #885437		12/01/2009	SCHEDULED REDEMPTION		100,511	100,511	103,967			(3,455)		(3,455)		100,511				2,087	06/01/2021
31410C-V9-0	FED NATL MTG ASSOC #885440		12/01/2009	SCHEDULED REDEMPTION		57,587	57,587	59,976			(2,389)		(2,389)		57,587				1,293	05/01/2021
31410C-WF-5	FED NATL MTG ASSOC #885446		12/01/2009	SCHEDULED REDEMPTION		18,181	18,181	18,393	18,380		(199)		(199)		18,181				565	06/01/2021
31410C-YB-2	FED NATL MTG ASSOC #885506		12/01/2009	SCHEDULED REDEMPTION		24,530	24,530	25,250	25,222		(692)		(692)		24,530				1,229	07/01/2036
31410D-VQ-0	FED NATL MTG ASSOC #886323		12/01/2009	SCHEDULED REDEMPTION		7,701	7,701	7,830	7,812		(111)		(111)		7,701				311	08/01/2036
31410D-YD-6	FED NATL MTG ASSOC #886408		12/01/2009	SCHEDULED REDEMPTION		6,743	6,743	6,857	6,841		(98)		(98)		6,743				267	08/01/2036
31410D-YN-4	FED NATL MTG ASSOC #886417		12/01/2009	SCHEDULED REDEMPTION		5,133	5,133	5,350			(217)		(217)		5,133				118	08/01/2021
31410D-2U-3	FED NATL MTG ASSOC #886487		12/01/2009	SCHEDULED REDEMPTION		3,264	3,264	3,347			(83)		(83)		3,264				70	08/01/2021

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	Maturity Date
31410E-W5-3	FED NATL MTG ASSOC #887268		12/01/2009	SCHEDULED REDEMPTION		435	435	442	441		(6)		(6)		435				16	07/01/2036
31410E-YJ-1	FED NATL MTG ASSOC #887313		12/01/2009	SCHEDULED REDEMPTION		14,379	14,379	14,649	14,584		(205)		(205)		14,379				601	08/01/2036
31410F-GZ-2	FED NATL MTG ASSOC #887716		12/01/2009	SCHEDULED REDEMPTION		9,774	9,774	9,943	9,927		(154)		(154)		9,774				472	05/01/2036
31410G-BC-6	FED NATL MTG ASSOC #888435		12/01/2009	SCHEDULED REDEMPTION		23,947	23,947	24,959			(1,012)		(1,012)		23,947				562	06/01/2022
31410G-N8-2	FED NATL MTG ASSOC #888815		12/01/2009	SCHEDULED REDEMPTION		198,528	198,528	203,577			(5,049)		(5,049)		198,528				3,801	11/01/2022
31410G-RU-9	FED NATL MTG ASSOC #888899		12/01/2009	SCHEDULED REDEMPTION		592,651	592,651	616,079			(23,428)		(23,428)		592,651				5,951	11/01/2022
31410G-SS-3	FED NATL MTG ASSOC #888929		12/01/2009	SCHEDULED REDEMPTION		228,896	228,896	237,461			(8,566)		(8,566)		228,896				4,706	12/01/2022
31410K-DV-3	FED NATL MTG ASSOC #889416		12/01/2009	SCHEDULED REDEMPTION		22,485	22,485	23,156			(670)		(670)		22,485				463	04/01/2023
31410K-D9-2	FED NATL MTG ASSOC #889428		12/01/2009	SCHEDULED REDEMPTION		1,084,088	1,084,088	1,132,184			(48,097)		(48,097)		1,084,088				12,928	05/01/2023
31410K-4Y-7	FED NATL MTG ASSOC #890139		12/01/2009	SCHEDULED REDEMPTION		1,942,124	1,942,124	2,025,499			(83,375)		(83,375)		1,942,124				19,276	08/01/2021
31410M-ZG-8	FED NATL MTG ASSOC #891843		12/01/2009	SCHEDULED REDEMPTION		96,210	96,210	100,201			(3,991)		(3,991)		96,210				2,158	05/01/2021
31410N-2P-2	FED NATL MTG ASSOC #892782		12/01/2009	SCHEDULED REDEMPTION		11,165	11,165	11,359	11,326		(160)		(160)		11,165				510	11/01/2036
31410P-VR-1	FED NATL MTG ASSOC #893524		12/01/2009	SCHEDULED REDEMPTION		8,485	8,485	8,628	8,606		(121)		(121)		8,485				350	09/01/2036
31410Q-UJ-8	FED NATL MTG ASSOC #894385		12/01/2009	SCHEDULED REDEMPTION		3,499	3,499	3,559	3,549		(50)		(50)		3,499				161	10/01/2036
31410Q-6L-0	FED NATL MTG ASSOC #894675		12/01/2009	SCHEDULED REDEMPTION		4,691	4,691	4,779	4,755		(65)		(65)		4,691				224	11/01/2036
31410Q-6S-5	FED NATL MTG ASSOC #894681		12/01/2009	SCHEDULED REDEMPTION		51,788	51,788	51,431	51,487		301		301		51,788				1,587	11/01/2036
31410R-U4-9	FED NATL MTG ASSOC #895303		12/01/2009	SCHEDULED REDEMPTION		4,967	4,967	5,051	5,037		(71)		(71)		4,967				208	09/01/2036
31410R-7C-7	FED NATL MTG ASSOC #895591		12/01/2009	SCHEDULED REDEMPTION		27,639	27,639	27,639	27,639						27,639				870	04/01/2036
31410S-TH-0	FED NATL MTG ASSOC #896152		12/01/2009	SCHEDULED REDEMPTION		12,742	12,742	12,742	12,742						12,742				398	03/01/2036
31410S-4H-7	FED NATL MTG ASSOC #896424		12/01/2009	SCHEDULED REDEMPTION		6,604	6,604	6,716	6,701		(98)		(98)		6,604				271	08/01/2036
31410T-L2-9	FED NATL MTG ASSOC #896845		12/01/2009	SCHEDULED REDEMPTION		3,075	3,075	3,190			(115)		(115)		3,075				65	02/01/2022
31410T-SD-8	FED NATL MTG ASSOC #897016		12/01/2009	SCHEDULED REDEMPTION		23,384	23,384	23,823	23,729		(345)		(345)		23,384				1,084	06/01/2036
31410T-4X-0	FED NATL MTG ASSOC #897338		12/01/2009	SCHEDULED REDEMPTION		279,439	279,439	279,439	279,439						279,439				3,871	06/01/2036
31410T-7H-2	FED NATL MTG ASSOC #897396		12/01/2009	SCHEDULED REDEMPTION		189,823	189,823	189,823	189,823						189,823				7,235	08/01/2036
31410U-DJ-8	FED NATL MTG ASSOC #897505		12/01/2009	SCHEDULED REDEMPTION		9,578	9,578	9,758	9,711		(132)		(132)		9,578				361	12/01/2036
31410U-GX-4	FED NATL MTG ASSOC #897614		12/01/2009	SCHEDULED REDEMPTION		115,540	115,540	120,333			(4,793)		(4,793)		115,540				2,471	03/01/2022
31410V-SA-9	FED NATL MTG ASSOC #898813		12/01/2009	SCHEDULED REDEMPTION		107,617	107,617	104,704	105,070		2,547		2,547		107,617				2,770	11/01/2036
31410V-SV-3	FED NATL MTG ASSOC #898832		12/01/2009	SCHEDULED REDEMPTION		110,909	110,909	110,146	110,271		638		638		110,909				3,811	11/01/2036
31410V-SZ-4	FED NATL MTG ASSOC #898836		12/01/2009	SCHEDULED REDEMPTION		296	296	302	301		(4)		(4)		296				12	11/01/2036
31410V-V6-4	FED NATL MTG ASSOC #898937		12/01/2009	SCHEDULED REDEMPTION		3,858	3,858	3,931	3,915		(57)		(57)		3,858				152	08/01/2036
31410V-ZJ-2	FED NATL MTG ASSOC #899045		12/01/2009	SCHEDULED REDEMPTION		9,491	9,491	9,892			(401)		(401)		9,491				182	02/01/2022
31410W-EC-8	FED NATL MTG ASSOC #899331		12/01/2009	SCHEDULED REDEMPTION		50,421	50,421	51,924			(1,503)		(1,503)		50,421				882	05/01/2022
31410W-GH-5	FED NATL MTG ASSOC #899400		12/01/2009	SCHEDULED REDEMPTION		5,497	5,497	5,637			(140)		(140)		5,497				112	04/01/2022
31410W-JU-3	FED NATL MTG ASSOC #899475		12/01/2009	SCHEDULED REDEMPTION		29,221	29,221	30,314			(1,093)		(1,093)		29,221				554	06/01/2022
31410W-KL-1	FED NATL MTG ASSOC #899499		12/01/2009	SCHEDULED REDEMPTION		235,075	235,075	241,980	241,374		(6,299)		(6,299)		235,075				9,432	05/01/2037
31410W-LK-2	FED NATL MTG ASSOC #899530		12/01/2009	SCHEDULED REDEMPTION		2,801	2,801	2,848	2,838		(38)		(38)		2,801				114	05/01/2037
31410W-YZ-5	FED NATL MTG ASSOC #899928		12/01/2009	SCHEDULED REDEMPTION		2,266,182	2,266,182	2,332,751	2,325,445		(59,263)		(59,263)		2,266,182				79,939	12/01/2037
31410X-HH-2	FED NATL MTG ASSOC #900332		12/01/2009	SCHEDULED REDEMPTION		14,885	14,885	14,783	14,798		87		87		14,885				531	09/01/2036
31410X-2E-5	FED NATL MTG ASSOC #900873		12/01/2009	SCHEDULED REDEMPTION		105,586	105,586	108,271			(2,685)		(2,685)		105,586				2,771	12/01/2021
31411A-DH-5	FED NATL MTG ASSOC #902004		12/01/2009	SCHEDULED REDEMPTION		3,908	3,908	3,974	3,962		(54)		(54)		3,908				118	11/01/2036
31411A-5M-3	FED NATL MTG ASSOC #902752		12/01/2009	SCHEDULED REDEMPTION		10,756	10,756	10,682	10,694		61		61		10,756				342	12/01/2036
31411B-B4-4	FED NATL MTG ASSOC #902859		12/01/2009	SCHEDULED REDEMPTION		4,347	4,347	4,422	4,409		(62)		(62)		4,347				188	12/01/2036
31411B-MD-2	FED NATL MTG ASSOC #903156		12/01/2009	SCHEDULED REDEMPTION		1,663	1,663	1,691	1,686		(24)		(24)		1,663				71	10/01/2036
31411C-BK-6	FED NATL MTG ASSOC #903742		12/01/2009	SCHEDULED REDEMPTION		7,526	7,526	7,654	7,632		(106)		(106)		7,526				294	10/01/2036
31411C-JL-6	FED NATL MTG ASSOC #903967		12/01/2009	SCHEDULED REDEMPTION		5,281	5,281	5,370	5,354		(73)		(73)		5,281				149	11/01/2036
31411C-YK-1	FED NATL MTG ASSOC #904414		12/01/2009	SCHEDULED REDEMPTION		5,445	5,445	5,547	5,518		(73)		(73)		5,445				344	01/01/2037
31411C-YZ-8	FED NATL MTG ASSOC #904428		12/01/2009	SCHEDULED REDEMPTION		115,980	115,980	118,930			(2,949)		(2,949)		115,980				2,638	02/01/2022
31411D-B7-3	FED NATL MTG ASSOC #904662		12/01/2009	SCHEDULED REDEMPTION		132,632	132,632	138,134			(5,502)		(5,502)		132,632				3,109	11/01/2021
31411D-E2-1	FED NATL MTG ASSOC #904753		12/01/2009	SCHEDULED REDEMPTION		9,233	9,233	9,393	9,364		(131)		(131)		9,233				464	11/01/2036
31411E-S5-7	FED NATL MTG ASSOC #906040		12/01/2009	SCHEDULED REDEMPTION		196,066	196,066	203,403			(7,337)		(7,337)		196,066				3,257	01/01/2022
31411E-ZB-6	FED NATL MTG ASSOC #906238		12/01/2009	SCHEDULED REDEMPTION		1,343,186	1,343,186	1,366,850			(23,663)		(23,663)		1,343,186				27,748	01/01/2037
31411E-4Z-7	FED NATL MTG ASSOC #906340		12/01/2009	SCHEDULED REDEMPTION		24,334	24,334	25,109			(775)		(775)		24,334				210	01/01/2022
31411F-WV-2	FED NATL MTG ASSOC #907060		12/01/2009	SCHEDULED REDEMPTION		114,234	114,234	117,139			(2,905)		(2,905)		114,234				2,506	08/01/2022
31411F-WX-8	FED NATL MTG ASSOC #907062		12/01/2009	SCHEDULED REDEMPTION		540,742	540,742	563,597			(22,855)		(22,855)		540,742				11,742	08/01/2022
31411G-3M-2	FED NATL MTG ASSOC #908104		12/01/2009	SCHEDULED REDEMPTION		4,518	4,518	4,594	4,584		(65)		(65)		4,518				255	09/01/2036
31411H-6J-4	FED NATL MTG ASSOC #909073		12/01/2009	SCHEDULED REDEMPTION		3,637	3,637	3,729			(92)		(92)		3,637				74	07/01/2022
31411J-GN-0	FED NATL MTG ASSOC #909305		12/01/2009	SCHEDULED REDEMPTION		6,406	6,406	6,514	6,493		(87)		(87)		6,406				313	01/01/2037
31411J-K7-0	FED NATL MTG ASSOC #909418		12/01/2009	SCHEDULED REDEMPTION		3,346	3,346	3,409	3,391		(44)		(44)		3,346				169	02/01/2037
31411J-UY-0	FED NATL MTG ASSOC #909699		12/01/2009	SCHEDULED REDEMPTION		246,873	246,873	253,151			(6,278)		(6,278)		246,873				5,979	02/01/2022

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	Maturity Date
31411J-WR-3	FED NATL MTG ASSOC #909756		12/01/2009	SCHEDULED REDEMPTION		6,642	6,642	6,767	6,731		(89)		(89)		6,642				265	02/01/2037
31411J-XF-8	FED NATL MTG ASSOC #909778		12/01/2009	SCHEDULED REDEMPTION		237,196	237,196	245,350			(8,154)		(8,154)		237,196				5,642	02/01/2022
31411K-QR-7	FED NATL MTG ASSOC #910464		12/01/2009	SCHEDULED REDEMPTION		19,576	19,576	20,309			(733)		(733)		19,576				519	01/01/2022
31411N-EK-9	FED NATL MTG ASSOC #911938		12/01/2009	SCHEDULED REDEMPTION		5,499	5,499	5,727			(228)		(228)		5,499				77	06/01/2022
31411N-QE-0	FED NATL MTG ASSOC #912253		12/01/2009	SCHEDULED REDEMPTION		39,714	39,714	40,881	40,783		(1,069)		(1,069)		39,714				1,615	03/01/2037
31411N-XA-0	FED NATL MTG ASSOC #912473		12/01/2009	SCHEDULED REDEMPTION		996	996	1,021			(25)		(25)		996				20	02/01/2022
31411N-XL-6	FED NATL MTG ASSOC #912483		12/01/2009	SCHEDULED REDEMPTION		28,912	28,912	30,134			(1,222)		(1,222)		28,912				733	03/01/2022
31411R-CQ-9	FED NATL MTG ASSOC #912779		12/01/2009	SCHEDULED REDEMPTION		10,431	10,431	10,607	10,569		(138)		(138)		10,431				581	03/01/2037
31411R-ES-3	FED NATL MTG ASSOC #912845		12/01/2009	SCHEDULED REDEMPTION		34,567	34,567	35,860			(1,294)		(1,294)		34,567				775	04/01/2022
31411S-YV-2	FED NATL MTG ASSOC #914324		12/01/2009	SCHEDULED REDEMPTION		2,367	2,367	2,455			(88)		(88)		2,367				47	03/01/2022
31411S-5Z-5	FED NATL MTG ASSOC #914464		12/01/2009	SCHEDULED REDEMPTION		105,306	105,306	108,926			(3,620)		(3,620)		105,306				2,022	03/01/2022
31411U-CX-7	FED NATL MTG ASSOC #914586		12/01/2009	SCHEDULED REDEMPTION		4,051	4,051	4,202			(152)		(152)		4,051				73	03/01/2022
31411W-FM-4	FED NATL MTG ASSOC #916472		12/01/2009	SCHEDULED REDEMPTION		4,202	4,202	4,272	4,258		(57)		(57)		4,202				193	05/01/2037
31411Y-ED-1	FED NATL MTG ASSOC #918232		12/01/2009	SCHEDULED REDEMPTION		4,623	4,623	4,700	4,683		(61)		(61)		4,623				211	05/01/2037
31411Y-JR-5	FED NATL MTG ASSOC #918372		12/01/2009	SCHEDULED REDEMPTION		4,581	4,581	4,659	4,642		(61)		(61)		4,581				221	05/01/2037
31411Y-L4-3	FED NATL MTG ASSOC #918447		12/01/2009	SCHEDULED REDEMPTION		7,199	7,199	7,503			(304)		(304)		7,199				149	05/01/2022
31411Y-NP-4	FED NATL MTG ASSOC #918498		12/01/2009	SCHEDULED REDEMPTION		6,796	6,796	6,911	6,885		(89)		(89)		6,796				279	05/01/2037
31411Y-3G-6	FED NATL MTG ASSOC #918899		12/01/2009	SCHEDULED REDEMPTION		167,986	167,986	174,272			(6,286)		(6,286)		167,986				3,831	04/01/2022
31411Y-3H-4	FED NATL MTG ASSOC #918900		12/01/2009	SCHEDULED REDEMPTION		78,981	78,981	81,777			(2,795)		(2,795)		78,981				1,646	04/01/2022
31412A-J6-2	FED NATL MTG ASSOC #919285		12/01/2009	SCHEDULED REDEMPTION		7,646	7,646	7,775	7,747		(100)		(100)		7,646				128	05/01/2037
31412B-MA-7	FED NATL MTG ASSOC #920253		12/01/2009	SCHEDULED REDEMPTION		5,373	5,373	5,464	5,448		(75)		(75)		5,373				236	12/01/2036
31412C-B3-3	FED NATL MTG ASSOC #920858		12/01/2009	SCHEDULED REDEMPTION		173,419	173,419	173,419	173,419						173,419				3,904	10/01/2036
31412D-MR-6	FED NATL MTG ASSOC #922068		12/01/2009	SCHEDULED REDEMPTION		12,490	12,490	12,857	12,829		(339)		(339)		12,490				474	02/01/2037
31412D-MT-2	FED NATL MTG ASSOC #922070		12/01/2009	SCHEDULED REDEMPTION		25,350	25,350	26,095	26,039		(688)		(688)		25,350				1,077	02/01/2037
31412D-VV-7	FED NATL MTG ASSOC #922328		12/01/2009	SCHEDULED REDEMPTION		2,474,158	2,474,158	2,576,797			(102,639)		(102,639)		2,474,158				58,406	02/01/2022
31412E-RM-0	FED NATL MTG ASSOC #923092		12/01/2009	SCHEDULED REDEMPTION		414,751	414,751	433,480			(18,729)		(18,729)		414,751				4,614	03/01/2022
31412E-Y7-5	FED NATL MTG ASSOC #923334		12/01/2009	SCHEDULED REDEMPTION		9,964	9,964	10,133	10,093		(129)		(129)		9,964				462	08/01/2037
31412E-ZZ-2	FED NATL MTG ASSOC #923360		12/01/2009	SCHEDULED REDEMPTION		48,191	48,191	49,847			(1,657)		(1,657)		48,191				1,188	05/01/2022
31412F-KP-7	FED NATL MTG ASSOC #923802		12/01/2009	SCHEDULED REDEMPTION		1,583	1,583	1,643			(59)		(59)		1,583				28	04/01/2022
31412F-V2-6	FED NATL MTG ASSOC #924133		12/01/2009	SCHEDULED REDEMPTION		59,797	59,797	61,852			(2,056)		(2,056)		59,797				1,129	06/01/2022
31412G-WM-9	FED NATL MTG ASSOC #925052		12/01/2009	SCHEDULED REDEMPTION		947	947	971			(24)		(24)		947				19	07/01/2022
31412L-FE-5	FED NATL MTG ASSOC #928165		12/01/2009	SCHEDULED REDEMPTION		6,739	6,739	7,024			(285)		(285)		6,739				133	02/01/2022
31412L-HR-4	FED NATL MTG ASSOC #928240		12/01/2009	SCHEDULED REDEMPTION		8,305	8,305	8,656			(351)		(351)		8,305				174	04/01/2022
31412L-LU-2	FED NATL MTG ASSOC #928339		12/01/2009	SCHEDULED REDEMPTION		5,355	5,355	5,581			(226)		(226)		5,355				117	04/01/2022
31412L-QC-7	FED NATL MTG ASSOC #928451		12/01/2009	SCHEDULED REDEMPTION		218,683	218,683	226,807			(8,124)		(8,124)		218,683				3,924	07/01/2022
31412L-VW-7	FED NATL MTG ASSOC #928629		12/01/2009	SCHEDULED REDEMPTION		10,749	10,749	11,204			(454)		(454)		10,749				267	08/01/2022
31412L-2D-1	FED NATL MTG ASSOC #928772		12/01/2009	SCHEDULED REDEMPTION		206,806	206,806	215,386			(8,579)		(8,579)		206,806				4,520	10/01/2022
31412L-5H-9	FED NATL MTG ASSOC #928848		12/01/2009	SCHEDULED REDEMPTION		108,277	108,277	112,769			(4,492)		(4,492)		108,277				2,428	10/01/2022
31412M-NB-0	FED NATL MTG ASSOC #929286		12/01/2009	SCHEDULED REDEMPTION		161,889	161,889	167,454			(5,565)		(5,565)		161,889				3,087	04/01/2023
31412M-RT-7	FED NATL MTG ASSOC #929398		12/01/2009	SCHEDULED REDEMPTION		105,383	105,383	108,063			(2,680)		(2,680)		105,383				2,156	05/01/2023
31412M-XM-5	FED NATL MTG ASSOC #929584		12/01/2009	SCHEDULED REDEMPTION		31,702	31,702	32,889			(1,186)		(1,186)		31,702				692	06/01/2023
31412M-2Y-3	FED NATL MTG ASSOC #929691		12/01/2009	SCHEDULED REDEMPTION		12,949	12,949	13,278			(329)		(329)		12,949				214	07/01/2023
31412N-EC-6	FED NATL MTG ASSOC #929931		12/01/2009	SCHEDULED REDEMPTION		2,501,164	2,501,164	2,589,682			(88,518)		(88,518)		2,501,164				52,119	09/01/2023
31412N-FR-2	FED NATL MTG ASSOC #929976		12/01/2009	SCHEDULED REDEMPTION		3,678	3,678	3,833			(155)		(155)		3,678				72	09/01/2023
31412N-LJ-3	FED NATL MTG ASSOC #930129		12/01/2009	SCHEDULED REDEMPTION		273,705	273,705	285,060			(11,355)		(11,355)		273,705				5,577	11/01/2023
31412N-RU-2	FED NATL MTG ASSOC #930299		12/01/2009	SCHEDULED REDEMPTION		1,560,902	1,560,902	1,618,709			(57,807)		(57,807)		1,560,902				27,973	12/01/2023
31412N-RW-8	FED NATL MTG ASSOC #930301		12/01/2009	SCHEDULED REDEMPTION		7,179	7,179	7,483			(303)		(303)		7,179				163	12/01/2023
31412N-W8-5	FED NATL MTG ASSOC #930471		12/01/2009	SCHEDULED REDEMPTION		17,547	17,547	18,150			(603)		(603)		17,547				315	01/01/2024
31412N-YY-6	FED NATL MTG ASSOC #930527		12/01/2009	Various		607,439	591,744	606,792			(5,261)		(5,261)		601,531		5,908	5,908	15,445	02/01/2024
31412N-Y2-6	FED NATL MTG ASSOC #930529		12/01/2009	SCHEDULED REDEMPTION		6,604,483	6,604,483	6,849,317			(244,835)		(244,835)		6,604,483				114,629	02/01/2024
31412Q-CS-6	FED NATL MTG ASSOC #931681		12/01/2009	SCHEDULED REDEMPTION		1,356,917	1,356,917	1,399,321			(42,404)		(42,404)		1,356,917				13,846	04/01/2023
31412S-6T-7	FED NATL MTG ASSOC #933882		12/01/2009	SCHEDULED REDEMPTION		607,828	607,828	631,097			(23,268)		(23,268)		607,828				6,524	04/01/2023
31412S-6W-0	FED NATL MTG ASSOC #933885		12/01/2009	SCHEDULED REDEMPTION		33,997	33,997	34,861			(865)		(865)		33,997				586	04/01/2023
31412S-7A-7	FED NATL MTG ASSOC #933889		12/01/2009	SCHEDULED REDEMPTION		48,089	48,089	49,742			(1,653)		(1,653)		48,089				895	04/01/2023
31412S-7F-6	FED NATL MTG ASSOC #933894		12/01/2009	SCHEDULED REDEMPTION		429,089	429,089	441,114			(12,025)		(12,025)		429,089				7,904	04/01/2023
31412T-BU-6	FED NATL MTG ASSOC #933951		12/01/2009	SCHEDULED REDEMPTION		8,570	8,570	8,825			(255)		(255)		8,570				160	06/01/2023
31412T-C4-3	FED NATL MTG ASSOC #933991		12/01/2009	SCHEDULED REDEMPTION		112,939	112,939	117,624			(4,685)		(4,685)		112,939				2,357	08/01/2023
31412T-JD-6	FED NATL MTG ASSOC #934160		12/01/2009	SCHEDULED REDEMPTION		13,014	13,014	13,402			(388)		(388)		13,014				182	11/01/2023
31412T-J3-8	FED NATL MTG ASSOC #934182		12/01/2009	SCHEDULED REDEMPTION		125,051	125,051	130,337			(5,285)		(5,285)		125,051				2,812	12/01/2023

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	Maturity Date
31412T-TV-5	FED NATL MTG ASSOC #934464		12/01/2009	SCHEDULED REDEMPTION		11,231	11,231	11,566			(335)		(335)		11,231				177	09/01/2023
31412T-UA-9	FED NATL MTG ASSOC #934477		12/01/2009	SCHEDULED REDEMPTION		133,085	133,085	137,659			(4,575)		(4,575)		133,085				3,476	09/01/2023
31412T-UY-7	FED NATL MTG ASSOC #934499		12/01/2009	SCHEDULED REDEMPTION		36,298	36,298	37,380			(1,082)		(1,082)		36,298				736	10/01/2023
31412T-6D-0	FED NATL MTG ASSOC #934768		12/01/2009	SCHEDULED REDEMPTION		6,681	6,681	6,850			(170)		(170)		6,681				106	01/01/2024
31412T-6E-8	FED NATL MTG ASSOC #934769		12/01/2009	SCHEDULED REDEMPTION		700,840	700,840	724,978			(24,138)		(24,138)		700,840				14,552	01/01/2024
31412U-ED-8	FED NATL MTG ASSOC #934932		12/01/2009	Various		2,539,484	2,438,529	2,516,162			(3,303)		(3,303)		2,512,859		26,625	26,625	25,230	09/01/2024
31412U-L5-7	FED NATL MTG ASSOC #935148		12/01/2009	SCHEDULED REDEMPTION		325,236	325,236	337,153			(11,917)		(11,917)		325,236				2,962	04/01/2024
31412U-L6-5	FED NATL MTG ASSOC #935149		12/01/2009	SCHEDULED REDEMPTION		73,389	73,389	76,032			(2,643)		(2,643)		73,389				737	04/01/2024
31412V-QX-9	FED NATL MTG ASSOC #936170		12/01/2009	SCHEDULED REDEMPTION		41,269	41,269	42,319			(1,049)		(1,049)		41,269				774	01/01/2022
31412V-RS-9	FED NATL MTG ASSOC #936197		12/01/2009	SCHEDULED REDEMPTION		60,562	60,562	62,102			(1,540)		(1,540)		60,562				1,577	05/01/2022
31412V-3M-8	FED NATL MTG ASSOC #936504		12/01/2009	SCHEDULED REDEMPTION		57,994	57,994	59,697	59,542		(1,548)		(1,548)		57,994				2,220	06/01/2037
31412W-FF-8	FED NATL MTG ASSOC #936766		12/01/2009	SCHEDULED REDEMPTION		34,925	34,925	35,951	35,858		(932)		(932)		34,925				1,084	05/01/2037
31412W-J2-3	FED NATL MTG ASSOC #936881		12/01/2009	SCHEDULED REDEMPTION		15,730	15,730	16,394			(665)		(665)		15,730				294	07/01/2022
31412W-UL-8	FED NATL MTG ASSOC #937187		12/01/2009	SCHEDULED REDEMPTION		318,115	318,115	327,460	326,639		(8,524)		(8,524)		318,115				13,222	05/01/2037
31412X-7D-0	FED NATL MTG ASSOC #938392		12/01/2009	SCHEDULED REDEMPTION		48,638	48,638	49,875			(1,237)		(1,237)		48,638				1,031	07/01/2022
31412Y-BN-1	FED NATL MTG ASSOC #938445		12/01/2009	SCHEDULED REDEMPTION		73,611	73,611	76,141			(2,530)		(2,530)		73,611				1,353	07/01/2022
31412Y-BP-6	FED NATL MTG ASSOC #938446		12/01/2009	SCHEDULED REDEMPTION		29,892	29,892	31,156			(1,263)		(1,263)		29,892				842	07/01/2022
31412Y-GK-2	FED NATL MTG ASSOC #938602		12/01/2009	SCHEDULED REDEMPTION		55,369	55,369	57,020			(1,650)		(1,650)		55,369				1,458	05/01/2022
31413A-JQ-7	FED NATL MTG ASSOC #939571		12/01/2009	SCHEDULED REDEMPTION		66,968	66,968	69,270			(2,302)		(2,302)		66,968				1,692	07/01/2022
31413A-JV-6	FED NATL MTG ASSOC #939576		12/01/2009	SCHEDULED REDEMPTION		29,795	29,795	31,032			(1,236)		(1,236)		29,795				710	07/01/2022
31413A-XQ-1	FED NATL MTG ASSOC #939987		12/01/2009	SCHEDULED REDEMPTION		48,376	48,376	49,797	49,663		(1,286)		(1,286)		48,376				2,092	06/01/2037
31413B-JN-2	FED NATL MTG ASSOC #940469		12/01/2009	SCHEDULED REDEMPTION		161,867	161,867	166,621	166,204		(4,337)		(4,337)		161,867				7,085	06/01/2037
31413B-SJ-1	FED NATL MTG ASSOC #940721		12/01/2009	SCHEDULED REDEMPTION		12,484	12,484	12,856			(372)		(372)		12,484				276	10/01/2022
31413B-UC-3	FED NATL MTG ASSOC #940779		12/01/2009	SCHEDULED REDEMPTION		5,655	5,655	5,866			(212)		(212)		5,655				108	06/01/2022
31413B-VK-4	FED NATL MTG ASSOC #940818		12/01/2009	SCHEDULED REDEMPTION		12,034	12,034	12,543			(509)		(509)		12,034				327	07/01/2022
31413B-WU-1	FED NATL MTG ASSOC #940859		12/01/2009	SCHEDULED REDEMPTION		808,192	808,192	842,350			(34,159)		(34,159)		808,192				16,932	08/01/2022
31413B-5C-1	FED NATL MTG ASSOC #941043		12/01/2009	SCHEDULED REDEMPTION		121,831	121,831	124,929			(3,098)		(3,098)		121,831				1,686	07/01/2022
31413B-5R-8	FED NATL MTG ASSOC #941056		12/01/2009	SCHEDULED REDEMPTION		6,995	6,995	7,201	7,181		(185)		(185)		6,995				254	08/01/2037
31413D-DE-4	FED NATL MTG ASSOC #942101		12/01/2009	SCHEDULED REDEMPTION		130,990	130,990	134,321			(3,331)		(3,331)		130,990				2,368	07/01/2022
31413D-UQ-8	FED NATL MTG ASSOC #942591		12/01/2009	SCHEDULED REDEMPTION		669,446	669,446	697,218			(27,772)		(27,772)		669,446				19,846	08/01/2022
31413F-BC-5	FED NATL MTG ASSOC #943835		12/01/2009	SCHEDULED REDEMPTION		55,781	55,781	57,419	57,264		(1,483)		(1,483)		55,781				2,509	07/01/2037
31413G-GD-6	FED NATL MTG ASSOC #944896		12/01/2009	SCHEDULED REDEMPTION		1,287	1,287	1,320			(33)		(33)		1,287				26	07/01/2022
31413G-GH-7	FED NATL MTG ASSOC #944900		12/01/2009	SCHEDULED REDEMPTION		161,908	161,908	168,751			(6,843)		(6,843)		161,908				3,963	07/01/2022
31413G-JB-7	FED NATL MTG ASSOC #944958		12/01/2009	SCHEDULED REDEMPTION		73,679	73,679	75,553			(1,874)		(1,874)		73,679				1,900	07/01/2022
31413G-JH-4	FED NATL MTG ASSOC #944964		12/01/2009	SCHEDULED REDEMPTION		8,824	8,824	9,197			(373)		(373)		8,824				212	07/01/2022
31413G-JZ-4	FED NATL MTG ASSOC #944980		12/01/2009	SCHEDULED REDEMPTION		14,403	14,403	15,012			(609)		(609)		14,403				315	07/01/2022
31413G-KP-4	FED NATL MTG ASSOC #945002		12/01/2009	SCHEDULED REDEMPTION		5,191	5,191	5,279	5,259		(68)		(68)		5,191				196	07/01/2037
31413K-ZF-1	FED NATL MTG ASSOC #948142		12/01/2009	SCHEDULED REDEMPTION		77,777	77,777	79,755			(1,978)		(1,978)		77,777				1,095	11/01/2022
31413K-4L-2	FED NATL MTG ASSOC #948227		12/01/2009	SCHEDULED REDEMPTION		30,197	30,197	30,708	30,586		(389)		(389)		30,197				1,559	08/01/2037
31413M-G6-8	FED NATL MTG ASSOC #949421		12/01/2009	SCHEDULED REDEMPTION		100,788	100,788	103,351			(2,563)		(2,563)		100,788				1,762	03/01/2023
31413M-HA-8	FED NATL MTG ASSOC #949425		12/01/2009	SCHEDULED REDEMPTION		1,142,764	1,142,764	1,185,528			(42,764)		(42,764)		1,142,764				22,950	03/01/2023
31413M-HK-6	FED NATL MTG ASSOC #949434		12/01/2009	SCHEDULED REDEMPTION		181,345	181,345	185,957			(4,612)		(4,612)		181,345				3,618	05/01/2023
31413M-HV-2	FED NATL MTG ASSOC #949444		12/01/2009	SCHEDULED REDEMPTION		280,568	280,568	288,930			(8,362)		(8,362)		280,568				5,635	05/01/2023
31413M-HW-0	FED NATL MTG ASSOC #949445		12/01/2009	SCHEDULED REDEMPTION		3,373	3,373	3,489			(116)		(116)		3,373				67	06/01/2023
31413M-QQ-3	FED NATL MTG ASSOC #949663		12/01/2009	SCHEDULED REDEMPTION		6,148	6,148	6,408			(260)		(260)		6,148				149	08/01/2022
31413N-HE-8	FED NATL MTG ASSOC #950329		02/03/2009	Various		1,699,424	1,621,078	1,672,749	1,659,923		(2,068)		(2,068)		1,657,855		41,569	41,569	19,899	09/01/2037
31413R-3F-1	FED NATL MTG ASSOC #953598		12/01/2009	SCHEDULED REDEMPTION		1,741,469	1,741,469	1,772,149			(30,680)		(30,680)		1,741,469				35,953	01/01/2038
31413U-XU-8	FED NATL MTG ASSOC #956191		12/01/2009	SCHEDULED REDEMPTION		8,704	8,704	9,072			(368)		(368)		8,704				187	10/01/2022
31413Y-4W-8	FED NATL MTG ASSOC #959937		12/01/2009	SCHEDULED REDEMPTION		232,299	232,299	238,206			(5,907)		(5,907)		232,299				3,237	11/01/2022
31414A-CL-4	FED NATL MTG ASSOC #960075		12/01/2009	SCHEDULED REDEMPTION		7,403	7,403	7,591			(188)		(188)		7,403				150	10/01/2023
31414A-MZ-2	FED NATL MTG ASSOC #960376		02/03/2009	Various		817,809	799,344	788,622	789,316		356		356		789,672		28,137	28,137	7,876	12/01/2037
31414B-GD-6	FED NATL MTG ASSOC #961096		12/01/2009	SCHEDULED REDEMPTION		10,329	10,329	10,637			(308)		(308)		10,329				165	04/01/2023
31414B-SJ-0	FED NATL MTG ASSOC #961421		12/01/2009	SCHEDULED REDEMPTION		128,191	128,191	132,598			(4,407)		(4,407)		128,191				2,326	01/01/2023
31414B-WY-2	FED NATL MTG ASSOC #961563		12/01/2009	SCHEDULED REDEMPTION		92,507	92,507	95,687			(3,180)		(3,180)		92,507				1,821	02/01/2023
31414B-2V-1	FED NATL MTG ASSOC #961688		12/01/2009	SCHEDULED REDEMPTION		5,961	5,961	6,182			(221)		(221)		5,961				129	02/01/2023
31414C-FT-0	FED NATL MTG ASSOC #961978		12/01/2009	SCHEDULED REDEMPTION		75,688	75,688	77,613			(1,925)		(1,925)		75,688				1,527	03/01/2023
31414C-JX-7	FED NATL MTG ASSOC #962078		12/01/2009	SCHEDULED REDEMPTION		6,321	6,321	6,509			(188)		(188)		6,321				114	03/01/2023
31414C-2S-6	FED NATL MTG ASSOC #962585		12/01/2009	SCHEDULED REDEMPTION		438,780	438,780	451,858			(13,078)		(13,078)		438,780				8,482	04/01/2023
31414D-ET-9	FED NATL MTG ASSOC #962846		12/01/2009	SCHEDULED REDEMPTION		67,085	67,085	69,391			(2,306)		(2,306)		67,085				1,634	05/01/2023

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	Maturity Date
31414D-FL-5	FED NATL MTG ASSOC #962871		12/01/2009	SCHEDULED REDEMPTION		139,406	139,406	142,951			(3,545)		(3,545)		139,406				2,660	05/01/2023
31414D-J8-0	FED NATL MTG ASSOC #962987		12/01/2009	SCHEDULED REDEMPTION		99,931	99,931	102,910			(2,978)		(2,978)		99,931				1,550	05/01/2023
31414D-P7-5	FED NATL MTG ASSOC #963146		12/01/2009	SCHEDULED REDEMPTION		22,972	22,972	23,556			(584)		(584)		22,972				445	05/01/2023
31414D-SC-1	FED NATL MTG ASSOC #963215		12/01/2009	SCHEDULED REDEMPTION		8,642	8,642	8,899			(258)		(258)		8,642				133	05/01/2023
31414D-WX-0	FED NATL MTG ASSOC #963362		12/01/2009	SCHEDULED REDEMPTION		6,521	6,521	6,687			(166)		(166)		6,521				127	05/01/2023
31414D-2X-3	FED NATL MTG ASSOC #963490		12/01/2009	SCHEDULED REDEMPTION		87,373	87,373	90,997			(3,625)		(3,625)		87,373				2,303	06/01/2023
31414E-EG-5	FED NATL MTG ASSOC #963735		12/01/2009	SCHEDULED REDEMPTION		7,160	7,160	7,342			(182)		(182)		7,160				132	06/01/2023
31414E-JC-9	FED NATL MTG ASSOC #963859		12/01/2009	SCHEDULED REDEMPTION		197,406	197,406	204,740			(7,333)		(7,333)		197,406				4,029	06/01/2023
31414E-WT-7	FED NATL MTG ASSOC #964258		12/01/2009	SCHEDULED REDEMPTION		164,164	164,164	169,808			(5,643)		(5,643)		164,164				3,648	07/01/2023
31414E-ZV-9	FED NATL MTG ASSOC #964356		12/01/2009	SCHEDULED REDEMPTION		4,538	4,538	4,653			(115)		(115)		4,538				68	07/01/2023
31414E-3Q-5	FED NATL MTG ASSOC #964407		12/01/2009	SCHEDULED REDEMPTION		16,760	16,760	17,259			(500)		(500)		16,760				371	07/01/2023
31414F-K9-1	FED NATL MTG ASSOC #964820		12/01/2009	SCHEDULED REDEMPTION		15,935	15,935	16,483			(548)		(548)		15,935				311	08/01/2023
31414F-UA-7	FED NATL MTG ASSOC #965077		12/01/2009	SCHEDULED REDEMPTION		30,486	30,486	31,627			(1,141)		(1,141)		30,486				749	09/01/2023
31414G-BS-7	FED NATL MTG ASSOC #965449		12/01/2009	SCHEDULED REDEMPTION		50,062	50,062	52,144			(2,083)		(2,083)		50,062				1,152	11/01/2022
31414H-DQ-7	FED NATL MTG ASSOC #966411		12/01/2009	SCHEDULED REDEMPTION		134,910	134,910	138,873	138,428		(3,518)		(3,518)		134,910				6,470	12/01/2037
31414H-F6-9	FED NATL MTG ASSOC #966489		12/01/2009	SCHEDULED REDEMPTION		90,812	90,812	94,185			(3,374)		(3,374)		90,812				2,074	01/01/2023
31414H-M8-7	FED NATL MTG ASSOC #966683		12/01/2009	SCHEDULED REDEMPTION		8,044	8,044	8,249			(205)		(205)		8,044				146	03/01/2023
31414H-M9-5	FED NATL MTG ASSOC #966684		12/01/2009	SCHEDULED REDEMPTION		28,569	28,569	29,551			(982)		(982)		28,569				615	03/01/2023
31414H-6T-9	FED NATL MTG ASSOC #967182		12/01/2009	SCHEDULED REDEMPTION		14,666	14,666	15,097	15,049		(382)		(382)		14,666				774	12/01/2037
31414J-CD-3	FED NATL MTG ASSOC #967268		12/01/2009	SCHEDULED REDEMPTION		135,819	135,819	141,453			(5,634)		(5,634)		135,819				2,810	11/01/2022
31414K-CJ-7	FED NATL MTG ASSOC #968173		12/01/2009	SCHEDULED REDEMPTION		121,461	121,461	126,006			(4,545)		(4,545)		121,461				3,020	01/01/2023
31414K-D4-9	FED NATL MTG ASSOC #968223		12/01/2009	SCHEDULED REDEMPTION		2,800	2,800	2,918			(118)		(118)		2,800				56	02/01/2023
31414K-FS-4	FED NATL MTG ASSOC #968277		12/01/2009	SCHEDULED REDEMPTION		281,050	281,050	289,306	288,358		(7,308)		(7,308)		281,050				13,716	02/01/2038
31414K-TF-7	FED NATL MTG ASSOC #968650		12/01/2009	SCHEDULED REDEMPTION		9,935	9,935	10,355			(420)		(420)		9,935				241	01/01/2023
31414K-UZ-1	FED NATL MTG ASSOC #968700		12/01/2009	SCHEDULED REDEMPTION		332,022	332,022	341,775	340,655		(8,633)		(8,633)		332,022				19,687	02/01/2038
31414L-BZ-0	FED NATL MTG ASSOC #969056		12/01/2009	SCHEDULED REDEMPTION		23,521	23,521	24,329			(809)		(809)		23,521				642	03/01/2023
31414L-J5-8	FED NATL MTG ASSOC #969284		12/01/2009	SCHEDULED REDEMPTION		33,154	33,154	34,395			(1,241)		(1,241)		33,154				510	01/01/2023
31414L-RA-8	FED NATL MTG ASSOC #969481		12/01/2009	SCHEDULED REDEMPTION		246,975	246,975	256,218			(9,242)		(9,242)		246,975				5,432	01/01/2023
31414M-B3-9	FED NATL MTG ASSOC #969958		12/01/2009	SCHEDULED REDEMPTION		52,068	52,068	53,858			(1,790)		(1,790)		52,068				810	04/01/2023
31414M-CJ-3	FED NATL MTG ASSOC #969973		12/01/2009	SCHEDULED REDEMPTION		12,344	12,344	12,658			(314)		(314)		12,344				292	04/01/2023
31414M-CU-8	FED NATL MTG ASSOC #969983		12/01/2009	SCHEDULED REDEMPTION		18,222	18,222	18,802			(580)		(580)		18,222				182	05/01/2023
31414M-JW-7	FED NATL MTG ASSOC #970177		12/01/2009	SCHEDULED REDEMPTION		107,808	107,808	110,550			(2,742)		(2,742)		107,808				1,934	04/01/2023
31414M-5G-7	FED NATL MTG ASSOC #970747		12/01/2009	SCHEDULED REDEMPTION		1,333,226	1,333,226	1,389,575			(56,350)		(56,350)		1,333,226				38,211	11/01/2023
31414N-US-1	FED NATL MTG ASSOC #971393		12/01/2009	SCHEDULED REDEMPTION		4,719	4,719	4,859			(141)		(141)		4,719				95	05/01/2023
31414P-JN-0	FED NATL MTG ASSOC #971969		12/01/2009	SCHEDULED REDEMPTION		88,331	88,331	91,995			(3,664)		(3,664)		88,331				2,084	02/01/2023
31414Q-QD-2	FED NATL MTG ASSOC #973052		12/01/2009	SCHEDULED REDEMPTION		1,099,190	1,099,190	1,131,479	1,127,617		(28,428)		(28,428)		1,099,190				42,679	03/01/2038
31414Q-X2-8	FED NATL MTG ASSOC #973297		12/01/2009	SCHEDULED REDEMPTION		103,235	103,235	105,860			(2,625)		(2,625)		103,235				1,972	03/01/2023
31414R-QC-2	FED NATL MTG ASSOC #973951		12/01/2009	SCHEDULED REDEMPTION		22,769	22,769	23,575			(806)		(806)		22,769				475	04/01/2023
31414R-VA-0	FED NATL MTG ASSOC #974109		12/01/2009	SCHEDULED REDEMPTION		41,330	41,330	42,877			(1,547)		(1,547)		41,330				867	02/01/2023
31414R-7J-8	FED NATL MTG ASSOC #974397		12/01/2009	SCHEDULED REDEMPTION		8,505	8,505	8,758			(253)		(253)		8,505				164	04/01/2023
31414S-H8-9	FED NATL MTG ASSOC #974655		12/01/2009	SCHEDULED REDEMPTION		1,720,175	1,720,175	1,786,295			(66,119)		(66,119)		1,720,175				17,487	03/01/2023
31414S-LS-0	FED NATL MTG ASSOC #974737		12/01/2009	SCHEDULED REDEMPTION		5,634	5,634	5,777			(143)		(143)		5,634				111	04/01/2023
31414S-NB-5	FED NATL MTG ASSOC #974786		12/01/2009	SCHEDULED REDEMPTION		45,039	45,039	46,184			(1,145)		(1,145)		45,039				851	04/01/2023
31414S-NF-6	FED NATL MTG ASSOC #974790		12/01/2009	SCHEDULED REDEMPTION		510,948	510,948	523,941			(12,993)		(12,993)		510,948				9,294	04/01/2023
31414S-Q2-2	FED NATL MTG ASSOC #974873		12/01/2009	SCHEDULED REDEMPTION		267,815	267,815	274,626			(6,810)		(6,810)		267,815				6,999	04/01/2023
31414S-XL-2	FED NATL MTG ASSOC #975083		12/01/2009	SCHEDULED REDEMPTION		325,376	325,376	335,074			(9,698)		(9,698)		325,376				6,345	05/01/2023
31414S-YM-9	FED NATL MTG ASSOC #975116		12/01/2009	SCHEDULED REDEMPTION		1,622,062	1,622,062	1,654,250			(32,188)		(32,188)		1,622,062				36,932	05/01/2038
31414S-4K-6	FED NATL MTG ASSOC #975226		12/01/2009	SCHEDULED REDEMPTION		120,190	120,190	123,246			(3,056)		(3,056)		120,190				2,711	03/01/2023
31414S-5U-3	FED NATL MTG ASSOC #975259		12/01/2009	SCHEDULED REDEMPTION		47,107	47,107	48,305			(1,198)		(1,198)		47,107				995	04/01/2023
31414T-GD-7	FED NATL MTG ASSOC #975496		12/01/2009	SCHEDULED REDEMPTION		1,286	1,286	1,325			(38)		(38)		1,286				26	03/01/2023
31414T-QK-0	FED NATL MTG ASSOC #975758		12/01/2009	SCHEDULED REDEMPTION		1,659	1,659	1,709			(49)		(49)		1,659				34	09/01/2023
31414T-TN-1	FED NATL MTG ASSOC #975857		12/01/2009	SCHEDULED REDEMPTION		292,691	292,691	302,752			(10,061)		(10,061)		292,691				5,207	05/01/2023
31414T-TP-6	FED NATL MTG ASSOC #975858		12/01/2009	SCHEDULED REDEMPTION		310,338	310,338	322,266			(11,929)		(11,929)		310,338				2,836	05/01/2023
31414T-Z8-7	FED NATL MTG ASSOC #976067		12/01/2009	SCHEDULED REDEMPTION		140,389	140,389	145,105			(4,716)		(4,716)		140,389				1,471	03/01/2023
31414U-BL-1	FED NATL MTG ASSOC #976243		12/01/2009	SCHEDULED REDEMPTION		173,094	173,094	179,571			(6,478)		(6,478)		173,094				3,795	08/01/2023
31414U-G2-8	FED NATL MTG ASSOC #976417		12/01/2009	SCHEDULED REDEMPTION		245,461	245,461	253,899			(8,438)		(8,438)		245,461				2,527	03/01/2023
31414U-JJ-8	FED NATL MTG ASSOC #976465		12/01/2009	SCHEDULED REDEMPTION		23,367	23,367	24,063			(696)		(696)		23,367				316	04/01/2023
31414U-MT-2	FED NATL MTG ASSOC #976570		12/01/2009	SCHEDULED REDEMPTION		1,768,462	1,768,462	1,817,026			(48,564)		(48,564)		1,768,462				37,062	03/01/2023
31414U-TC-2	FED NATL MTG ASSOC #976747		12/01/2009	SCHEDULED REDEMPTION		518,563	518,563	538,466			(19,903)		(19,903)		518,563				5,548	04/01/2023

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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	Maturity Date
31414Y-FV-7	FED NATL MTG ASSOC #979980		12/01/2009	SCHEDULED REDEMPTION		903	903	929			(27)		(27)		903				18	06/01/2023
31415A-TM-3	FED NATL MTG ASSOC #981256		12/01/2009	SCHEDULED REDEMPTION		67,688	67,688	69,409			(1,721)		(1,721)		67,688				1,412	05/01/2023
31415A-WT-4	FED NATL MTG ASSOC #981358		12/01/2009	SCHEDULED REDEMPTION		24,820	24,820	25,559			(740)		(740)		24,820				493	04/01/2023
31415A-5J-6	FED NATL MTG ASSOC #981549		12/01/2009	SCHEDULED REDEMPTION		4,088	4,088	4,192			(104)		(104)		4,088				82	05/01/2023
31415A-6H-9	FED NATL MTG ASSOC #981572		12/01/2009	SCHEDULED REDEMPTION		2,144,041	2,144,041	2,202,919			(58,877)		(58,877)		2,144,041				43,035	06/01/2023
31415A-7D-7	FED NATL MTG ASSOC #981592		12/01/2009	SCHEDULED REDEMPTION		4,071	4,071	4,192			(121)		(121)		4,071				77	06/01/2023
31415B-BG-3	FED NATL MTG ASSOC #981639		12/01/2009	SCHEDULED REDEMPTION		175,961	175,961	182,010			(6,049)		(6,049)		175,961				3,805	06/01/2023
31415B-B2-4	FED NATL MTG ASSOC #981657		12/01/2009	SCHEDULED REDEMPTION		7,863	7,863	8,062			(200)		(200)		7,863				169	06/01/2023
31415B-DU-0	FED NATL MTG ASSOC #981715		12/01/2009	SCHEDULED REDEMPTION		322,091	322,091	334,056			(11,965)		(11,965)		322,091				6,070	07/01/2023
31415B-FY-0	FED NATL MTG ASSOC #981783		12/01/2009	SCHEDULED REDEMPTION		11,386	11,386	11,676			(290)		(290)		11,386				228	04/01/2023
31415B-K5-7	FED NATL MTG ASSOC #981916		12/01/2009	SCHEDULED REDEMPTION		2,522	2,522	2,597			(75)		(75)		2,522				48	06/01/2023
31415B-RZ-4	FED NATL MTG ASSOC #982104		12/01/2009	SCHEDULED REDEMPTION		10,503	10,503	10,816			(313)		(313)		10,503				271	05/01/2023
31415B-WR-6	FED NATL MTG ASSOC #982256		12/01/2009	SCHEDULED REDEMPTION		37,787	37,787	38,913			(1,126)		(1,126)		37,787				681	06/01/2023
31415B-W9-6	FED NATL MTG ASSOC #982272		12/01/2009	SCHEDULED REDEMPTION		95,857	95,857	99,445			(3,587)		(3,587)		95,857				1,735	11/01/2023
31415C-FA-0	FED NATL MTG ASSOC #982661		12/01/2009	SCHEDULED REDEMPTION		16,027	16,027	16,594			(567)		(567)		16,027				370	06/01/2023
31415C-M3-8	FED NATL MTG ASSOC #982878		12/01/2009	SCHEDULED REDEMPTION		204,486	204,486	211,771			(7,285)		(7,285)		204,486				2,075	05/01/2023
31415L-DH-7	FED NATL MTG ASSOC #983104		12/01/2009	SCHEDULED REDEMPTION		43,833	43,833	45,473			(1,640)		(1,640)		43,833				995	05/01/2023
31415L-LE-5	FED NATL MTG ASSOC #983325		12/01/2009	SCHEDULED REDEMPTION		13,705	13,705	14,114			(408)		(408)		13,705				244	07/01/2023
31415L-LF-2	FED NATL MTG ASSOC #983326		12/01/2009	SCHEDULED REDEMPTION		120,021	120,021	124,147			(4,126)		(4,126)		120,021				2,465	07/01/2023
31415L-MC-8	FED NATL MTG ASSOC #983355		12/01/2009	SCHEDULED REDEMPTION		474,804	474,804	491,607			(16,804)		(16,804)		474,804				8,807	08/01/2023
31415L-S3-2	FED NATL MTG ASSOC #983538		12/01/2009	SCHEDULED REDEMPTION		52,277	52,277	53,314			(1,037)		(1,037)		52,277				1,581	04/01/2038
31415L-U7-0	FED NATL MTG ASSOC #983606		12/01/2009	SCHEDULED REDEMPTION		75,808	75,808	78,644			(2,837)		(2,837)		75,808				1,609	05/01/2023
31415L-VW-4	FED NATL MTG ASSOC #983629		12/01/2009	SCHEDULED REDEMPTION		182,710	182,710	187,356			(4,646)		(4,646)		182,710				3,738	05/01/2023
31415L-VX-2	FED NATL MTG ASSOC #983630		12/01/2009	SCHEDULED REDEMPTION		176,008	176,008	181,254			(5,246)		(5,246)		176,008				3,661	05/01/2023
31415M-FQ-3	FED NATL MTG ASSOC #984075		12/01/2009	SCHEDULED REDEMPTION		158,260	158,260	162,977			(4,717)		(4,717)		158,260				3,156	06/01/2023
31415M-FS-9	FED NATL MTG ASSOC #984077		12/01/2009	SCHEDULED REDEMPTION		20,013	20,013	20,762			(749)		(749)		20,013				427	06/01/2023
31415M-L8-6	FED NATL MTG ASSOC #984251		12/01/2009	SCHEDULED REDEMPTION		275,942	275,942	285,427			(9,486)		(9,486)		275,942				2,969	05/01/2023
31415M-RN-7	FED NATL MTG ASSOC #984393		12/01/2009	SCHEDULED REDEMPTION		17,135	17,135	17,645			(511)		(511)		17,135				260	05/01/2023
31415M-ZS-7	FED NATL MTG ASSOC #984653		12/01/2009	SCHEDULED REDEMPTION		45,454	45,454	46,610			(1,156)		(1,156)		45,454				741	07/01/2023
31415P-AD-0	FED NATL MTG ASSOC #984804		12/01/2009	SCHEDULED REDEMPTION		67,669	67,669	69,995			(2,326)		(2,326)		67,669				1,500	06/01/2023
31415P-AE-8	FED NATL MTG ASSOC #984805		12/01/2009	SCHEDULED REDEMPTION		587,786	587,786	610,287			(22,501)		(22,501)		587,786				6,188	06/01/2023
31415P-VK-1	FED NATL MTG ASSOC #985418		12/01/2009	SCHEDULED REDEMPTION		29,809	29,809	30,698			(888)		(888)		29,809				745	07/01/2023
31415Q-AQ-9	FED NATL MTG ASSOC #985715		12/01/2009	SCHEDULED REDEMPTION		67,590	67,590	69,362			(1,772)		(1,772)		67,590				1,400	06/01/2023
31415Q-CG-9	FED NATL MTG ASSOC #985771		12/01/2009	SCHEDULED REDEMPTION		206,080	206,080	214,629			(8,549)		(8,549)		206,080				4,126	11/01/2022
31415Q-PS-9	FED NATL MTG ASSOC #986133		12/01/2009	SCHEDULED REDEMPTION		61,357	61,357	63,903			(2,545)		(2,545)		61,357				1,683	11/01/2023
31415Q-RS-7	FED NATL MTG ASSOC #986197		12/01/2009	SCHEDULED REDEMPTION		156,258	156,258	160,231			(3,974)		(3,974)		156,258				3,115	07/01/2023
31415Q-SC-1	FED NATL MTG ASSOC #986215		12/01/2009	SCHEDULED REDEMPTION		142,573	142,573	147,474			(4,901)		(4,901)		142,573				3,018	07/01/2023
31415R-QZ-0	FED NATL MTG ASSOC #987072		12/01/2009	SCHEDULED REDEMPTION		1,191	1,191	1,226			(36)		(36)		1,191				24	08/01/2023
31415R-4B-7	FED NATL MTG ASSOC #987418		12/01/2009	SCHEDULED REDEMPTION		1,473	1,473	1,517			(44)		(44)		1,473				31	06/01/2023
31415R-6F-6	FED NATL MTG ASSOC #987470		12/01/2009	SCHEDULED REDEMPTION		23,290	23,290	24,155			(865)		(865)		23,290				494	07/01/2023
31415S-HS-4	FED NATL MTG ASSOC #987741		12/01/2009	SCHEDULED REDEMPTION		30,010	30,010	31,133			(1,123)		(1,123)		30,010				769	08/01/2023
31415S-JB-9	FED NATL MTG ASSOC #987758		12/01/2009	SCHEDULED REDEMPTION		91,389	91,389	94,669			(3,280)		(3,280)		91,389				1,644	08/01/2023
31415S-MP-4	FED NATL MTG ASSOC #987866		12/01/2009	SCHEDULED REDEMPTION		63,940	63,940	66,138			(2,198)		(2,198)		63,940				1,484	08/01/2023
31415S-NH-1	FED NATL MTG ASSOC #987892		12/01/2009	SCHEDULED REDEMPTION		59,428	59,428	61,652			(2,224)		(2,224)		59,428				1,483	09/01/2023
31415S-PP-1	FED NATL MTG ASSOC #987930		12/01/2009	SCHEDULED REDEMPTION		451,420	451,420	467,396			(15,976)		(15,976)		451,420				9,014	11/01/2023
31415S-6Z-0	FED NATL MTG ASSOC #988388		12/01/2009	SCHEDULED REDEMPTION		320,929	320,929	332,625			(11,696)		(11,696)		320,929				7,534	09/01/2023
31415T-H7-8	FED NATL MTG ASSOC #988654		12/01/2009	SCHEDULED REDEMPTION		36,706	36,706	38,228			(1,523)		(1,523)		36,706				774	09/01/2023
31415T-SN-1	FED NATL MTG ASSOC #988925		12/01/2009	SCHEDULED REDEMPTION		1,017,998	1,017,998	1,056,094			(38,095)		(38,095)		1,017,998				21,056	08/01/2023
31415T-TK-6	FED NATL MTG ASSOC #988954		12/01/2009	SCHEDULED REDEMPTION		88,961	88,961	91,613			(2,651)		(2,651)		88,961				2,105	08/01/2023
31415V-ZW-8	FED NATL MTG ASSOC #990957		12/01/2009	SCHEDULED REDEMPTION		966,113	966,113	1,000,880			(34,768)		(34,768)		966,113				21,160	09/01/2023
31415V-ZY-4	FED NATL MTG ASSOC #990959		12/01/2009	SCHEDULED REDEMPTION		371,799	371,799	385,070			(13,270)		(13,270)		371,799				8,203	09/01/2023
31415V-6A-8	FED NATL MTG ASSOC #991065		12/01/2009	SCHEDULED REDEMPTION		68,163	68,163	69,896			(1,733)		(1,733)		68,163				1,719	10/01/2023
31415Y-BA-6	FED NATL MTG ASSOC #992933		12/01/2009	SCHEDULED REDEMPTION		24,023	24,023	25,019			(997)		(997)		24,023				540	11/01/2023
31416A-L5-7	FED NATL MTG ASSOC #994148		12/01/2009	SCHEDULED REDEMPTION		1,479,354	1,479,354	1,531,998			(52,643)		(52,643)		1,479,354				31,066	12/01/2023
31416A-L7-3	FED NATL MTG ASSOC #994150		12/01/2009	SCHEDULED REDEMPTION		2,405,227	2,405,227	2,492,417			(87,189)		(87,189)		2,405,227				25,481	12/01/2023
31416B-M2-1	FED NATL MTG ASSOC #995077		12/01/2009	SCHEDULED REDEMPTION		2,637,547	2,637,547	2,688,959			(51,412)		(51,412)		2,637,547				59,166	11/01/2038
31416B-Y4-4	FED NATL MTG ASSOC #995431		12/01/2009	SCHEDULED REDEMPTION		1,375,313	1,375,313	1,432,367			(57,054)		(57,054)		1,375,313				30,799	02/01/2023
31416B-Z2-7	FED NATL MTG ASSOC #995461		12/01/2009	SCHEDULED REDEMPTION		1,318,407	1,318,407	1,374,131			(55,723)		(55,723)		1,318,407				29,983	12/01/2023
31416B-Z7-6	FED NATL MTG ASSOC #995466		12/01/2009	SCHEDULED REDEMPTION		149,699	149,699	153,506			(3,807)		(3,807)		149,699				2,633	12/01/2022

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	Maturity Date
31416B-2F-4	FED NATL MTG ASSOC #995474		12/01/2009	SCHEDULED REDEMPTION		4,715,614	4,715,614	4,881,214			(165,600)		(165,600)		4,715,614				93,726	02/01/2024
31416B-7J-1	FED NATL MTG ASSOC #995597		12/01/2009	SCHEDULED REDEMPTION		11,015	11,015	11,481			(466)		(466)		11,015				254	03/01/2024
31416C-J5-6	FED NATL MTG ASSOC #995884		12/01/2009	SCHEDULED REDEMPTION		489,530	489,530	510,985			(21,455)		(21,455)		489,530				5,588	01/01/2025
31296Q-2Q-2	FED NATL MTG ASSOC #A16183		12/01/2009	SCHEDULED REDEMPTION		880,591	880,591	891,186	888,778		(8,187)		(8,187)		880,591				27,944	11/01/2033
31416H-YD-1	FED NATL MTG ASSOC #AA0707		12/01/2009	SCHEDULED REDEMPTION		103,227	103,227	106,775			(3,548)		(3,548)		103,227				2,109	01/01/2024
31416J-FS-5	FED NATL MTG ASSOC #AA1076		12/01/2009	SCHEDULED REDEMPTION		17,473	17,473	18,029			(556)		(556)		17,473				189	01/01/2024
31416K-MT-2	FED NATL MTG ASSOC #AA2169		12/01/2009	SCHEDULED REDEMPTION		60,786	60,786	62,933			(2,147)		(2,147)		60,786				899	02/01/2024
31416T-FD-6	FED NATL MTG ASSOC #AA9163		12/01/2009	SCHEDULED REDEMPTION		120,447	120,447	124,282			(3,835)		(3,835)		120,447				1,125	08/01/2024
31417J-SM-3	FED NATL MTG ASSOC #AC0523		12/01/2009	Various		2,776,697	2,666,940	2,751,844			(4,044)		(4,044)		2,747,801		28,896	28,896	26,510	07/01/2024
31418M-EK-4	FED NATL MTG ASSOC #AD0137		12/01/2009	SCHEDULED REDEMPTION		1,044,488	1,044,488	1,080,963			(36,476)		(36,476)		1,044,488				9,235	12/01/2020
31417Y-FR-3	FED NATL MTG ASSOC #MA0175		12/01/2009	SCHEDULED REDEMPTION		1,420,738	1,420,738	1,485,115			(64,377)		(64,377)		1,420,738				17,841	09/01/2019
3133T9-NW-1	FHR 1948 PJ		12/01/2009	SCHEDULED REDEMPTION		386,599	386,599	392,882	389,173		(2,573)		(2,573)		386,599				14,768	03/15/2027
31393V-P9-6	FHR 2628 LE		12/01/2009	SCHEDULED REDEMPTION		998,164	998,164	935,623	953,573		44,591		44,591		998,164				19,355	06/15/2033
31394T-TV-7	FHR 2764 JA		12/01/2009	SCHEDULED REDEMPTION		116,428	116,428	110,388	111,542		4,886		4,886		116,428				5,029	03/15/2019
31395W-K5-5	FHR 3005 ZG		12/01/2009	SCHEDULED REDEMPTION		2,909,356	2,909,356	2,866,311	2,865,756						2,909,356				95,724	02/15/2020
31396H-Z9-3	FHR 3116 ZB		02/20/2009	Various		5,346,970	5,383,327	5,252,113	5,333,029		7,869		7,869		5,340,897		6,072	6,072	60,427	02/15/2036
31396R-KV-8	FHR 3153 JE		03/05/2009	GUGGENHEIM CAPITAL MARKETS		9,172,350	8,992,500	8,804,220	8,820,405		1,969		1,969		8,822,374		349,976	349,976	136,011	01/15/2034
31397B-4N-8	FHR 3220 PD		02/20/2009	SALOMON SMITH BARNEY		36,053,868	34,919,000	35,382,770	35,342,738		(10,924)		(10,924)		35,331,814		722,053	722,053	488,866	10/15/2034
31397F-HC-9	FHR 3271 SE		12/01/2009	SCHEDULED REDEMPTION		2,256,396	2,256,396	2,259,569	2,258,774		(2,378)		(2,378)		2,256,396				50,075	02/15/2037
31397J-WL-4	FHR 3349 TZ		06/01/2009	SCHEDULED REDEMPTION		6,064,824	6,064,824	5,949,951	5,974,753						6,064,824				149,701	07/15/2037
31397J-WQ-3	FHR 3349 ZL		03/01/2009	SCHEDULED REDEMPTION		2,866,636	2,866,636	2,743,300	2,836,669		15,705		15,705		2,866,636				35,532	07/15/2037
31392F-ES-2	FNR 2002-71 AP		12/01/2009	SCHEDULED REDEMPTION		476,151	476,151	484,335	483,620		(7,469)		(7,469)		476,151				15,066	11/25/2032
31393U-K3-6	FNR 2003-129 JB		12/01/2009	SCHEDULED REDEMPTION		154,099	154,099	143,120	146,013		8,086		8,086		154,099				6,895	09/25/2018
31393C-D7-5	FNR 2003-57 DG		12/01/2009	SCHEDULED REDEMPTION		371,962	371,962	355,689	360,241		11,721		11,721		371,962				14,093	06/25/2018
31394B-AH-7	FNR 2004-86 AE		02/26/2009	STIFEL NICOLAUS & CO, INC.		12,448,859	12,586,524	11,529,944	11,693,517		15,556		15,556		11,709,073		739,786	739,786	144,745	02/25/2032
31394U-NA-6	FNR 2005-97 LB		03/01/2009	Various		33,477,713	34,158,708	30,913,631	31,088,285		7,015		7,015		31,095,301		2,382,413	2,382,413	431,722	11/25/2035
31396P-L9-0	FNR 2007-12 BA		04/01/2009	Various		25,849,330	24,990,336	24,724,813	24,748,222		2,110		2,110		24,750,332		1,098,998	1,098,998	420,661	02/25/2037
31396P-VV-0	FNR 2007-23 BC		04/01/2009	Various		20,731,428	19,982,192	19,707,437	19,754,367		8,072		8,072		19,762,438		968,989	968,989	336,349	02/25/2036
38374B-BR-3	GNR 2003-63 UF		12/20/2009	SCHEDULED REDEMPTION		1,441,195	1,441,195	1,440,745	1,440,982		213		213		1,441,195				6,833	07/20/2030
010608-YQ-4	ALABAMA PUB SCH & CLG CAP IMPT 03		11/10/2009	PRAGER MCCARTHY & SEALY		583,498	550,000	557,453	554,088		(594)		(594)		553,494		30,004	30,004	21,419	12/01/2019
010608-YR-2	ALABAMA PUB SCH & CLG CAP IMPT 03		11/10/2009	PRAGER MCCARTHY & SEALY		473,483	450,000	452,849	451,566		(238)		(238)		451,327		22,155	22,155	18,281	12/01/2020
010608-SZ-1	ALABAMA PUB SCH & CLG CAP IMPT 98		06/04/2009	PRAGER MCCARTHY & SEALY		3,248,416	3,200,000	2,931,392	3,027,585		6,450		6,450		3,034,035		214,381	214,381	141,856	11/01/2018
090888-DN-5	BIRMINGHAM AL AIRPORT		07/01/2009	CALLED @ 101.00000000		1,262,500	1,250,000	1,292,975	1,263,242		(742)		(742)		1,262,500				68,750	07/01/2010
15777R-AA-7	CHAMBERS CNTY AL COOP DIST GVDG 07A		05/01/2009	CALLED @ 100.00000000		80,000	80,000	80,000	69,302	10,698			10,698		80,000				5,900	05/01/2037
15777R-AB-5	CHAMBERS CNTY AL COOP DIST GVDG 07B		05/01/2009	CALLED @ 100.00000000		215,000	215,000	215,000	207,980	7,020			7,020		215,000				7,928	05/01/2012
21685L-BB-6	COOPERATIVE DIST SPANISH FT AL HWY 08		09/24/2009	GARDNYR MICHAEL CAPITAL, INC		4,140,000	4,000,000	3,908,760	3,908,911		2,416		2,416		3,911,326		228,674	228,674	302,000	02/01/2029
441878-AU-9	HOUSTON COUNTY ALABAMA HEALTH CARE AUTH		10/01/2009	CALLED @ 101.00000000		8,080,000	8,000,000	7,838,880	8,024,678		55,322		55,322		8,080,000				500,000	10/01/2030
466642-AJ-4	JACKSON CNTY AL HLTH CARE TAX ANTIC 98		09/01/2009	Various		4,303,700	4,225,000	3,887,000	3,292,585	681,814	7,930		689,745		3,982,330		321,370	321,370	195,178	05/01/2019
472682-GA-5	JEFFERSON CNTY AL SWR WRTS 99 A CAP IMPT		02/01/2009	CALLED @ 101.00000000		7,504,300	7,430,000	7,249,596	7,497,819		6,481		6,481		7,504,300				190,394	02/01/2029
472682-GH-0	JEFFERSON CNTY AL SWR WRTS 99 A CAP IMPT		02/01/2009	CALLED @ 101.00000000		10,100,000	10,000,000	9,888,800	10,095,363		4,637		4,637		10,100,000				268,750	02/01/2036
518467-CG-8	LAUDERDALE CNTY AL HLTH COFFEE HLTH 00A		12/09/2009	CITIGROUP GLOBAL MARKETS		4,500,000	5,000,000	5,000,000	5,000,000						5,000,000		(500,000)	(500,000)	408,594	07/01/2021
52471H-AA-1	LEGACY SPRNGS AL IMPT DIST 1 CAP 2009		05/01/2009	CALLED @ 100.00000000		80,000	80,000	75,878			17		17		75,895		4,105	4,105	4,666	05/01/2038
556589-CX-5	MADISON AL WTR & WSTWTR SWR 06A		12/09/2009	PRAGER MCCARTHY & SEALY		105,300	100,000	101,195	100,993		(102)		(102)		100,890		4,410	4,410	4,663	12/01/2024
572064-EA-7	MARSHALL CNTY AL HLTH CARE 2002 A		03/18/2009	PRAGER MCCARTHY & SEALY		97,013	100,000	96,014	96,559		23		23		96,582		431	431	7,060	01/01/2032
572064-EB-5	MARSHALL CNTY AL HLTH CARE 2002 C		07/31/2009	Various		4,265,800	4,440,000	4,205,923	4,242,652		4,942		4,942		4,247,595		18,205	18,205	288,528	01/01/2032
627371-CJ-4	MUSCLE SHOALS AL UTILS BRD WTR & SWR 78		03/01/2009	MATURED		100,000	100,000	101,773	100,003		(3)		(3)		100,000				3,375	03/01/2009
741530-EB-1	PRICHARD AL WTRWKS & SWR BRD 1979		11/15/2009	MATURED		285,000	285,000	285,000	285,000						285,000				21,375	11/15/2009
741530-GP-8	PRICHARD AL WTRWKS & SWR BRD 2005		05/21/2009	GARDNYR MICHAEL CAPITAL, INC		17,900,781	23,100,000	11,243,694	11,259,176		112,043		112,043		11,371,219		6,529,562	6,529,562	903,194	08/15/2035
810373-CE-8	SCOTTSBORO AL WTRWKS SWR GAS BRD REV		06/01/2009	MATURED		350,000	350,000	350,000	350,000						350,000				12,688	06/01/2009

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	Maturity Date
901182-AA-3	TWELVE OAKS IMPT DIST AL SPL ASSMT 08		11/01/2009	Various		50,000	50,000	48,862	35,243	13,629	24		13,653		48,896		1,104	1,104	3,900	05/01/2038
914031-CC-1	UNIVERSITY OF AL BIRMINGHAM 01		09/11/2009	PRAGER MCCARTHY & SEALY		108,601	100,000	102,560	100,840		(206)		(206)		100,634		7,967	7,967	7,292	10/01/2011
914845-LT-7	UNIVERSITY OF SOUTH ALABAMA TUITION 04		10/29/2009	PRAGER MCCARTHY & SEALY		264,956	250,000	263,385	258,298		(1,070)		(1,070)		257,228		7,728	7,728	12,917	03/15/2020
914845-LW-0	UNIVERSITY OF SOUTH ALABAMA TUITION 04		02/05/2009	PRAGER MCCARTHY & SEALY		104,441	100,000	94,862	94,201		29		29		94,230		10,211	10,211	2,014	03/15/2023
01179P-FM-4	ALASKA MUN BOND BANK AUTH REV 04 A		07/22/2009	PRAGER MCCARTHY & SEALY		98,867	100,000	90,786	90,821		117		117		90,937		7,930	7,930	5,361	01/01/2035
011842-GH-8	ALASKA ST INTL ARPTS SYS REV 99A		06/17/2009	UNION BANK OF SWITZERLAND		712,861	705,000	712,410	706,999		(404)		(404)		706,595		6,266	6,266	26,195	10/01/2013
040507-KY-0	ARIZONA HLTH FAC BANNER HLTH 2008D		05/05/2009	Various		16,256,275	17,000,000	15,226,582	16,589,701		3,999	1,360,998	(1,356,998)		15,232,703		1,023,572	1,023,572	649,168	01/01/2038
040625-M6-9	ARIZONA MUN FIN COP 2004 SER 18		09/02/2009	Various		417,937	385,000	399,761	394,024		(904)		(904)		393,120		24,818	24,818	20,076	08/01/2017
040625-M9-3	ARIZONA MUN FIN COP 2004 SER 18		09/25/2009	PRAGER MCCARTHY & SEALY		432,396	400,000	407,896	404,848		(578)		(578)		404,270		28,126	28,126	23,278	08/01/2020
378352-LL-0	GLENDALE AZ WTR SWR 06 SUB		02/02/2009	Various		457,499	450,000	451,751	451,320		(11)		(11)		451,309		6,190	6,190	21,681	07/01/2024
565748-HS-2	MARANA AZ MUN PPTY CORP MUN FAC 2008B		09/18/2009	PRAGER MCCARTHY & SEALY		7,044,751	7,000,000	6,934,970	6,936,434		2,997		2,997		6,939,431		105,319	105,319	395,009	07/01/2028
72177M-JN-8	PIMA CNTY AZ AMER CHARTER SCH 07A		09/17/2009	CITIGROUP GLOBAL MARKETS		6,456,000	8,000,000	7,884,560	7,891,252		4,340		4,340		7,895,592		(1,439,592)	(1,439,592)	539,000	07/01/2026
795742-AT-2	SALT RIVER PROJ AZ AGRIC IMPT COP 03		11/04/2009	PRAGER MCCARTHY & SEALY		137,690	125,000	130,381	128,060		(486)		(486)		127,574		10,116	10,116	5,868	12/01/2015
795742-AW-5	SALT RIVER PROJ AZ AGRIC IMPT COP 03		12/29/2009	PRAGER MCCARTHY & SEALY		460,799	425,000	448,520	437,861		(2,227)		(2,227)		435,634		25,165	25,165	21,508	12/01/2018
79575E-AS-7	SALT VERDE FIN CORP AZ GAS SR 2007		12/08/2009	CITIGROUP GLOBAL MARKETS		421,672	515,000	488,235	488,635		424		424		489,059		(67,387)	(67,387)	26,465	12/01/2037
868522-AC-7	SUPERSTITION MTNS AZ SWR APACHE JCT 00		07/01/2009	SCHEDULED REDEMPTION		66,991	66,991	52,150	40,584	25,774	632		26,406		66,991				4,019	07/01/2030
86888V-AN-7	SURPRISE AZ MUN PPTY CORP EXCISE TAX 00		07/01/2009	CALLED @ 101.00		479,750	475,000	470,535	474,162		5,588		5,588		479,750				25,175	07/01/2013
898700-FJ-3	TUCSON & PIMA CNTY AZ INDL DEV SGL 08A		11/15/2009	CALLED @ 100.00000000		315,000	315,000	315,000	315,000						315,000				23,154	12/01/2027
898700-FK-0	TUCSON & PIMA CNTY AZ INDL DEV SGL 08A		11/15/2009	CALLED @ 100.00000000		245,000	245,000	245,000	245,000						245,000				18,544	12/01/2039
914060-AY-4	UNIVERSITY OF ARIZONA COP 2003 B		12/22/2009	Various		1,275,358	1,205,000	1,244,873	1,225,481		(4,012)		(4,012)		1,221,469		53,888	53,888	61,490	06/01/2019
914060-BS-6	UNIVERSITY OF ARIZONA COP 2003 B		10/29/2009	PRAGER MCCARTHY & SEALY		1,164,593	1,095,000	1,146,848	1,121,523		(4,508)		(4,508)		1,117,016		47,577	47,577	49,054	06/01/2017
914060-BT-4	UNIVERSITY OF ARIZONA COP 2003 B		11/19/2009	PRAGER MCCARTHY & SEALY		2,316,462	2,185,000	2,271,089	2,229,140		(6,547)		(6,547)		2,222,592		93,870	93,870	86,858	06/01/2018
914060-CL-0	UNIVERSITY OF ARIZONA COP 2004 A		12/02/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,136,520	1,000,000	1,101,200	1,060,308		(9,487)		(9,487)		1,050,821		85,699	85,699	53,375	06/01/2014
04048P-AG-5	UNIVERSITY OF ARIZONA COP 2006 A		09/22/2009	PRAGER MCCARTHY & SEALY		2,619,832	2,430,000	2,479,202	2,455,320		(2,125)		(2,125)		2,453,194		166,637	166,637	99,225	06/01/2020
04048P-AH-3	UNIVERSITY OF ARIZONA COP 2006 A		09/22/2009	PRAGER MCCARTHY & SEALY		4,614,976	4,310,000	4,343,921	4,305,751		185		185		4,305,937		309,039	309,039	175,992	06/01/2021
04108H-BD-6	ARKANSAS DEV DRIVER LIC ST POLICE 04		09/02/2009	SOUTHWEST SECURITIES, INC.		820,804	820,000	815,392	816,844		254		254		817,098		3,705	3,705	25,238	06/01/2016
041081-5W-6	ARKANSAS DEV FIN AUTH SGL FAM MTG 00D		05/05/2009	Various		3,040,188	3,005,000	3,005,000	3,005,000						3,005,000		35,188	35,188	158,942	01/01/2032
041081-5T-3	ARKANSAS DEV FIN AUTH SGL FAM MTG 00F		05/05/2009	Various		3,484,875	3,445,000	3,445,000	3,445,000						3,445,000		39,875	39,875	181,976	07/01/2031
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		12/01/2009	CALLED @ 100.00000000		90,000	90,000	90,000	90,000						90,000				6,042	07/01/2022
041083-RN-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		12/01/2009	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						55,000				3,761	07/01/2027
041083-TC-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B		07/01/2009	CALLED @ 100.00000000		495,000	495,000	495,000	495,000						495,000				29,638	07/01/2023
041083-TD-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B		09/10/2009	Various		13,769,540	13,385,000	13,385,000	13,385,000						13,385,000		384,540	384,540	657,516	07/01/2028
04109L-AV-7	ARKANSAS DEV FIN GAME FISH COMMN 07		09/01/2009	RBC DAIN RAUSCHER		3,341,213	3,205,000	3,286,177	3,271,255		(7,223)		(7,223)		3,264,032		77,180	77,180	182,062	07/15/2027
04109H-AZ-7	ARKANSAS DEV FIN UNIV AR CANCER RES 06		01/27/2009	PRAGER MCCARTHY & SEALY		43,115	100,000	37,747	42,716		168		168		42,884		231	231		07/01/2026
041186-QB-6	ARKANSAS ST UNIV HSG SYS 2004		09/24/2009	FAHNESTOCK & CO., INC.		3,870,300	3,880,000	3,906,783	3,895,018		(1,949)		(1,949)		3,893,070		(22,770)	(22,770)	198,634	03/01/2029
041186-VB-0	ARKANSAS ST UNIV HSG SYS 2007		08/27/2009	CREWS & ASSOC.		1,265,000	1,265,000	1,241,879	1,235,946		1,042		1,042		1,236,989		28,011	28,011	63,250	03/01/2022
041186-WC-7	ARKANSAS ST UNIV STUDENT FEE 07		10/21/2009	PRAGER MCCARTHY & SEALY		100,445	100,000	100,475	100,417		(33)		(33)		100,385		60	60	5,476	03/01/2037
083422-AP-0	BENTONVILLE AR SALES & USE TAX 2007		06/10/2009	PRAGER MCCARTHY & SEALY		270,655	250,000	264,885	263,495		(580)		(580)		262,915		7,740	7,740	7,778	11/01/2021

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	Maturity Date
129630-AA-7	CALHOUN CNTY AR WASTE GEORGIA-PAC 01		10/27/2009	CITIGROUP GLOBAL MARKETS		2,883,480	3,000,000	2,179,950	1,376,610	879,916	14,421		894,337		2,270,947		612,533	612,533	190,719	11/01/2026
15239M-BL-5	CENTRAL AR WTR 2004		08/28/2009	PRAGER MCCARTHY & SEALY		235,677	220,000	224,695	223,139		(328)		(328)		222,811		12,866	12,866	9,103	10/01/2019
312673-DX-1	FAYETTEVILLE AR SALES & USE TAX 07		12/03/2009	PRAGER MCCARTHY & SEALY		588,151	550,000	539,838	537,468		237		237		537,705		50,446	50,446	15,986	11/01/2023
348815-KP-5	FORT SMITH AR WTR & SWR 2008		08/26/2009	Various		2,960,713	2,900,000	2,867,723	2,868,034		345		345		2,868,379		92,334	92,334	159,833	10/01/2032
394350-AL-6	GREENE CNTY AR SALES & USE TAX 2001		12/01/2009	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						20,000				970	06/01/2012
394350-AN-2	GREENE CNTY AR SALES & USE TAX 2001		06/01/2009	CALLED @ 100.00		385,000	385,000	385,000	385,000						385,000				9,625	06/01/2014
453424-BS-1	INDEPENDENCE CNTY AR PCR ENTERGY MS 08		08/18/2009	PRAGER MCCARTHY & SEALY		104,990	100,000	100,000	100,000						100,000		4,990	4,990	3,539	07/01/2022
537346-AA-6	LITTLE RIV CNTY AR GEORGIA-PAC 98		08/26/2009	MESIROW FINANCIAL, INC.		9,425,494	12,145,000	7,940,765	5,007,505	3,398,329	69,311		3,467,640		8,475,145		950,349	950,349	618,777	10/01/2026
537445-GM-4	LITTLE ROCK AR SWR 2001		12/03/2009	Various		2,166,791	2,080,000	2,080,000	2,080,000						2,080,000		86,791	86,791	132,501	08/01/2020
537445-JK-5	LITTLE ROCK AR SWR 2007C		08/25/2009	PRAGER MCCARTHY & SEALY		205,920	200,000	202,682	202,421		(141)		(141)		202,281		3,639	3,639	8,220	10/01/2029
66732L-AU-3	NORTHWEST AR CONS AUTH WSTWTR 08B		08/25/2009	PRAGER MCCARTHY & SEALY		589,564	600,000	584,304	584,496		99		99		584,595		4,969	4,969	37,313	03/01/2038
699140-AR-0	PARAGOULD AR SALES & USE TAX 2001		08/26/2009	STEPHENS, INC.		512,550	510,000	510,000	510,000						510,000		2,550	2,550	17,404	06/01/2010
699140-AS-8	PARAGOULD AR SALES & USE TAX 2001		08/26/2009	STEPHENS, INC.		633,150	630,000	630,000	630,000						630,000		3,150	3,150	21,971	06/01/2011
699140-AT-6	PARAGOULD AR SALES & USE TAX 2001		08/26/2009	STEPHENS, INC.		472,350	470,000	470,000	470,000						470,000		2,350	2,350	16,920	06/01/2012
699140-AU-3	PARAGOULD AR SALES & USE TAX 2001		08/26/2009	STEPHENS, INC.		658,275	655,000	655,000	655,000						655,000		3,275	3,275	24,071	06/01/2013
699140-AV-1	PARAGOULD AR SALES & USE TAX 2001		08/26/2009	STEPHENS, INC.		693,450	690,000	690,000	690,000						690,000		3,450	3,450	25,875	06/01/2014
699140-AW-9	PARAGOULD AR SALES & USE TAX 2001		08/26/2009	STEPHENS, INC.		758,775	755,000	755,000	755,000						755,000		3,775	3,775	28,596	06/01/2015
775086-CK-5	ROGERS AR SWR IMPT SER 2007		10/20/2009	PRAGER MCCARTHY & SEALY		430,977	400,000	424,076	420,328		(1,656)		(1,656)		418,673		12,304	12,304	23,750	02/01/2027
794900-DU-1	SALINE CNTY AR HOSP SALINE MEM 05 A		09/22/2009	Various		4,004,550	5,400,000	5,350,968	5,356,763		1,542		1,542		5,358,305		(1,353,755)	(1,353,755)	259,200	09/01/2025
79506L-AK-2	SALINE CNTY AR IMPT DIST 8 HURRICANE LK		08/01/2009	CALLED @ 100.00		1,022,803	1,022,803	927,277	622,826	304,451			304,451		927,277		95,526	95,526	71,596	02/01/2034
007947-A*-5	SPRINGDALE AR INDL DEV AERT INC 03 TXBL		10/01/2009	VARIOUS								39,500	(39,500)							07/01/2009
007947-A@-3	SPRINGDALE AR INDL DEV AERT INC 07 TXBL		10/01/2009	VARIOUS								125,000	(125,000)							07/01/2009
850260-DR-8	SPRINGDALE AR INDL DEV AERT INC 08		12/15/2009	Various		390,000	390,000	210,690	306,969	83,031		179,310	(96,279)		210,690		179,310	179,310	31,200	12/15/2023
864182-FC-9	STUTTGART AR SALES & USE TAX 2005		09/23/2009	STEPHENS, INC.		1,779,375	1,825,000	1,817,700	1,818,572		233		233		1,818,806		(39,431)	(39,431)	78,726	10/01/2025
914084-RE-0	UNIVERSITY OF AR UALR CAP IMPT 04B		05/07/2009	PRAGER MCCARTHY & SEALY		518,765	500,000	457,224	458,475		674		674		459,149		59,617	59,617	10,063	12/01/2023
914084-UB-2	UNIVERSITY OF AR VAR FAC UAMS 04 A		01/08/2009	PRAGER MCCARTHY & SEALY		165,582	150,000	161,565	158,127		(41)		(41)		158,086		7,496	7,496	5,250	11/01/2018
914084-L4-8	UNIVERSITY OF AR VAR FAC UAMS 06		01/13/2009	PRAGER MCCARTHY & SEALY		106,198	100,000	98,485	97,422		5		5		97,427		8,771	8,771	4,375	03/01/2023
914084-L5-5	UNIVERSITY OF AR VAR FAC UAMS 06		06/05/2009	PRAGER MCCARTHY & SEALY		213,108	200,000	195,560	193,589		124		124		193,713		19,395	19,395	12,750	03/01/2024
914084-KT-4	UNIVERSITY OF AR VAR FAYETTEVILLE 01A		12/01/2009	MATURED		6,615,000	6,615,000	7,130,044	6,682,226		(67,226)		(67,226)		6,615,000				330,750	12/01/2009
914084-RY-6	UNIVERSITY OF AR VAR FAYETTEVILLE 04A		01/08/2009	PRAGER MCCARTHY & SEALY		203,676	200,000	187,618	186,499		18		18		186,517		17,159	17,159	1,900	11/01/2024
914084-2C-1	UNIVERSITY OF AR VAR FAYETTEVILLE 08A		04/01/2009	HAPOALIM SECURITIES USA, INC		2,414,813	2,430,000	2,412,601	2,412,742		103		103		2,412,845		1,967	1,967	52,313	11/01/2033
914115-VB-3	UNIVERSITY OF CENTRAL AR 07		02/12/2009	PRAGER MCCARTHY & SEALY		202,886	200,000	200,318	200,287		(3)		(3)		200,284		2,602	2,602	7,175	11/01/2025
914115-UH-1	UNIVERSITY OF CENTRAL AR STUD FEE 07 B		07/13/2009	PRAGER MCCARTHY & SEALY		104,636	100,000	103,090	102,725		(137)		(137)		102,588		2,048	2,048	6,042	11/01/2027
914115-TL-4	UNIVERSITY OF CENTRAL AR STUD HSG 06 F		01/29/2009	PRAGER MCCARTHY & SEALY		393,808	400,000	391,216	392,104		31		31		392,135		1,673	1,673	13,600	05/01/2026
00827N-AM-2	AFFORDABLE HSG AGY CA VALLEY I-IV 01		07/01/2009	CALLED @ 100.00000000		70,000	70,000	70,000	70,353		187		187		70,541		(541)	(541)	2,625	07/01/2031
010869-AQ-8	ALAMEDA CORRIDOR TRANSN CA SR 99A		10/07/2009	PRAGER MCCARTHY & SEALY		100,875	100,000	101,371	100,367		(160)		(160)		100,206		669	669	5,167	10/01/2029
03255M-FY-8	ANAHEIM CA PUB FING DIST SYS REF 03A		11/23/2009	PRAGER MCCARTHY & SEALY		1,180,020	1,100,000	1,137,158	1,119,040		(2,761)		(2,761)		1,116,279		63,741	63,741	55,361	10/01/2022
074406-JE-0	BEAUMONT CA FING AUTH LOC AGY 2007A		09/01/2009	CALLED @ 100.00000000		75,000	75,000	74,804	74,818		5		5		74,824		176	176	3,375	09/01/2026
120786-BN-7	BURBANK CA WTR & PWR ELEC 2002		08/06/2009	PRAGER MCCARTHY & SEALY		353,482	335,000	335,000	335,000						335,000		18,482	18,482	11,632	06/01/2021

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	Maturity Date
120786-BP-2	BURBANK CA WTR & PWR ELEC 2002		11/13/2009	PRAGER MCCARTHY & SEALY		846,485	810,000	805,910	806,829		149		149		806,979		39,507	39,507	39,024	06/01/2022
13066K-XQ-7	CALIFORNIA DEPT OF WTR CENT VY 98 U		04/09/2009	Various		2,733,899	2,710,000	2,710,359	2,710,226		(61)		(61)		2,710,165		23,734	23,734	45,233	12/01/2029
130658-JU-2	CALIFORNIA DEPT VET AFF HOME 03A3 REMK		02/12/2009	PRAGER MCCARTHY & SEALY		151,310	150,000	150,000	150,000						150,000		1,310	1,310	4,819	12/01/2023
130175-DH-2	CALIFORNIA EDL FAC SANTA CLARA UNIV 99		08/26/2009	PRAGER MCCARTHY & SEALY		234,252	200,000	213,368	210,515		(460)		(460)		210,055		24,197	24,197	10,500	09/01/2020
130174-6B-6	CALIFORNIA EDL FAC UNIV OF SO CA 98A		08/10/2009	CALLED @ 101.00		2,595,700	2,570,000	2,559,052	2,560,370		177		177		2,560,547		35,153	35,153	110,296	10/01/2028
13033A-8G-9	CALIFORNIA HLTH FACS CEDARS-SINAI 99A		12/01/2009	CALLED @ 101.00000000		18,432,500	18,250,000	17,575,298	18,241,983		190,517		190,517		18,432,500				665,948	12/01/2030
13033K-XY-0	CALIFORNIA HSG FIN AGY HOME MTG 02 A		02/01/2009	CALLED @ 45.612		118,591	260,000	79,927	118,015		567		567		118,581		10	10		08/01/2022
13048T-CU-5	CALIFORNIA MUN FIN BIOLA UNIV 08		09/09/2009	LOOP CAPITAL MARKETS		2,992,500	3,000,000	2,989,860	2,990,025		151		151		2,990,176		2,324	2,324	167,927	10/01/2034
130534-A9-1	CALIFORNIA PCR PACIFIC GAS & ELEC 04B		02/26/2009	J. P. MORGAN SECURITIES, INC.		21,297,815	25,850,000	18,329,201	18,382,963		45,510		45,510		18,428,473		2,869,342	2,869,342	313,790	12/01/2023
130534-B3-3	CALIFORNIA PCR PACIFIC GAS & ELEC 04D		02/26/2009	J. P. MORGAN SECURITIES, INC.		28,836,500	35,000,000	26,633,950	26,702,564		53,727		53,727		26,756,291		2,080,209	2,080,209	424,861	12/01/2023
130774-7A-4	CALIFORNIA STATE UNIV SYSTEMWIDE 02A		09/21/2009	PRAGER MCCARTHY & SEALY		1,119,631	1,085,000	1,070,830	1,073,293		218		218		1,073,511		46,120	46,120	64,519	11/01/2026
130795-CL-9	CALIFORNIA STWIDE CMNTY ENERTECH 07C		12/01/2009	CALLED @ 100.00000000		200,000	200,000	162,598	161,152	17,967	8,060		26,027		187,179		12,821	12,821	10,000	12/01/2033
130795-CS-4	CALIFORNIA STWIDE CMNTY ENERTECH 07C		12/01/2009	CALLED @ 100.00000000		245,000	245,000	199,183	197,686	22,968	9,995		32,963		230,649		14,351	14,351	12,250	12/01/2032
130795-YC-5	CALIFORNIA STWIDE CMNTY THOS JEFF 08B		10/01/2009	CALLED @ 100.00000000		670,000	670,000	629,800	575,068	55,587	1,985		57,572		632,639		37,361	37,361	76,213	10/01/2023
130795-SC-2	CALIFORNIA STWIDE ST JOSEPH HLTH 2000		09/09/2009	Various		20,350,288	20,000,000	20,000,000	20,000,000						20,000,000		350,288	350,288	1,227,608	07/01/2024
169480-AV-2	CHINO BASIN CA DESALTER AUTH 2008 A		12/15/2009	PRAGER MCCARTHY & SEALY		316,650	300,000	297,534	297,588		98		98		297,686		18,964	18,964	14,138	06/01/2025
169480-AW-0	CHINO BASIN CA DESALTER AUTH 2008 A		02/04/2009	PRAGER MCCARTHY & SEALY		100,085	100,000	98,544	98,573		6		6		98,579		1,506	1,506	850	06/01/2026
169480-AX-8	CHINO BASIN CA DESALTER AUTH 2008 A		07/08/2009	PRAGER MCCARTHY & SEALY		548,982	550,000	538,307	538,524		188		188		538,712		10,270	10,270	13,675	06/01/2027
169480-AY-6	CHINO BASIN CA DESALTER AUTH 2008 A		02/10/2009	PRAGER MCCARTHY & SEALY		296,931	300,000	291,519	291,664		31		31		291,695		5,236	5,236	2,700	06/01/2028
189330-AV-8	CLOVIS CA PUB FIN AUTH WTR REV 03		12/02/2009	STONE & YOUNGBERG		1,116,507	1,220,000	1,263,347	1,241,049		(4,381)		(4,381)		1,236,668		(120,161)	(120,161)	77,267	03/01/2023
421228-BR-7	HAYWARD CA LOC IMPT DIST NO 15 1989		09/02/2009	MATURED		415,000	415,000	415,000		415,000			415,000		415,000				32,370	09/02/2009
452874-BS-8	IMPERIAL IRR DIST CA COP WTR SYS 2000		12/16/2009	PRAGER MCCARTHY & SEALY		102,416	100,000	100,573	100,172		(65)		(65)		100,108		2,308	2,308	7,545	07/01/2021
456567-UX-2	INDUSTRY CA URBAN DEV AGY TAX ALLOC 03B		11/30/2009	CALLED @ 101.00000000		111,100	110,000	108,551	109,002		93		93		109,095		2,005	2,005	4,903	05/01/2017
456567-UY-0	INDUSTRY CA URBAN DEV AGY TAX ALLOC 03B		11/30/2009	CALLED @ 101.125		1,678,675	1,660,000	1,638,188	1,644,322		1,270		1,270		1,645,592		33,083	33,083	76,233	05/01/2018
457106-NU-2	INGLEWOOD CA REDEV PROJ 07A-1		09/14/2009	E.J. DE LA ROSA & CO.		10,943,589	13,535,000	13,655,326	13,644,400		(7,715)		(7,715)		13,636,685		(2,693,096)	(2,693,096)	594,036	05/01/2033
54438E-GX-0	LOS ANGELES CA CMNTY REDEV BUNKER 04A		01/05/2009	PRAGER MCCARTHY & SEALY		107,626	100,000	103,985	102,466		(7)		(7)		102,459		5,167	5,167	514	12/01/2019
54438E-GY-8	LOS ANGELES CA CMNTY REDEV BUNKER 04A		09/18/2009	PRAGER MCCARTHY & SEALY		1,079,560	1,000,000	1,031,390	1,019,462		(2,122)		(2,122)		1,017,340		62,220	62,220	40,556	12/01/2020
544495-BK-9	LOS ANGELES CA DEPT WTR PWR SYS 01A-1		07/01/2009	Various		9,050,260	9,050,000	8,794,609	8,850,842		4,416		4,416		8,855,258		195,002	195,002	450,347	07/01/2024
544495-BV-5	LOS ANGELES CA DEPT WTR PWR SYS 01A-1		07/01/2009	CALLED @ 100.00		39,700,000	39,700,000	38,798,016	38,992,702		15,887		15,887		39,008,589		691,411	691,411	1,985,000	07/01/2024
544552-NK-4	LOS ANGELES CA HARBOR DEPT 2005 A REF		03/17/2009	PRAGER MCCARTHY & SEALY		668,423	595,000	649,324	636,947		(905)		(905)		636,042		32,381	32,381	18,924	08/01/2017
544552-PE-6	LOS ANGELES CA HARBOR DEPT 2005 B REF		03/17/2009	PRAGER MCCARTHY & SEALY		718,976	640,000	698,432	685,119		(973)		(973)		684,146		34,830	34,830	20,356	08/01/2017
544663-T9-8	LOS ANGELES CNTY CA COP CHLDRN INST 92		07/01/2009	CALLED @ 100.00000000		140,000	140,000	137,386	138,561		168		168		138,729		1,271	1,271	9,275	07/01/2022
544712-JT-0	LOS ANGELES CNTY CA MET TRANS A1SR 99A		11/06/2009	CALLED @ 101.00		2,727,000	2,700,000	2,718,981	2,706,122		(1,995)		(1,995)		2,704,127		22,873	22,873	181,875	07/01/2019
616856-AV-2	MORENO VALLEY CA ASSMT DIST NO 87-4 88		09/02/2009	MATURED		300,000	300,000	298,500	299,906		94		94		300,000				23,400	09/02/2009
616903-AU-4	MORENO VALLEY CA CFD NO 3 AUTO MALL 00		09/01/2009	CALLED @ 100.00000000		950,000	950,000	950,000	930,829	19,171			19,171		950,000				66,500	09/01/2010
655534-BB-0	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0		09/01/2009	CALLED @ 100.00000000		70,000	70,000	68,846	69,722		241		241		69,963		37	37	2,205	09/01/2014
683038-KJ-1	ONTARIO CA AD NO 108 CA COMMERCE CTR 95		09/02/2009	CALLED @ 100.00000000		525,000	525,000	525,000	480,407	44,594			44,594		525,000				39,375	09/02/2020
683038-GN-7	ONTARIO CA IMPT ASSMT DIST NO 103 89A		09/02/2009	MATURED		1,205,000	1,205,000	1,205,000	1,205,000						1,205,000				89,170	09/02/2009
696617-NC-9	PALM DESERT CA FING TIF PROJ AREA 1 04A		12/02/2009	STONE & YOUNGBERG		966,479	1,045,000	1,045,000	1,045,000						1,045,000		(78,521)	(78,521)	61,829	04/01/2022
726030-GD-5	PLACER CNTY CA WTR AGY 2ND SR COP 08		09/03/2009	PRAGER MCCARTHY & SEALY		705,185	700,000	698,096	698,134		21		21		698,154		7,031	7,031	38,831	07/01/2029
752123-GE-3	RANCHO CUCAMONGA CA REDEV TIF 2001		09/15/2009	PRAGER MCCARTHY & SEALY		101,065	100,000	98,924	99,030		21		21		99,051		2,014	2,014	5,367	09/01/2030
767495-EH-3	RIPON CA REDEV AGY RIPON CMNTY 07		11/01/2009	CALLED @ 100.00000000		15,000	15,000	15,024	15,021		(2)		(2)		15,019		(19)	(19)	713	11/01/2036

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	Maturity Date
76827Q-CE-1	RIVER ISLANDS CA PUB CFD NO 03-1 05A		09/01/2009	CALLED @ 100.00000000		95,000	95,000	95,000	64,333	30,667			30,667		95,000				5,700	09/01/2035
76827Q-CF-8	RIVER ISLANDS CA PUB CFD NO 03-1 05B		09/01/2009	CALLED @ 100.00000000		150,000	150,000	150,000	119,312	30,689			30,689		150,000				13,500	09/01/2035
79765A-Q2-5	SAN FRANCISCO CA ARPT INTL 2ND SER 27A 0		09/15/2009	PRAGER MCCARTHY & SEALY		106,315	100,000	102,842			(437)		(437)		102,405		3,910	3,910	2,093	05/01/2014
799054-FA-4	SAN MATEO CNTY CA TRAN DIST TAX 05A		09/11/2009	PRAGER MCCARTHY & SEALY		521,199	500,000	500,000	500,000						500,000		21,199	21,199	27,738	06/01/2022
799054-FB-2	SAN MATEO CNTY CA TRAN DIST TAX 05A		11/04/2009	PRAGER MCCARTHY & SEALY		466,171	450,000	448,353	448,563		49		49		448,612		17,559	17,559	25,563	06/01/2023
801620-HQ-1	SANTA CLARA CNTY CA MGT VILLA VASONA 96		05/13/2009	Various		3,257,700	3,195,000	3,195,000	3,195,000						3,195,000		62,700	62,700	177,897	01/01/2024
861431-CZ-5	STOCKTON-EAST WTR DIST CA COP REF 02B		12/08/2009	PRAGER MCCARTHY & SEALY		93,094	200,000	57,314	85,418		4,545		4,545		89,962		3,132	3,132		04/01/2023
861431-DB-7	STOCKTON-EAST WTR DIST CA COP REF 02B		11/02/2009	PRAGER MCCARTHY & SEALY		81,436	200,000	50,526	75,447		3,921		3,921		79,368		2,068	2,068		04/01/2025
870441-BZ-4	SWEETWATER CA AUTH WATER 2005		10/20/2009	PRAGER MCCARTHY & SEALY		1,023,750	995,000	990,383	991,038		158		158		991,195		32,555	32,555	53,325	04/01/2022
900188-BX-0	TURLOCK CA IRR DIST COP 2003 A		03/10/2009	PRAGER MCCARTHY & SEALY		100,279	100,000	100,357	100,176		(8)		(8)		100,168		111	111	6,000	01/01/2028
91412F-UK-1	UNIVERSITY OF CA GEN REV 2005 G		09/15/2009	PRAGER MCCARTHY & SEALY		857,999	850,000	839,350	839,925		143		143		840,068		17,930	17,930	37,189	05/15/2035
91412F-PJ-0	UNIVERSITY OF CA LTD PROJ 2004 A		08/11/2009	PRAGER MCCARTHY & SEALY		719,183	700,000	631,541	629,746		1,471		1,471		631,218		87,965	87,965	22,655	05/15/2025
91412F-AS-6	UNIVERSITY OF CA MULTI PURP 01 M		09/01/2009	CALLED @ 101.00000000		2,737,100	2,710,000	2,705,935	2,729,050		8,050		8,050		2,737,100				138,888	09/01/2019
91412F-FM-4	UNIVERSITY OF CA MULTI PURP 03 Q		09/30/2009	PRAGER MCCARTHY & SEALY		2,034,810	1,950,000	1,940,289	1,941,840		177		177		1,942,017		92,793	92,793	77,639	09/01/2023
918828-AA-2	VAL VERDE CA SCH DIST SPL TAX 98A		10/01/2009	CALLED @ 100.00000000		590,000	590,000	590,000	590,000						590,000				35,105	10/01/2013
951255-DD-7	WEST BASIN MUN WTR DIST CA COP 03A		09/15/2009	Various		5,006,911	4,790,000	4,844,846	4,819,000		(4,097)		(4,097)		4,814,903		192,008	192,008	270,157	08/01/2022
955644-CX-5	WEST SACRAMENTO CA AD LIGHTHOUSE 1991		09/02/2009	CALLED @ 103.00000000		20,600	20,000	20,000	17,518	2,482			2,482		20,000		600	600	1,700	09/02/2017
955644-CY-3	WEST SACRAMENTO CA AD LIGHTHOUSE 1991		09/02/2009	Various		200,450	200,000	200,000	187,906	12,094			12,094		200,000		450	450	14,982	09/02/2012
045282-KU-3	ASPEN CO PARK & OPEN SPACE SALES TAX 01		06/12/2009	PRAGER MCCARTHY & SEALY		1,537,219	1,480,000	1,480,000	1,480,000						1,480,000		57,219	57,219	38,786	11/01/2021
26822L-DX-9	COLORADO E-470 PUB HWY SR 00 B CAP		09/22/2009	CITIGROUP GLOBAL MARKETS		5,803,750	25,000,000	6,399,250	6,733,441		291,595		291,595		7,025,036		(1,221,286)	(1,221,286)		09/01/2031
26822L-KT-0	COLORADO E-470 PUB HWY SR 07 D-2		11/19/2009	Various		20,927,549	20,000,000	20,228,800	20,205,689		(34,347)		(34,347)		20,171,342		756,207	756,207	1,186,889	09/01/2039
26822L-BD-5	COLORADO E-470 PUB HWY SR 97 B CAP		09/23/2009	RAYMOND JAMES & ASSOCIATES, INC. PRAGER MCCARTHY & SEALY		6,734,456	10,900,000	4,314,220	6,366,833		268,141		268,141		6,634,973		99,483	99,483		09/01/2018
196458-H9-7	COLORADO EDL UNIV DENVER 2005 A		12/07/2009			108,119	100,000	96,549	95,784		213		213		95,996		12,123	12,123	6,375	03/01/2022
196474-PW-4	COLORADO HLTH FAC POUDRE VLY HLTH 99A		12/01/2009	CALLED @ 101.00000000		3,030,000	3,000,000	3,121,590	3,038,987		(8,987)		(8,987)		3,030,000				172,500	12/01/2010
196474-PX-2	COLORADO HLTH FAC POUDRE VLY HLTH 99A		12/01/2009	CALLED @ 101.00000000		3,080,500	3,050,000	3,155,561	3,087,393		(6,893)		(6,893)		3,080,500				175,375	12/01/2011
196474-PY-0	COLORADO HLTH FAC POUDRE VLY HLTH 99A		12/01/2009	CALLED @ 101.00000000		4,954,050	4,905,000	5,033,707	4,959,988		(5,938)		(5,938)		4,954,050				282,038	12/01/2012
196474-QG-8	COLORADO HLTH FAC POUDRE VLY HLTH 99A		12/01/2009	CALLED @ 101.00000000		4,555,100	4,510,000	4,367,529	4,518,571		36,529		36,529		4,555,100				259,325	12/01/2023
196617-FD-1	COLORADO SPRINGS CO HOSP REV 2002		12/10/2009	Various		565,664	550,000	535,563	535,802		350		350		536,152		29,512	29,512	25,043	12/15/2027
196617-FE-9	COLORADO SPRINGS CO HOSP REV 2002		11/17/2009	PRAGER MCCARTHY & SEALY		1,144,702	1,130,000	1,115,875	1,116,030		140		140		1,116,170		28,531	28,531	53,203	12/15/2032
196630-2Y-2	COLORADO SPRINGS CO UTIL SYS 02B SUB		09/17/2009	Various		2,947,497	2,845,000	2,823,890	2,826,203		281		281		2,826,484		121,014	121,014	97,345	11/15/2030
196630-4W-4	COLORADO SPRINGS CO UTIL SYS 03A SUB		05/04/2009	PRAGER MCCARTHY & SEALY		507,668	500,000	498,560	498,765		10		10		498,775		8,893	8,893	14,514	11/15/2027
249271-FM-4	DENVER CO ARPT SPL FAC RENTAL CAR 99A		01/01/2009	MATURED		1,605,000	1,605,000	1,634,002	1,605,000						1,605,000				44,138	01/01/2009
249271-FN-2	DENVER CO ARPT SPL FAC RENTAL CAR 99A		01/12/2009	CALLED @ 101.00000000		909,000	900,000	910,476	901,287		(39)		(39)		901,248		7,752	7,752	26,263	01/01/2010
249181-JH-2	DENVER CO ARPT SYS REV SER 1991 D		11/15/2009	CALLED @ 100.00000000		615,000	615,000	619,613	616,324		(361)		(361)		615,963		(963)	(963)	47,663	11/15/2013
249181-6J-2	DENVER CO ARPT SYS REV SER 2002 E		12/17/2009	PRAGER MCCARTHY & SEALY		109,036	100,000	103,696			(587)		(587)		103,109		5,927	5,927	3,165	11/15/2014
249181-3K-2	DENVER CO ARPT SYS REV SER 2006 A		12/02/2009	PRAGER MCCARTHY & SEALY		148,096	130,000	138,801	137,081		(724)		(724)		136,358		11,738	11,738	6,897	11/15/2017
249181-3A-4	DENVER CO ARPT SYS REV SER 2006 B		11/12/2009	PRAGER MCCARTHY & SEALY		650,151	600,000	632,232	624,697		(1,690)		(1,690)		623,007		27,144	27,144	9,958	11/15/2011
249181-7K-8	DENVER CO ARPT SYS REV SER 2008 A1		12/29/2009	PRAGER MCCARTHY & SEALY		991,609	900,000	932,697			(2,482)		(2,482)		930,215		61,394	61,394	21,583	11/15/2014
249181-7R-3	DENVER CO ARPT SYS REV SER 2008 A1		10/20/2009	BARCLAYS BANK		15,457,938	14,810,000	15,062,066	15,006,858		(65,799)		(65,799)		14,941,059		516,878	516,878	738,649	11/15/2032

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	Maturity Date
59189V-AC-4	METROPOLITAN FOOTBALL STAD CO TAX 99A		01/01/2009	MATURED		5,350,000	5,350,000	3,477,447	5,350,000						5,350,000					01/01/2009
75913T-EB-6	REGIONAL TRANSN DIST CO COP 05A		06/01/2009	MATURED		2,280,000	2,280,000	2,369,032	2,290,234		(10,234)		(10,234)		2,280,000				51,300	06/01/2009
75913T-EC-4	REGIONAL TRANSN DIST CO COP 05A		08/19/2009	M&T INVESTMENT BANKING GROUP		3,005,418	2,930,000	3,058,968	2,969,992		(18,048)		(18,048)		2,951,944		53,475	53,475	96,324	06/01/2010
75913T-ED-2	REGIONAL TRANSN DIST CO COP 05A		12/08/2009	PRAGER MCCARTHY & SEALY		2,039,578	1,930,000	2,021,749	1,970,398		(11,446)		(11,446)		1,958,952		80,626	80,626	84,770	06/01/2011
75913T-EE-0	REGIONAL TRANSN DIST CO COP 05A		01/15/2009	PRAGER MCCARTHY & SEALY		274,930	250,000	262,361	256,575		(101)		(101)		256,474		18,456	18,456	7,188	06/01/2012
75913T-DU-5	REGIONAL TRANSN DIST CO COP REF 04A		12/04/2009	PRAGER MCCARTHY & SEALY		528,258	475,000	497,482	487,223		(1,225)		(1,225)		485,998		42,259	42,259	11,913	06/01/2013
75913T-DV-3	REGIONAL TRANSN DIST CO COP REF 04A		06/26/2009	PRAGER MCCARTHY & SEALY		220,286	200,000	208,526	205,113		(428)		(428)		204,686		15,600	15,600	5,250	06/01/2014
207904-DJ-9	CONNECTICUT ARPT BRADLEY INTL 2001 A		09/25/2009	PRAGER MCCARTHY & SEALY		103,506	100,000	101,297	101,050		(227)		(227)		100,823		2,683	2,683	5,036	10/01/2019
207743-LN-3	CONNECTICUT HIGHER ED FAM ED LN 05A SR		05/15/2009	CALLED @ 100.00		30,000	30,000	29,930	29,964		4		4		29,968		32	32	1,200	11/15/2011
207743-LU-7	CONNECTICUT HIGHER ED FAM ED LN 05A SR		05/15/2009	CALLED @ 100.00000000		35,000	35,000	30,673	30,736		136		136		30,872		4,128	4,128	1,531	11/15/2017
207743-MN-2	CONNECTICUT HIGHER ED FAM ED LN 06A SR		11/15/2009	CALLED @ 100.00000000		180,000	180,000	180,860	180,696		(39)		(39)		180,657		(657)	(657)	8,460	11/15/2017
207743-MY-8	CONNECTICUT HIGHER ED FAM ED LN 07A SR		11/15/2009	CALLED @ 100.00000000		90,000	90,000	88,661	88,803		72		72		88,875		1,125	1,125	3,238	11/15/2017
207743-MZ-5	CONNECTICUT HIGHER ED FAM ED LN 07A SR		11/15/2009	CALLED @ 100.00000000		90,000	90,000	87,952	88,144		97		97		88,241		1,759	1,759	3,238	11/15/2018
207743-NA-9	CONNECTICUT HIGHER ED FAM ED LN 07A SR		11/15/2009	Various		631,243	630,000	620,928	621,522		297		297		621,819		9,424	9,424	32,107	11/15/2024
20774L-4N-2	CONNECTICUT HLTH & EDL CT ST UNIV 05 H		03/17/2009	PRAGER MCCARTHY & SEALY		689,157	600,000	656,619	641,421		(330)		(330)		641,091		48,066	48,066	21,861	11/01/2015
20774L-Z7-3	CONNECTICUT HLTH & EDL GRIFFIN HOSP 05B		09/23/2009	FAHNESTOCK & CO., INC.		2,009,261	2,150,000	2,210,004	2,192,937		(4,286)		(4,286)		2,188,651		(179,390)	(179,390)	133,479	07/01/2020
20774U-ST-3	CONNECTICUT HLTH & EDL QUINNIPIAC 07I		11/30/2009	PRAGER MCCARTHY & SEALY		320,488	300,000	314,361	313,079		(1,191)		(1,191)		311,888		8,600	8,600	21,250	07/01/2027
20774L-JV-8	CONNECTICUT HLTH & EDL WATERBURY 99C		05/06/2009	ROOSEVELT & CROSS, INC.		1,718,300	2,000,000	1,896,360	1,933,140		2,018		2,018		1,935,158		(216,858)	(216,858)	99,028	07/01/2020
20774L-JW-6	CONNECTICUT HLTH & EDL WATERBURY 99C		09/17/2009	FAHNESTOCK & CO., INC.		2,490,608	2,785,000	2,663,045	2,690,285		2,406		2,406		2,692,691		(202,082)	(202,082)	193,733	07/01/2029
20774U-RX-5	CONNECTICUT HLTH & EDL WESTMINSTER 07E		09/21/2009	PRAGER MCCARTHY & SEALY		105,250	100,000	104,269	103,852		(278)		(278)		103,574		1,676	1,676	6,153	07/01/2032
20774U-WC-5	CONNECTICUT HLTH & EDL YALE UNIV 97T-1		01/23/2009	PRAGER MCCARTHY & SEALY		3,010,264	3,000,000	3,000,000	3,000,000						3,000,000		10,264	10,264	80,879	07/01/2029
207748-N7-5	CONNECTICUT HSG FIN AUTH MTG 03C-1		12/11/2009	PRAGER MCCARTHY & SEALY		736,445	715,000	715,000	715,000						715,000		21,445	21,445	41,396	11/15/2023
20775B-GK-6	CONNECTICUT HSG FIN AUTH MTG 06B		11/06/2009	PRAGER MCCARTHY & SEALY		102,788	100,000	100,000	100,000						100,000		2,788	2,788	7,458	11/15/2028
207746-VA-3	CONNECTICUT HSG FIN AUTH MTG 96 G H1		05/12/2009	W.H. MELL ASSOCIATES INC		3,784,200	3,710,000	3,647,264	3,664,735		838		838		3,665,572		118,628	118,628	94,682	06/15/2026
207728-BH-8	CONNECTICUT PCR WESTERN MA ELECT 93A		03/02/2009	CITIGROUP GLOBAL MARKETS		4,749,400	5,000,000	3,899,500	3,904,220		4,093		4,093		3,908,313		841,087	841,087	149,500	09/01/2028
668871-AA-4	NORWALK CT HSG AUTH MONTEREY VLG REF		12/15/2009	Various		1,960,000	1,960,000	1,960,000	1,960,000						1,960,000				177,267	10/15/2012
246395-QG-5	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		07/01/2009	CALLED @ 100.00000000		175,000	175,000	176,052	175,952		(46)		(46)		175,907		(907)	(907)	8,750	07/01/2022
246395-QJ-9	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		07/01/2009	Various		515,907	515,000	515,000	515,000						515,000		907	907	30,242	07/01/2028
246394-G3-8	DELAWARE ST HSG AUTH MULTI FAM 92 D		07/01/2009	CALLED @ 100.00000000		570,000	570,000	570,000	570,000						570,000				39,045	07/01/2012
246412-DF-4	DELAWARE ST SOLID WST AUTH SYS 2006		07/14/2009	PRAGER MCCARTHY & SEALY		216,959	200,000	213,122	210,877		(404)		(404)		210,473		6,486	6,486	4,014	06/01/2021
246412-DG-2	DELAWARE ST SOLID WST AUTH SYS 2006		02/05/2009	PRAGER MCCARTHY & SEALY		108,051	100,000	106,412	105,308		(67)		(67)		105,241		2,810	2,810	958	06/01/2022
246412-DJ-6	DELAWARE ST SOLID WST AUTH SYS 2006		08/28/2009	PRAGER MCCARTHY & SEALY		1,644,876	1,550,000	1,658,314	1,638,399		(3,223)		(3,223)		1,635,177		9,699	9,699	30,715	06/01/2024
246428-MR-4	DELAWARE TRANSN AUTH TRANSN SYS 00 SR		07/01/2009	MATURED		3,715,000	3,715,000	3,720,015	3,715,344		(344)		(344)		3,715,000				204,325	07/01/2009
246428-QP-4	DELAWARE TRANSN AUTH TRANSN SYS 03 SR		07/01/2009	MATURED		3,510,000	3,510,000	3,622,496	3,548,936		(38,936)		(38,936)		3,510,000				175,500	07/01/2009
643277-AC-0	NEWCASTLE CNTY DE MULTI FIELDCREST		01/01/2009	CALLED @ 100.00000000		200,000	200,000	200,000	127,888	72,112			72,112		200,000				13,250	01/01/2031
11442P-AQ-0	BROOKS OF BONITA SPRINGS II FL CDD 2006		05/01/2009	CALLED @ 100.00000000		5,000	5,000	4,990	4,992						4,992		8	8	231	05/01/2025
13937X-DG-0	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2009	CALLED @ 100.00000000		785,000	785,000	766,027	767,160		697		697		767,857		17,143	17,143	63,389	09/01/2021
13937X-DH-8	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2009	CALLED @ 100.00000000		680,000	680,000	600,281	602,217		2,561		2,561		604,777		75,223	75,223	54,910	09/01/2022
13937X-DJ-4	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2009	CALLED @ 100.00000000		785,000	785,000	756,552	757,950		861		861		758,811		26,189	26,189	63,389	09/01/2023
13937X-DK-1	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2009	CALLED @ 100.00000000		665,000	665,000	574,835	576,776		2,360		2,360		579,136		85,864	85,864	53,699	09/01/2024
13937X-DL-9	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2009	CALLED @ 100.00000000		890,000	890,000	873,161	873,852		426		426		874,278		15,722	15,722	75,860	09/01/2025

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	Maturity Date
13937X-DM-7	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2009	CALLED @ 100.00000000		965,000	965,000	941,493	942,377		545		545		942,922		22,078	22,078	82,253	09/01/2026
13937Y-AS-5	CAPE CORAL FL WTR ASSMT SW 1&3 PINE 05		07/01/2009	CALLED @ 100.00000000		25,000	25,000	24,419	24,503		15		15		24,518		482	482	1,050	07/01/2021
221034-AF-8	CORY LAKES FL CMNTY DEV DIST REF 01A		11/01/2009	Various		55,000	55,000	55,000	43,188	11,812			11,812		55,000				3,960	05/01/2023
221034-AD-3	CORY LAKES FL CMNTY DEV DIST REF 97		11/01/2009	CALLED @ 100.00000000		135,000	135,000	135,000	128,547	6,453			6,453		135,000				11,306	05/01/2012
221034-AE-1	CORY LAKES FL CMNTY DEV DIST REF 97		11/01/2009	CALLED @ 100.00000000		475,000	475,000	475,000	442,030	32,970			32,970		475,000				39,781	05/01/2014
233455-D7-6	DADE CNTY FL MIAMI INTL ARPT 1997 A		10/01/2009	MATURED		4,500,000	4,500,000	4,481,595	4,498,193		1,807		1,807		4,500,000				241,875	10/01/2009
296117-AB-0	ESCAMBIA CNTY FL HLTH ASCENSION 99A-1		11/15/2009	CALLED @ 101.00		5,837,800	5,780,000	6,348,279	5,947,423		(109,623)		(109,623)		5,837,800				332,350	11/15/2029
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A		10/01/2009	Various		267,650	265,000	265,000	265,000						265,000		2,650	2,650	12,222	07/01/2020
34073N-U7-3	FLORIDA HSG FIN CORP HMEOWNER MTG 06-6		10/01/2009	Various		522,305	525,000	443,641	444,927		855		855		445,782		76,523	76,523	26,757	07/01/2026
34073N-Z7-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-2		10/01/2009	CALLED @ 100.00000000		100,000	100,000	99,500			2		2		99,502		498	498	1,175	07/01/2022
34073N-2J-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-3		02/20/2009	Various		6,575,765	7,025,000	6,155,235	6,161,626		2,262		2,262		6,163,887		411,878	411,878	232,651	07/01/2038
34073N-4Q-0	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		10/01/2009	CALLED @ 100.00000000		645,000	645,000	645,000	645,000						645,000				37,063	07/01/2023
34073N-4R-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		10/01/2009	Various		3,213,330	3,180,000	3,180,000	3,180,000						3,180,000		33,330	33,330	160,377	07/01/2028
34073N-6A-3	FLORIDA HSG FIN CORP HMEOWNER MTG 08-1		08/28/2009	Various		3,890,007	3,765,000	3,765,000	3,765,000						3,765,000		125,007	125,007	259,667	07/01/2039
34073M-LG-5	FLORIDA HSG FIN CORP REV MTG REV BDS 199		10/01/2009	Various		72,176	230,000	41,435	70,882		1,289		1,289		72,172		5	5		07/01/2030
341080-AN-9	FLORIDA PORTS FING COMMN TRANS TR FD 96		06/01/2009	MATURED		3,975,000	3,975,000	3,939,742	3,973,306		1,694		1,694		3,975,000				101,859	06/01/2009
341507-NJ-6	FLORIDA ST BRD OF ED LOTTERY REV 2002 C		11/06/2009	PRAGER MCCARTHY & SEALY		234,051	225,000	231,951	229,520		(692)		(692)		228,828		5,222	5,222	14,286	01/01/2021
343136-SS-7	FLORIDA ST DEPT TRANS TURNPIKE 00B		06/18/2009	PRAGER MCCARTHY & SEALY		1,727,655	1,655,000	1,685,684	1,664,609		(1,751)		(1,751)		1,662,857		64,797	64,797	80,911	07/01/2014
362848-BB-8	GAINESVILLE FL UTILS SYS 1980 A		10/01/2009	CALLED @ 100.00000000		375,000	375,000	361,875	371,096		1,741		1,741		372,837		2,163	2,163	30,469	10/01/2014
392274-UR-5	GREATER ORLANDO FL AVIATION AUTH 2003A		10/01/2009	PRAGER MCCARTHY & SEALY		110,494	100,000	107,217	103,965		(587)		(587)		103,378		7,116	7,116	5,069	10/01/2016
392886-CK-1	GREEN COVE SPRINGS FL UTIL REV CTF 78		07/01/2009	MATURED		145,000	145,000	144,055	144,964		36		36		145,000				9,860	07/01/2009
431022-PT-3	HIGHLANDS CNTY FL HOSP ADVENTIST 06 G		09/24/2009	Various		41,203,231	40,975,000	41,160,125	41,155,773		(14,220)		(14,220)		41,141,553		61,677	61,677	1,831,639	11/15/2032
43102R-AS-6	HIGHLANDS CNTY FL INFRA SALES SURTAX 02		10/29/2009	PRAGER MCCARTHY & SEALY		258,125	250,000	249,410	249,576		25		25		249,601		8,524	8,524	12,569	11/01/2019
43232D-DW-6	HILLSBOROUGH CNTY FL PCR TAMPA ELEC 08		08/26/2009	J. P. MORGAN SECURITIES, INC.		9,789,465	9,500,000	9,500,000	9,500,000						9,500,000		289,465	289,465	475,000	12/01/2034
469363-DE-2	JACKSONVILLE FL ELEC 2ND INSTALL 73		07/01/2009	CALLED @ 100.00000000		305,000	305,000	324,383	316,571		(2,737)		(2,737)		313,834		(8,834)	(8,834)	18,300	07/01/2012
469466-DY-9	JACKSONVILLE FL PORT AUTH 2006 RMKT		09/14/2009	LOOP CAPITAL MARKETS		30,314,494	30,185,000	30,185,000	30,185,000						30,185,000		129,494	129,494	1,155,520	11/01/2018
46613C-BQ-7	JEA FL ELEC SYS SR SERIES 3 2002 B		10/01/2009	CALLED @ 100.00		12,250,000	12,250,000	12,186,300	12,210,066		3,279		3,279		12,213,346		36,654	36,654	551,250	10/01/2016
46613C-BR-5	JEA FL ELEC SYS SR SERIES 3 2002 B		10/01/2009	CALLED @ 100.00		1,725,000	1,725,000	1,717,496	1,720,035		351		351		1,720,386		4,614	4,614	79,350	10/01/2017
46613C-CK-9	JEA FL ELEC SYS SUBORDINATE 2002 D		07/02/2009	CALLED @ 100.00		1,760,000	1,760,000	1,763,542	1,759,979		1		1		1,759,980		20	20	58,295	10/01/2018
46613C-CL-7	JEA FL ELEC SYS SUBORDINATE 2002 D		12/18/2009	CALLED @ 100.00000000		4,070,000	4,070,000	3,786,866	3,777,320		17,494		17,494		3,794,814		275,186	275,186	228,499	10/01/2022
46613C-EV-3	JEA FL ELEC SYS SUBORDINATE 2004 A		05/19/2009	PRAGER MCCARTHY & SEALY		449,784	445,000	438,294	439,690		133		133		439,823		9,961	9,961	13,420	10/01/2020
46613Q-AK-0	JEA FL ST JOHN RIV PWR PARK 2-17 02 REF		01/21/2009	PRAGER MCCARTHY & SEALY		496,215	450,000	489,939	469,347		(465)		(465)		468,881		27,334	27,334	19,359	10/01/2011
46613Q-AQ-7	JEA FL ST JOHN RIV PWR PARK 2-17 02 REF		09/16/2009	Various		17,794,252	16,850,000	17,370,665	17,030,574		(45,202)		(45,202)		16,985,371		808,881	808,881	818,847	10/01/2017
46613Q-BY-9	JEA FL ST JOHN RIV PWR PARK 2-18 03 REF		10/01/2009	MATURED		2,350,000	2,350,000	2,484,785	2,377,133		(27,133)		(27,133)		2,350,000				117,500	10/01/2009
46613Q-EG-5	JEA FL ST JOHN RIV PWR PARK 3-01 07		05/28/2009	Various		197,974	210,000	183,176	208,491		13,284	25,247	(11,963)		196,528		1,446	1,446	10,886	10/01/2032
481367-BB-5	JULINGTON CREEK FL PLANTATION CDD 06		11/01/2009	CALLED @ 100.00000000		405,000	405,000	403,668	403,777		47		47		403,824		1,176	1,176	17,719	05/01/2026
481367-BC-3	JULINGTON CREEK FL PLANTATION CDD 06		11/01/2009	CALLED @ 100.00000000		725,000	725,000	723,202	723,285		36		36		723,321		1,679	1,679	32,625	05/01/2036
507507-AA-9	LAKE ASHTON FL CMNTY DEV DIST 01A		11/01/2009	Various		175,000	175,000	175,000	137,762	37,238			37,238		175,000				12,950	05/01/2032
507507-AB-7	LAKE ASHTON FL CMNTY DEV DIST 01B		11/01/2009	CALLED @ 100.00000000		190,000	190,000	188,577	177,477	12,111	71		12,182		189,659		341	341	7,200	05/01/2011
51166F-AE-9	LAKELAND FL ENERGY SYS 2001 B		09/28/2009	PRAGER MCCARTHY & SEALY		745,430	700,000	698,530	699,179		78		78		699,257		46,173	46,173	35,000	10/01/2015
523857-AM-2	LEE FL MEM HLTH SYS HOSP 02 A REF		11/13/2009	PRAGER MCCARTHY & SEALY		244,850	225,000	253,044	237,089		(2,697)		(2,697)		234,392		10,458	10,458	13,089	04/01/2014
525556-AG-1	LELY FL CMNTY DEV DIST REF 99		11/01/2009	CALLED @ 100.00000000		875,000	875,000	875,000	831,801	43,199			43,199		875,000				60,156	05/01/2011
525556-AE-6	LELY FL CMNTY DEV DIST REF 99A		11/01/2009	Various		1,070,000	1,070,000	1,070,000	978,098	91,902			91,902		1,070,000				77,575	05/01/2013
548841-AL-9	LOXAHATCHEE RIVER FL SWR SER 78		10/01/2009	CALLED @ 100.00		190,000	190,000	190,000	190,000						190,000				14,725	10/01/2013
561875-BD-6	MANATEE CNTY FL WTR & SWR 1978		10/01/2009	MATURED		2,600,000	2,600,000	2,562,466	2,597,712		2,288		2,288		2,600,000				178,750	10/01/2009
566599-BF-2	MARGATE FL WTR & SWR SER 1978		12/01/2009	MATURED		315,000	315,000	311,031	314,723		277		277		315,000				22,050	12/01/2009
583116-AE-8	MEADOW POINTE FL CDD CAP IMPT 1999		11/01/2009	Various		890,000	890,000	890,000	890,000						890,000				62,300	05/01/2012
585395-GG-5	MELBOURNE FL WTR & SWR 78 REF		06/01/2009	MATURED		175,000	175,000	171,644	174,894		106		106		175,000				5,906	06/01/2009
59333N-BA-0	MIAMI-DADE CNTY FL SPL OBLIG SUB 97A REF		01/20/2009	PRAGER MCCARTHY & SEALY		47,826	100,000	28,210	45,049		160		160		45,210		2,616	2,616		10/01/2022

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	Maturity Date
59333N-CN-1	MIAMI-DADE CNTY FL SPL OBLIG SUB 97B		09/24/2009	Various		3,794,488	11,860,000	1,665,228	3,592,143		162,233	526,856	(364,623)		3,227,520		566,968	566,968		10/01/2028
59333N-CP-6	MIAMI-DADE CNTY FL SPL OBLIG SUB 97B		09/24/2009	Various		10,444,448	35,345,000	4,510,200	10,057,825		451,780	1,624,566	(1,172,786)		8,885,038		1,559,409	1,559,409		10/01/2029
59333N-CQ-4	MIAMI-DADE CNTY FL SPL OBLIG SUB 97B		09/24/2009	CITIGROUP GLOBAL MARKETS		11,077,155	40,500,000	9,496,035	9,606,596		484,959		484,959		10,091,555		985,600	985,600		10/01/2030
59333N-CT-8	MIAMI-DADE CNTY FL SPL OBLIG SUB 97B		09/22/2009	Various		4,112,807	19,795,000	2,157,518	4,290,651		189,218	814,264	(625,046)		3,665,605		447,202	447,202		10/01/2033
59333N-CU-5	MIAMI-DADE CNTY FL SPL OBLIG SUB 97B		09/22/2009	RAYMOND JAMES & ASSOCIATES, INC.		1,945,469	10,120,000	1,295,158	2,125,847		96,601		96,601		2,222,448		(276,979)	(276,979)		10/01/2034
59333N-CV-3	MIAMI-DADE CNTY FL SPL OBLIG SUB 97B		09/22/2009	CREWS & ASSOC.		2,019,853	11,310,000	1,918,628	1,940,877		96,089		96,089		2,036,966		(17,113)	(17,113)		10/01/2035
59333N-EE-9	MIAMI-DADE CNTY FL SPL OBLIG SUB 97C		09/24/2009	Various		4,242,478	13,375,000	3,031,024	3,622,038		178,737	549,062	(370,325)		3,251,713		990,764	990,764		10/01/2028
657815-AP-1	NORTH BREVARD CNTY FL PARRISH MED 08		09/15/2009	Various		7,122,650	7,000,000	6,871,480	6,872,387		1,493		1,493		6,873,880		248,770	248,770	370,396	10/01/2038
662542-BC-2	NORTH SPRINGS FL IMPT WTR MGMT 1990 A		11/01/2009	Various		180,000	180,000	180,000		180,000			180,000		180,000				11,172	05/01/2010
687904-CH-3	OSCEOLA CNTY FL MULTI WOODSIDE APT 00A		12/01/2009	CALLED @ 100.00		125,000	125,000	125,000	125,997		691		691		126,688		(1,688)	(1,688)	9,688	06/01/2032
696560-FN-6	PALM BEACH CNTY FL SOLID WASTE 97 A		10/01/2009	MATURED		1,190,000	1,190,000	1,293,082	1,211,558		(21,558)		(21,558)		1,190,000				71,400	10/01/2009
702530-AC-3	PASCO CNTY FL SCH DIST SALES TAX 07		10/01/2009	MATURED		9,150,000	9,150,000	9,215,057	9,169,326		(19,326)		(19,326)		9,150,000				366,000	10/01/2009
73535E-ET-3	PORT ST LUCIE FL SPL ASSMT TESORO 03 B		09/01/2009	CALLED @ 100.00000000		1,305,000	1,305,000	1,305,000	1,305,000						1,305,000				68,513	01/01/2016
803313-CX-1	SARASOTA CNTY FL SOLID WASTE SYS 05		11/12/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		264,523	250,000	245,342	243,566		319		319		243,885		20,637	20,637	14,097	10/01/2021
867689-AN-1	SUNRISE FL WTR GAS SWR REF IMPT 1976		10/01/2009	CALLED @ 100.00000000		730,000	730,000	742,790	731,923		(350)		(350)		731,572		(1,572)	(1,572)	46,538	10/01/2012
875128-EP-1	TAMPA BAY FL WTR UTIL SYS 2001 A		03/16/2009	PRAGER MCCARTHY & SEALY		238,703	225,000	228,555	226,143		(84)		(84)		226,059		12,644	12,644	5,250	10/01/2016
875290-QJ-0	TAMPA FL WTR & SWR SYS REF 2002		06/17/2009	PRAGER MCCARTHY & SEALY		176,315	150,000	162,881	157,026		(507)		(507)		156,519		19,796	19,796	6,525	10/01/2014
88906R-BY-5	TOHOPEKALIGA FL WTR AUTH UTIL SYS 03B		03/04/2009	PRAGER MCCARTHY & SEALY		103,581	100,000	100,226	100,122		(4)		(4)		100,118		3,463	3,463	2,194	10/01/2024
16674M-AA-0	TPC CHEVAL CMNTY DEV FL ASSMT REF 97		11/01/2009	CALLED @ 100.00000000		250,000	250,000	250,000	250,000						250,000				17,500	05/01/2012
872613-AD-6	TPC CHEVAL CMNTY DEV FL ASSMT SER 91A		11/01/2009	Various		195,000	195,000	195,000	195,000						195,000				17,160	05/01/2011
957360-AC-4	WESTCHASE CMNTY DEV FL CAP IMPT 1991		05/01/2009	CALLED @ 100.00000000		115,000	115,000	115,000	115,000						115,000				10,063	05/01/2012
047053-AA-1	ATHENS-CLARKE CNTY GA HSG COLLEGE PL 95		12/01/2009	CALLED @ 100.00000000		435,000	435,000	435,000	435,000						435,000				35,888	12/01/2025
04780M-BR-9	ATLANTA GA ARPT GEN REV 2000 B		09/23/2009	DAVIDSON, D.A., & CO.		7,105,000	7,000,000	7,166,390	7,122,281		(38,614)		(38,614)		7,083,666		21,334	21,334	488,906	01/01/2025
04780N-FN-2	ATLANTA GA DEV AUTH OPPTY PROJ 05		09/09/2009	PRAGER MCCARTHY & SEALY		157,332	150,000	134,096	134,437		485		485		134,922		22,410	22,410	8,681	12/01/2023
04780N-FQ-5	ATLANTA GA DEV AUTH OPPTY PROJ 05		09/09/2009	PRAGER MCCARTHY & SEALY		440,539	430,000	373,162	374,436		1,282		1,282		375,718		64,821	64,821	13,980	12/01/2025
047849-BA-1	ATLANTA GA TAX ALLOC EASTSIDE 05 A		01/01/2009	CALLED @ 100.00000000		100,000	100,000	99,411	86,857	12,834			12,834		99,691		309	309	5,625	01/01/2016
047870-EE-6	ATLANTA GA WTR & WASTEWTR 2004		11/01/2009	MATURED		4,630,000	4,630,000	4,927,049	4,691,620		(61,620)		(61,620)		4,630,000				231,500	11/01/2009
047870-FE-5	ATLANTA GA WTR & WASTEWTR 2004		09/29/2009	Various		413,749	400,000	390,904	391,019		97		97		391,116		22,633	22,633	26,403	11/01/2037
047681-LC-3	ATLANTA-FULTON GA REC AUTH REV 05 A REF		06/04/2009	PRAGER MCCARTHY & SEALY		155,615	150,000	134,062	134,437		300		300		134,737		20,878	20,878	6,900	12/01/2023
051470-BD-3	AUGUSTA-RICHMOND CNTY GA COLISEUM 77		02/01/2009	MATURED		230,000	230,000	230,000	230,000						230,000				7,015	02/01/2009
117019-AT-6	BRUNSWICK & GLYNN CNTY GEORGIA-PAC 98		10/27/2009	CITIGROUP GLOBAL MARKETS		1,761,940	2,000,000	1,265,560	827,260	509,836	13,552		523,388		1,350,648		411,293	411,293	129,192	03/01/2026
121342-LV-9	BURKE CNTY GA PCR GA PWR VOGTLE 5TH 94		09/16/2009	CITIGROUP GLOBAL MARKETS		7,083,300	7,000,000	7,000,000	7,000,000						7,000,000		83,300	83,300	297,743	10/01/2032
121342-ME-6	BURKE CNTY GA PCR OGLETHORPE PWR 07D		09/30/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,198,200	5,000,000	5,000,000	5,000,000						5,000,000		198,200	198,200	240,139	01/01/2040
121342-MF-3	BURKE CNTY GA PCR OGLETHORPE PWR 07E		09/30/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		7,277,480	7,000,000	7,000,000	7,000,000						7,000,000		277,480	277,480	336,194	01/01/2040
121342-MJ-5	BURKE CNTY GA PCR OGLETHORPE PWR 08A		04/13/2009	Various		14,684,790	15,000,000	13,786,950	15,000,000		816	1,213,050	(1,212,234)		13,787,766		897,024	897,024	505,708	01/01/2033
146501-PV-7	CARTERSVILLE GA WTR & SWR REF 2000		07/01/2009	Various		1,445,000	1,445,000	1,489,593	1,446,648		(833)		(833)		1,445,815		(815)	(815)	59,813	07/01/2009
162033-GB-4	CHATHAM CNTY GA HOSP MEM HLTH UNIV 04A		09/14/2009	CREWS & ASSOC.		886,620	1,000,000	988,040	989,575		284		284		989,859		(103,239)	(103,239)	65,097	01/01/2026
190760-BA-5	COBB-MARIETTA GA COLISEUM & EXHIBIT 93		10/01/2009	CALLED @ 100.00000000		50,000	50,000	55,637	51,570		(497)		(497)		51,073		(1,073)	(1,073)	2,750	10/01/2012
307125-CU-6	FANNIN CNTY GA CMNTY HLTH SYSTEM 78		03/01/2009	MATURED		265,000	265,000	265,000	265,000						265,000				9,606	03/01/2009
307125-CV-4	FANNIN CNTY GA CMNTY HLTH SYSTEM 78		09/01/2009	CALLED @ 100.00		285,000	285,000	285,000	285,000						285,000				20,663	03/01/2010
380037-FE-6	GLYNN-BRUNSWICK HOSP SE GA HLTH 08A		05/05/2009	Various		6,093,195	6,500,000	5,734,416	6,306,938		2,098	571,299	(569,201)		5,737,737		355,458	355,458	235,000	08/01/2034
426338-EC-9	HENRY CNTY GA WTR & SEW AUTH SER 79		02/01/2009	CALLED @ 100.00000000		270,000	270,000	270,000	270,000						270,000				21,600	02/01/2011
507154-AF-9	LAGRANGE-TROUP CNTY GA HOSP WGHF 08A		04/17/2009	Various		9,400,350	10,000,000	9,080,954	9,648,015		3,227	563,446	(560,220)		9,087,795		312,555	312,555	395,694	07/01/2038
56036Y-AP-0	MAIN STREET NAT GAS INC GA 2006B		09/16/2009	CITIGROUP GLOBAL MARKETS		12,847,800	13,110,000	12,798,244	12,816,326		12,670		12,670		12,828,996		18,804	18,804	666,425	03/15/2021
56036Y-DG-7	MAIN STREET NAT GAS INC GA 2007A		05/27/2009	TENDER OFFER		11,253,500	12,500,000	12,874,625	12,858,373		(5,534)		(5,534)		12,852,839		(1,599,339)	(1,599,339)	481,250	09/15/2025

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	Maturity Date
591745-D5-0	METRO ATLANTA GA RAPID TRANS SLS TX 07B		12/22/2009	Various		3,145,042	3,150,000	3,057,989	3,060,948		1,155		1,155		3,062,103		82,938	82,938	137,669	07/01/2030
80483C-CG-4	SAVANNAH GA ECON DEV CLG OF ART 99		10/01/2009	CALLED @ 102.00000000		8,670,000	8,500,000	8,500,000	8,661,590		8,410		8,410		8,670,000				586,500	10/01/2029
888888-DV-3	TOCCOA GA WTR & SWR REV SER 77		10/01/2009	CALLED @ 100.00000000		135,000	135,000	135,000	135,000						135,000				8,640	10/01/2010
888888-FD-1	TOCCOA GA WTR & SWR REV SER 78		10/01/2009	MATURED		260,000	260,000	260,000	260,000						260,000				18,720	10/01/2009
419794-SK-9	HAWAII ARPT SYS REV 2000 B		07/01/2009	MATURED		10,830,000	10,830,000	11,113,854	10,849,686		(19,686)		(19,686)		10,830,000				663,338	07/01/2009
419794-TX-0	HAWAII ARPT SYS REV 2001		04/27/2009	JEFFERIES & COMPANY, INC.		10,594,258	10,130,000	10,520,208	10,427,991		(37,856)		(37,856)		10,390,136		204,122	204,122	441,710	07/01/2011
419800-DW-4	HAWAII DEPT BDGT & FIN HAWAIIAN ELEC 99C		09/14/2009	CITIGROUP GLOBAL MARKETS		7,087,500	7,000,000	7,077,210	7,017,895		(6,714)		(6,714)		7,011,181		76,319	76,319	380,956	11/01/2029
419800-BX-4	HAWAII ST DEPT BUDGET & FIN SPL PURP R		10/23/2009	Various		7,588,299	7,590,000	7,108,237	7,180,593		7,518		7,518		7,188,110		400,189	400,189	411,736	10/01/2027
41981T-AK-9	HAWAII ST HARBOR SYS REV 00 A		07/01/2009	MATURED		2,215,000	2,215,000	2,183,126	2,212,830		2,170		2,170		2,215,000				116,288	07/01/2009
419818-EU-9	HAWAII ST HSG FIN & DEV CORP SGL 97 A		10/01/2009	CALLED @ 100.00000000		320,000	320,000	298,413	302,666		493		493		303,160		16,840	16,840	23,000	07/01/2030
419800-EQ-6	HAWAII ST SPL PURP KAHALA NUI CCRC 03A		11/12/2009	Various		17,424,700	16,500,000	16,443,150	13,513,995	2,876,835	(18,176)		2,858,659		16,372,654		1,052,046	1,052,046	1,125,111	11/15/2033
438689-EV-9	HONOLULU HI CITY & CNTY WTR SYS 06A		08/11/2009	PRAGER MCCARTHY & SEALY		104,992	100,000	99,548	99,599		14		14		99,612		5,380	5,380	5,038	07/01/2022
438689-EW-7	HONOLULU HI CITY & CNTY WTR SYS 06A		03/27/2009	Various		640,969	625,000	619,863	620,391		37		37		620,428		20,541	20,541	32,656	07/01/2023
438689-EX-5	HONOLULU HI CITY & CNTY WTR SYS 06A		03/03/2009	PRAGER MCCARTHY & SEALY		101,670	100,000	98,784	98,899		9		9		98,908		2,762	2,762	5,313	07/01/2024
91428L-AU-0	UNIVERSITY OF HAWAII 2006 A REF		10/08/2009	SOUTHWEST SECURITIES, INC.		429,328	400,000	405,324	404,314		(388)		(388)		403,926		25,402	25,402	22,450	07/15/2023
91428L-AX-4	UNIVERSITY OF HAWAII 2006 A REF		08/06/2009	PRAGER MCCARTHY & SEALY		1,154,125	1,130,000	1,138,791	1,137,128		(413)		(413)		1,136,715		17,410	17,410	55,519	07/15/2026
45129Y-QS-8	IDAHO HSG & FIN SGL FAM MTG 07 D1-I		07/08/2009	Various		6,736,490	7,520,000	6,414,334	6,425,347		12,474		12,474		6,437,822		298,668	298,668	406,670	07/01/2038
45129T-F3-6	IDAHO HSG & FIN SGL FAM MTG 99 F2 SUB		07/01/2009	CALLED @ 100.00000000		105,000	105,000	105,000	105,000						105,000				5,906	01/01/2014
451297-4D-4	IDAHO HSG AGY SGL FAM MTG SER 1990 F1		01/01/2009	CALLED @ 100.00000000		5,000	5,000	5,000	5,000						5,000				188	07/01/2010
45129W-FT-2	IDAHO HSG FIN ASSOC FED HWY TRUST FD 06		09/28/2009	SEATTLE NORTHWEST SECURITIES CORP.		250,032	220,000	230,144	227,953		(680)		(680)		227,273		22,759	22,759	13,322	07/15/2020
45129W-HH-6	IDAHO HSG FIN ASSOC FED HWY TRUST FD 08A		07/23/2009	PRAGER MCCARTHY & SEALY		435,296	400,000	410,520	409,923		(285)		(285)		409,638		25,658	25,658	16,902	07/15/2026
006547-AX-1	ADDISON IL SGL FAM MTG 1979 SER A		04/01/2009	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				5,438	04/01/2011
076393-BP-1	BEDFORD PARK IL TIF 65TH & CICERO 05		12/30/2009	CALLED @ 100.00000000		1,220,000	1,220,000	1,220,000	1,220,000						1,220,000				56,425	12/30/2012
078866-AV-2	BELLEVILLE IL SGL FAM MTG SER 78 A		11/01/2009	MATURED		510,000	510,000	510,000	510,000						510,000				36,975	11/01/2009
094347-CV-1	BLOOMINGDALE IL WTRWKS & SEW REV 79		05/01/2009	MATURED		325,000	325,000	325,000	325,000						325,000				12,594	05/01/2009
09755L-AC-5	BOLINGBROOK IL SALES TAX 2005		08/31/2009	GARDNYR MICHAEL CAPITAL, INC		225,000	500,000	218,650			180		180		218,830		6,170	6,170	5,167	01/01/2026
109340-BF-5	BRIGHTON IL WTRWKS & SEW SER 1979		05/01/2009	MATURED		100,000	100,000	101,185	100,032		(32)		(32)		100,000				3,750	05/01/2009
158208-AR-9	CHAMPAIGN CNTY IL HSG EDGE MALL APTS 79		02/26/2009	CALLED @ 100.00000000		150,000	150,000	154,245	150,000						150,000				6,375	12/01/2009
158208-AS-7	CHAMPAIGN CNTY IL HSG EDGE MALL APTS 79		02/26/2009	CALLED @ 100.00000000		165,000	165,000	169,670	165,000						165,000				7,013	12/01/2010
167423-AV-4	CHICAGO HEIGHTS IL SGL FAM MTG 1979 A		05/01/2009	CALLED @ 100.00000000		45,000	45,000	44,100	44,879		35		35		44,914		86	86	3,420	05/01/2010
16768T-BW-3	CHICAGO IL SALES TAX REV BDS 1998		11/20/2009	CALLED @ 101.00		5,969,100	5,910,000	5,861,597	5,873,177		1,382		1,382		5,874,559		94,541	94,541	430,076	01/01/2028
167709-FC-3	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002		12/15/2009	MATURED		1,560,000	1,560,000	1,558,924	1,559,833		167		167		1,560,000				84,240	12/15/2009
167709-CY-8	CHICAGO IL TIF GOOSE ISLAND TAX EX 2000		07/01/2009	CALLED @ 100.00000000		590,000	590,000	590,000	590,000						590,000				43,955	07/01/2019
167752Q-AA-6	CHICAGO IL TIF KINGSBURY REDEV COP 03A		02/15/2009	CALLED @ 100.00		700,000	700,000	734,524	700,000						700,000				45,990	02/15/2013
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06		02/01/2009	SCHEDULED REDEMPTION		30,843	30,843	27,315	22,202	4,864	3,777		8,641		30,843				2,165	12/31/2024
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06		02/01/2009	SCHEDULED REDEMPTION		22,459	22,459	19,891	16,167	3,543	2,749		6,292		22,459				1,577	12/31/2024
167727-HP-4	CHICAGO IL WSTWTR TRANSMISSION 98A CAP		12/03/2009	PRAGER MCCARTHY & SEALY		505,903	875,000	420,263	430,007		15,712		15,712		445,719		60,184	60,184		01/01/2022
244420-AF-2	DEERFIELD IL ED CHICAGO JEWISH HS 06		11/30/2009	DISTRIBUTION		29,250		29,250	29,250						29,250					05/01/2026
244420-AG-0	DEERFIELD IL ED CHICAGO JEWISH HS 06		11/30/2009	DISTRIBUTION		60,000		60,000	60,000						60,000					05/01/2041
320646-BD-3	FIRST KANKAKEE IL HSG FIN 1ST LIEN 80		08/01/2009	MATURED		245,000	245,000	245,000	245,000						245,000				21,438	08/01/2009
336451-AS-8	FIRST SPRINGFIELD IL HSG FIN SEC 8 A		06/01/2009	MATURED		255,000	255,000	243,813		254,615	385		255,000		255,000				9,403	06/01/2009
446875-AC-0	HUNTLEY IL SPL SVC AREA SIX REF 07		12/03/2009	PRAGER MCCARTHY & SEALY		162,350	150,000	150,000	150,000						150,000		12,350	12,350	9,616	03/01/2025
446879-AD-0	HUNTLEY IL TIF HUNTLEY REDEV PROJ 95B		06/01/2009	CALLED @ 100.00		9,250,000	9,250,000	9,250,000	8,987,023	262,978			262,978		9,250,000				393,125	12/01/2015
451908-H4-2	ILLINOIS DEV FIN CMNTY REHAB 90		09/01/2009	CALLED @ 100.00		50,000	50,000	50,000		50,000			50,000		50,000				4,375	03/01/2010
451908-5D-5	ILLINOIS DEV FIN HOSP PROVENA HLTH 98A		05/15/2009	MATURED		1,165,000	1,165,000	1,218,765	1,167,326		(2,326)		(2,326)		1,165,000				32,038	05/15/2009
45188L-BF-8	ILLINOIS DEV FIN HOSP ST FRANCIS 97B		11/01/2009	CALLED @ 100.00000000		860,000	860,000	864,387	861,137		(1,137)		(1,137)		860,000				49,450	11/01/2012
451888-BV-2	ILLINOIS DEV FIN PCR IL PWR CO 1994 A RE		09/11/2009	PRAGER MCCARTHY & SEALY		10,626,500	10,600,000	9,142,394	9,518,841		30,152		30,152		9,548,993		1,077,507	1,077,507	679,725	02/01/2024

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	Maturity Date
452001-4U-1	ILLINOIS EDL FAC AUGUSTANA CLG 03A		09/15/2009	PRAGER MCCARTHY & SEALY		1,016,710	1,000,000	972,070	975,247		497		497		975,744		40,966	40,966	83,442	10/01/2032
452001-P7-9	ILLINOIS EDL FAC IL INST TECH 99		12/01/2009	CALLED @ 100.00000000		1,210,000	1,210,000	1,210,000	1,210,000						1,210,000				62,315	12/01/2018
45200F-GA-1	ILLINOIS FIN AUTH CHILDRENS MEM 08 A		07/06/2009	Various		1,749,164	1,760,000	1,568,800	1,770,412		521	202,129	(201,608)		1,568,804		180,360	180,360	121,558	08/15/2033
45200F-FF-1	ILLINOIS FIN AUTH EDWARD HOSP 08A		09/01/2009	MESIROW FINANCIAL, INC.		3,690,480	4,000,000	3,865,680	3,867,018		1,292		1,292		3,868,310		(177,830)	(177,830)	240,167	02/01/2040
45200F-MT-3	ILLINOIS FIN AUTH NORWEGIAN AMERICAN 08		09/15/2009	CALLED @ 100.00000000		30,000	30,000	29,400	21,343	8,059	7		8,066		29,409		591	591	2,435	09/15/2038
45200B-7Y-8	ILLINOIS FIN AUTH OSF HLTHCARE 07A		09/01/2009	Various		22,139,449	23,075,000	23,573,189	23,522,413		(27,044)		(27,044)		23,495,369		(1,355,921)	(1,355,921)	1,065,136	11/15/2033
45200F-JU-4	ILLINOIS FIN AUTH RESURRECTION 1999 B		10/15/2009	PRAGER MCCARTHY & SEALY		212,041	200,000	200,770	200,728		(45)		(45)		200,683		11,358	11,358	13,472	05/15/2024
45200F-BB-4	ILLINOIS FIN AUTH SHERMAN HLTH 07A		09/09/2009	ZIEGLER, B.C., AND COMPANY		13,277,795	15,250,000	15,029,638	15,034,138		3,211		3,211		15,037,350		(1,759,555)	(1,759,555)	935,497	08/01/2037
45202H-AB-9	ILLINOIS FIN SOLID WASTE MGMT 05A		03/02/2009	CITIGROUP GLOBAL MARKETS		1,142,730	1,500,000	1,128,135	1,130,243		1,390		1,390		1,131,633		11,097	11,097	45,029	08/01/2029
45200P-EZ-6	ILLINOIS HEALTH FACILITIES AUTHORITY REV		11/15/2009	CALLED @ 100.00000000		20,000	20,000	19,875	20,106		59		59		20,164		(164)	(164)	1,375	11/15/2030
45200L-R6-5	ILLINOIS HEALTH FACS AUTH REV		03/01/2009	MATURED		1,690,000	1,690,000	1,690,000	1,690,000						1,690,000				42,250	03/01/2009
45200P-DF-1	ILLINOIS HEALTH FACS AUTH REV FOR ISSUES		11/15/2009	CALLED @ 100.00000000		2,810,000	2,810,000	2,779,315	2,798,449		11,513		11,513		2,809,963		37	37	171,410	11/15/2029
45200P-AS-6	ILLINOIS HLTH FAC CHILDRENS MEM 99 A		08/15/2009	CALLED @ 101.00000000		2,525,000	2,500,000	2,350,575	2,502,434		22,566		22,566		2,525,000				140,625	08/15/2019
45200L-U3-8	ILLINOIS HLTH FAC METHODIST MED 98		11/15/2009	MATURED		2,615,000	2,615,000	2,795,513	2,632,637		(17,637)		(17,637)		2,615,000				143,825	11/15/2009
45200P-CD-7	ILLINOIS HLTH FAC OSF HLTHCARE 99		11/15/2009	CALLED @ 101.00		6,060,000	6,000,000	5,899,800	6,023,820		36,180		36,180		6,060,000				375,000	11/15/2029
45200P-ZA-8	ILLINOIS HLTH FAC SINAI HLTH 2003 FHA		10/22/2009	PRAGER MCCARTHY & SEALY		154,760	150,000	138,664	138,865		606		606		139,471		15,288	15,288	9,000	08/15/2024
45201Y-WK-9	ILLINOIS HSG DEV AUTH HMEOWNER 07 H-2		02/01/2009	CALLED @ 100.00000000		40,000	40,000	40,000	40,000						40,000				2,080	02/01/2039
45201L-AD-7	ILLINOIS HSG DEV AUTH HSG FIN BDS 1999 B		12/01/2009	CALLED @ 100.00		2,750,000	2,750,000	2,750,000	2,750,000						2,750,000				216,563	09/01/2030
452245-CU-5	ILLINOIS ST TOLL HWY AUTH 1998 A		09/15/2009	PRAGER MCCARTHY & SEALY		116,744	100,000	111,868			(510)		(510)		111,358		5,386	5,386	3,926	01/01/2015
479790-FV-4	JOLIET IL WTRWKS & SEW SER 1989		01/01/2009	CALLED @ 100.00000000		2,050,000	2,050,000	2,150,430	2,055,705						2,055,705		(5,705)	(5,705)	146,063	01/01/2010
504750-CA-6	LASALLE IL WTRWKS REV SER 1978		05/01/2009	MATURED		45,000	45,000	45,000	45,000						45,000				1,575	05/01/2009
592247-S8-4	METRO PIER & EXPO IL MCCORMICK PL 94B CA		06/15/2009	MATURED		255,000	255,000	171,196	247,861		7,139		7,139		255,000					06/15/2009
592247-T7-5	METRO PIER & EXPO IL MCCORMICK PL 94B CA		06/15/2009	MATURED		1,555,000	1,555,000	1,043,959	1,511,465		43,535		43,535		1,555,000					06/15/2009
592247-ZD-5	METRO PIER & EXPO IL MCCORMICK PL 94B CA		06/15/2009	MATURED		930,000	930,000	508,488	903,974		26,026		26,026		930,000					06/15/2009
592247-KT-6	METRO PIER & EXPO IL MCCORMICK PL 96A CU		09/28/2009	Various		20,049,100	20,000,000	17,403,200	17,854,478		51,880		51,880		17,906,357		2,142,743	2,142,743	834,167	06/15/2027
72342A-AA-1	PINGREE GRV IL SPL SVC1 CAMBRIDGE 05-1		12/01/2009	CALLED @ 100.00000000		300,000	300,000	297,000	241,851	56,306	205		56,511		298,362		1,638	1,638	17,063	03/01/2015
72342B-AA-9	PINGREE GRV IL SPL SVC2 CAMBRIDGE 05-2		03/01/2009	CALLED @ 100.00000000		100,000	100,000	100,000	61,983	38,017			38,017		100,000				6,000	03/01/2035
914353-DU-8	UNIVERSITY OF IL BRD OF TRUSTEES 91		06/30/2009	Various		6,811,551	7,000,000	4,166,400	6,250,100		96,153		96,153		6,346,253		465,297	465,297		04/01/2011
958366-TX-4	WESTERN IL UNIV AUX FAC SYS SER 78A		04/01/2009	MATURED		220,000	220,000	222,009	220,000						220,000				8,140	04/01/2009
058507-5N-0	BALL ST UNIV IN STUDENT FEE 2001 K		07/23/2009	PRE-REFUNDING		1,018,459	1,000,000	1,064,090	1,022,607		(3,986)		(3,986)		1,018,621		(161)	(161)	61,014	07/01/2014
094662-FS-7	BLOOMINGTON IN MUN FACS CORP 98 REF		08/01/2009	CALLED @ 100.00		2,545,000	2,545,000	2,493,337	2,512,316		1,449		1,449		2,513,765		31,235	31,235	130,431	02/01/2021
30648P-AA-7	FALLING WTRS IN CONSERVANCY DIST 05		01/01/2009	CALLED @ 100.00000000		5,000	5,000	5,000	3,075	1,925			1,925		5,000				350	01/01/2037
349250-LU-2	FORT WAYNE IN HOSP AUTH PARKVIEW 98		11/15/2009	MATURED		755,000	755,000	776,891	759,898		(4,898)		(4,898)		755,000				39,638	11/15/2009
40721P-CD-8	HAMILTON CNTY IN REDEV OPT INCOME TAX 03		10/09/2009	PRAGER MCCARTHY & SEALY		321,050	300,000	296,490	297,308		141		141		297,449		23,601	23,601	18,833	07/10/2021
454623-Z4-4	INDIANA BOND BK GOOD SAMARITAN HOSP 04A		11/03/2009	PRAGER MCCARTHY & SEALY		238,410	225,000	236,397	231,794		(1,033)		(1,033)		230,761		7,649	7,649	14,219	08/01/2019
454623-Z5-1	INDIANA BOND BK GOOD SAMARITAN HOSP 04A		10/06/2009	PRAGER MCCARTHY & SEALY		107,556	100,000	102,656	100,855		(117)		(117)		100,738		6,818	6,818	5,944	08/01/2020
45470Y-AY-7	INDIANA FIN AUTH SISTERS ST FRANCIS 08		01/29/2009	PRAGER MCCARTHY & SEALY		119,110	120,000	116,441	116,464		7		7		116,472		2,638	2,638	4,873	11/01/2032
45479R-BL-0	INDIANA HLTH FAC CLARIAN HLTH 06B		05/01/2009	Various		11,639,400	15,000,000	9,916,500	9,931,131		25,743		25,743		9,956,874		1,682,526	1,682,526	533,333	02/15/2033
454797-7V-7	INDIANA HLTH FAC CMNTY FNDTN NW 04A		09/15/2009	ZIEGLER, B.C., AND COMPANY		5,033,350	5,000,000	4,965,250	4,967,877		470		470		4,968,347		65,003	65,003	314,167	03/01/2034
454796-CP-6	INDIANA HLTH FAC HOLY CROSS HLTH 98		12/16/2009	CALLED @ 100.50		1,849,200	1,840,000	1,835,731	1,838,031		344		344		1,838,375		10,825	10,825	103,021	12/01/2013
455167-UU-8	INDIANA UNIV FAC REV 1994 A		11/15/2009	MATURED		2,105,000	2,105,000	2,243,109	2,121,141		(16,141)		(16,141)		2,105,000				122,090	11/15/2009
455261-UV-7	INDIANAPOLIS IN ECON DEV PK TUDOR 99		06/01/2009	CALLED @ 101.00000000		1,515,000	1,500,000	1,491,990	1,512,354		2,646		2,646		1,515,000				42,750	06/01/2024
455261-SM-0	INDIANAPOLIS IN ECON DEV SUTTON PLACE		09/01/2009	CALLED @ 100.00000000		130,000	130,000	130,000	105,784	24,216			24,216		130,000				10,400	09/01/2026
455280-3W-5	INDIANAPOLIS IN LOC PUB IMPT BD BK 01D		07/01/2009	Various		1,130,000	1,130,000	1,189,766	1,132,304		(1,172)		(1,172)		1,131,131		(1,131)	(1,131)	42,625	07/01/2009
455393-AP-3	INDIANAPOLIS IN THERMAL ENERGY 01A		12/23/2009	PRAGER MCCARTHY & SEALY		106,701	100,000	105,367	102,064		(512)		(512)		101,552		5,149	5,149	6,844	10/01/2016
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05		07/15/2009	CALLED @ 100.00000000		735,000	735,000	735,000	548,310	186,690			186,690		735,000				40,425	01/15/2021

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	Maturity Date
79061B-AT-2	ST JOSEPH CNTY IN HOSP MEMORIAL HLTH 98		02/15/2009	CALLED @ 100.50		1,467,300	1,460,000	1,160,744	1,226,041		1,121		1,121		1,227,162		240,138	240,138	67,525	08/15/2028
431689-AA-6	HILLS OF CEDAR CRK IA REAL ESTATE 04		12/01/2009	CALLED @ 100.00000000		370,000	370,000	370,000	274,155	95,845			95,845		370,000				28,675	12/01/2019
462380-EA-0	IOWA CITY IA WTR REV 00		07/01/2009	CALLED @ 100.00		4,070,000	4,070,000	4,035,079	4,042,798		613		613		4,043,410		26,590	26,590	228,938	07/01/2025
46246N-EC-6	IOWA HOSP FIN TRINITY REGL HOSP PROJ		07/01/2009	CALLED @ 100.00000000		4,085,000	4,085,000	3,918,741	3,974,568		3,418		3,418		3,977,986		107,014	107,014	224,675	07/01/2022
121822-AS-9	BURLINGTON KS ENVIR K C PWR & LT 93 A		02/12/2009	J. P. MORGAN SECURITIES, INC.		30,275,000	30,000,000	30,000,000	30,000,000						30,000,000		275,000	275,000	336,875	12/01/2023
121825-BW-2	BURLINGTON KS PCR KS GAS & ELEC 04A		05/07/2009	Various		9,671,300	10,000,000	8,205,600	10,000,000		3,657	1,794,400	(1,790,743)		8,209,257		1,462,043	1,462,043	237,028	06/01/2031
256366-AR-6	DODGE CITY KS WTRWKS & WSTWTR 2003		09/14/2009	PRAGER MCCARTHY & SEALY		107,588	100,000	102,727	101,487		(196)		(196)		101,291		6,297	6,297	3,774	12/01/2019
484790-JL-5	KANSAS CITY KS UTIL SYS REF & IMPT 92		10/27/2009	CITIGROUP GLOBAL MARKETS		3,742,975	3,765,000	1,338,594	3,487,782		195,169		195,169		3,682,951		60,024	60,024		03/01/2010
48543B-JT-6	KANSAS DEV FIN HLTH STORMONT VAIL 07L		09/23/2009	PRAGER MCCARTHY & SEALY		354,977	350,000	353,994	353,577		(237)		(237)		353,340		1,637	1,637	24,258	11/15/2036
890680-DF-5	TOPEKA KS COMB UTIL IMPT 2006 A		09/21/2009	PRAGER MCCARTHY & SEALY		364,080	350,000	350,816	350,660		(19)		(19)		350,641		13,439	13,439	15,353	08/01/2021
890630-EP-7	TOPEKA KS PUB BLDG 10TH & JACKSN 07A		09/30/2009	PRAGER MCCARTHY & SEALY		1,117,400	1,000,000	1,064,300	1,059,825		(3,145)		(3,145)		1,056,680		60,720	60,720	42,222	06/01/2027
890644-AK-3	TOPEKA KS SALES TAX 2006		12/11/2009	Various		1,045,860	1,000,000	1,000,000	1,000,000						1,000,000		45,860	45,860	48,710	12/15/2016
933623-BR-0	WAMEGO KS PCR KS GAS & ELEC 04		11/17/2009	Various		1,320,321	1,300,000	1,300,000	1,300,000						1,300,000		20,321	20,321	56,474	06/01/2031
937216-AT-6	WASHBURN UNIV TOPEKA KS BLDG LVG CTR 99		07/01/2009	CALLED @ 100.00000000		3,700,000	3,700,000	3,700,000	3,700,000						3,700,000				226,625	07/01/2029
98267L-DP-7	WYANDOTTE CNTY-KC KS REDEV AREA B-01		09/21/2009	PRAGER MCCARTHY & SEALY		207,355	200,000	199,276	199,475		40		40		199,514		7,841	7,841	8,042	12/01/2016
49126V-CU-9	KENTUCKY ECON DEV NORTON HLTH 00A		07/31/2009	RAYMOND JAMES & ASSOCIATES, INC.		5,996,963	5,865,000	5,688,517	5,713,844		7,546		7,546		5,721,390		275,572	275,572	321,923	10/01/2020
49130P-BW-7	KENTUCKY HSG CORP SER 2007 N		10/30/2009	PRAGER MCCARTHY & SEALY		462,989	455,000	450,450	450,573		93		93		450,666		12,323	12,323	29,228	07/01/2032
491552-KJ-3	KENTUCKY TPK AUTH ECON DEV RD 00 REF		07/01/2009	MATURED		1,185,000	1,185,000	1,299,649	1,192,945		(7,945)		(7,945)		1,185,000				65,175	07/01/2009
546593-AE-4	LOUISVILLE JEFFERSON CNTY KY JEWISH 08		05/19/2009	Various		24,895,437	25,000,000	24,701,788	24,816,850		1,529	113,462	(111,934)		24,704,916		190,521	190,521	1,296,310	02/01/2037
546589-FK-3	LOUISVILLE JEFFERSON CNTY KY MET SWR 98A		05/15/2009	MATURED		1,435,000	1,435,000	1,493,634	1,438,072		(3,072)		(3,072)		1,435,000				39,463	05/15/2009
695317-CX-3	PADUCAH KY ELEC PLANT BRD 09A		07/29/2009	UNION BANK OF SWITZERLAND		105,355	100,000	99,412			11		11		99,423		5,932	5,932	2,556	10/01/2026
914391-ZE-0	UNIVERSITY OF LOUISVILLE KY 2008A		11/20/2009	PRAGER MCCARTHY & SEALY		751,361	700,000	705,628	705,433		(389)		(389)		705,044		46,317	46,317	40,338	09/01/2021
015086-KV-2	ALEXANDRIA LA UTILS 2004		07/10/2009	PRAGER MCCARTHY & SEALY		279,383	250,000	272,143	264,521		(927)		(927)		263,594		15,789	15,789	8,819	05/01/2016
100210-LV-3	BOSSIER CITY LA PUB IMPT SALES TAX 02		07/29/2009	PRAGER MCCARTHY & SEALY		1,188,562	1,115,000	1,150,490	1,134,969		(1,716)		(1,716)		1,133,254		55,308	55,308	36,754	12/01/2019
100273-AP-6	BOSSIER PARISH LA SALES TAX 2002		07/13/2009	Various		769,273	710,000	724,250	718,232		(550)		(550)		717,681		51,592	51,592	35,590	07/01/2016
100273-AR-2	BOSSIER PARISH LA SALES TAX 2002		10/30/2009	PRAGER MCCARTHY & SEALY		1,636,691	1,535,000	1,542,230	1,539,194		(465)		(465)		1,538,730		97,961	97,961	102,010	07/01/2018
100273-AS-0	BOSSIER PARISH LA SALES TAX 2002		10/23/2009	PRAGER MCCARTHY & SEALY		372,203	350,000	372,323	363,556		(1,388)		(1,388)		362,168		10,034	10,034	19,611	07/01/2019
474750-QQ-2	JEFFERSON PARISH LA SCH BRD SALES TAX 02		07/10/2009	PRAGER MCCARTHY & SEALY		374,451	345,000	349,913	347,485		(224)		(224)		347,262		27,190	27,190	14,740	03/01/2014
474750-QR-0	JEFFERSON PARISH LA SCH BRD SALES TAX 02		07/02/2009	PRAGER MCCARTHY & SEALY		1,533,172	1,425,000	1,432,510	1,428,810		(341)		(341)		1,428,469		104,703	104,703	60,760	03/01/2015
50646P-AJ-8	LAFAYETTE LA COMMUNICATIONS SYS 07		10/20/2009	PRAGER MCCARTHY & SEALY		112,713	100,000	102,326	102,284		(200)		(200)		102,084		10,629	10,629	4,889	11/01/2016
50646P-AM-1	LAFAYETTE LA COMMUNICATIONS SYS 07		10/20/2009	PRAGER MCCARTHY & SEALY		111,536	100,000	100,090	100,089		(7)		(7)		100,082		11,454	11,454	4,889	11/01/2018
506498-WN-0	LAFAYETTE LA UTIL REV 2004		11/13/2009	PRAGER MCCARTHY & SEALY		113,648	100,000	109,607	105,961		(812)		(812)		105,150		8,498	8,498	5,498	11/01/2015
506498-WP-5	LAFAYETTE LA UTIL REV 2004		06/18/2009	PRAGER MCCARTHY & SEALY		241,088	215,000	230,452	224,640		(680)		(680)		223,959		17,129	17,129	7,114	11/01/2016
506498-WR-1	LAFAYETTE LA UTIL REV 2004		09/04/2009	PRAGER MCCARTHY & SEALY		222,260	200,000	211,666	207,300		(637)		(637)		206,663		15,597	15,597	7,773	11/01/2018
546276-AN-6	LOUISIANA LOC GOV MULTI OLDE SALEM 02A		12/01/2009	CALLED @ 100.00000000		60,000	60,000	60,000	45,231	14,769			14,769		60,000				4,350	06/01/2037
546279-WA-4	LOUISIANA LOC GOVT LIVINGSTON PARISH 06		12/02/2009	PRAGER MCCARTHY & SEALY		813,210	750,000	777,053	770,866		(2,354)		(2,354)		768,513		44,697	44,697	47,500	03/01/2020

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	Maturity Date
546395-VB-7	LOUISIANA PUB FAC FRANCISCAN 98 A		09/17/2009	PRAGER MCCARTHY & SEALY		284,759	250,000	270,468	259,562		(1,346)		(1,346)		258,216		26,543	26,543	16,363	07/01/2013
546395-YV-0	LOUISIANA PUB FAC LAKE CHARLES HOSP 00		12/01/2009	CALLED @ 100.00000000		200,000	200,000	151,000	168,468		15,425		15,425		183,893		16,107	16,107	17,250	12/01/2030
546395-D7-6	LOUISIANA PUB FAC LAKE CHARLES HOSP 07		12/01/2009	CALLED @ 100.00000000		645,000	645,000	645,000	513,414	131,586			131,586		645,000				40,313	12/01/2019
546398-UZ-9	LOUISIANA PUB FAC OCHSNER CLINIC 07A		09/02/2009	RAYMOND JAMES & ASSOCIATES, INC.		3,922,835	4,750,000	4,567,743	4,572,053		2,398		2,398		4,574,451		(651,616)	(651,616)	327,651	05/15/2038
546398-WM-6	LOUISIANA PUB FAC TULANE UNIV 07B		07/23/2009	STIFEL NICOLAUS & CO, INC.		105,210	100,000	88,072	88,310		527		527		88,837		16,373	16,373	5,093	12/15/2022
546395-UX-0	LOUISIANA PUB FACS AUTH HOSP REV		07/01/2009	MATURED		5,855,000	5,855,000	6,210,633	5,875,573		(20,573)		(20,573)		5,855,000				322,025	07/01/2009
546540-EJ-0	LOUISIANA ST UNIV AUXILIARY 2006		10/20/2009	PRAGER MCCARTHY & SEALY		332,498	300,000	316,518	313,136		(1,126)		(1,126)		312,010		20,488	20,488	18,667	07/01/2019
546540-EK-7	LOUISIANA ST UNIV AUXILIARY 2006		05/06/2009	PRAGER MCCARTHY & SEALY		108,474	100,000	105,176	104,118		(170)		(170)		103,948		4,526	4,526	6,806	07/01/2020
54651P-AV-5	LOUISIANA TRANSN AUTH TOLL SUB BANS 05		09/01/2009	MATURED		24,360,000	24,360,000	25,571,243	24,631,789		(271,789)		(271,789)		24,360,000				913,500	09/01/2009
787503-HD-6	ST BERNARD PARISH LA SALES TAX 04		11/09/2009	PRAGER MCCARTHY & SEALY		159,744	150,000	151,571	151,074		(111)		(111)		150,963		8,781	8,781	9,000	03/01/2022
787503-HE-4	ST BERNARD PARISH LA SALES TAX 04		11/05/2009	Various		1,163,744	1,100,000	1,104,763	1,103,262		(312)		(312)		1,102,950		60,794	60,794	62,542	03/01/2023
787503-HF-1	ST BERNARD PARISH LA SALES TAX 04		09/02/2009	Various		1,693,743	1,600,000	1,595,984	1,596,580		99		99		1,596,679		97,064	97,064	78,222	03/01/2024
881221-DF-9	TERREBONNE PARISH LA HOSP DIST 1 03		03/09/2009	TENDER OFFER		3,321,600	3,460,000	3,529,477	3,499,110		(1,225)		(1,225)		3,497,885		(176,285)	(176,285)	83,521	04/01/2033
56052E-A5-7	MAINE HSG AUTH MTG PUR 2008 SER A-2		08/10/2009	CALLED @ 100.00000000		30,000	30,000	30,000	30,000						30,000				1,928	11/15/2032
560462-HX-4	MAINE MUN BD BK SWR & WTR SRF PROJ 03C		12/16/2009	Various		821,435	775,000	775,000	775,000						775,000		46,435	46,435	42,147	11/01/2024
560459-GJ-2	MAINE MUN BOND BANK 2003 A REF		07/15/2009	PRAGER MCCARTHY & SEALY		483,218	425,000	473,765	449,655		(2,507)		(2,507)		447,148		36,071	36,071	15,652	11/01/2014
560459-LV-9	MAINE MUN BOND BANK 2004 B		09/02/2009	Various		2,334,908	2,160,000	2,211,062	2,191,571		(3,281)		(3,281)		2,188,290		146,618	146,618	92,031	11/01/2022
560459-LX-5	MAINE MUN BOND BANK 2004 B		09/21/2009	Various		1,119,036	1,050,000	1,062,726	1,057,890		(624)		(624)		1,057,266		61,770	61,770	36,278	11/01/2024
560459-RD-3	MAINE MUN BOND BANK 2005 A REF		07/28/2009	PRAGER MCCARTHY & SEALY		324,007	300,000	304,342	303,155		(194)		(194)		302,961		21,046	21,046	8,775	11/01/2019
560459-UG-2	MAINE MUN BOND BANK 2005 E		11/30/2009	PRAGER MCCARTHY & SEALY		384,478	350,000	363,669	357,275		(438)		(438)		356,837		27,641	27,641	17,472	11/01/2020
560459-ZG-7	MAINE MUN BOND BANK 2007 C		09/10/2009	Various		2,630,639	2,385,000	2,548,969	2,528,141		(9,260)		(9,260)		2,518,881		111,758	111,758	100,957	11/01/2024
560459-ZJ-1	MAINE MUN BOND BANK 2007 C		07/16/2009	PRAGER MCCARTHY & SEALY		2,946,295	2,750,000	2,934,250	2,910,868		(7,320)		(7,320)		2,903,548		42,747	42,747	89,028	11/01/2026
736564-AK-1	PORTLAND ME GEN ARPT 2003 A		11/18/2009	PRAGER MCCARTHY & SEALY		203,244	200,000	201,706	200,888		(120)		(120)		200,768		2,476	2,476	14,167	07/01/2032
75913W-DX-2	REGIONAL WASTE SYS ME SOLID WASTE 05T		07/01/2009	MATURED		1,250,000	1,250,000	1,321,847	1,260,020		(10,020)		(10,020)		1,250,000				62,500	07/01/2009
914399-JB-7	UNIVERSITY OF MAINE SYS REV 2007		04/27/2009	PRAGER MCCARTHY & SEALY		144,949	140,000	136,706	136,879		40		40		136,919		8,030	8,030	4,183	03/01/2026
62625X-AB-8	BALTIMORE MD MUNIMAE TE BOND SUB B		03/25/2009	DISTRIBUTION		33,846									33,846		33,846	33,846		06/30/2050
059230-AU-6	BALTIMORE MD RSD FIN COLDSPRING 78		05/01/2009	CALLED @ 100.00000000		30,000	30,000	30,000	30,000						30,000				1,920	05/01/2010
059231-SB-7	BALTIMORE MD WTR REF SER 2007B		04/15/2009	Various		15,922,906	16,805,000	15,112,064	16,805,000		1,868	1,692,936	(1,691,068)		15,113,932		808,973	808,973	607,081	07/01/2032
57419J-NY-5	MARYLAND CMNTY DEV ADM HSG 1997A		05/01/2009	PRAGER MCCARTHY & SEALY		3,019,350	3,000,000	3,000,000	3,000,000						3,000,000		19,350	19,350	152,500	07/01/2039
57419J-XG-3	MARYLAND CMNTY DEV ADM HSG 1998A		09/21/2009	M&T INVESTMENT BANKING GROUP		3,011,250	3,000,000	3,000,000	3,000,000						3,000,000		11,250	11,250	207,656	01/01/2040
57420N-AF-8	MARYLAND ECON DEV LUTHERAN WORLD 00		04/01/2009	CALLED @ 100.00000000		45,000	45,000	44,726	45,692		37		37		45,730		(730)	(730)	3,263	04/01/2029
574217-P3-3	MARYLAND HLTH ED LIFEBRIDGE 07		09/11/2009	Various		19,626,125	19,700,000	19,573,920	19,575,901		1,531		1,531		19,577,432		48,693	48,693	1,130,698	07/01/2038
574217-MW-2	MARYLAND HLTH ED MEDSTAR HLTH 04		04/17/2009	Various		17,283,818	18,800,000	16,541,399	18,495,979		4,191	1,923,578	(1,919,387)		16,576,592		707,226	707,226	704,061	08/15/2033
574217-T2-1	MARYLAND HLTH ED WASHINGTON 08		08/26/2009	Various		4,785,250	5,000,000	4,985,050	4,985,183		103		103		4,985,286		(200,036)	(200,036)	346,000	01/01/2043
574298-BD-6	MARYLAND TRANS ARPT PKG BALTIMORE 02B		11/25/2009	PRAGER MCCARTHY & SEALY		163,503	150,000	156,689	154,754		(1,313)		(1,313)		153,440		10,063	10,063	9,844	03/01/2012
613349-S5-9	MONTGOMERY CNTY MD HSG OPPNTY SGL 07D		11/25/2009	PRAGER MCCARTHY & SEALY		105,302	100,000	100,000	100,000						100,000		5,302	5,302	6,942	07/01/2022
613349-S6-7	MONTGOMERY CNTY MD HSG OPPNTY SGL 07D		11/12/2009	Various		810,653	800,000	800,000	800,000						800,000		10,653	10,653	54,097	07/01/2027
57585K-C9-7	MASSACHUSETTS HLTH ED BAYSTATE 02F		12/02/2009	Various		1,479,296	1,430,000	1,418,632	1,420,516		271		271		1,420,787		58,510	58,510	103,275	07/01/2027
57585K-D2-1	MASSACHUSETTS HLTH ED BAYSTATE 02F		07/27/2009	PRAGER MCCARTHY & SEALY		101,224	100,000	99,280	99,359		9		9		99,367		1,857	1,857	6,213	07/01/2033
57586C-ZU-2	MASSACHUSETTS HLTH ED PARTNERS 01C		02/12/2009	PRAGER MCCARTHY & SEALY		204,210	200,000	195,582	195,756		16		16		195,772		8,438	8,438	7,251	07/01/2032
57585K-CH-9	MASSACHUSETTS HLTH ED PARTNERS 99B		09/02/2009	Various		9,265,878	9,200,000	8,608,164	8,729,628		11,951		11,951		8,741,579		524,298	524,298	565,469	07/01/2029

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	Maturity Date
575911-BZ-4	MASSACHUSETTS INDL MEADOW GREEN REF A		07/01/2009	CALLED @ 100.00000000		60,000	60,000	63,210	60,509		(81)		(81)		60,428		(428)	(428)	4,410	01/01/2028
38624L-AR-0	GRAND RAPIDS MI DNTWN DEV AUTH 1994		05/01/2009	CALLED @ 100.00		2,000,000	2,000,000	1,935,080	1,953,711		733		733		1,954,444		45,556	45,556	57,292	06/01/2024
59455T-TA-0	MICHIGAN MUN BD AUTH CLEAN WTR 07		08/20/2009	PRAGER MCCARTHY & SEALY		104,008	100,000	90,566	90,669		226		226		90,895		13,113	13,113	4,163	10/01/2025
59455T-TB-8	MICHIGAN MUN BD AUTH CLEAN WTR 07		02/25/2009	PRAGER MCCARTHY & SEALY		153,167	150,000	148,967	149,008		6		6		149,014		4,152	4,152	2,910	10/01/2026
59455T-TC-6	MICHIGAN MUN BD AUTH CLEAN WTR 07		05/18/2009	PRAGER MCCARTHY & SEALY		202,947	200,000	197,810	197,891		16		16		197,908		5,039	5,039	4,445	10/01/2027
59455T-TD-4	MICHIGAN MUN BD AUTH CLEAN WTR 07		03/25/2009	PRAGER MCCARTHY & SEALY		99,040	100,000	98,480	98,532		11		11		98,543		497	497	2,300	10/01/2028
59465E-ZP-1	MICHIGAN ST HOSP FIN HENRY FORD HLTH 99A		11/15/2009	CALLED @ 101.00		6,060,000	6,000,000	5,810,760	5,972,220		87,780		87,780		6,060,000				360,000	11/15/2024
59465E-A3-7	MICHIGAN ST HOSP FIN OSF HLTHCARE 99		11/15/2009	CALLED @ 101.00000000		2,590,650	2,565,000	2,548,789	2,581,149		9,436		9,436		2,590,585		65	65	160,313	11/15/2024
59465E-2X-0	MICHIGAN ST HOSP FIN TRINITY GRP 02 C		04/14/2009	PRAGER MCCARTHY & SEALY		501,215	500,000	489,020	490,410		80		80		490,490		10,725	10,725	23,590	12/01/2030
59465E-TG-8	MICHIGAN ST HOSP GENESYS ASCENSION 98A		10/01/2009	CALLED @ 100.00000000		1,535,000	1,535,000	1,533,081	1,534,603		164		164		1,534,767		233	233	81,355	10/01/2011
786744-AQ-5	SAGINAW MI HOSP FIN ST LUKES HOSP 78		11/01/2009	CALLED @ 100.00000000		125,000	125,000	123,750	124,803		120		120		124,923		77	77	9,375	11/01/2010
788684-AA-6	ST CLAIR CNTY MI DETROIT EDISON 93AA		12/10/2009	CALLED @ 101.00		16,160,000	16,000,000	15,685,280	15,766,348		8,455		8,455		15,774,803		385,197	385,197	1,390,933	08/01/2024
944314-FS-7	WAYNE CNTY MI DETROIT MET ARPT 98A		12/01/2009	MATURED		2,900,000	2,900,000	2,892,982	2,899,205		795		795		2,900,000				152,250	12/01/2009
944314-HC-0	WAYNE CNTY MI DETROIT MET ARPT 98A		09/14/2009	CITIGROUP GLOBAL MARKETS		2,023,000	2,000,000	1,929,440	1,973,550		4,391		4,391		1,977,941		45,059	45,059	83,417	12/01/2012
944314-HD-8	WAYNE CNTY MI DETROIT MET ARPT 98A		09/15/2009	CITIGROUP GLOBAL MARKETS		9,618,750	9,500,000	9,252,635	9,391,166		14,038		14,038		9,405,204		213,546	213,546	397,615	12/01/2013
944314-HE-6	WAYNE CNTY MI DETROIT MET ARPT 98A		09/15/2009	CITIGROUP GLOBAL MARKETS		6,550,875	6,470,000	6,297,898	6,381,250		9,264		9,264		6,390,514		160,361	160,361	270,796	12/01/2014
23410P-AP-5	DAKOTA CNTY MN COMMONS ON MARICE 99A1		11/01/2009	Various		16,733,900	16,410,000	16,410,000	16,615,270		120,247		120,247		16,735,517		(1,617)	(1,617)	1,145,025	11/01/2034
23410P-AQ-3	DAKOTA CNTY MN COMMONS ON MARICE 99A2		11/01/2009	Various		3,788,300	3,715,000	3,715,000	3,764,051		24,644		24,644		3,788,696		(396)	(396)	234,368	11/01/2034
603908-JM-7	MINNEAPOLIS MN HLTH CARE SHELTER 99A		04/01/2009	CALLED @ 102.00000000		18,900,600	18,530,000	18,530,000	18,841,563		59,037		59,037		18,900,600				602,225	04/01/2029
603827-QC-3	MINNEAPOLIS ST PAUL MN METRO ARPT 08A		09/16/2009	LOOP CAPITAL MARKETS		3,133,230	3,000,000	3,118,590	3,082,049		(29,005)		(29,005)		3,053,043		80,187	80,187	183,333	01/01/2011
604920-V4-7	MINNESOTA AG & ECON DEV FAIRVIEW 97A		09/04/2009	VINING SPARKS		482,400	480,000	465,772	467,551		389		389		467,940		14,460	14,460	22,617	11/15/2026
60415N-V7-4	MINNESOTA HSG FIN AGY SGL FAM 07Q		07/01/2009	CALLED @ 100.00000000		35,000	35,000	35,000	35,000						35,000				1,750	07/01/2023
60415M-WF-7	MINNESOTA ST HSG FIN AGY SGL FAM 97C		07/01/2009	CALLED @ 100.00000000		170,000	170,000	170,000	170,000						170,000				10,625	01/01/2029
77158P-CL-4	ROCHESTER MN ELEC UTIL REV 2007C		01/13/2009	CRONIN & COMANY		1,429,862	1,400,000	1,433,096	1,427,969		(125)		(125)		1,427,844		2,018	2,018	7,875	12/01/2024
843375-VF-0	SOUTHERN MN MUN PWR AGY PWR SUP 93A		01/01/2009	MATURED		1,020,000	1,020,000	1,016,951	1,020,000						1,020,000				25,500	01/01/2009
78916V-AU-4	ST CLOUD MN HLTH CARE HOSP 2000 A		04/28/2009	SEIBERT BRANFORD		4,302,748	4,300,000	4,202,175	4,216,341		678		678		4,217,019		85,728	85,728	245,893	05/01/2030
958697-AW-4	WESTERN MN MUN PWR AGY PWR SUP 77A		01/01/2009	CALLED @ 100.00000000		190,000	190,000	189,050	189,812		73		73		189,885		115	115	12,113	01/01/2016
605343-TS-1	MISSISSIPPI DEV BK CAP PROJ EQUIP 99A		10/29/2009	MESIROW FINANCIAL, INC.		2,916,125	2,845,000	2,736,349	2,737,066		3,612		3,612		2,740,678		175,447	175,447	224,716	07/01/2024
60534Q-B5-9	MISSISSIPPI DEV BK DESOTO CNTY HWY 07		08/25/2009	PRAGER MCCARTHY & SEALY		500,830	500,000	497,875	497,944		40		40		497,984		2,846	2,846	27,477	01/01/2031
60534Q-B6-7	MISSISSIPPI DEV BK DESOTO CNTY HWY 07		09/23/2009	PRAGER MCCARTHY & SEALY		203,906	200,000	197,876	197,928		33		33		197,961		5,945	5,945	11,756	01/01/2035
60534P-6H-1	MISSISSIPPI DEV BK HARRISON CNTY HWY 05		08/27/2009	PRAGER MCCARTHY & SEALY		112,177	100,000	106,076	104,498		(374)		(374)		104,124		8,053	8,053	5,833	01/01/2017
60534P-7K-3	MISSISSIPPI DEV BK LAUREL CITY HWY 05		11/12/2009	PRAGER MCCARTHY & SEALY		1,578,645	1,500,000	1,500,375	1,500,341		(37)		(37)		1,500,304		78,341	78,341	103,333	01/01/2025
60534P-7L-1	MISSISSIPPI DEV BK LAUREL CITY HWY 05		08/04/2009	Various		363,056	350,000	348,019	348,079		43		43		348,121		14,935	14,935	19,000	01/01/2026
60534Q-ZS-3	MISSISSIPPI DEV BK MARSHALL CNTY HWY 07		04/13/2009	Various		9,318,100	10,035,000	9,123,459	9,931,036		1,192	804,969	(803,777)		9,127,258		190,841	190,841	377,358	01/01/2035
098867-EV-2	BOONE CNTY MO HOSP CENTER 2008		09/16/2009	Various		5,812,870	5,850,000	5,802,147	5,802,598		628		628		5,803,226		9,644	9,644	357,960	08/01/2038
484898-AB-7	KANSAS CITY MO CTRY CLUB PLAZA TRANSN 02		12/01/2009	CALLED @ 100.00000000		440,000	440,000	440,000	440,000						440,000				27,280	12/01/2010
484908-AC-2	KANSAS CITY MO IDR FED EX AFCO CARGO 97		11/01/2009	CALLED @ 100.00		315,000	315,000	315,000	315,000						315,000				22,743	11/01/2022
48507R-AP-2	KANSAS CITY MO PFC REV 01		12/16/2009	PRAGER MCCARTHY & SEALY		103,761	100,000	99,582	99,755		28		28		99,783		3,978	3,978	6,111	04/01/2016
485107-CH-7	KANSAS CITY MO TIF BLUE PKWY TWN 04		03/17/2009	PRAGER MCCARTHY & SEALY		101,724	100,000	99,320	99,402		5		5		99,407		2,317	2,317	6,097	07/01/2027
485106-BR-8	KANSAS CITY MO TIF EAST VILLAGE 08B		09/18/2009	Various		2,934,954	2,800,000	2,837,212	2,835,216		(1,999)		(1,999)		2,833,217		101,737	101,737	121,014	04/15/2031
60636P-FD-7	MISSOURI ENVIR WTR PCR ST REVOLV FD 01C		02/25/2009	PRAGER MCCARTHY & SEALY		950,517	925,000	939,597	930,812		(176)		(176)		930,636		19,880	19,880	26,795	07/01/2023
60636P-YE-4	MISSOURI ENVIR WTR PCR ST REVOLV FD 07A		06/04/2009	PRAGER MCCARTHY & SEALY		1,161,563	1,110,000	1,150,726	1,145,199		(392)		(392)		1,144,808		16,755	16,755	32,307	01/01/2025

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	Maturity Date
60635R-4Z-7	MISSOURI HLTH & ED COXHEALTH 08		04/14/2009	Various		13,066,090	15,000,000	13,505,826	14,439,288		2,713	931,374	(928,661)		13,510,626		(444,536)	(444,536)	346,500	11/15/2039
60635R-3L-9	MISSOURI HLTH & ED ST LUKES HOSP 03A		09/04/2009	PRAGER MCCARTHY & SEALY		700,288	670,000	683,052	682,718		(298)		(298)		682,419		17,869	17,869	34,115	11/15/2032
60636X-Q5-5	MISSOURI HSG DEV COMMN HMEOWNSHIP 07E1		12/01/2009	Various		363,040	355,000	355,000	355,000						355,000		8,040	8,040	20,021	09/01/2023
60636X-Q6-3	MISSOURI HSG DEV COMMN HMEOWNSHIP 07E1		09/01/2009	Various		726,467	725,000	725,000	725,000						725,000		1,467	1,467	34,011	09/01/2029
60635N-JL-1	MISSOURI HSG DEV COMMN HMEOWNSHIP 99C1		09/01/2009	CALLED @ 100.00000000		45,000	45,000	45,000	45,000						45,000				2,790	03/01/2030
60636W-EY-7	MISSOURI HWYS & TRANSN COMMN 03 A		07/13/2009	Various		3,659,339	3,550,000	3,513,187	3,520,595		416		416		3,521,012		138,327	138,327	109,932	02/01/2022
606092-BK-9	MISSOURI JT MUN ELEC IATAN PROJ 2 06A		01/30/2009	PRAGER MCCARTHY & SEALY		105,845	100,000	105,417	104,250		(48)		(48)		104,202		1,643	1,643	5,458	01/01/2022
60635N-LL-8	MISSOURI ST HSG DEV COMMN MTG REV		09/01/2009	CALLED @ 100.00000000		70,000	70,000	70,000	70,000						70,000				4,340	09/01/2025
60635N-LM-6	MISSOURI ST HSG DEV COMMN MTG REV		09/01/2009	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						55,000				3,438	03/01/2031
609040-CR-9	MONARCH-CHESTERFIELD LEVEE DIST MO 06A		10/15/2009	PRAGER MCCARTHY & SEALY		104,980	100,000	103,145	102,476		(239)		(239)		102,237		2,743	2,743	5,681	03/01/2026
826775-DG-0	SIKESTON MO ELEC SYS REV REF 1992		06/01/2009	CALLED @ 100.00000000		970,000	970,000	990,942	971,849		(820)		(820)		971,029		(1,029)	(1,029)	58,590	06/01/2010
851016-AG-0	SPRINGFIELD MO PUB UTIL COP LSE 2001		12/01/2009	CALLED @ 100.00000000		2,705,000	2,705,000	2,684,848	2,701,356		3,644		3,644		2,705,000				128,488	12/01/2013
851016-AH-8	SPRINGFIELD MO PUB UTIL COP LSE 2001		12/01/2009	CALLED @ 100.00000000		3,380,000	3,380,000	3,361,782	3,376,548		3,452		3,452		3,380,000				164,775	12/01/2014
851016-AJ-4	SPRINGFIELD MO PUB UTIL COP LSE 2001		12/01/2009	CALLED @ 100.00000000		2,005,000	2,005,000	1,998,825	2,003,784		1,216		1,216		2,005,000				100,250	12/01/2015
851016-AK-1	SPRINGFIELD MO PUB UTIL COP LSE 2001		12/01/2009	CALLED @ 100.00000000		1,225,000	1,225,000	1,210,680	1,222,082		2,918		2,918		1,225,000				61,250	12/01/2016
79130G-EQ-0	ST LOUIS CNTY MO IND HLTH MARY 01 GNMA		04/30/2009	STIFEL NICOLAUS & CO, INC.		44,550	45,000	44,696	44,697		1		1		44,698		(148)	(148)	2,784	03/20/2041
791638-MX-4	ST LOUIS MO ARPT LAMBERT CAP IMPT 97B		07/01/2009	MATURED		2,875,000	2,875,000	3,071,593	2,887,330		(12,330)		(12,330)		2,875,000				172,500	07/01/2009
791638-UM-9	ST LOUIS MO ARPT LAMBERT INTL 03A REF		12/08/2009	Various		6,951,528	6,580,000	7,109,676	6,846,552		(51,715)		(51,715)		6,794,837		156,690	156,690	498,072	07/01/2017
791638-UZ-0	ST LOUIS MO ARPT LAMBERT INTL 05 REF		12/11/2009	CREWS & ASSOC.		2,135,200	2,000,000	2,256,179	2,208,069		(15,412)		(15,412)		2,192,657		(57,457)	(57,457)	160,417	07/01/2019
793190-BV-0	ST PETERS MO WTRWKS & SWR RFG 1978		01/01/2009	MATURED		315,000	315,000	318,739	315,000						315,000				11,813	01/01/2009
346668-CZ-7	FORSYTH MT PCR NORTHWESTERN 06		06/08/2009	PRAGER MCCARTHY & SEALY		152,157	150,000	150,231	150,182		(9)		(9)		150,173		1,984	1,984	6,006	08/01/2023
346668-CV-6	FORSYTH MT PCR PORTLAND ELEC 98B RMKT		05/01/2009	TENDER OFFER		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				245,250	05/01/2033
61212R-FF-8	MONTANA BRD HSG SGL FAM MTG 2000 A		12/01/2009	CALLED @ 100.00000000		185,000	185,000	185,000	185,000						185,000				11,933	06/01/2029
61212R-GR-1	MONTANA BRD HSG SGL FAM MTG 2000 B		06/01/2009	Various		2,673,605	2,650,000	2,650,000	2,650,000						2,650,000		23,605	23,605	71,910	12/01/2029
61212R-XM-3	MONTANA BRD HSG SGL FAM MTG 2006 C-2		12/01/2009	CALLED @ 100.00000000		1,320,000	1,320,000	1,320,000	1,320,000						1,320,000				64,020	12/01/2026
61212R-G9-1	MONTANA BRD HSG SGL FAM MTG 2007 D		12/01/2009	Various		278,837	275,000	275,000	275,000						275,000		3,837	3,837	14,903	12/01/2022
61212R-H2-5	MONTANA BRD HSG SGL FAM MTG 2007 D		12/01/2009	Various		1,335,160	1,330,000	1,330,000	1,330,000						1,330,000		5,160	5,160	72,788	12/01/2027
61212U-AD-1	MONTANA DEPT TRANS ANTIC HWY 93 05		06/01/2009	MATURED		1,240,000	1,240,000	1,316,419	1,248,612		(8,612)		(8,612)		1,240,000				31,000	06/01/2009
239421-AS-9	DAWSON CNTY NE PUB PWR ELEC 07		10/20/2009	RBC DAIN RAUSCHER		253,860	250,000	247,463	247,532		53		53		247,585		6,275	6,275	16,559	12/01/2032
259226-AP-3	DOUGLAS CNTY NE EDL CREIGHTON UNIV 05A		10/20/2009	RBC DAIN RAUSCHER		266,218	250,000	254,992	253,579		(384)		(384)		253,195		13,022	13,022	12,875	09/01/2019
259226-AQ-1	DOUGLAS CNTY NE EDL CREIGHTON UNIV 05A		11/18/2009	RBC DAIN RAUSCHER		1,232,938	1,170,000	1,120,467	1,117,292		2,991		2,991		1,120,283		112,655	112,655	63,705	09/01/2020
259367-BA-7	DOUGLAS CNTY NE ZOO FAC OMAHA HENRY 99		09/01/2009	CALLED @ 100.00000000		1,250,000	1,250,000	1,240,763	1,248,877		1,123		1,123		1,250,000				73,438	09/01/2014
385640-FE-2	GRAND ISLAND NE ELEC SYS REV 2001		11/02/2009	Various		3,670,038	3,420,000	3,514,837	3,452,804		(5,180)		(5,180)		3,447,625		222,413	222,413	153,776	08/15/2012
385640-CP-0	GRAND ISLAND NE ELEC SYS SER 1977		09/01/2009	CALLED @ 100.00000000		260,000	260,000	260,000	260,000						260,000				15,860	09/01/2012
418604-DN-1	HASTINGS NE ELEC SYS 2001 REF		08/14/2009	PRAGER MCCARTHY & SEALY		2,143,490	2,015,000	2,062,776	2,028,919		(2,255)		(2,255)		2,026,665		116,825	116,825	93,006	01/01/2014
534272-VS-5	LINCOLN NE ELEC SYS 2002 REF		08/25/2009	Various		3,679,821	3,495,000	3,508,735	3,501,815		(1,092)		(1,092)		3,500,723		179,098	179,098	169,113	09/01/2022
534272-XU-8	LINCOLN NE ELEC SYS 2003		04/17/2009	Various		14,176,082	14,085,000	13,673,634	13,725,490		3,467		3,467		13,728,956		447,126	447,126	425,377	09/01/2028
534238-Y6-1	LINCOLN NE HWY ALLOC FUND 2004		05/05/2009	Various		1,383,882	1,320,000	1,261,706	1,256,226		900		900		1,257,126		126,756	126,756	22,583	11/15/2021
534238-Y7-9	LINCOLN NE HWY ALLOC FUND 2004		01/07/2009	PRAGER MCCARTHY & SEALY		319,974	315,000	297,056	296,269		29		29		296,297		23,676	23,676	2,244	11/15/2022
625914-DU-7	MUNICIPAL ENERGY AGY OF NE PWR 02A REF		12/01/2009	PRAGER MCCARTHY & SEALY		547,034	500,000	525,605	509,434		(2,527)		(2,527)		506,907		40,127	40,127	29,153	04/01/2012
625914-DW-3	MUNICIPAL ENERGY AGY OF NE PWR 02A REF		12/28/2009	PRAGER MCCARTHY & SEALY		873,979	810,000	834,033	818,925		(2,062)		(2,062)		816,863		57,116	57,116	42,292	04/01/2014
625914-DX-1	MUNICIPAL ENERGY AGY OF NE PWR 02A REF		11/12/2009	PRAGER MCCARTHY & SEALY		391,289	365,000	372,264	367,707		(608)		(608)		367,099		24,190	24,190	18,693	04/01/2015
625914-FD-3	MUNICIPAL ENERGY AGY OF NE PWR 03A SUB		11/23/2009	PRAGER MCCARTHY & SEALY		208,839	200,000	210,424	207,582		(1,025)		(1,025)		206,557		2,282	2,282	11,167	04/01/2025
63968M-DA-4	NEBRASKA INVT FIN AUTH SGL FAM 2008F		03/01/2009	Various		13,348,707	13,065,000	13,065,000	13,065,000						13,065,000		283,707	283,707	410,295	09/01/2039
63968A-BJ-3	NEBRASKA PUB PWR DIST GEN REV 02B		10/21/2009	Various		1,230,334	1,155,000	1,178,192	1,166,207		(1,986)		(1,986)		1,164,221		66,113	66,113	72,969	01/01/2019
63968A-DA-0	NEBRASKA PUB PWR DIST GEN REV 03A		11/10/2009	PRAGER MCCARTHY & SEALY		1,671,453	1,575,000	1,619,006	1,597,732		(3,850)		(3,850)		1,593,882		77,571	77,571	104,675	01/01/2020

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	Maturity Date
63968A-DB-8	NEBRASKA PUB PWR DIST GEN REV 03A		10/08/2009	PRAGER MCCARTHY & SEALY		107,058	100,000	102,006	101,039		(166)		(166)		100,872		6,186	6,186	6,431	01/01/2021
63968A-DE-2	NEBRASKA PUB PWR DIST GEN REV 03A		07/15/2009	PRAGER MCCARTHY & SEALY		103,398	100,000	99,093	99,252		19		19		99,271		4,127	4,127	5,001	01/01/2024
63968A-DF-9	NEBRASKA PUB PWR DIST GEN REV 03A		12/28/2009	Various		3,132,227	2,990,000	2,990,000	2,990,000						2,990,000		142,227	142,227	195,261	01/01/2025
63968A-PF-6	NEBRASKA PUB PWR DIST GEN REV 08B		04/13/2009	Various		4,824,900	5,000,000	4,738,961	4,896,990		815	157,439	(156,624)		4,740,366		84,534	84,534	136,111	01/01/2033
639707-AK-4	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01		12/30/2009	PRAGER MCCARTHY & SEALY		724,922	670,000	679,487	673,694		(880)		(880)		672,814		52,108	52,108	43,480	01/01/2013
639707-AL-2	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01		12/01/2009	PRAGER MCCARTHY & SEALY		431,494	400,000	402,184	400,768		(162)		(162)		400,606		30,888	30,888	23,361	01/01/2014
639707-AP-3	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01		10/07/2009	PRAGER MCCARTHY & SEALY		213,762	200,000	198,882	199,251		51		51		199,302		14,460	14,460	13,256	01/01/2019
639707-AQ-1	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01		08/21/2009	Various		2,144,775	2,050,000	2,011,583	2,020,781		992		992		2,021,773		123,002	123,002	117,819	01/01/2023
681793-V3-6	OMAHA NE PUB PWR DIST ELEC SYS 06 B		08/12/2009	Various		6,660,027	6,915,000	5,098,015	5,102,747		7,436		7,436		5,110,183		1,549,845	1,549,845	240,235	02/01/2036
681793-3A-1	OMAHA NE PUB PWR DIST ELEC SYS 07 A		04/15/2009	Various		17,905,679	18,650,000	17,701,188	18,543,088		1,777	838,777	(837,001)		17,706,087		199,591	199,591	637,338	02/01/2033
681793-2G-9	OMAHA NE PUB PWR DIST ELEC SYS 07 AA		08/19/2009	PRAGER MCCARTHY & SEALY		102,293	100,000	101,179	100,949		(90)		(90)		100,860		1,433	1,433	4,788	02/01/2026
681793-2H-7	OMAHA NE PUB PWR DIST ELEC SYS 07 AA		04/22/2009	WELLS FARGO		1,019,030	1,000,000	1,011,130	1,008,963		(419)		(419)		1,008,543		10,487	10,487	33,250	02/01/2027
681793-C6-0	OMAHA NE PUB PWR DIST ELEC SYS 93 C		02/01/2009	MATURED		250,000	250,000	265,590	250,210		(210)		(210)		250,000				6,750	02/01/2009
68189P-BN-3	OMAHA NE SPL TAX REDEV HERITAGE 04		12/28/2009	DAVIDSON, D.A., & CO.		279,638	250,000	269,936	263,185		(2,069)		(2,069)		261,116		18,522	18,522	15,139	10/15/2016
68189P-BR-4	OMAHA NE SPL TAX REDEV HERITAGE 04		01/06/2009	UNION BANK OF SWITZERLAND		108,129	100,000	106,367	103,966		(13)		(13)		103,952		4,177	4,177	1,167	10/15/2019
682004-AM-8	OMAHA PUB PWR DIST NE NEB CITY 2 05 A		11/24/2009	Various		1,178,302	1,100,000	1,125,509	1,118,943		(2,073)		(2,073)		1,116,869		61,433	61,433	68,360	02/01/2022
744434-AU-5	PUBLIC PWR GEN NE WHELAN ENERGY 2 07A		10/20/2009	Various		609,914	600,000	594,228	594,299		64		64		594,363		15,551	15,551	38,736	01/01/2041
843460-BX-3	SOUTHERN NE PUB PWR DIST ELEC SYS 06		09/10/2009	DAVIDSON, D.A., & CO.		633,576	600,000	592,308	593,005		218		218		593,223		40,353	40,353	28,500	09/15/2026
914638-FM-8	UNIVERSITY OF NE DEFERRED MAINT 06		11/23/2009	PRAGER MCCARTHY & SEALY		565,155	500,000	528,410	522,646		(2,355)		(2,355)		520,291		44,864	44,864	34,167	07/15/2019
914639-EE-5	UNIVERSITY OF NE FAC MED CTR RESEARCH 02		09/15/2009	Various		21,070,007	19,585,000	19,953,981	19,719,657		(29,048)		(29,048)		19,690,609		1,379,398	1,379,398	1,068,466	02/15/2015
914641-YU-3	UNIVERSITY OF NE LINCOLN MEM STAD 04A		09/28/2009	PRAGER MCCARTHY & SEALY		110,215	100,000	100,617	100,369		(46)		(46)		100,322		9,893	9,893	4,583	11/01/2019
914641-YV-1	UNIVERSITY OF NE LINCOLN MEM STAD 04A		09/03/2009	Various		2,208,361	2,100,000	2,034,606	2,045,515		1,858		1,858		2,047,373		160,988	160,988	141,569	11/01/2024
914641-XJ-9	UNIVERSITY OF NE OMAHA STUD HSG 03		10/20/2009	RBC DAIN RAUSCHER		410,090	385,000	391,056	388,314		(500)		(500)		387,815		22,276	22,276	18,074	05/15/2023
914641-XK-6	UNIVERSITY OF NE OMAHA STUD HSG 03		08/19/2009	Various		1,477,585	1,425,000	1,431,683	1,428,669		(243)		(243)		1,428,426		49,159	49,159	70,260	05/15/2028
914641-C7-8	UNIVERSITY OF NE-KEARNEY STUD FEES 06		10/30/2009	DAVIDSON, D.A., & CO.		526,615	500,000	507,935	505,931		(619)		(619)		505,312		21,303	21,303	31,865	07/01/2025
914641-UC-7	UNIVERSITY OF NE-LINCOLN STUD FEES 02		12/29/2009	Various		3,865,337	3,600,000	3,781,836	3,675,153		(17,799)		(17,799)		3,657,354		207,983	207,983	222,819	07/01/2016
914641-UT-0	UNIVERSITY OF NE-LINCOLN STUD FEES 03		08/21/2009	PRAGER MCCARTHY & SEALY		2,365,735	2,325,000	2,313,933	2,314,817		114		114		2,314,932		50,803	50,803	138,173	07/01/2037
914641-WN-1	UNIVERSITY OF NE-LINCOLN STUD FEES 03B		09/18/2009	PRAGER MCCARTHY & SEALY		273,192	250,000	260,095	255,533		(688)		(688)		254,844		18,347	18,347	14,026	07/01/2017
914641-WP-6	UNIVERSITY OF NE-LINCOLN STUD FEES 03B		12/15/2009	PRAGER MCCARTHY & SEALY		2,142,678	1,975,000	2,038,496	2,009,877		(5,893)		(5,893)		2,003,984		138,694	138,694	133,518	07/01/2018
914641-WQ-4	UNIVERSITY OF NE-LINCOLN STUD FEES 03B		11/24/2009	PRAGER MCCARTHY & SEALY		3,786,950	3,540,000	3,606,977	3,577,123		(6,155)		(6,155)		3,570,968		215,983	215,983	250,258	07/01/2023
914641-WT-8	UNIVERSITY OF NE-LINCOLN STUD FEES 03B		07/06/2009	PRAGER MCCARTHY & SEALY		100,837	100,000	100,000	100,000						100,000		837	837	5,111	07/01/2038
181003-GD-0	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		12/01/2009	CALLED @ 103.00000000		30,900	30,000	29,950	29,960		3		3		29,963		937	937	1,350	12/01/2016
181003-GE-8	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		12/01/2009	CALLED @ 103.00000000		36,050	35,000	34,783	34,822		10		10		34,833		1,217	1,217	1,575	12/01/2017
181003-GF-5	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		12/01/2009	CALLED @ 103.00000000		56,650	55,000	55,000	55,000						55,000		1,650	1,650	2,544	12/01/2018
181003-GG-3	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		12/01/2009	CALLED @ 103.00000000		61,800	60,000	59,791	59,822		8		8		59,830		1,970	1,970	2,775	12/01/2019
181004-AW-2	CLARK CNTY NV INDL NEVADA PWR 95A		08/25/2009	MESIROW FINANCIAL, INC.		15,357,895	18,380,000	14,530,995	9,287,046	5,270,629	43,882		5,314,511		14,601,558		756,337	756,337	1,157,234	10/01/2030
181004-BG-6	CLARK CNTY NV INDL NEVADA PWR 95A-ACA		09/22/2009	J. P. MORGAN SECURITIES, INC.		2,102,029	2,220,000	1,822,154	1,121,722	705,691	5,594		711,285		1,833,007		269,023	269,023	153,328	10/01/2030
181004-AX-0	CLARK CNTY NV INDL NEVADA PWR 95B		08/20/2009	MESIROW FINANCIAL, INC.		1,747,890	2,000,000	1,712,320	1,056,680	659,679	3,624		663,303		1,719,983		27,907	27,907	96,367	10/01/2030
425208-SC-0	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2009	CALLED @ 103.00000000		61,800	60,000	62,506	62,218		(71)		(71)		62,148		(348)	(348)	2,000	03/01/2019
425208-SD-8	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2009	CALLED @ 103.00000000		61,800	60,000	59,879	59,670		8		8		59,678		2,122	2,122	2,125	03/01/2020
425208-SE-6	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2009	CALLED @ 103.00000000		66,950	65,000	63,890	63,698		28		28		63,726		3,224	3,224	2,250	03/01/2021
425208-SG-1	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2009	CALLED @ 103.00000000		36,050	35,000	32,893	32,817		39		39		32,856		3,194	3,194	1,250	03/01/2023

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	Maturity Date
517704-AY-8	LAS VEGAS NV CONVENTION & VISITORS 99		07/01/2009	CALLED @ 101.00000000		2,525,000	2,500,000	2,445,700	2,516,180		(8,820)		(8,820)		2,525,000				143,750	07/01/2017
517704-AZ-5	LAS VEGAS NV CONVENTION & VISITORS 99		07/01/2009	CALLED @ 101.00000000		2,525,000	2,500,000	2,433,050	2,514,698		(10,302)		(10,302)		2,525,000				143,750	07/01/2018
517704-BA-9	LAS VEGAS NV CONVENTION & VISITORS 99		07/01/2009	CALLED @ 101.00000000		3,030,000	3,000,000	2,986,080	3,024,653		(5,347)		(5,347)		3,030,000				180,000	07/01/2019
641271-RH-6	NEVADA HSG DIV SGL FAM MTG SR SER 96E		10/01/2009	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						55,000				3,369	10/01/2016
641279-CP-7	NEVADA HSG DIV SGL FAM PROG 07B		10/01/2009	CALLED @ 100.00000000		335,000	335,000	335,000	335,000						335,000				17,085	04/01/2028
66041H-EN-0	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		12/01/2009	CALLED @ 103.00000000		20,600	20,000	19,793	19,835		10		10		19,845		755	755	875	12/01/2016
66041H-EP-5	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		12/01/2009	CALLED @ 103.00000000		30,900	30,000	29,534	29,619		24		24		29,642		1,258	1,258	1,313	12/01/2017
66041H-EQ-3	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		12/01/2009	CALLED @ 103.00000000		20,600	20,000	19,811	19,842		7		7		19,849		751	751	900	12/01/2018
66041H-EU-4	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		12/01/2009	Various		159,650	155,000	143,760	144,179		411		411		144,591		15,059	15,059	7,169	12/01/2022
914658-V6-3	UNIVERSITY & CMNTY CLG SYS OF NV 02A		07/02/2009	PRAGER MCCARTHY & SEALY		102,070	100,000	100,000	100,000						100,000		2,070	2,070	5,505	07/01/2031
940855-BE-8	WASHOE CNTY NEV SALES TAX REV		09/25/2009	PRAGER MCCARTHY & SEALY		3,322,956	3,315,000	3,264,811	3,275,073		1,031		1,031		3,276,104		46,852	46,852	140,418	12/01/2028
644614-EW-5	NEW HAMPSHIRE HLTH DARTMOUTH 02		09/22/2009	PRAGER MCCARTHY & SEALY		1,421,834	1,400,000	1,407,141	1,399,800		(853)		(853)		1,398,947		22,886	22,886	92,549	08/01/2031
644614-NU-9	NEW HAMPSHIRE HLTH ED UNIV SYS 01		06/05/2009	PRAGER MCCARTHY & SEALY		237,504	235,000	229,200	229,677		69		69		229,746		7,758	7,758	17,078	07/01/2033
644614-DY-2	NEW HAMPSHIRE HLTH EXETER HOSP 01A		06/05/2009	PRAGER MCCARTHY & SEALY		413,330	400,000	398,480	398,841		19		19		398,860		14,470	14,470	25,283	10/01/2024
645903-AK-1	NEW JERSEY ECON SOLID WST BRIDGEWTR 05A		07/01/2009	CALLED @ 100.00		380,000	380,000	380,000	302,408	77,592			77,592		380,000				30,400	07/01/2025
645903-AL-9	NEW JERSEY ECON SOLID WST BRIDGEWTR 05B		07/01/2009	CALLED @ 100.00		485,000	485,000	485,000	413,031	71,969			71,969		485,000				48,500	07/01/2017
646065-RQ-7	NEW JERSEY EDL CLGE OF NEW JERSEY 08D		07/14/2009	PRAGER MCCARTHY & SEALY		1,988,315	1,900,000	1,971,991	1,968,200		(1,324)		(1,324)		1,966,876		21,439	21,439	69,083	07/01/2027
64579F-RZ-8	NEW JERSEY HLTH ATLANTIC CITY MED 02		12/29/2009	PRAGER MCCARTHY & SEALY		311,438	300,000	296,427	296,674		149		149		296,823		14,615	14,615	20,556	07/01/2025
64579F-VM-2	NEW JERSEY HLTH CARE MERIDIAN 07		04/13/2009	Various		9,178,442	9,605,000	8,962,426	9,605,000		538	642,575	(642,037)		8,962,963		215,479	215,479	380,198	07/01/2038
64579F-UP-6	NEW JERSEY HLTH CARE WARREN HOSP 08B		07/01/2009	CALLED @ 100.00000000		755,000	755,000	755,000	673,188	81,812			81,812		755,000				75,500	07/01/2018
64579F-XC-2	NEW JERSEY HLTH ST JOSEPHS 2008		11/24/2009	Various		31,598,180	32,000,000	30,530,610	21,172,480	9,369,489	27,179		9,396,667		30,569,147		1,029,033	1,029,033	2,622,764	07/01/2038
64579F-QP-1	NEW JERSEY HLTH TRINITAS HOSP 07B		09/16/2009	CITIGROUP GLOBAL MARKETS		34,000,000	40,000,000	40,000,000	40,000,000						40,000,000		(6,000,000)	(6,000,000)	3,177,778	07/01/2023
646107-R9-5	NEW JERSEY HSG MTG FIN MULTI 2002 C		02/23/2009	PRAGER MCCARTHY & SEALY		106,930	100,000	100,000	100,000						100,000		6,930	6,930	1,453	05/01/2011
646107-S5-2	NEW JERSEY HSG MTG FIN MULTI 2002 C		12/29/2009	PRAGER MCCARTHY & SEALY		106,963	100,000	100,000	100,000						100,000		6,963	6,963	5,581	05/01/2013
646107-S7-8	NEW JERSEY HSG MTG FIN MULTI 2002 C		09/04/2009	PRAGER MCCARTHY & SEALY		532,894	500,000	500,000	500,000						500,000		32,894	32,894	17,756	05/01/2014
646133-CZ-9	NEW JERSEY TRANSIT COP FED GRANT 00B		09/15/2009	MATURED		18,595,000	18,595,000	20,073,488	18,742,081		(147,081)		(147,081)		18,595,000				1,022,725	09/15/2009
646133-EU-8	NEW JERSEY TRANSIT COP FED GRANT 02A		10/22/2009	JEFFERIES & COMPANY, INC.		9,105,751	8,150,000	9,246,660	8,792,931		(84,046)		(84,046)		8,708,885		396,866	396,866	500,546	09/15/2014
646133-FE-3	NEW JERSEY TRANSIT COP FED GRANT 02B SUB		05/11/2009	PRAGER MCCARTHY & SEALY		112,433	100,000	111,084	105,150		(478)		(478)		104,672		7,761	7,761	3,817	09/15/2014
646139-CC-7	NEW JERSEY TURNPIKE AUTH FIRST SER 77		01/01/2009	CALLED @ 100.00000000		60,000	60,000	60,000	60,000						60,000				3,600	01/01/2014
311450-DB-3	FARMINGTON NM PCR PUB SVC CO OF NM 96		09/11/2009	CITIGROUP GLOBAL MARKETS		30,511,888	30,550,000	30,360,960	30,435,702		8,241		8,241		30,443,943		67,945	67,945	1,378,569	12/01/2016
364070-AY-8	GALLUP NM PCR TRI-STATE GENERATION 05		08/15/2009	MATURED		1,770,000	1,770,000	1,880,101	1,787,530		(17,530)		(17,530)		1,770,000				88,500	08/15/2009
647200-UH-5	NEW MEXICO MTG FIN AUTH SGL FAM 07CLIE2		09/09/2009	Various		5,329,652	5,245,000	5,245,000	5,245,000						5,245,000		84,652	84,652	310,357	07/01/2028
647353-AY-7	NEW MEXICO ST HWY COMMN TAX 02A SR SUB		06/10/2009	PRAGER MCCARTHY & SEALY		3,443,676	3,200,000	3,381,920	3,255,434		(8,919)		(8,919)		3,246,515		197,161	197,161	80,797	06/15/2014
647357-BA-9	NEW MEXICO ST HWY COMMN TAX 98B SUB		12/07/2009	CALLED @ 100.00		1,400,000	1,400,000	1,522,220	1,400,001		(1)		(1)		1,400,000				70,156	06/15/2011
647310-D7-3	NEW MEXICO ST SEVERANCE TAX 2006 A		08/26/2009	Various		9,769,529	9,385,000	9,385,000	9,385,000						9,385,000		384,529	384,529	473,244	07/01/2016
012440-LD-3	ALBANY NY IND DEV ST PETER'S HOSP 08A		02/02/2009	PRAGER MCCARTHY & SEALY		219,810	200,000	210,534	209,749		(83)		(83)		209,666		10,144	10,144	8,306	11/15/2022
012440-LE-1	ALBANY NY IND DEV ST PETER'S HOSP 08A		09/28/2009	J. P. MORGAN SECURITIES, INC.		4,975,000	5,000,000	4,926,950	4,929,265		1,974		1,974		4,931,239		43,761	43,761	230,417	11/15/2027
542690-N3-2	LONG ISLAND PWR AUTH NY ELEC SYS 08A		02/19/2009	Various		7,742,426	7,275,000	7,037,108	7,038,105		602		602		7,038,707		703,719	703,719	138,589	05/01/2033
542690-AX-0	LONG ISLAND PWR AUTH NY ELEC SYS 98A		11/20/2009	PRAGER MCCARTHY & SEALY		438,776	400,000	448,396	416,007		(3,606)		(3,606)		412,401		26,375	26,375	16,897	12/01/2011
59259R-FX-7	METRO NY TRANSN AUTH REVENUE 02E REF		05/21/2009	Various		2,514,008	2,500,000	2,470,300	2,474,117		280		280		2,474,397		39,610	39,610	69,234	11/15/2031
64971S-CB-3	NEW YORK NY INDL DEV AMERICAN JFK 05		12/08/2009	Various		14,570,200	15,000,000	14,568,450	11,061,150	3,626,160	38,586		3,664,746		14,725,896		(155,696)	(155,696)	1,452,083	08/01/2016

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	Maturity Date
64971S-DH-9	NEW YORK NY INDL TERMINAL ONE 05		09/15/2009	CITIGROUP GLOBAL MARKETS		7,152,551	6,935,000	7,218,711	7,154,803		(50,120)		(50,120)		7,104,683		47,868	47,868	420,916	01/01/2012
64970K-SJ-7	NEW YORK NY MUN WTR FIN FISCAL 01C		08/10/2009	PRAGER MCCARTHY & SEALY		1,423,127	1,400,000	1,390,186	1,391,247		104		104		1,391,351		31,776	31,776	42,723	06/15/2033
64970K-SU-2	NEW YORK NY MUN WTR FIN FISCAL 02G		02/05/2009	PRAGER MCCARTHY & SEALY		276,579	275,000	271,840	272,213		7		7		272,220		4,358	4,358	9,200	06/15/2032
64970K-VB-0	NEW YORK NY MUN WTR FIN FISCAL 03A		08/25/2009	PRAGER MCCARTHY & SEALY		516,231	505,000	499,576	500,201		57		57		500,258		15,972	15,972	26,041	06/15/2034
64972F-NR-3	NEW YORK NY MUN WTR FIN FISCAL 08AA		09/17/2009	PRAGER MCCARTHY & SEALY		154,401	150,000	151,499	151,344		(96)		(96)		151,247		3,154	3,154	5,482	06/15/2033
649716-06-7	NEW YORK NY TRANS FIN AUTH 02 B		06/30/2009	PRAGER MCCARTHY & SEALY		2,130,405	2,000,000	1,980,440	1,986,716		506		506		1,987,222		143,183	143,183	61,458	05/01/2018
64971K-JS-6	NEW YORK NY TRANS FIN AUTH 02 B		09/29/2009			367,555	350,000	347,099	347,566		66		66		347,632		19,923	19,923	15,785	05/01/2026
649716-JQ-1	NEW YORK NY TRANS FIN AUTH 99 B		09/28/2009	CALLED @ 101.00000000		3,019,900	2,990,000	2,990,000	2,990,000						2,990,000		29,900	29,900	129,006	11/01/2019
64971K-GM-2	NEW YORK NY TRANS FIN AUTH 99 B		09/28/2009	CALLED @ 101.00000000		1,812,950	1,795,000	1,788,987	1,790,792		254		254		1,791,046		21,904	21,904	77,447	11/01/2018
649716-GN-1	NEW YORK NY TRANSITIONAL FIN AUTH 99 A		05/15/2009	CALLED @ 101.00		4,307,650	4,265,000	4,050,360	4,282,473		25,177		25,177		4,307,650				111,956	11/15/2013
649716-GQ-4	NEW YORK NY TRANSITIONAL FIN AUTH 99 A		05/15/2009	CALLED @ 101.00000000		2,575,500	2,550,000	2,528,198	2,571,388		4,112		4,112		2,575,500				65,344	11/15/2014
64983Q-CY-3	NEW YORK ST DORM AIDS LONG-TERM 05		11/01/2009	MATURED		3,980,000	3,980,000	4,215,258	4,025,927		(45,927)		(45,927)		3,980,000				199,000	11/01/2009
64983W-TG-1	NEW YORK ST DORM AUTH REVS INSRD REV BDS		07/01/2009	CALLED @ 101.00000000		4,040,000	4,000,000	3,875,000	4,003,456		36,544		36,544		4,040,000				230,000	07/01/2019
64983W-VF-0	NEW YORK ST DORM AUTH REVS ISURED REV BD		08/26/2009	FIRST MIAMI SECURITIES		3,893,988	3,865,000	3,865,000	3,865,000						3,865,000		28,988	28,988	281,823	07/01/2029
649901-WZ-4	NEW YORK ST DORM NYSARC INC 2002A		12/10/2009	Various		570,554	520,000	558,735	534,626		(3,392)		(3,392)		531,234		39,320	39,320	31,921	07/01/2012
649905-EH-5	NEW YORK ST DORM SCH DISTS FING 09C		09/23/2009	Various		3,411,884	2,965,000	3,252,872			(13,038)		(13,038)		3,239,834		172,050	172,050	38,411	10/01/2014
649845-BQ-6	NEW YORK ST ENERGY NY ST ELEC & GAS 85D	R	12/10/2009	PRAGER MCCARTHY & SEALY		7,817,763	7,775,000	7,721,508	7,735,443		4,813		4,813		7,740,256		77,507	77,507	331,172	12/01/2015
64986A-FA-4	NEW YORK ST ENVIR NYCMWFA 04 F 2ND		05/19/2009	Various		2,285,846	2,250,000	1,917,990	1,919,279		1,976		1,976		1,921,255		364,590	364,590	39,632	06/15/2034
649850-AW-4	NEW YORK ST ENVIR NYCMWFA 90 A		06/15/2009	CALLED @ 100.00000000		30,000	30,000	29,600	29,918		18		18		29,935		65	65	2,250	06/15/2012
649850-3Y-8	NEW YORK ST ENVIR NYCMWFA 91 A		06/15/2009	CALLED @ 100.00000000		615,000	615,000	610,962	614,496		152		152		614,648		352	352	39,694	06/15/2010
64986M-R3-1	NEW YORK ST HSG FIN AFFORD HSG 2007B		11/18/2009	Various		7,975,000	7,975,000	7,975,000	7,975,000						7,975,000				300,727	11/01/2010
649883-FX-8	NEW YORK ST MTG AGY HMEOWNER 2007-148		10/13/2009	PRAGER MCCARTHY & SEALY		105,196	100,000	100,000	100,000						100,000		5,196	5,196	5,365	10/01/2027
649852-AH-3	NEW YORK ST SOLID WASTE MGMT 02A		09/08/2009	CITIGROUP GLOBAL MARKETS		1,900,000	1,900,000	1,906,650	1,904,063		(1,166)		(1,166)		1,902,897		(2,897)	(2,897)	74,443	05/01/2012
650009-TP-8	NEW YORK ST THRUWAY GEN REV 07H		06/05/2009	PRAGER MCCARTHY & SEALY		899,258	850,000	898,739	893,969		(1,790)		(1,790)		892,179		7,079	7,079	40,021	01/01/2025
650013-T4-7	NEW YORK ST THRUWAY HWY BRDG 2ND 05B		09/17/2009	Various		17,974,841	16,490,000	17,434,382	17,366,493		(81,684)		(81,684)		17,284,809		690,032	690,032	794,665	04/01/2021
650035-GW-2	NEW YORK ST URBAN DEV PERS INC 08A-1		12/15/2009	MATURED		3,055,000	3,055,000	3,179,125	3,117,885		(62,885)		(62,885)		3,055,000				152,750	12/15/2009
650035-HA-9	NEW YORK ST URBAN DEV PERS INC 08A-1		11/20/2009	PRAGER MCCARTHY & SEALY		2,868,602	2,610,000	2,808,203	2,761,845		(27,368)		(27,368)		2,734,477		134,126	134,126	77,713	12/15/2011
653544-BY-1	NIAGARA NY FRONTIER TRANSN ARPT 99A		04/01/2009	MATURED		2,120,000	2,120,000	2,159,305	2,121,289		(1,289)		(1,289)		2,120,000				58,300	04/01/2009
73358T-KN-0	PORT AUTH NY & NJ CONS 138TH SER 2004		11/03/2009	PRAGER MCCARTHY & SEALY		295,809	275,000	285,769	284,893		(902)		(902)		283,991		11,818	11,818	12,670	12/01/2017
73358T-QD-6	PORT AUTH NY & NJ CONS 141ST SER 2005		10/13/2009	PRAGER MCCARTHY & SEALY		103,198	100,000	98,782	98,799		31		31		98,831		4,367	4,367	5,625	09/01/2027
73358T-M2-4	PORT AUTH NY & NJ CONS 149TH SER 2007		04/14/2009	Various		23,590,242	24,600,000	23,301,160	24,651,821		(229)	1,355,420	(1,355,649)		23,296,173		294,069	294,069	492,146	11/15/2032
803554-AV-6	SARATOGA SPRINGS HSG CORP NY SECT 8 78		08/01/2009	MATURED		260,000	260,000	260,000		260,000			260,000		260,000				20,150	08/01/2009
864768-DM-5	SUFFOLK CNTY NY SOUTHAMPTON HOSP 99B		01/01/2009	CALLED @ 100.00000000		105,000	105,000	105,263	81,776	23,368			23,368		105,144		(144)	(144)	8,006	01/01/2030
896029-5E-1	TRIBOROUGH NY BRDG & TUNL AUTH GEN 01A		08/25/2009	Various		8,853,148	8,650,000	8,180,132	8,259,671		9,355		9,355		8,269,027		584,121	584,121	498,007	01/01/2027
89602N-QX-5	TRIBOROUGH NY BRDG & TUNL AUTH REV 08D		09/17/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		10,955,500	10,000,000	10,324,300	10,313,842		(18,568)		(18,568)		10,295,274		660,226	660,226	426,389	11/15/2026
986083-AU-7	YONKERS NY INDL DEV ST JOSEPH HOSP 98A		03/01/2009	CALLED @ 100.00000000		600,000	600,000	504,378	517,956	31,856	2,245		34,101		552,057		47,943	47,943	18,450	03/01/2015
986083-AX-1	YONKERS NY INDL DEV ST JOSEPH HOSP 98B		03/01/2009	CALLED @ 100.00000000		200,000	200,000	170,728	172,634	11,902	681		12,582		185,216		14,784	14,784	6,150	03/01/2015
616110-BJ-0	MOORESVILLE NC ENTERPRISE SYS 2004		12/18/2009	PRAGER MCCARTHY & SEALY		706,573	680,000	625,310	624,823		2,993		2,993		627,816		78,757	78,757	33,371	05/01/2021
658196-PF-1	NORTH CAROLINA EASTN MUN PWR AGY 93B		01/01/2009	MATURED		9,045,000	9,045,000	8,427,907	9,045,000						9,045,000				277,003	01/01/2009
658207-HS-7	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		11/12/2009	PRAGER MCCARTHY & SEALY		104,709	100,000	100,000	100,000						100,000		4,709	4,709	6,889	07/01/2023
658207-HV-0	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		07/01/2009	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						10,000				525	07/01/2038

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	Maturity Date
65820E-RB-8	NORTH CAROLINA HSG SGL FAM SER PP		05/13/2009	Various		1,842,700	1,825,000	1,825,000	1,825,000						1,825,000		17,700	17,700	80,120	09/01/2027
65819H-AA-4	NORTH CAROLINA LIBERTY TIRE SOLID WST 04		07/01/2009	CALLED @ 100.00000000		30,000	30,000	30,000	23,389	6,611			6,611		30,000				2,025	07/01/2029
65819H-AB-2	NORTH CAROLINA LIBERTY TIRE SOLID WST 04		07/01/2009	MATURED		490,000	490,000	490,000	489,838	162			162		490,000				44,100	07/01/2009
658203-ZK-3	NORTH CAROLINA MUN PWR AGY 1 2003A		09/16/2009	Various		9,105,716	8,390,000	8,828,545	8,591,104		(31,888)		(31,888)		8,559,216		546,500	546,500	495,139	01/01/2016
658203-ZL-1	NORTH CAROLINA MUN PWR AGY 1 2003A		12/03/2009	PRAGER MCCARTHY & SEALY		384,690	350,000	376,103	361,961		(2,142)		(2,142)		359,819		24,871	24,871	23,282	01/01/2016
958003-AT-2	WESTERN CAROLINA UNIV NC COP 08		04/15/2009	Various		5,717,805	5,800,000	5,685,508	5,687,638		806		806		5,688,444		29,360	29,360	107,674	06/01/2033
307479-AZ-8	FARGO ND HLTH SYS MERITCARE 00 A		10/06/2009	PRAGER MCCARTHY & SEALY		1,598,811	1,535,000	1,577,596	1,547,058		(3,272)		(3,272)		1,543,786		55,025	55,025	112,053	06/01/2014
385492-FP-3	GRAND FORKS ND SALES TAX ALERUS 05A		06/09/2009	PRAGER MCCARTHY & SEALY		126,591	130,000	125,718	125,902		60		60		125,963		629	629	5,801	12/15/2029
587850-DA-3	MERCER CNTY ND PLN CTL ANTELOPE VY BASIN		06/30/2009	CALLED @ 100.00		1,570,000	1,570,000	1,588,966	1,574,877		(840)		(840)		1,574,036		(4,036)	(4,036)	113,040	06/30/2013
658908-HJ-0	NORTH DAKOTA BRD ED UNIV OF ND HSG 04		12/02/2009	PRAGER MCCARTHY & SEALY		392,354	385,000	383,833	383,953		23		23		383,976		8,377	8,377	22,529	04/01/2032
658908-MG-0	NORTH DAKOTA BRD ED UNIV OF ND HSG 06		11/09/2009	PRAGER MCCARTHY & SEALY		100,688	100,000	98,225	98,351		42		42		98,393		2,295	2,295	5,025	04/01/2031
65888M-TS-0	NORTH DAKOTA ST HSG FIN AGY REV		09/01/2009	Various		1,337,613	1,330,000	1,330,000	1,330,000						1,330,000		7,613	7,613	81,315	07/01/2029
658886-CS-3	NORTH DAKOTA STATE HOUSING FINANCE AGENC		07/01/2009	CALLED @ 100.00000000		95,000	95,000	95,000	95,000						95,000				5,843	07/01/2031
118217-AV-0	BUCKEYE TOBACCO STLEMNT OH 2007A		09/17/2009	FIRST MIAMI SECURITIES		10,125,000	15,000,000	10,966,650	11,663,697		498,747		498,747		12,162,445		(2,037,445)	(2,037,445)		06/01/2037
118217-AW-8	BUCKEYE TOBACCO STLEMNT OH 2007B		09/21/2009	Various		8,099,326	305,900,000	18,243,876	19,832,190		664,121		664,121		20,496,311		(12,396,985)	(12,396,985)		06/01/2047
172311-ER-9	CINCINNATI OH WTR SYS 2007A		02/09/2009	PRAGER MCCARTHY & SEALY		1,172,510	1,150,000	1,046,792	1,046,204		216		216		1,046,420		126,090	126,090	6,738	12/01/2023
172293-AT-9	CINCINNATI ST TECH & CMNTY CLG OH 02		08/26/2009	BEAL, M.R., & CO.		788,720	800,000	827,448	813,743		(1,745)		(1,745)		811,999		(23,279)	(23,279)	38,500	10/01/2021
186398-HG-1	CLEVELAND OH PUB PWR SYS 2008 B		12/02/2009	PRAGER MCCARTHY & SEALY		254,133	250,000	253,148	252,976		(240)		(240)		252,736		1,397	1,397	13,264	11/15/2038
733578-AA-6	COLUMBIANA CNTY OH SLD WST A&L 03A		07/31/2009	DISTRIBUTION		683,600		683,600	683,600						683,600					07/01/2028
199562-BJ-7	COLUMBUS OH TIF POLARIS PROJ 04A		10/22/2009	PRAGER MCCARTHY & SEALY		212,608	200,000	208,561	205,588		(770)		(770)		204,818		7,790	7,790	8,603	12/01/2019
353174-DL-6	FRANKLIN CNTY OH CONV AUTH ANTIC 05		07/29/2009	PRAGER MCCARTHY & SEALY		1,652,429	1,555,000	1,620,481	1,611,915		(3,284)		(3,284)		1,608,631		43,798	43,798	42,281	12/01/2023
353179-AP-9	FRANKLIN CNTY OH MTG OH CTR LIBR CORP		06/01/2009	MATURED		200,000	200,000	200,000	200,000						200,000				7,500	06/01/2009
39317Q-AR-9	GREEN OH CLC INCOME TAX 2004		12/14/2009	PRAGER MCCARTHY & SEALY		211,627	200,000	204,625	203,015		(249)		(249)		202,766		8,861	8,861	7,425	12/01/2019
39317Q-AT-5	GREEN OH CLC INCOME TAX 2004		12/02/2009	PRAGER MCCARTHY & SEALY		315,759	300,000	284,827	283,837		895		895		284,732		31,027	31,027	13,725	12/01/2021
39317Q-BB-3	GREEN OH CLC INCOME TAX 2004		05/28/2009	PRAGER MCCARTHY & SEALY		309,024	300,000	303,438	302,129		(121)		(121)		302,009		7,015	7,015	6,109	12/01/2026
407287-HA-2	HAMILTON CNTY OH SALES TAX SUB 00 B		05/08/2009	PRAGER MCCARTHY & SEALY		100,596	100,000	100,080	100,041		(8)		(8)		100,034		562	562	2,363	12/01/2032
463281-AR-6	IRONTON HSG DEV CORP OH FIRST LIEN		02/01/2009	MATURED		275,000	275,000	275,000	275,000						275,000				10,175	02/01/2009
468562-AA-1	JACKSON OHIO HOSP FACS REV CONS HEALTH S		10/01/2009	CALLED @ 101.00000000		2,020,000	2,000,000	1,959,520	2,010,236		9,764		9,764		2,020,000				122,500	10/01/2020
468562-AB-9	JACKSON OHIO HOSP FACS REV CONS HEALTH S		10/01/2009	CALLED @ 101.00000000		3,535,000	3,500,000	3,430,105	3,516,821		18,179		18,179		3,535,000				218,750	10/01/2029
549310-TQ-3	LUCAS CNTY OH HOSP PROMEDICA 2005 B		09/29/2009	J. P. MORGAN SECURITIES, INC.		6,675,501	6,350,000	6,721,672	6,615,395		(25,443)		(25,443)		6,589,953		85,548	85,548	279,576	11/15/2018
594015-BR-9	MIAMISBURG OH WTRWKS SYS 1ST MTG 79		11/15/2009	CALLED @ 100.00000000		70,000	70,000	70,000	70,000						70,000				4,900	11/15/2016
641846-AL-4	NEW ALBANY OH CMNTY AUTH FAC 01B REF		06/12/2009	PRAGER MCCARTHY & SEALY		109,586	100,000	106,974	102,614		(348)		(348)		102,266		7,320	7,320	3,911	10/01/2013
677525-RE-9	OHIO AIR QUALITY DAYTON PWR & LIGHT 06		09/10/2009	Various		5,725,200	6,000,000	5,585,880	5,591,604		3,761		3,761		5,595,365		129,835	129,835	257,600	09/01/2036
677525-SN-8	OHIO AIR QUALITY DAYTON PWR & LIGHT 06		05/07/2009	Various		7,961,888	8,700,000	7,056,501	8,082,219		4,879	1,021,449	(1,016,571)		7,065,648		896,240	896,240	288,493	09/01/2036
677215-EB-7	OHIO CAP CORP MTG DAYTON NORTHLAND 98H		05/18/2009	Various		5,968,375	5,825,000	5,825,000	5,825,000						5,825,000		143,375	143,375	287,996	01/01/2026
677215-CR-4	OHIO CAP CORP MTG LUTHERAN HSG 95 Q		05/13/2009	W.H. MELL ASSOCIATES INC		1,973,700	1,935,000	1,980,473	1,935,000						1,935,000		38,700	38,700	109,900	01/01/2023
67756B-KZ-2	OHIO HIGHER EDL FAC CASE WESTERN 04A		01/22/2009	PRAGER MCCARTHY & SEALY		255,990	250,000	251,883	251,051		(14)		(14)		251,037		4,953	4,953	1,750	12/01/2022
67756B-LA-6	OHIO HIGHER EDL FAC CASE WESTERN 04A		04/29/2009	PRAGER MCCARTHY & SEALY		206,232	200,000	173,465	174,031		380		380		174,411		31,821	31,821	9,143	12/01/2023
677560-FS-1	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		03/01/2009	CALLED @ 100.00000000		25,000	25,000	25,000	25,000						25,000				500	09/01/2010
677560-FU-6	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		03/01/2009	CALLED @ 100.00000000		30,000	30,000	29,882	29,905		6		6		29,911		89	89	619	09/01/2011

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
677560-FV-4	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		03/01/2009	CALLED @ 100.00000000		30,000	30,000	29,840	29,867		7		7		29,874		126	126	638	03/01/2012
677560-FW-2	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		03/01/2009	CALLED @ 100.00000000		15,000	15,000	14,911	14,924		3		3		14,927		73	73	319	09/01/2012
677560-FX-0	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		03/01/2009	CALLED @ 100.00000000		20,000	20,000	19,782	19,811		7		7		19,818		182	182	425	03/01/2013
677560-FY-8	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		03/01/2009	CALLED @ 100.00000000		20,000	20,000	19,763	19,791		7		7		19,797		203	203	425	09/01/2013
677560-GG-6	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		09/01/2009	CALLED @ 100.00000000		375,000	375,000	372,188	372,405		179		179		372,584		2,416	2,416	18,750	09/01/2017
67756A-F8-0	OHIO ST HGHR ED HOSP CLEVELAND 08A		04/20/2009	Various		6,945,898	7,000,000	6,827,376	6,886,859		869	58,944	(58,075)		6,828,784		117,114	117,114	190,342	01/01/2033
677632-DW-8	OHIO STATE UNIV GEN RCPTS 2002 A		12/01/2009	Various		1,324,235	1,235,000	1,271,889	1,251,153		(1,924)		(1,924)		1,249,229		75,006	75,006	36,209	12/01/2019
677704-TP-3	OHIO UNIVERSITY SUB GEN RECEIPTS 2003		04/17/2009	PRAGER MCCARTHY & SEALY		111,095	100,000	103,314	101,782		(101)		(101)		101,682		9,413	9,413	1,958	12/01/2017
677704-TQ-1	OHIO UNIVERSITY SUB GEN RECEIPTS 2003		10/22/2009	PRAGER MCCARTHY & SEALY		217,360	200,000	204,982	202,686		(408)		(408)		202,278		15,082	15,082	9,056	12/01/2018
67766N-AF-9	OHIO WTR DEV BAY SHORE PWR 1998 A		11/17/2009	Various		3,179,584	3,400,000	3,275,730	3,303,190		5,843		5,843		3,309,033		(129,449)	(129,449)	241,006	09/01/2020
677659-BD-5	OHIO WTR DEV FRESH WTR 1998		06/01/2009	MATURED		440,000	440,000	451,216	440,651		(651)		(651)		440,000				11,550	06/01/2009
677659-EB-6	OHIO WTR DEV FRESH WTR 2001 B REF		12/01/2009	PRAGER MCCARTHY & SEALY		767,692	670,000	742,796	699,413		(3,137)		(3,137)		696,277		71,416	71,416	19,568	12/01/2012
914023-EM-4	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B		01/22/2009	PRAGER MCCARTHY & SEALY		255,533	250,000	228,319	227,853		86		86		227,939		27,594	27,594	6,438	01/01/2022
914119-FX-5	UNIVERSITY OF CINCINNATI OH RCPT 04 D		12/02/2009	PRAGER MCCARTHY & SEALY		115,136	100,000	110,052	105,974		(945)		(945)		105,029		10,107	10,107	5,083	06/01/2014
914119-FY-3	UNIVERSITY OF CINCINNATI OH RCPT 04 D		03/23/2009	PRAGER MCCARTHY & SEALY		112,310	100,000	108,329	104,904		(193)		(193)		104,711		7,599	7,599	1,597	06/01/2015
914119-GF-3	UNIVERSITY OF CINCINNATI OH RCPT 04 D		01/26/2009	Various		767,982	750,000	738,360	740,462		22		22		740,484		27,498	27,498	4,532	06/01/2022
914119-JP-8	UNIVERSITY OF CINCINNATI OH RCPT 06 A		01/05/2009	PRAGER MCCARTHY & SEALY		806,018	750,000	770,968	757,815		(17)		(17)		757,797		48,220	48,220	22,604	06/01/2020
005407-AA-9	ADAIR CNTY OK INDL DEV AERT INC 07		12/15/2009	Various		500,000	500,000	270,115	393,550	106,450		229,885	(123,435)		270,115		229,885	229,885	40,000	12/15/2023
154727-BW-0	CENTRAL OK TRANSN & PKG AUTH SER 1980		07/01/2009	Various		505,000	505,000	505,000	505,000						505,000				46,650	07/01/2010
386442-TA-5	GRAND RIVER DAM AUTH OK 2008 A		11/10/2009	Various		12,121,936	11,540,000	11,878,468	11,870,950		(5,351)		(5,351)		11,865,599		256,337	256,337	264,081	06/01/2027
628207-EA-6	MUSTANG OK IMPT AUTH UTIL 06 REF		08/21/2009	PRAGER MCCARTHY & SEALY		112,115	100,000	104,413	103,349		(282)		(282)		103,067		9,048	9,048	7,014	10/01/2018
628207-EC-2	MUSTANG OK IMPT AUTH UTIL 06 REF		05/28/2009	PRAGER MCCARTHY & SEALY		110,282	100,000	103,945	102,996		(161)		(161)		102,835		7,447	7,447	5,847	10/01/2020
678535-2M-6	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 0		08/21/2009	PRAGER MCCARTHY & SEALY		112,708	100,000	107,182	106,105		(398)		(398)		105,707		7,001	7,001	5,764	07/01/2019
678535-2P-9	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 0		02/06/2009	PRAGER MCCARTHY & SEALY		110,159	100,000	106,748	105,739		(63)		(63)		105,675		4,484	4,484	3,056	07/01/2021
678595-AG-4	OKLAHOMA CITY OK PUB PPTY HOTEL 05		11/13/2009	PRAGER MCCARTHY & SEALY		214,303	190,000	203,815	198,309		(1,425)		(1,425)		196,884		17,419	17,419	10,740	10/01/2013
678595-AK-5	OKLAHOMA CITY OK PUB PPTY HOTEL 05		09/25/2009	PRAGER MCCARTHY & SEALY		515,520	450,000	478,274	469,616		(1,905)		(1,905)		467,712		47,808	47,808	33,688	10/01/2016
678908-F3-3	OKLAHOMA DEV FIN ST JOHN HLTH SYS 99		02/15/2009	CALLED @ 101.00000000		1,484,700	1,470,000	1,444,087	1,481,086		3,493		3,493		1,484,579		121	121	44,100	02/15/2029
678908-F8-2	OKLAHOMA DEV FIN ST JOHN HLTH SYS 99		04/02/2009	CITIGROUP GLOBAL MARKETS		517,937	530,000	520,636	521,008		70		70		521,078		(3,141)	(3,141)	20,493	02/15/2029
678864-U3-1	OKLAHOMA HOUSING SINGLE FAMILY		06/01/2009	CALLED @ 100.00000000		25,000	25,000	25,000	25,000						25,000				1,826	09/01/2027
678864-V5-5	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		10/01/2009	CALLED @ 100.00000000		45,000	45,000	45,000	45,000						45,000				2,884	09/01/2020
678864-V6-3	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		12/01/2009	CALLED @ 100.00000000		65,000	65,000	65,000	65,000						65,000				4,521	09/01/2028
678864-V8-9	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		12/01/2009	Various		114,309	500,000	62,160	77,168		3,988		3,988		81,156		33,153	33,153		09/01/2031
67886M-AX-7	OKLAHOMA HSG FIN AGY SGL FAM MTG 06C		09/01/2009	CALLED @ 100.00000000		150,000	150,000	148,515	148,610		50		50		148,660		1,340	1,340	7,350	09/01/2021
679103-VD-0	OKLAHOMA INDL HLTH INTEGRIS BAPTIST 99A		08/15/2009	CALLED @ 101.00000000		1,823,050	1,805,000	1,811,478	1,821,166		1,884		1,884		1,823,050				108,300	08/15/2018
679103-VQ-1	OKLAHOMA INDL HLTH INTEGRIS BAPTIST 99A		08/15/2009	CALLED @ 101.00000000		2,454,300	2,430,000	2,438,721	2,446,702		7,598		7,598		2,454,300				145,800	08/15/2018
584283-EB-7	MEDFORD OR HOSP FACS ASANTE HLTH 98A		08/15/2009	MATURED		660,000	660,000	673,135	662,370		(2,370)		(2,370)		660,000				34,650	08/15/2009
68608R-XL-2	OREGON HSG CMNTY SVCS SGL FAM MTG 00E		05/08/2009	Various		974,025	970,000	970,000	970,000						970,000		4,025	4,025	50,333	07/01/2030
686087-BK-2	OREGON HSG CMNTY SVCS SGL FAM MTG 06E		11/04/2009	Various		753,225	750,000	752,558	752,314		(218)		(218)		752,096		1,129	1,129	50,033	01/01/2025
68608R-LK-7	OREGON HSG CMNTY SVCS SGL FAM MTG 96D		05/08/2009	Various		1,606,350	1,595,000	1,607,218	1,595,000						1,595,000		11,350	11,350	84,857	07/01/2027
68608R-MX-8	OREGON HSG CMNTY SVCS SGL FAM MTG 97A		11/02/2009	CALLED @ 100.00000000		370,000	370,000	370,000	370,000						370,000				28,467	07/01/2027
68607V-EJ-0	OREGON ST DEPT ADMIN SVCS LOTTERY 00 A		07/15/2009	PRAGER MCCARTHY & SEALY		872,425	840,000	864,184	843,815		(1,335)		(1,335)		842,480		29,945	29,945	30,656	04/01/2011
68607V-GH-2	OREGON ST DEPT ADMIN SVCS LOTTERY 02 A		07/24/2009	Various		1,580,988	1,430,000	1,521,263	1,464,499		(2,782)		(2,782)		1,461,717		119,271	119,271	41,623	04/01/2013
68607V-JR-7	OREGON ST DEPT ADMIN SVCS LOTTERY 03 A		08/06/2009	PRAGER MCCARTHY & SEALY		322,312	290,000	308,711	299,891		(1,166)		(1,166)		298,725		23,587	23,587	12,486	04/01/2016

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	Maturity Date
68607V-CF-0	OREGON ST DEPT ADMIN SVCS LOTTERY 99 A		05/04/2009	CALLED @ 101.00		8,251,700	8,170,000	8,448,434	8,214,276		(11,837)		(11,837)		8,202,440		49,260	49,260	253,781	04/01/2010
68607D-DA-0	OREGON ST DEPT TRANSN HWY USER TAX 04A		11/15/2009	MATURED		1,925,000	1,925,000	2,049,984	1,951,475		(26,475)		(26,475)		1,925,000				96,250	11/15/2009
735240-NP-4	PORT PORTLAND OR INTL ARPT 1998-12C		06/16/2009	UNION BANK OF SWITZERLAND		1,442,175	1,435,000	1,483,962	1,442,505		(3,466)		(3,466)		1,439,039		3,136	3,136	65,890	07/01/2011
794458-CX-5	SALEM OR HOSP FAC SALEM HOSP 2008A		03/09/2009	GOLDMAN, SACHS & CO.		5,942,544	5,995,000	5,894,644	5,895,874		1,058		1,058		5,896,932		45,612	45,612	147,061	08/15/2023
89546R-FC-3	TRI-CNTY MET TRANSN DIST OR CAP GRANT 05		10/01/2009	MATURED		2,400,000	2,400,000	2,548,671	2,428,819		(28,819)		(28,819)		2,400,000				120,000	10/01/2009
89546R-FG-4	TRI-CNTY MET TRANSN DIST OR CAP GRANT 05		09/22/2009	PRAGER MCCARTHY & SEALY		875,986	800,000	860,335	830,271		(3,709)		(3,709)		826,562		49,424	49,424	44,056	10/01/2011
895415-AG-2	TRI-CNTY MET TRANSN DIST OR LTD TAX 05		01/07/2009	PRAGER MCCARTHY & SEALY		860,468	795,000	854,116	824,280		(319)		(319)		823,960		36,508	36,508	14,465	09/01/2011
938240-BF-4	WASHINGTON CNTY OR CLEAN WTR SVCS SR 04		08/14/2009	PRAGER MCCARTHY & SEALY		208,935	180,000	192,656	187,747		(766)		(766)		186,981		21,954	21,954	7,950	10/01/2014
017289-GQ-6	ALLEGHENY CNTY PA HOSP REF IMPT SER K		07/01/2009	MATURED		60,000	60,000	60,300	60,000						60,000				3,975	07/01/2009
017343-BJ-2	ALLEGHENY CNTY PA PORT SPL TRANS 99		03/01/2009	CALLED @ 101.00000000		8,585,000	8,500,000	8,458,945	8,572,474		12,526		12,526		8,585,000				260,313	03/01/2029
018435-BF-3	ALLENTOWN DEV CORP PA FIRST LIEN 1978		03/01/2009	CALLED @ 100.00		350,000	350,000	350,000	350,000						350,000				13,125	09/01/2009
087401-HN-8	BETHLEHEM PA AUTH WTR GTD 04		11/24/2009	PRAGER MCCARTHY & SEALY		453,280	430,000	426,775	427,368		104		104		427,472		25,808	25,808	16,073	11/15/2021
246015-BL-4	DELAWARE CNTY PA PCR PECO ENGY 08A		09/22/2009	BARCLAYS BANK		20,728,143	19,700,000	19,700,000	19,700,000						19,700,000		1,028,143	1,028,143	643,533	12/01/2012
41473M-GW-7	HARRISBURG PA AUTH WTR 2004 REF		12/07/2009	PRAGER MCCARTHY & SEALY		109,335	100,000	104,452	102,721		(417)		(417)		102,303		7,032	7,032	7,014	07/15/2020
41473M-GZ-0	HARRISBURG PA AUTH WTR 2004 REF		09/16/2009	PRAGER MCCARTHY & SEALY		107,568	100,000	102,354	101,446		(168)		(168)		101,277		6,291	6,291	5,917	07/15/2023
414734-CE-1	HARRISBURG PA PKG AUTH GTD PKG 03 O		09/16/2009	BEAL, M.R., & CO.		568,860	570,000	605,528	588,573		(2,698)		(2,698)		585,874		(17,014)	(17,014)	32,458	08/01/2016
514057-BZ-0	LANCASTER CNTY PA SOLID WASTE MGMT 98A		12/21/2009	CALLED @ 100.50		6,447,075	6,415,000	6,560,813	6,444,547		(14,332)		(14,332)		6,430,215		16,860	16,860	342,401	12/15/2011
522455-AS-3	LEBANON CNTY PA HLTH GOOD SAMARITAN 02		09/29/2009	Various		951,893	1,000,000	977,870	980,864		472		472		981,336		(29,444)	(29,444)	80,879	11/15/2028
522455-AT-1	LEBANON CNTY PA HLTH GOOD SAMARITAN 02		09/09/2009	MESIROW FINANCIAL, INC.		4,425,300	5,000,000	4,942,950	4,947,643		702		702		4,948,345		(523,045)	(523,045)	249,167	11/15/2035
524805-3C-0	LEHIGH CNTY PA GEN PURP GOOD SHEP 04A		04/21/2009	Various		10,179,456	11,395,000	9,683,813	9,689,911		10,334		10,334		9,700,245		479,211	479,211	296,615	11/01/2034
600310-CB-0	MILLCREEK TWP PA SWR AUTH SWR REF 77		05/01/2009	MATURED		50,000	50,000	50,000	50,000						50,000				1,575	05/01/2009
611538-AR-0	MONROEVILLE PA MUNI AUTH WATER 08A		11/06/2009	PRAGER MCCARTHY & SEALY		113,840	100,000	110,963	109,411		(1,557)		(1,557)		107,853		5,987	5,987	4,736	12/01/2013
640847-CT-4	NESHAMINY PA WTR RES AUTH SER A 1971		03/01/2009	CALLED @ 100.00000000		40,000	40,000	38,553	39,758		33		33		39,790		210	210	2,300	03/01/2011
708690-AU-6	PENNSYLVANIA ECON DEV COLVER PROJ 05F		12/01/2009	MATURED		6,100,000	6,100,000	6,297,294	6,143,399		(43,399)		(43,399)		6,100,000				274,500	12/01/2009
708690-AV-4	PENNSYLVANIA ECON DEV COLVER PROJ 05F		09/08/2009	CITIGROUP GLOBAL MARKETS		6,292,125	6,300,000	6,519,753	6,382,835		(29,360)		(29,360)		6,353,475		(61,350)	(61,350)	220,500	12/01/2010
70917R-NW-1	PENNSYLVANIA ED FAC EDINBORO UNIV 08		11/18/2009	PRAGER MCCARTHY & SEALY		102,285	100,000	100,375	100,351		(25)		(25)		100,326		1,959	1,959	8,367	07/01/2042
85732M-AT-4	PENNSYLVANIA PUB SCH LEHIGH CARBON 07		02/17/2009	STERN BROTHERS		105,155	100,000	104,098	103,578		(49)		(49)		103,530		1,625	1,625	4,014	11/01/2026
717903-RS-9	PHILADELPHIA PA HOSP TEMPLE UNIV 93A		07/23/2009	J. P. MORGAN SECURITIES, INC.		1,954,100	2,000,000	1,761,000	1,765,785		11,529		11,529		1,777,314		176,786	176,786	159,368	11/15/2023
717893-MZ-1	PHILADELPHIA PA WTR & WASTEWTR 01B REF		01/30/2009	PRAGER MCCARTHY & SEALY		285,370	250,000	273,588	259,684		(214)		(214)		259,470		25,900	25,900	3,552	11/01/2012
717893-NA-5	PHILADELPHIA PA WTR & WASTEWTR 01B REF		08/25/2009	PRAGER MCCARTHY & SEALY		896,631	800,000	848,560	820,032		(2,233)		(2,233)		817,800		78,831	78,831	26,323	11/01/2013
717893-RW-3	PHILADELPHIA PA WTR & WASTEWTR 07A		04/22/2009	Various		10,805,127	11,210,000	10,512,225	11,336,788		(1,353)	843,954	(845,306)		10,491,481		313,646	313,646	372,733	08/01/2025
805777-JU-4	SAYRE PA HLTH CARE FAC GUTHRIE 02 A		09/14/2009	JEFFERIES & COMPANY, INC.		1,131,200	1,120,000	1,102,469	1,103,266		357		357		1,103,624		27,576	27,576	52,274	12/01/2031
810844-BL-3	SCRANTON PA SWR AUTH SWR REV 07		02/19/2009	PRAGER MCCARTHY & SEALY		100,317	100,000	100,128	100,111		(2)		(2)		100,109		208	208	3,470	12/01/2032
745268-YF-3	PUERTO RICO ELEC PWR AUTH 1989 N CAP		11/24/2009	LEBENTHAL & COMPANY INC.		1,408,075	1,865,000	963,608	1,257,572		65,314		65,314		1,322,885		85,190	85,190		07/01/2017
76218T-FG-4	RHODE ISLAND CLEAN WTR REVOLV FD 04A		12/23/2009	PRAGER MCCARTHY & SEALY		479,649	450,000	437,093	434,144		424		424		434,568		45,081	45,081	16,506	10/01/2022
76218T-FH-2	RHODE ISLAND CLEAN WTR REVOLV FD 04A		05/18/2009	PRAGER MCCARTHY & SEALY		797,813	750,000	720,873	714,707		628		628		715,335		82,478	82,478	22,760	10/01/2023
76218T-FJ-8	RHODE ISLAND CLEAN WTR REVOLV FD 04A		09/14/2009	PRAGER MCCARTHY & SEALY		737,672	700,000	672,082	667,727		765		765		668,493		69,179	69,179	27,128	10/01/2024
76218T-GG-3	RHODE ISLAND CLEAN WTR REVOLV FD 05A		11/10/2009	PRAGER MCCARTHY & SEALY		212,614	200,000	191,471	191,321		361		361		191,682		20,932	20,932	11,013	10/01/2021

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	Maturity Date
76218T-GJ-7	RHODE ISLAND CLEAN WTR REVOLV FD 05A		09/04/2009	PRAGER MCCARTHY & SEALY		265,443	250,000	250,000	250,000						250,000		15,443	15,443	16,219	10/01/2023
762236-BQ-9	RHODE ISLAND ECON GABS DEPT TRANS 03A		09/04/2009	PRAGER MCCARTHY & SEALY		837,165	750,000	814,938	785,262		(5,096)		(5,096)		780,166		56,999	56,999	27,604	06/15/2014
762236-BR-7	RHODE ISLAND ECON GABS DEPT TRANS 03A		10/23/2009	PRAGER MCCARTHY & SEALY		438,324	400,000	431,452	416,171		(2,785)		(2,785)		413,386		24,938	24,938	17,389	06/15/2015
762243-TH-6	RHODE ISLAND HLTH HOSP LIFESPAN 96		08/27/2009	VINING SPARKS		1,639,088	1,635,000	1,609,863	1,613,334		902		902		1,614,236		24,851	24,851	74,688	05/15/2023
762241-6X-0	RHODE ISLAND HLTH HOSP RGR WILLIAMS 98		12/04/2009	GATES CAPITAL CORP.		2,433,200	3,080,000	2,579,773	2,003,540	642,281	15,679		657,960		2,661,500		(228,300)	(228,300)	243,748	07/01/2028
76221R-EK-5	RHODE ISLAND HSG MTG HMEOWNSHP 08-59B		10/01/2009	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						55,000				3,135	04/01/2028
762211-WN-6	RHODE ISLAND HSG MTG HMEOWNSHP 94-15A		05/08/2009	W.H. MELL ASSOCIATES INC		155,775	155,000	154,613	154,728		5		5		154,733		1,042	1,042	6,547	10/01/2024
160900-GM-2	CHARLESTON CNTY SC HOSP MED SOC 1992		10/01/2009	MATURED		285,000	285,000	285,000	285,000						285,000				17,100	10/01/2009
340122-JK-7	FLORENCE CNTY SC MCLEOD RGL MED 04 A		12/03/2009	PRAGER MCCARTHY & SEALY		1,031,336	1,020,000	1,009,443	1,010,484		140		140		1,010,624		20,712	20,712	36,707	11/01/2031
397090-ER-8	GREENWOOD CNTY SC HOSP SELF RGL 04A		11/30/2009	PRAGER MCCARTHY & SEALY		219,903	200,000	216,882	209,095		(1,601)		(1,601)		207,493		12,410	12,410	11,528	10/01/2016
584633-BB-6	MEDICAL UNIV HOSP AUTH SC HOSP FAC 04A		06/04/2009	Various		5,590,494	5,815,000	5,229,766	5,817,796		2,177	588,607	(586,430)		5,231,366		359,128	359,128	236,175	08/15/2031
83712D-FV-3	SOUTH CAROLINA HOUSING FIN & DEV AUTH		07/01/2009	CALLED @ 100.00000000		460,000	460,000	458,017	459,494		56		56		459,550		450	450	27,600	07/01/2012
83712D-QZ-2	SOUTH CAROLINA HSG FIN DEV MTG 08B-1		08/25/2009	Various		13,508,709	13,430,000	13,379,638	13,379,907		535		535		13,380,442		128,268	128,268	742,620	07/01/2039
83712D-RR-9	SOUTH CAROLINA HSG FIN DEV MTG 08B-2		07/01/2009	CALLED @ 100.00000000		30,000	30,000	30,000	30,000						30,000				1,515	07/01/2027
837031-QG-1	SOUTH CAROLINA JOBS BON SECOURS 02A		09/16/2009	CITIGROUP GLOBAL MARKETS		15,879,150	15,750,000	15,336,703	15,345,105		6,822		6,822		15,351,926		527,224	527,224	753,047	11/15/2030
83703E-CK-9	SOUTH CAROLINA JOBS ECON DEV HOSP FAC		08/01/2009	MATURED		2,800,000	2,800,000	2,768,500	2,798,532		1,468		1,468		2,800,000				97,985	08/01/2009
83703E-FU-4	SOUTH CAROLINA JOBS GEORGETOWN MEM 99		10/28/2009	CITIGROUP GLOBAL MARKETS		1,014,000	1,000,000	990,710	996,861		731		731		997,592		16,408	16,408	55,153	11/01/2012
83703E-HD-0	SOUTH CAROLINA JOBS PALMETTO HLTH 03 A		09/08/2009	Various		9,717,636	9,900,000	9,619,533	9,647,433		4,523		4,523		9,651,956		65,680	65,680	685,938	08/01/2031
83703R-AA-4	SOUTH CAROLINA JOBS SC ELEC & GAS 02A		06/22/2009	PRAGER MCCARTHY & SEALY		128,036	125,000	125,000	125,000						125,000		3,036	3,036	4,225	11/01/2027
837152-CY-1	SOUTH CAROLINA TRANSN INFRA BK 00A		10/01/2009	CALLED @ 101.00000000		2,747,200	2,720,000	2,953,494	2,788,279		(41,079)		(41,079)		2,747,200				149,600	10/01/2030
837152-BM-8	SOUTH CAROLINA TRANSN INFRA BK 99A		10/01/2009	CALLED @ 101.00000000		2,312,900	2,290,000	2,486,409	2,347,485		(34,585)		(34,585)		2,312,900				125,950	10/01/2016
837152-BN-6	SOUTH CAROLINA TRANSN INFRA BK 99A		10/01/2009	CALLED @ 101.00000000		3,838,000	3,800,000	4,125,919	3,895,390		(57,390)		(57,390)		3,838,000				209,000	10/01/2017
914857-AU-1	UNIVERSITY OF SC ED FACS 2005 A REF		02/24/2009	PRAGER MCCARTHY & SEALY		100,796	100,000	98,348	98,549		10		10		98,560		2,236	2,236	3,140	06/01/2024
914857-AV-9	UNIVERSITY OF SC ED FACS 2005 A REF		06/19/2009	PRAGER MCCARTHY & SEALY		203,756	200,000	201,201	200,890		(54)		(54)		200,837		2,919	2,919	9,575	06/01/2025
422341-AU-1	HEARTLAND SD CONSUMER PWR DIST ELEC 77		01/01/2009	CALLED @ 100.00000000		140,000	140,000	139,300	139,862						139,862		138	138	8,925	01/01/2016
422341-BP-1	HEARTLAND SD CONSUMER PWR DIST ELEC 79		01/01/2009	CALLED @ 100.00000000		65,000	65,000	65,000	65,000						65,000				4,550	01/01/2016
83755V-NB-6	SOUTH DAKOTA HLTH ED AVERA HLTH 08B		09/16/2009	ZIEGLER, B.C., AND COMPANY		2,496,875	2,500,000	2,451,775	2,452,153		529		529		2,452,682		44,193	44,193	165,156	07/01/2038
83755V-FB-5	SOUTH DAKOTA HLTH ED SIOUX VLY 01E		08/31/2009	PRAGER MCCARTHY & SEALY		103,860	100,000	94,512	94,566		212		212		94,779		9,081	9,081	7,197	11/01/2024
83755G-4Y-0	SOUTH DAKOTA HSG DEV HMEOWNSHP MTG 07H		10/15/2009	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						10,000				721	05/01/2022
033794-BE-7	ANDERSON CNTY HSG CORP TN 1ST LIEN 79		09/01/2009	MATURED		345,000	345,000	345,000	345,000						345,000				27,600	09/01/2009
033794-BF-4	ANDERSON CNTY HSG CORP TN 1ST LIEN 79		09/01/2009	CALLED @ 100.00000000		375,000	375,000	375,000	375,000						375,000				30,000	09/01/2010
162419-AJ-4	CHATTANOOGA TN INDL DEV LEASE RENT 00		11/25/2009	Various		3,212,865	3,095,000	3,082,837	3,088,901		774		774		3,089,675		123,190	123,190	177,918	10/01/2014
182521-BQ-6	CLARKSVILLE TN NAT GAS ACQ MERRILL 06		12/21/2009	MORGAN STANLEY DEAN WITTER		9,325,458	9,400,000	9,481,258	9,470,805		(4,435)		(4,435)		9,466,370		(140,912)	(140,912)	481,750	12/15/2020
586158-KU-0	MEMPHIS TN ELEC SYS SUB 2003 A		11/23/2009	PRAGER MCCARTHY & SEALY		1,340,008	1,235,000	1,331,309	1,284,443		(14,741)		(14,741)		1,269,702		70,305	70,305	63,067	12/01/2011
592041-JJ-7	MET NASHVILLE & DAVIDSON TN ASCENSION		11/15/2009	CALLED @ 101.00		5,959,000	5,900,000	5,628,077	5,896,715		62,285		62,285		5,959,000				346,625	11/15/2028
592190-HP-0	MET NASHVILLE TN ARPT AUTH SER 2001 A		07/01/2009	MATURED		4,400,000	4,400,000	5,069,064	4,449,114		(49,114)		(49,114)		4,400,000				290,400	07/01/2009
592041-JG-3	MET NASHVILLE TN MULTI RIO VISTA 99A		12/01/2009	Various		7,321,100	7,180,000	7,190,970	7,190,970		132,630		132,630		7,323,600		(2,500)	(2,500)	538,500	12/01/2031
67178N-AC-8	OAK RIDGE TN INDL DEV BRITISH WOODS 99A		06/01/2009	Various		3,718,300	3,610,000	3,610,000	3,610,000						3,610,000		108,300	108,300	98,292	12/01/2026
821697-TM-1	SHELBY CNTY TN HLTH AVE MARIA ASST 98A		03/27/2009	PRAGER MCCARTHY & SEALY		385,443	385,000	385,000	385,000						385,000		443	443	7,058	12/01/2031
86642P-DF-1	SUMNER CNTY TN HOSP RGL HLTH SYS 07A		11/30/2009	DISTRIBUTION		178,750		178,750							178,750					11/01/2022
86642P-DG-9	SUMNER CNTY TN HOSP RGL HLTH SYS 07A		11/30/2009	DISTRIBUTION		253,413		253,413							253,413					11/01/2027
86642P-DH-7	SUMNER CNTY TN HOSP RGL HLTH SYS 07A		11/30/2009	DISTRIBUTION		257,813		257,813							257,813					11/01/2032
88045R-EQ-1	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4		10/20/2009	Various		233,740	225,000	225,000	225,000						225,000		8,740	8,740	13,882	07/01/2023

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	Maturity Date
88045R-ER-9	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4		10/01/2009	Various		1,113,262	1,095,000	1,095,000	1,095,000						1,095,000		18,262	18,262	67,205	07/01/2028
963864-EN-9	WHITE HOUSE TN UTIL DIST WTRWKS 78		01/01/2009	MATURED		470,000	470,000	470,000	470,000						470,000				17,038	01/01/2009
003450-BL-6	ABILENE TX HLTH FAC HENDRICK MED C		10/17/2009	Various		1,000,000	1,000,000	1,008,460	1,000,000						1,000,000				66,849	09/01/2025
052473-R5-6	AUSTIN TX COMB UTIL SYS 1992 REF		11/15/2009	MATURED		4,675,000	4,675,000	4,439,333	4,561,021		113,979		113,979		4,675,000					11/15/2009
052409-BY-4	AUSTIN TX CONV CTR 2006A 1ST TIER		09/10/2009	FIRST MIAMI SECURITIES		927,700	1,000,000	1,083,890	816,880	255,208	(5,452)		249,755		1,066,635		(138,935)	(138,935)	63,292	01/01/2019
052409-CA-5	AUSTIN TX CONV CTR 2006A 1ST TIER		09/10/2009	FIRST MIAMI SECURITIES		3,122,846	3,540,000	3,787,800	2,565,650	1,187,537	(16,022)		1,171,515		3,737,165		(614,319)	(614,319)	224,053	01/01/2024
052422-CW-0	AUSTIN TX HOTEL OCCUPANCY TAX 1999 SUB		11/15/2009	CALLED @ 100.00000000		3,000,000	3,000,000	2,991,210	2,998,197		1,797		1,797		2,999,994		6	6	174,000	11/15/2029
052422-DM-1	AUSTIN TX HOTEL OCCUPANCY TAX 2004		10/15/2009	PRAGER MCCARTHY & SEALY		107,709	100,000	105,894	103,423		(517)		(517)		102,906		4,803	4,803	4,653	11/15/2018
052422-DN-9	AUSTIN TX HOTEL OCCUPANCY TAX 2004		10/23/2009	PRAGER MCCARTHY & SEALY		107,314	100,000	105,515	103,232		(502)		(502)		102,731		4,583	4,583	4,764	11/15/2019
078027-CR-8	BELL CNTY TX HLTH RENAISSANCE 1996		09/01/2009	CALLED @ 100.00000000		95,000	95,000	95,000	72,831	22,169			22,169		95,000				7,838	09/01/2026
088379-YC-0	BEXAR CNTY TX HSG MULTI AVION 07A		09/01/2009	Various		45,000	45,000	45,000	28,704	16,296			16,296		45,000				2,588	09/01/2047
088379-YD-8	BEXAR CNTY TX HSG MULTI AVION 07B		09/01/2009	Various		30,000	30,000	30,000	27,272	2,728			2,728		30,000				2,400	09/01/2017
088379-QZ-8	BEXAR CNTY TX HSG MULTI DYMAXION 00A		12/23/2009	FIRST MIAMI SECURITIES		403,570	500,000	500,000	500,000						500,000		(96,430)	(96,430)	43,039	08/01/2030
088379-VS-8	BEXAR CNTY TX HSG MULTI SUNCREST 02A		09/01/2009	Various		130,000	130,000	130,000	130,524		213		213		130,737		(737)	(737)	4,713	09/01/2037
088563-NC-1	BEXAR CNTY TX MET WTR DIST WTRWKS 1998		11/27/2009	CALLED @ 101.00		5,050,000	5,000,000	4,263,150	4,490,866		27,179		27,179		4,518,044		531,956	531,956	268,056	05/01/2022
088563-PW-5	BEXAR CNTY TX MET WTR DIST WTRWKS 2002 R		07/14/2009	PRAGER MCCARTHY & SEALY		524,441	520,000	509,460	510,784		78		78		510,862		13,579	13,579	26,229	05/01/2032
088563-TB-7	BEXAR CNTY TX MET WTR DIST WTRWKS 2002 R		09/22/2009	PRAGER MCCARTHY & SEALY		313,137	300,000	292,135	292,816		239		239		293,055		20,082	20,082	21,000	05/01/2026
088563-QN-4	BEXAR CNTY TX MET WTR DIST WTRWKS 2006 R		01/29/2009	TD SECURITIES		256,838	250,000	247,195	247,516		12		12		247,528		9,310	9,310	8,500	05/01/2022
088563-QQ-7	BEXAR CNTY TX MET WTR DIST WTRWKS 2006 R		06/02/2009	PRAGER MCCARTHY & SEALY		101,643	100,000	91,114	91,377		158		158		91,535		10,108	10,108	4,925	05/01/2024
088563-QR-5	BEXAR CNTY TX MET WTR DIST WTRWKS 2006 R		09/09/2009	PRAGER MCCARTHY & SEALY		102,640	100,000	88,126	88,423		313		313		88,736		13,904	13,904	6,163	05/01/2025
106214-DQ-9	BRAZOS RIV AUTH TX HOUSTON INDS 98A REF		09/09/2009	J. P. MORGAN SECURITIES, INC.		18,625,250	19,000,000	18,431,150	18,619,469		9,442		9,442		18,628,911		(3,661)	(3,661)	754,087	05/01/2019
106214-DS-5	BRAZOS RIV AUTH TX HOUSTON INDS 98C REF		09/09/2009	Various		47,070,314	48,000,000	45,904,920	46,167,657		70,909		70,909		46,238,565		831,749	831,749	1,728,335	05/01/2019
106214-DW-6	BRAZOS RIV AUTH TX HOUSTON INDS 98D REF		10/27/2009	PRAGER MCCARTHY & SEALY		529,433	500,000	502,750	501,502		(155)		(155)		501,348		28,085	28,085	25,868	10/01/2015
116475-NZ-3	BROWNSVILLE TX UTIL SYS SER 1978		01/01/2009	CALLED @ 100.00000000		205,000	205,000	205,000	205,000						205,000				15,119	01/01/2010
116475-PN-8	BROWNSVILLE TX UTIL SYS SER 1980		01/01/2009	CALLED @ 100.00000000		245,000	245,000	245,000	245,000						245,000				23,030	01/01/2013
190418-CB-7	COASTAL BEND TX HLTH INCARNATE 93C		12/08/2009	CALLED @ 100.00000000		1,100,000	1,100,000	1,109,625	1,100,000						1,100,000				74,672	11/15/2013
220245-LJ-1	CORPUS CHRISTI TEX UTIL SYS REV REF		03/31/2009	PRAGER MCCARTHY & SEALY		120,417	105,000	114,455	112,322		(184)		(184)		112,138		8,279	8,279	3,951	07/15/2019
234691-AN-3	DALLAS CNTY TX MENTAL HLTH 1995 F		09/01/2009	CALLED @ 100.00000000		190,000	190,000	187,712	189,158		117		117		189,275		725	725	10,925	09/01/2016
235036-JL-5	DALLAS FT WORTH TX INTL ARPT JOINT 04B		10/20/2009	PRAGER MCCARTHY & SEALY		473,914	420,000	466,360	448,869		(2,957)		(2,957)		445,912		28,002	28,002	20,211	11/01/2015
235258-JA-9	DALLAS TX CIVIC CTR CONVENTION SER 98		03/27/2009	CALLED @ 101.00		15,266,150	15,115,000	15,080,689	15,097,739		529		529		15,098,268		167,882	167,882	466,046	08/15/2015
235258-JC-5	DALLAS TX CIVIC CTR CONVENTION SER 98		03/27/2009	CALLED @ 101.00		4,545,000	4,500,000	4,539,675	4,511,126		(1,586)		(1,586)		4,509,540		35,460	35,460	138,750	08/15/2018
235258-JD-3	DALLAS TX CIVIC CTR CONVENTION SER 98		03/27/2009	CALLED @ 101.00		10,504,000	10,400,000	9,589,112	9,789,232		8,588		8,588		9,797,819		706,181	706,181	312,650	08/15/2023
235375-AS-1	DALLAS TX SPORTS ARENA SPL TAX 98A		02/15/2009	CALLED @ 101.00		5,050,000	5,000,000	4,680,200	4,793,239		1,850		1,850		4,795,090		254,910	254,910	125,000	08/15/2020
366133-DL-7	GARLAND TX ELEC UTIL SYS 2006		07/22/2009	PRAGER MCCARTHY & SEALY		101,752	100,000	99,100	99,187		20		20		99,206		2,546	2,546	6,325	03/01/2026
40064N-AT-5	GUADALUPE-BLANCO RIV TX REGL WTR 07A		02/05/2009	PRAGER MCCARTHY & SEALY		285,348	300,000	237,270	237,603		168		168		237,771		47,577	47,577	10,708	05/15/2039
41315R-CB-8	HARRIS CNTY TX HLTH CHRISTUS HLTH 99A		07/01/2009	CALLED @ 101.00000000		5,050,000	5,000,000	4,465,550	4,977,584		72,416		72,416		5,050,000				268,750	07/01/2019
414152-NN-4	HARRIS CNTY TX HLTH MEM HERMANN 98		10/21/2009	PRAGER MCCARTHY & SEALY		1,030,772	900,000	991,701	949,009		(5,890)		(5,890)		943,119		87,653	87,653	39,829	06/01/2014
414154-BP-8	HARRIS CNTY TX HLTH TX MED CTR 99A		05/15/2009	CALLED @ 101.00		767,600	760,000	742,034	745,683		191		191		745,874		21,726	21,726	39,900	05/15/2029
414156-CN-7	HARRIS CNTY TX HOSP DIST HARRIS CNTY 90		02/15/2009	CALLED @ 100.00000000		700,000	700,000	685,558	698,254		344		344		698,597		1,403	1,403	33,670	02/15/2010
414156-CQ-0	HARRIS CNTY TX HOSP DIST HARRIS CNTY 90		02/15/2009	CALLED @ 100.00000000		1,285,000	1,285,000	1,258,489	1,281,795		631		631		1,282,425		2,575	2,575	95,090	02/15/2010
413893-CN-6	HARRIS CNTY TX HOUSTON SPORTS JR 01B		09/23/2009	FIRST MIAMI SECURITIES		7,348,960	8,000,000	6,967,120	6,969,645		11,332		11,332		6,980,977		367,983	367,983	375,667	11/15/2040
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A		06/01/2009	CALLED @ 100.00000000		135,000	135,000	133,202	133,884		38		38		133,922		1,078	1,078	8,505	06/01/2025

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	Maturity Date
414003-QD-8	HARRIS CNTY TX TOLL RD SR LIEN 1989		08/15/2009	CALLED @ 43.795		3,777,319	8,625,000	1,215,263	3,624,500		152,819		152,819		3,777,319					08/15/2021
442348-C3-0	HOUSTON TX ARPT SYS SUB LIEN 98C		03/03/2009	GOLDMAN, SACHS & CO.		15,323,560	16,845,000	15,070,693	15,128,765		9,437		9,437		15,138,202		185,358	185,358	573,198	07/01/2028
442436-5J-6	HOUSTON TX WTR & SWR 98 JR LIEN A CAP		04/17/2009	PRAGER MCCARTHY & SEALY		166,789	235,000	109,055	135,803		2,120		2,120		137,923		28,866	28,866		12/01/2019
442436-5Y-3	HOUSTON TX WTR & SWR 98 JR LIEN A CAP		12/07/2009	PRAGER MCCARTHY & SEALY		323,428	600,000	251,034	253,583		10,816		10,816		264,399		59,029	59,029		12/01/2023
442436-5Z-0	HOUSTON TX WTR & SWR 98 JR LIEN A CAP		08/27/2009	PRAGER MCCARTHY & SEALY		1,503,596	3,205,000	977,811	1,262,550		26,397		26,397		1,288,946		214,650	214,650		12/01/2024
442436-H3-8	HOUSTON TX WTR & SWR 99 JR LIEN A CAP		08/26/2009	PRAGER MCCARTHY & SEALY		127,368	200,000	83,612	106,213		3,527		3,527		109,740		17,628	17,628		12/01/2021
442438-LG-0	HOUSTON TX WTR SYS 1979		12/01/2009	CALLED @ 100.00000000		140,000	140,000	157,640	140,000						140,000				8,960	12/01/2014
539099-AS-0	LIVINGSTON TX HSG DEV CORP SER 1978		11/01/2009	MATURED		175,000	175,000	175,000		175,000			175,000		175,000				13,563	11/01/2009
57652T-AY-3	MATAGORDA CNTY TX NAV DIST 1 RELIANT 99B		10/26/2009	BARCLAYS BANK		1,908,960	2,000,000	1,578,520	1,611,818		6,124		6,124		1,617,942		291,018	291,018	118,339	05/01/2030
581659-AG-4	MC KINNEY TX MULTI PK CREEK 97 RESTRUC		09/01/2009	Various		70,000	70,000	63,418	40,041	23,437	160		23,597		63,638		6,362	6,362	5,075	09/01/2043
66285W-EE-2	NORTH TEX TWY AUTH REV CAP APPREC-REF-SY		04/15/2009	Various		13,531,800	20,000,000	12,488,237	13,681,713		49,424	1,150,563	(1,101,139)		12,580,574		951,226	951,226		01/01/2042
662832-DR-2	NORTH TX MUN WTR DIST SOLID WASTE 03		09/30/2009	PRAGER MCCARTHY & SEALY		209,703	200,000	200,912	200,440		(63)		(63)		200,377		9,326	9,326	9,847	09/01/2023
66283A-BL-9	NORTH TX MUN WTR DIST WSTWTR PANTHER 06		09/29/2009	SAMCO		221,064	200,000	195,923	194,934		223		223		195,157		25,907	25,907	13,361	06/01/2021
662858-CT-4	NORTH TX TWY AUTH DALLAS NO TWY SYS 03A		10/02/2009	PRAGER MCCARTHY & SEALY		344,415	350,000	309,481	309,587		429		429		310,016		34,398	34,398	20,583	01/01/2038
662858-AN-9	NORTH TX TWY AUTH DALLAS NO TWY SYS 97A		03/12/2009	SOUTHWEST SECURITIES, INC.		2,265,500	2,300,000	2,178,721	2,222,138		1,256		1,256		2,223,394		42,106	42,106	81,778	01/01/2020
66285W-CX-2	NORTH TX TWY AUTH SYS 1ST TIER 08E-1		09/14/2009	GOLDMAN, SACHS & CO.		50,402,500	50,000,000	50,725,500	50,422,505		(299,201)		(299,201)		50,123,304		279,196	279,196	3,027,778	01/01/2038
676040-GL-6	ODESSA TEX JR COLLEGE DIST REV		09/04/2009	CALLED @ 100.00		5,000,000	5,000,000	4,987,500	4,995,233		754		754		4,995,988		4,012	4,012	189,583	12/01/2013
763240-ET-1	RICHARDSON TX HOSP RICHARDSON REGL 04		04/23/2009	Various		7,173,120	10,000,000	9,727,300	9,747,886		1,110		1,110		9,748,995		(2,575,875)	(2,575,875)	178,333	12/01/2034
78219N-AA-0	RUSK CNTY TX WINDSOR HLTH CARE I I 99A		10/01/2009	CALLED @ 100.00		240,000	240,000	126,631	2	125,254	54		125,308		125,310		114,690	114,690	19,200	10/01/2030
785652-BX-5	SABINE RIV AUTH TX PCR TEXAS UTIL 01B RE		12/08/2009	CITIGROUP GLOBAL MARKETS		6,825,000	7,500,000	7,192,050	6,082,200	1,116,823	6,758		1,123,581		7,205,781		(380,781)	(380,781)	479,167	05/01/2030
796253-HS-4	SAN ANTONIO TX ELEC & GAS SYS 98A REF		09/01/2009	CALLED @ 100.00		2,300,000	2,300,000	2,266,535	2,275,256		1,159		1,159		2,276,415		23,585	23,585	112,125	02/01/2021
799204-FX-5	SAN PATRICIO TX MUN WTR DIST 1998		07/10/2009	CALLED @ 100.00		4,810,000	4,810,000	4,810,000	4,810,000						4,810,000				250,120	07/10/2023
845040-CX-0	SOUTHWEST TX H-ED AUTH SOUTHRN METH 99		10/31/2009	CALLED @ 100.00		5,750,000	5,750,000	5,555,880	5,615,133		6,560		6,560		5,621,693		128,307	128,307	308,104	10/01/2022
875906-MK-2	TARRANT CNTY TX HLTH COOK CHLD MED 07B		08/12/2009	PRAGER MCCARTHY & SEALY		113,420	100,000	103,868	103,413		(198)		(198)		103,214		10,206	10,206	3,556	12/01/2018
876387-DA-6	TARRANT CNTY TX HOSP DIST CMC ENERGY		10/28/2009	SCHEDULED REDEMPTION		861,033	861,033	861,033	861,033						861,033				43,554	04/28/2012
882117-L2-8	TEXAS A & M UNIV PERM UNIV FUND 1998		05/11/2009	CALLED @ 100.00		70,000	70,000	69,544	69,756		34		34		69,789		211	211	2,833	07/01/2011
882135-UZ-7	TEXAS A & M UNIV REVENUE FING SYS 2002		03/31/2009	PRAGER MCCARTHY & SEALY		391,575	375,000	379,808	377,892		(204)		(204)		377,688		13,888	13,888	6,900	05/15/2021
882758-CL-7	TEXAS PROPERTY FIN CORP MENTAL HLTH		09/01/2009	CALLED @ 100.00000000		25,000	25,000	24,875	24,944		17		17		24,961		39	39	1,550	09/01/2016
882854-NY-4	TEXAS ST WTR DEV BRD REV JR 2007 B		03/12/2009	Various		202,404	200,000	198,026	198,147		13		13		198,160		4,244	4,244	5,675	07/15/2025
882854-NZ-1	TEXAS ST WTR DEV BRD REV JR 2007 B		01/14/2009	PRAGER MCCARTHY & SEALY		101,027	100,000	98,853	98,918		2		2		98,920		2,107	2,107	2,313	07/15/2026
882762-AP-2	TEXAS TPK AUTH CENTRAL TX 1ST 02A CAP		09/23/2009	Various		8,326,561	19,910,000	6,671,849	6,750,664		333,767	2,382	331,385		7,082,050		1,244,511	1,244,511		08/15/2025
882762-BF-3	TEXAS TPK AUTH CENTRAL TX 1ST 02A CAP		12/16/2009	Various		1,992,568	7,600,000	1,436,978	2,023,277		83,852		83,852		2,107,129		(114,561)	(114,561)		08/15/2031
882762-BH-9	TEXAS TPK AUTH CENTRAL TX 1ST 02A CAP		09/22/2009	MESIROW FINANCIAL, INC.		14,001,311	62,325,000	9,756,356	14,261,901		640,390		640,390		14,902,292		(900,980)	(900,980)		08/15/2033
882762-BJ-5	TEXAS TPK AUTH CENTRAL TX 1ST 02A CAP		09/22/2009	MESIROW FINANCIAL, INC.		13,560,582	65,045,000	9,590,235	14,019,049		629,484		629,484		14,648,533		(1,087,952)	(1,087,952)		08/15/2034
882762-BK-2	TEXAS TPK AUTH CENTRAL TX 1ST 02A CAP		09/30/2009	MESIROW FINANCIAL, INC.		10,284,500	50,000,000	6,934,300	10,132,763		472,132		472,132		10,604,894		(320,394)	(320,394)		08/15/2035
882762-BL-0	TEXAS TPK AUTH CENTRAL TX 1ST 02A CAP		09/01/2009	FIDELITY CAPITAL MARKETS		12,157,409	73,370,000	9,565,247	13,990,905		578,163		578,163		14,569,068		(2,411,659)	(2,411,659)		08/15/2036
882762-BM-8	TEXAS TPK AUTH CENTRAL TX 1ST 02A CAP		09/30/2009	Various		12,712,881	70,055,000	6,322,659	12,597,705		553,234	2,332,396	(1,779,162)		10,818,543		1,894,338	1,894,338		08/15/2037
894386-GS-4	TRAVIS CNTY TX HSG METROPOLIS APT 01A		08/05/2009	DISTRIBUTION		1,149,350		1,149,350	1,149,350						1,149,350					08/01/2033
902261-EV-4	TYLER TEXAS HEALTH FACILITIES DEVELOPMEN		02/16/2009	CALLED @ 102.00000000		11,148,600	10,930,000	9,489,317	10,788,362		360,238		360,238		11,148,600				171,351	11/01/2027
902261-HG-4	TYLER TX HLTH FAC EAST TX MED CTR 07A		11/03/2009	PRAGER MCCARTHY & SEALY		2,976,750	3,000,000	2,974,320	2,975,298		754		754		2,976,051		699	699	159,688	11/01/2027
902261-HJ-8	TYLER TX HLTH FAC EAST TX MED CTR 07A		09/03/2009	ZIEGLER, B.C., AND COMPANY		10,730,007	13,155,000	11,301,592	11,322,121		18,074		18,074		11,340,195		(610,187)	(610,187)	604,201	11/01/2037
902261-GN-0	TYLER TX HLTH FAC MOTHER FRANCES 07A		09/15/2009	Various		8,182,700	10,000,000	10,038,800	10,033,794		(2,334)		(2,334)		10,031,460		(1,848,760)	(1,848,760)	606,944	07/01/2033

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	Maturity Date
662854-VG-0	UNIVERSITY OF NORTH TX FING SYS 1999		04/15/2009	CALLED @ 100.00000000		2,020,000	2,020,000	1,969,742	2,016,565				3,435		2,020,000				53,025	04/15/2017
662854-VH-8	UNIVERSITY OF NORTH TX FING SYS 1999		04/15/2009	CALLED @ 100.00000000		1,190,000	1,190,000	1,155,347	1,187,559				2,441		1,190,000				31,238	04/15/2018
915137-EE-9	UNIVERSITY OF TX SYS REV FING SYS 1998		08/03/2009	CALLED @ 100.00		7,910,000	7,910,000	6,209,271	6,876,399		55,738		55,738		6,932,137		977,863	977,863	286,738	08/15/2017
95308R-AN-9	WEST HARRIS CNTY TX REGL WTR SYS 03		11/24/2009	PRAGER MCCARTHY & SEALY		216,670	200,000	213,745	207,856		(1,332)		(1,332)		206,524		10,146	10,146	9,583	12/15/2018
291147-CB-0	EMERY CNTY UT PCR PACIFICORP 93A REF		09/18/2009	Various		19,190,000	19,000,000	19,021,351	19,000,000						19,000,000		190,000	190,000	960,186	11/01/2023
45884A-XF-5	INTERMOUNTAIN PWR AGY UT PWR SUP 08A		12/11/2009	Various		4,259,793	3,800,000	4,114,792			(23,060)		(23,060)		4,091,732		168,061	168,061	158,813	07/01/2015
45884A-RL-9	INTERMOUNTAIN PWR AGY UT PWR SUP 96A		07/01/2009	CALLED @ 100.00		200,000	200,000	206,906	200,000						200,000				12,300	07/01/2014
45884A-FV-0	INTERMOUNTAIN PWR AGY UT PWR SUP 97B		07/01/2009	CALLED @ 100.00000000		47,300,000	47,300,000	48,002,687	47,341,456		(41,456)		(41,456)		47,300,000				2,838,000	07/01/2021
45884A-JZ-7	INTERMOUNTAIN PWR AGY UT PWR SUP 98A		07/01/2009	CALLED @ 100.00		6,210,000	6,210,000	6,323,208	6,217,842		(7,842)		(7,842)		6,210,000				326,025	07/01/2011
704520-BP-9	PAYSON CITY UT SWR 2006		02/25/2009	PRAGER MCCARTHY & SEALY		665,528	630,000	648,201	644,313		(228)		(228)		644,085		21,443	21,443	29,938	02/01/2024
704520-BQ-7	PAYSON CITY UT SWR 2006		01/23/2009	PRAGER MCCARTHY & SEALY		513,388	500,000	512,130	509,545		(68)		(68)		509,477		3,911	3,911	11,931	02/01/2027
795591-CS-3	SALT LAKE CITY UT MET WTR DIST 1999		07/01/2009	CALLED @ 100.00000000		6,485,000	6,485,000	5,770,612	6,404,131		80,869		80,869		6,485,000				348,569	07/01/2024
795591-CU-8	SALT LAKE CITY UT MET WTR DIST 1999		07/01/2009	CALLED @ 100.00000000		4,755,000	4,755,000	4,766,888	4,756,005		(1,005)		(1,005)		4,755,000				255,581	07/01/2029
79560L-CH-0	SALT LAKE CITY UT REDEV AGY JR LIEN TAX		01/07/2009	PRAGER MCCARTHY & SEALY		109,825	100,000	105,738	102,128		(19)		(19)		102,109		7,716	7,716	1,910	03/01/2012
79560L-CJ-6	SALT LAKE CITY UT REDEV AGY JR LIEN TAX		06/29/2009	PRAGER MCCARTHY & SEALY		163,946	150,000	157,634	152,838		(424)		(424)		152,414		11,531	11,531	6,584	03/01/2013
79560L-CL-1	SALT LAKE CITY UT REDEV AGY JR LIEN TAX		12/28/2009	PRAGER MCCARTHY & SEALY		211,049	195,000	201,802	197,544		(763)		(763)		196,781		14,268	14,268	13,650	03/01/2015
890340-AF-9	TOOELE CNTY UT HAZ WST UNION PAC 1992A		05/20/2009	Various		25,626,943	28,235,000	22,374,695	22,409,218		51,683		51,683		22,460,901		3,166,042	3,166,042	1,065,310	11/01/2026
917328-KK-1	UTAH ASSOC MUN PWR SYS PAYSON PWR 03A		11/25/2009	PRAGER MCCARTHY & SEALY		531,790	500,000	505,280	502,649		(467)		(467)		502,181		29,609	29,609	26,639	04/01/2021
917328-KL-9	UTAH ASSOC MUN PWR SYS PAYSON PWR 03A		09/16/2009	Various		2,510,786	2,385,000	2,393,920	2,389,484		(651)		(651)		2,388,833		121,953	121,953	110,271	04/01/2022
917432-AL-0	UTAH HSG CORP GNMA BOUNTIFUL RET 02A		03/18/2009	LOOP CAPITAL MARKETS		1,826,000	1,800,000	1,693,728	1,694,019		379		379		1,694,397		131,603	131,603	72,300	07/20/2043
917436-SV-0	UTAH HSG CORP SINGLE FAM MTG 06 A-1 CL 3		07/01/2009	CALLED @ 100.00000000		330,000	330,000	330,330	330,246		(7)		(7)		330,239		(239)	(239)	16,088	07/01/2023
917563-BN-7	UTAH ST UNIV STUD BLDG FEE 04 A REF		09/17/2009	SEATTLE NORTHWEST SECURITIES CORP.		1,775,759	1,640,000	1,656,384	1,649,701		(1,197)		(1,197)		1,648,504		127,255	127,255	79,950	04/01/2020
917563-BP-2	UTAH ST UNIV STUD BLDG FEE 04 A REF		09/17/2009	Various		2,052,766	1,925,000	1,904,037	1,907,774		663		663		1,908,437		144,329	144,329	92,802	04/01/2023
95640T-BE-1	WEST VALLEY CITY UT SALES TAX 02A		10/06/2009	SEATTLE NORTHWEST SECURITIES CORP.		872,048	805,000	822,855	812,257		(1,485)		(1,485)		810,771		61,277	61,277	49,642	07/15/2016
924160-6N-9	VERMONT ED HLTH HOSP FLETCHER 04A		10/29/2009	PRAGER MCCARTHY & SEALY		210,282	200,000	209,400	206,084		(753)		(753)		205,331		4,951	4,951	9,042	12/01/2021
924195-E5-5	VERMONT HSG FIN AGY SGL FAM HSG 03 17B		11/01/2009	Various		314,234	305,000	305,000	305,000						305,000		9,234	9,234	12,250	11/01/2022
924211-5D-3	VERMONT MUN BOND BANK 2005-3 REF		12/01/2009	MATURED		2,980,000	2,980,000	3,155,135	3,022,360		(42,360)		(42,360)		2,980,000				149,000	12/01/2009
076099-AT-7	BEDFORD CNTY VA INDL NEKOOSA PKG 1998		09/01/2009	MESIROW FINANCIAL, INC.		4,916,400	6,000,000	3,839,030	2,517,120	1,538,415	33,144		1,571,559		4,088,679		827,721	827,721	254,800	12/01/2025
303891-FH-3	FAIRFAX CNTY VA WTR AUTH REV 1977		01/01/2009	CALLED @ 100.00000000		25,000	25,000	24,808	24,951						24,951		49	49	1,450	01/01/2016
312066-BX-0	FAUQUIER CNTY VA FAUQUIER HOSP 07A		08/19/2009	M&T INVESTMENT BANKING GROUP		2,077,944	2,400,000	2,385,552	2,385,769		165		165		2,385,935		(307,991)	(307,991)	113,050	10/01/2037
312066-CK-7	FAUQUIER CNTY VA FAUQUIER HOSP 07B		08/19/2009	M&T INVESTMENT BANKING GROUP		1,385,296	1,600,000	1,590,368	1,590,533		126		126		1,590,659		(205,363)	(205,363)	75,367	10/01/2037
725775-AT-7	PITTSYLVANIA CNTY VA IND DEV 94B		01/01/2009	CALLED @ 100.00000000		500,000	500,000	500,000	500,000						500,000				38,250	01/01/2010
765439-CM-4	RICHMOND VA REDEV TOBACCO ROW 98A		10/01/2009	SCHEDULED REDEMPTION		63,621	63,621	63,621	63,621						63,621				4,377	10/01/2029
916277-JU-1	UPPER OCCOQUAN VA SWR AUTH REGL 07A		10/08/2009	PRAGER MCCARTHY & SEALY		106,023	100,000	101,062	100,909		(71)		(71)		100,838		5,185	5,185	5,788	07/01/2029
927781-GR-9	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		09/15/2009	PRAGER MCCARTHY & SEALY		482,976	450,000	450,000	450,000						450,000		32,976	32,976	21,206	09/01/2024
927781-GU-2	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		03/02/2009	Various		1,292,546	1,300,000	1,284,790	1,285,357		29		29		1,285,385		7,161	7,161	22,888	09/01/2027
928120-LK-1	VIRGINIA HSG DEV AUTH RENTAL 2005 K		10/23/2009	PRAGER MCCARTHY & SEALY		101,859	100,000	100,100	100,072		(9)		(9)		100,063		1,796	1,796	5,960	02/01/2025
92812U-GT-9	VIRGINIA HSG DEV CMWLTH MTG 05 SUBA-4		06/01/2009	PRAGER MCCARTHY & SEALY		104,939	100,000	99,755	99,882		19		19		99,901		5,038	5,038	5,558	07/01/2011
928067-GH-4	VIRGINIA POLYTECH INST ATHLETIC 04D		10/13/2009	PRAGER MCCARTHY & SEALY		114,059	100,000	108,736	105,607		(617)		(617)		104,989		9,070	9,070	4,375	06/01/2015
928067-EU-7	VIRGINIA POLYTECH INST GEN PLEDGE 04A		11/10/2009	Various		1,208,511	1,065,000	1,158,038	1,124,711		(7,262)		(7,262)		1,117,449		91,063	91,063	50,948	06/01/2015

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	Maturity Date
928067-FV-4	VIRGINIA POLYTECH INST UNIV SVC SYS 04C		10/15/2009	PRAGER MCCARTHY & SEALY		112,752	100,000	108,736	105,607		(626)		(626)		104,980		7,772	7,772	4,431	06/01/2015
928181-GQ-3	VIRGINIA RES AUTH WTR SWR SYS 2002		10/30/2009	PRAGER MCCARTHY & SEALY		254,191	700,000	165,914	235,892		4,601		4,601		240,493		13,698	13,698		11/01/2028
928181-GR-1	VIRGINIA RES AUTH WTR SWR SYS 2002		10/23/2009	PRAGER MCCARTHY & SEALY		132,349	375,000	83,918	119,385		3,826		3,826		123,212		9,138	9,138		11/01/2029
928181-GS-9	VIRGINIA RES AUTH WTR SWR SYS 2002		10/14/2009	PRAGER MCCARTHY & SEALY		196,973	575,000	121,457	172,901		7,264		7,264		180,165		16,809	16,809		11/01/2030
927793-JB-6	VIRGINIA TRANSN BRD CONTRACT RTE 28 02		09/21/2009	PRAGER MCCARTHY & SEALY		230,927	665,000	146,666	203,947		8,414		8,414		212,361		18,566	18,566		04/01/2030
927793-JC-4	VIRGINIA TRANSN BRD CONTRACT RTE 28 02		08/19/2009	PRAGER MCCARTHY & SEALY		169,251	525,000	109,226	151,972		4,345		4,345		156,318		12,934	12,934		04/01/2031
29270C-CU-7	ENERGY NORTHWEST WA COLUMBIA GEN 02A		08/13/2009	Various		5,067,935	4,700,000	4,707,097	4,702,830		(452)		(452)		4,702,378		365,557	365,557	269,273	07/01/2018
300060-HY-9	EVERETT WA WTR SWR 2003 REF		09/16/2009	SEATTLE NORTHWEST SECURITIES CORP.		2,131,880	2,000,000	2,000,000	2,000,000						2,000,000		131,880	131,880	122,222	07/01/2022
67501K-A*-9	OCEAN SHORES WA LOC IMPT DIST 98-01		04/01/2009	CALLED @ 100.00		1,605,000	1,605,000	1,605,000	1,605,000						1,605,000				112,350	04/01/2017
812643-AT-1	SEATTLE WA MUN LT & PWR 2004 REF		09/18/2009	Various		4,089,687	3,865,000	3,891,939	3,883,085		(1,845)		(1,845)		3,881,240		208,447	208,447	182,923	08/01/2020
812728-FG-3	SEATTLE WA WATER SYS REV 1999		03/01/2009	CALLED @ 100.00000000		3,290,000	3,290,000	3,275,652	3,288,939		1,061		1,061		3,290,000				88,419	03/01/2029
833102-VM-5	SNOHOMISH CNTY WA PUD NO 1 ELEC 04		09/15/2009	Various		1,563,005	1,450,000	1,458,570	1,455,180		(571)		(571)		1,454,609		108,396	108,396	54,701	12/01/2021
848661-FJ-8	SPOKANE CNTY WA AIRPORT 2000		09/30/2009	PRAGER MCCARTHY & SEALY		1,333,892	1,280,000	1,287,706	1,281,670		(657)		(657)		1,281,013		52,879	52,879	66,243	10/01/2014
93978E-RE-4	WASHINGTON HLTH CARE PROVIDENCE 01A		09/24/2009	Various		13,939,216	13,400,000	13,140,032	13,214,074		9,099		9,099		13,223,172		716,044	716,044	699,592	10/01/2021
93978E-A8-5	WASHINGTON HLTH CARE PROVIDENCE 06C		09/18/2009	Various		12,528,921	12,000,000	12,000,000	12,000,000						12,000,000		528,921	528,921	597,158	10/01/2033
93978E-A9-3	WASHINGTON HLTH CARE PROVIDENCE 06D		08/26/2009	Various		2,231,403	2,200,000	2,200,000	2,200,000						2,200,000		31,403	31,403	158,535	10/01/2033
93978E-GG-1	WASHINGTON HLTH MULTICARE HLTH 98		08/15/2009	MATURED		6,710,000	6,710,000	6,938,945	6,726,383		(16,383)		(16,383)		6,710,000				352,275	08/15/2009
93978T-HN-2	WASHINGTON ST HSG FIN COMM SGL 2008 1A		12/01/2009	CALLED @ 100.00		7,120,000	7,120,000	7,120,000	7,120,000						7,120,000				427,200	06/01/2049
940093-E5-2	WASHINGTON ST UNIV HSG & DINING SYS 99		10/01/2009	CALLED @ 101.00000000		2,782,550	2,755,000	2,730,205	2,773,324		9,226		9,226		2,782,550				162,545	10/01/2024
254839-Z5-5	DISTRICT COLUMBIA ASSN AMERN MED CLGES 0		08/11/2009	PRAGER MCCARTHY & SEALY		209,976	200,000	206,514	205,783		(256)		(256)		205,527		4,449	4,449	8,403	02/15/2026
483672-AW-1	KANAWHA CNTY WV SGL FAM MTG SER 1978A		12/01/2009	CALLED @ 100.00000000		120,000	120,000	119,100	120,000						120,000				8,880	12/01/2010
575200-AW-0	MASON CNTY WV PCR APPALACHIAN PWR 99K		09/15/2009	Various		27,279,674	27,000,000	27,113,240	27,101,720		(47,936)		(47,936)		27,053,784		225,890	225,890	1,244,720	12/01/2024
742501-BE-8	PRINCETON WV CMNTY HOSP ASSOC REV 99		11/17/2009	GATES CAPITAL CORP.		2,508,759	2,700,000	2,684,500	2,105,946	582,255	1,204		583,458		2,689,404		(180,645)	(180,645)	170,550	05/01/2019
95639R-BM-0	WEST VIRGINIA HIGHER ED PLCY CMMN 04B		08/13/2009	M&T INVESTMENT BANKING GROUP		1,205,765	1,100,000	1,172,411	1,146,000		(5,019)		(5,019)		1,140,981		64,784	64,784	48,431	04/01/2017
95639R-BN-8	WEST VIRGINIA HIGHER ED PLCY CMMN 04B		09/01/2009	PRAGER MCCARTHY & SEALY		706,901	650,000	691,068	676,182		(3,057)		(3,057)		673,125		33,776	33,776	30,063	04/01/2018
95639R-BP-3	WEST VIRGINIA HIGHER ED PLCY CMMN 04B		06/17/2009	PRAGER MCCARTHY & SEALY		213,168	200,000	211,640	207,441		(609)		(609)		206,833		6,335	6,335	7,250	04/01/2019
95639R-BQ-1	WEST VIRGINIA HIGHER ED PLCY CMMN 04B		10/20/2009	PRAGER MCCARTHY & SEALY		1,596,433	1,500,000	1,477,951	1,452,383		2,490		2,490		1,454,873		141,560	141,560	77,903	04/01/2020
956622-YN-8	WEST VIRGINIA HOSP FIN WV UNIV HOSP 03D		07/17/2009	Various		1,305,607	1,300,000	1,261,338	1,300,000		262	38,662	(38,400)		1,261,600		44,007	44,007	73,264	06/01/2028
956622-YP-3	WEST VIRGINIA HOSP FIN WV UNIV HOSP 03D		12/14/2009	PRAGER MCCARTHY & SEALY		824,371	790,000	790,000	790,000						790,000		34,371	34,371	45,662	06/01/2033
956622-YR-9	WEST VIRGINIA HOSP FIN WV UNIV HOSP 08E		04/20/2009	Various		9,279,340	10,000,000	8,409,386	9,777,223		2,191	1,366,714	(1,364,522)		8,412,700		866,640	866,640	219,844	06/01/2035
956598-AN-6	WEST VIRGINIA ST BLDG COMMN LOTTERY 97A		07/01/2009	MATURED		2,500,000	2,500,000	2,578,425	2,505,473		(5,473)		(5,473)		2,500,000				131,250	07/01/2009
956695-SP-6	WEST VIRGINIA WTR DEV AUTH PROG II 03B		06/16/2009	PRAGER MCCARTHY & SEALY		102,421	100,000	103,676	102,587		(183)		(183)		102,404		17	17	5,667	11/01/2029
956695-NE-6	WEST VIRGINIA WTR DEV AUTH PROG II 99A		11/01/2009	CALLED @ 102.00000000		2,636,700	2,585,000	2,470,381	2,563,920		21,080		21,080		2,585,000		51,700	51,700	132,481	11/01/2033
956695-WJ-5	WEST VIRGINIA WTR DEV AUTH PROG IV 05B		05/15/2009	CITIGROUP GLOBAL MARKETS		474,406	475,000	471,224	471,479		35		35		471,514		2,892	2,892	12,472	11/01/2035
505453-AN-0	LAC COURTE OREILLES WI G O TRIBE 06A		12/01/2009	CALLED @ 100.00000000		475,000	475,000	475,000	475,000						475,000				33,197	06/01/2011
602248-AH-9	MILWAUKEE CNTY WI ARPT SYS 2000 A		12/01/2009	MATURED		2,850,000	2,850,000	2,835,237	2,848,224		1,776		1,776		2,850,000				149,625	12/01/2009
83408U-AB-3	SOKAOGON CHIPPEWA CMNTY WI MOLE LK 06B		01/01/2009	CALLED @ 100.00000000		215,000	215,000	215,000	180,192	34,809			34,809		215,000				17,738	01/01/2017
943113-JV-3	WAUKESHA WI WTRWKS SYS 2006		02/26/2009	CITIGROUP GLOBAL MARKETS		260,073	250,000	259,265	257,272		(135)		(135)		257,137		2,936	2,936	11,528	10/01/2026
97710V-NF-1	WISCONSIN HLTH & ED AURORA HLTH 03		09/04/2009	JEFFERIES & COMPANY, INC.		1,052,574	1,040,000	1,050,525	1,045,821		(738)		(738)		1,045,083		7,490	7,490	60,089	04/15/2033
97710V-NG-9	WISCONSIN HLTH & ED AURORA HLTH 03		09/04/2009	Various		23,344,400	23,000,000	22,907,540	22,914,603		1,114		1,114		22,915,717		428,683	428,683	1,346,944	04/15/2033

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	Maturity Date
97710N-QU-3	WISCONSIN HLTH & ED CHILDRENS HOSP 98		10/14/2009	PRAGER MCCARTHY & SEALY		456,740	400,000	430,540	415,363		(2,163)		(2,163)		413,200		43,540	43,540	26,500	02/15/2014
97710N-GN-0	WISCONSIN HLTH & ED FAC MARSHFIELD 97		09/10/2009	Various		13,582,575	13,750,000	13,155,190	13,311,655		14,642		14,642		13,326,298		256,277	256,277	856,447	02/15/2027
97710N-2T-2	WISCONSIN HLTH & ED FH HEALTHCARE 99		11/15/2009	CALLED @ 101.00000000		3,535,000	3,500,000	3,459,015	3,520,245		14,661		14,661		3,534,906		95	95	218,750	11/15/2020
97710V-G5-1	WISCONSIN HLTH & ED FROEDTERT HLTH 01		03/02/2009	PRAGER MCCARTHY & SEALY		64,968	65,000	63,033	63,178		11		11		63,188		1,779	1,779	1,495	10/01/2030
97710V-XZ-6	WISCONSIN HLTH & ED FROEDTERT HLTH 05A		04/01/2009	MATURED		900,000	900,000	939,328	902,815		(2,815)		(2,815)		900,000				22,500	04/01/2009
97710V-YA-0	WISCONSIN HLTH & ED FROEDTERT HLTH 05A		08/18/2009	LOOP CAPITAL MARKETS		1,899,079	1,860,000	1,951,741	1,887,788		(13,923)		(13,923)		1,873,865		25,214	25,214	82,150	04/01/2010
97710V-ER-5	WISCONSIN HLTH & ED MINISTRY HLTH 02A		09/18/2009	ZIEGLER, B.C., AND COMPANY		24,610,250	25,000,000	24,518,250	24,578,914		7,861		7,861		24,586,775		23,475	23,475	1,450,313	02/15/2032
97710B-AY-8	WISCONSIN HLTH & ED MINISTRY HLTH 04		07/17/2009	PRAGER MCCARTHY & SEALY		201,266	200,000	198,894	198,914		16		16		198,930		2,336	2,336	14,750	08/01/2031
97710B-BA-9	WISCONSIN HLTH & ED MINISTRY HLTH 04		10/27/2009	PRAGER MCCARTHY & SEALY		207,048	200,000	197,678	197,709		37		37		197,746		9,302	9,302	12,167	08/01/2034
97710V-JZ-2	WISCONSIN HLTH & ED SYNERGYHEALTH 03		03/02/2009	MESIROW FINANCIAL, INC.		8,361,705	8,500,000	8,269,310	8,293,664		938		938		8,294,601		67,104	67,104	155,833	11/15/2032
97710A-FQ-2	WISCONSIN HLTH & ED WHEATON FRAN 93		05/11/2009	Various		24,908,011	28,580,000	21,381,841	21,475,240		174,542		174,542		21,649,782		3,258,229	3,258,229	1,231,889	08/15/2022
97689P-P2-8	WISCONSIN HSG ECON AUTH HMEOWNSHP 03A		09/01/2009	Various		1,615,000	1,615,000	1,617,019	1,616,644		(201)		(201)		1,616,443		(1,443)	(1,443)	65,402	03/01/2024
97689P-6P-8	WISCONSIN HSG ECON AUTH HMEOWNSHP 07E		06/01/2009	CALLED @ 100.00000000		50,000	50,000	50,000	50,000						50,000				3,281	03/01/2029
977092-QF-5	WISCONSIN ST CLEAN WTR REV 2006 SER 2		11/13/2009	Various		6,372,816	6,300,000	6,269,508	6,272,082		219		219		6,272,301		100,515	100,515	85,913	06/01/2024
977092-QG-3	WISCONSIN ST CLEAN WTR REV 2006 SER 2		12/09/2009	Various		209,522	200,000	198,500	198,617		49		49		198,665		10,857	10,857	10,550	06/01/2025
3199999. Bonds - U.S. Special Revenues						3,486,603,837	4,249,308,282	3,388,163,246	3,249,583,101	37,102,176	2,014,525	25,683,213	13,433,487		3,434,056,699		52,547,138	52,547,138	147,308,119	XXX
003669-AF-5	ABITIBI-CONSOLIDATED INC		04/02/2009	BANK OF AMERICA		110,000	2,000,000	146,665	160,000						160,000		(50,000)	(50,000)		06/15/2011
04541G-EU-2	ABSHE 2003-HE4 M1		12/15/2009	SCHEDULED REDEMPTION		1,687,356	1,687,356	1,688,938	1,687,901		(545)		(545)		1,687,356				22,190	08/15/2033
04541G-FP-2	ABSHE 2003-HE5, M3		11/16/2009	SCHEDULED REDEMPTION		282,674	282,674	284,242	283,892		(1,218)		(1,218)		282,674				8,219	09/15/2033
04541G-HM-7	ABSHE 2004-HE1, M2		12/15/2009	SCHEDULED REDEMPTION		1,307,643	1,307,643	1,319,392	1,315,030		(7,386)		(7,386)		1,307,643				22,363	01/15/2034
14975T-AA-6	ABSN 2006-HE5, A1	F	12/28/2009	Various		1,167	8,886				8,886		8,886		8,886		(7,719)	(7,719)		07/27/2036
004421-BH-5	ACE 2002-HE3, M1		12/28/2009	Various		1,104,011	1,104,976	1,109,810	1,109,536		(5,524)		(5,524)		1,104,011				15,931	10/25/2032
004421-EX-7	ACE 2004-OP1, M2		12/28/2009	SCHEDULED REDEMPTION		1,821,574	1,821,574	1,814,174	1,817,238		4,336		4,336		1,821,574				14,802	04/25/2034
004421-TA-1	ACE 2005-ASP1, A2B		02/25/2009	SCHEDULED REDEMPTION		231,803	231,803	231,803	231,837		(35)		(35)		231,803				164	09/25/2035
004421-MQ-3	ACE 2005-SN1, A1		12/01/2009	SCHEDULED REDEMPTION		2,137,358	2,137,358	2,137,254	2,137,358						2,137,358				61,508	11/25/2039
004406-AA-2	ACE 2006-GP1, A		12/28/2009	SCHEDULED REDEMPTION		1,136,690	1,136,690	1,136,690	1,136,690						1,136,690				3,275	02/25/2031
00442B-AD-3	ACE 2006-HE4, A2C		08/31/2009	DISTRIBUTION		14,167		14,167							14,167					10/25/2036
00442B-AE-1	ACE 2006-HE4, A2D		08/31/2009	DISTRIBUTION		62,667		62,667							62,667					10/25/2036
000886-AB-7	ADC TELECOMMUNICATIONS 3.065000% 06/15/2		04/01/2009	VARIOUS		(45,822)					(45,822)		(45,822)		(45,822)					06/15/2013
00763M-AG-3	ADVANCED MEDICAL OPTICS 2.500000% 07/15/		03/04/2009	BARCLAYS CAPITAL		4,477,500	4,500,000	4,577,755	3,645,000	816,601	(9,862)		806,739		4,451,739		25,761	25,761	73,125	07/15/2024
00763M-AK-4	ADVANCED MEDICAL OPTICS 3.250000% 08/01/		02/19/2009	Various		1,952,500	2,000,000	1,530,900	700,000	840,533	1,730		842,263		1,542,263		410,237	410,237	34,125	08/01/2026
007903-AN-7	ADVANCED MICRO DEVICES 5.750000% 08/15/2		07/30/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,286,250	3,100,000	2,061,500	1,065,625	1,062,255	120,178		1,182,433		2,248,058		38,192	38,192	172,803	08/15/2012
00770@-9D-0	ADVANTAGE CAPITAL PARTNERS VII LTD.		02/28/2009	MATURED		27,329	85,134	54,903	85,121		13		13		85,134		(57,805)	(57,805)		02/28/2009
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		11/01/2009	SCHEDULED REDEMPTION		79,412	79,412	49,710	66,812		12,600		12,600		79,412					03/01/2017
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		11/01/2009	SCHEDULED REDEMPTION		218,368	218,368	136,693	183,720		34,648		34,648		218,368					03/01/2017
00130H-BA-2	AES CORPORATION		09/02/2009	Various		4,932,861	5,042,000	5,420,570	4,600,131	376,589	(46,639)		329,950		4,930,081		2,780	2,780	335,370	05/15/2013
008252-AL-2	AFFILIATED MANAGERS GROU 3.950000% 08/15		12/09/2009	KBC FINANCIAL PRODUCTS USA INC		372,188	375,000	369,656	369,687		91		91		369,779		2,409	2,409	20,079	08/15/2038
990501-9A-8	AFFINION GROUP B		04/03/2009	SCHEDULED REDEMPTION		9,078	9,078	8,977	8,971		107		107		9,078				69	10/17/2012
00828D-AJ-0	AFFINION GROUP INC		11/03/2009	BARCLAYS BANK		48,880	47,000	48,351	28,259	19,725	(139)		19,586		47,844		1,036	1,036	5,720	10/15/2015
00845V-AA-8	AGERE SYSTEMS 6.500000% 12/15/2009		06/15/2009	Various		5,359,000	5,350,000	5,390,188	5,249,688	117,041	(7,484)		109,557		5,359,245		(245)	(245)	181,780	12/15/2009
00138Q-AA-5	AIG SUNAMER GLOB FIN VI		06/25/2009	J. P. MORGAN SECURITIES, INC.		5,610,000	6,000,000	4,991,075	4,953,397		191,600		191,600		5,144,997		465,003	465,003	241,500	05/10/2011
013104-AE-4	ALBERTSON'S INC		05/14/2009	TENDER OFFER		4,893,750	5,000,000	5,157,526	4,887,500	59,417	33,500		92,918		4,980,418		(86,668)	(86,668)	423,174	08/01/2009
015271-AA-7	ALEXANDRIA REAL ESTATE E 3.700000% 01/15		12/18/2009	STIFEL CAPITAL MARKETS		2,229,250	2,350,000	2,416,229	1,589,188	801,218	(14,274)		786,944		2,376,132		(146,882)	(146,882)	124,032	01/15/2027
018490-AK-8	ALLERGAN INC 1.500000% 04/01/2026		09/21/2009	EXCHANGE		1,201,790	1,250,000	1,193,745	1,200,002		1,802		1,802		1,201,804		(14)	(14)	18,229	04/01/2026
018804-AM-6	ALLIANT TECHSYSTEMS INC 2.750000% 09/15/		11/11/2009	EXCHANGE		3,414,775	3,400,000	3,437,107	3,340,500	80,957	(6,682)		74,275		3,414,775				108,044	09/15/2011
01958X-BS-5	ALLIED WASTE NORTH AMER		11/23/2009	RBC DOMINION SECURITIES		1,734,300	1,640,000	1,635,900	1,636,076		322		322		1,636,399		97,901	97,901	111,497	06/01/2017
991144-9B-4	ALLTEL COMMUNICATIONS, INC. INITIAL TRAN		01/09/2009	Various		994,962	994,962	982,877	983,099		11,863		11,863		994,962				7,119	05/15/2015

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	Maturity Date
991144-9C-2	ALLTEL COMMUNICATIONS, INC. INITIAL TRAN		02/28/2009	Various		1,004,912	994,962	991,371	991,437				3,525		994,962		9,950	9,950	7,114	05/15/2015
991144-9A-6	ALLTEL COMMUNICATIONS, INC. TRANCHE B-2		01/09/2009	SCHEDULED REDEMPTION		994,962	994,962	983,147	983,649				11,313		994,962				2,783	05/15/2015
020039-AJ-2	ALLTEL CORP		06/09/2009	MORGAN STANLEY DEAN WITTER		3,029,400	3,000,000	2,827,500	2,610,000	218,968	1,680		220,648		2,830,648		198,752	198,752	125,233	05/01/2029
471109-AB-4	ALLTRISTA CORP		05/21/2009	Various		2,019,088	2,300,000	2,331,219	1,569,750	756,026	(1,304)		754,723		2,324,473		(305,385)	(305,385)	97,859	05/01/2017
023178-AA-4	AMBASSADORS INTL INC 3.750000% 04/15/202		10/01/2009	Various		21,615											21,615	21,615		04/15/2027
023178-AB-2	AMBASSADORS INTL INC 3.750000% 04/15/202		09/17/2009	Various		360,929	1,250,000	351,979	360,938						360,938		(9)	(9)		04/15/2027
03061N-JS-9	AMCAR 2005-DA, A4		12/06/2009	SCHEDULED REDEMPTION		5,641,079	5,641,079	5,621,688					19,391		5,641,079				130,877	11/06/2012
02342T-AD-1	AMDOCS LIMITED .500000% 03/15/2024	F	03/15/2009	Various		1,445,200	1,450,000	1,438,879	1,427,174				(1,233)		1,425,940		19,260	19,260	3,025	03/15/2024
0258M0-CZ-0	AMER EXPRESS CREDIT CO		08/24/2009	CITIBANK		5,036,550	5,000,000	4,995,200			5		5		4,995,205		41,345	41,345	1,424	08/25/2014
02360X-AL-1	AMEREN CORPORATION		11/12/2009	MORGAN STANLEY DEAN WITTER		3,119,010	3,000,000	2,797,642	2,801,294		13,184		13,184		2,814,478		304,532	304,532	228,667	04/15/2018
02580H-AC-0	AMERICAN EXPRESS BK FSB		06/01/2009	HSBC SECURITIES, INC.		10,387,270	10,000,000	10,296,759			(27,370)		(27,370)		10,269,389		117,881	117,881	149,625	12/09/2011
02635P-TD-5	AMERICAN GENERAL FINANCE		02/26/2009	J. P. MORGAN SECURITIES, INC.		2,648,400	6,000,000	2,458,735	2,585,890		70,920		70,920		2,656,810		(8,410)	(8,410)	89,700	06/01/2013
02687Q-DG-0	AMERICAN INTL GROUP		01/05/2009	DEUTSCHE BANK SECURITIES		4,350,000	6,000,000	3,002,810	3,047,112		2,756		2,756		3,049,867		1,300,133	1,300,133	167,700	01/16/2018
02744M-AA-6	AMERICAN MEDICAL SYSTEMS 3.250000% 07/01		08/31/2009	CITIGROUP GLOBAL MARKETS		2,338,946	2,350,000	2,684,541	1,589,188	971,496	(50,770)		920,726		2,509,914		(170,968)	(170,968)	89,528	07/01/2036
029912-AR-3	AMERICAN TOWER CORP 3.000000% 08/15/2012		08/26/2009	CONVERSION		758,390	750,000	942,818	785,716		(27,326)		(27,326)		758,390				22,500	08/15/2012
030610-AD-1	AMERICREDIT AUTOMOBILE RECEIVA		12/06/2009	SCHEDULED REDEMPTION		2,372,951	2,372,951	2,387,782			(14,831)		(14,831)		2,372,951				70,032	09/06/2013
030613-AD-5	AMERICREDIT AUTOMOBILE RECEIVA		12/07/2009	SCHEDULED REDEMPTION		727,429	727,429	696,513			30,916		30,916		727,429				521	10/06/2013
03061N-JN-0	AMERICREDIT AUTOMOBILE RECEIVA		12/06/2009	SCHEDULED REDEMPTION		6,221,162	6,221,162	6,228,938			(7,776)		(7,776)		6,221,162				115,377	06/06/2012
030616-AD-8	AMERICREDIT PRIME AUTOMOBILE R		12/08/2009	SCHEDULED REDEMPTION		1,572,193	1,572,193	1,598,969			(26,776)		(26,776)		1,572,193				18,260	06/08/2012
03076C-AA-4	AMERIPRISE FINANCIAL INC		07/30/2009	TENDER OFFER		2,912,000	2,912,000	2,860,765	2,866,546		13,560		13,560		2,880,106		31,894	31,894	200,067	11/15/2010
03072S-A9-6	AMERIQUEST MORTGAGE SECURITIES		12/28/2009	SCHEDULED REDEMPTION		901,320	901,320	803,301			98,019		98,019		901,320				2,032	05/25/2035
031162-AP-5	AMGEN INC .375000% 02/01/2013		09/22/2009	EXCHANGE		5,926,223	6,000,000	5,857,577	5,910,587		15,672		15,672		5,926,259		(36)	(36)	25,688	02/01/2013
031652-AQ-3	AMKOR TECHNOLOGIES INC		07/15/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		1,595,300	1,720,000	1,556,600	980,400	598,547	14,680		613,228		1,593,628		1,672	1,672	90,718	05/15/2013
031652-AT-7	AMKOR TECHNOLOGIES INC		04/15/2009	DEUTSCHE BANK SECURITIES		825,600	860,000	804,100	578,350	240,401	5,161		245,562		823,912		1,688	1,688	36,595	03/15/2011
03072S-DJ-1	AMSI 2002-4 M2		12/28/2009	SCHEDULED REDEMPTION		303,264	303,264	304,401	303,910		(647)		(647)		303,264				6,335	02/25/2033
032346-AE-8	AMYLIN PHARMACEUTICALS 3.000000% 06/15/2		12/03/2009	EXCHANGE		3,976,491	4,000,000	3,964,120	1,770,000	2,202,102	4,389		2,206,491		3,976,491				116,000	06/15/2014
78443*-AF-8	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (		07/15/2009	EXCHANGE		4,994,004	5,000,000	5,000,000	5,000,000		48		48		4,993,948		55	55	47,966	06/30/2014
03350#-AD-8	ANDERSEN CORP. SER 2004-A, TR. B SR NTS		07/15/2009	EXCHANGE		5,000,000	5,000,000	5,000,000	5,000,000		10,030		10,030		4,993,930		6,070	6,070	190,000	05/15/2016
035290-AH-8	ANIXTER INTL INC 1.000000% 02/15/2013		12/03/2009	EXCHANGE		2,171,284	2,100,000	2,234,816	1,309,875	882,372	(20,963)		861,409		2,171,284				27,300	02/15/2013
039483-AX-0	ARCHER DANIELS		02/18/2009	ROYAL BANK OF SCOTLAND PLC		3,060,480	3,000,000	2,706,208	2,707,078		440		440		2,707,518		352,962	352,962	117,175	01/15/2038
039483-AV-4	ARCHER DANIELS .875000% 02/15/2014		05/19/2009	DIRECT		6,658,055	6,550,000	6,705,440	6,666,502		(8,634)		(8,634)		6,657,868		188	188	43,621	02/15/2014
039483-AW-2	ARCHER DANIELS .875000% 02/15/2014		12/07/2009	Various		473,063	450,000	409,500			5,880		5,880		415,380		57,682	57,682	3,227	02/15/2014
00204A-BG-5	ARG 2005-1, A3		10/04/2009	TENDER OFFER		14,643,750	15,000,000	14,996,421	14,999,147		550		550		14,999,697		(355,947)	(355,947)	957,650	04/20/2011
041150-CZ-4	ARKANSAS STUDENT LOAN AUTH SR SER 04 A-3		01/05/2009	CALLED @ 100.00000000		15,350,000	15,350,000	14,398,213	14,402,511		745		745		14,403,256		946,744	946,744	30,444	12/01/2038
007036-PC-4	ARMT 2005-6A A22		12/25/2009	SCHEDULED REDEMPTION		114,013	114,013	114,013	114,026		(14)		(14)		114,013				497	11/25/2035
007037-BL-7	ARMT 2007-1 5A4		12/28/2009	Various		3,200,085	5,360,588	1,460,589	1,248,776	(2,121,747)	1,883,310		(238,437)		3,200,085				15,272	03/25/2037
040104-MY-4	ARSI 2005-W1, A2		12/28/2009	SCHEDULED REDEMPTION		1,269,424	1,269,424	1,269,424	695,024	574,400			574,400		1,269,424				5,073	05/25/2035
04013B-AB-8	ARSI 2006-M2, A2B		12/28/2009	SCHEDULED REDEMPTION		3,788,631	3,788,631	3,788,631	3,788,631						3,788,631				13,911	09/25/2036
045086-AB-1	ASHTON WOODS USA/FINANCE		03/30/2009	Various		447,200	2,000,000	401,825	400,000	659,464	5,911	618,175	47,200		447,200					10/01/2015
04541G-HX-3	ASSET BACKED SECURITIES CORP H		12/28/2009	SCHEDULED REDEMPTION		6,007,949	6,007,949	6,051,131	6,019,811		(11,862)		(11,862)		6,007,949				56,432	04/25/2034
046353-AB-4	ASTRAZENECA PLC	F	09/14/2009	CITIBANK		3,367,320	3,000,000	2,953,735	2,954,882		2,857		2,857		2,957,738		409,582	409,582	177,983	09/15/2017
00206R-AM-4	AT&T INC		01/29/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		3,061,740	3,000,000	2,683,684	2,690,905		2,092		2,092		2,692,998		368,742	368,742	36,400	05/15/2018
00206R-AP-7	AT&T INC		01/29/2009	WACHOVIA SECURITIES		3,244,110	3,000,000	2,994,870	2,994,978		78		78		2,995,056		249,054	249,054	42,433	11/15/2013
049302-AD-4	ATLAS ENERGY RES LLC		08/10/2009	RBC DOMINION SECURITIES		2,613,750	2,550,000	2,550,000	1,555,500	994,500			994,500		2,550,000		63,750	63,750	283,263	02/01/2018
053332-AH-5	AUTOZONE INC		12/17/2009	ALLSTATE LIFE INSURANCE CO		6,657,390	6,000,000	5,999,460	5,999,494		84		84		5,999,579		657,811	657,811	534,083	01/15/2014
053773-AF-4	AVIS BUDGET CAR RENTAL		06/02/2009	GOLDMAN, SACHS & CO.		875,000	1,250,000	878,125	362,500	525,745	12,454		538,199		900,699		(25,699)	(25,699)	53,819	05/15/2016
053807-AL-7	AVNET INC 2.000000% 03/15/2034		03/15/2009	TENDER OFFER		3,350,000	3,350,000	3,398,633	3,321,294		(23,821)		(23,821)		3,297,474		52,526	52,526	33,500	03/15/2034

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	Maturity Date
054303-AT-9	AVON PRODUCTS INC		12/17/2009	ALLSTATE LIFE INSURANCE CO		3,198,375	3,000,000	2,844,761	2,854,195		30,468		30,468		2,884,662		313,713	313,713	186,400	03/01/2013
05946X-SC-8	BAFC 2005-B 3A3		12/21/2009	SCHEDULED REDEMPTION		217,589	217,589	217,912	228,167		(10,578)		(10,578)		217,589				943	04/20/2035
07386H-SQ-5	BALTA 2005-4 1A2		12/28/2009	SCHEDULED REDEMPTION		1,793,260	1,793,260	1,794,941	1,794,098		(838)		(838)		1,793,260				7,403	04/25/2035
073873-AB-7	BALTA 2006-5 11A2		12/28/2009	Various		734,905	2,786,705	2,474,468	659,502	555,822	(1,555,996)	210,964	(1,211,139)		734,905				325	08/25/2036
059172-AA-4	BALTIMORE GAS & ELECTRIC		12/17/2009	ALLSTATE LIFE INSURANCE CO		3,276,570	3,000,000	2,963,204	2,964,880		6,689		6,689		2,971,569		305,001	305,001	271,031	07/01/2013
05567@-AD-4	BANC ONE CAPITAL HLDGS/BOCNY LLC		03/15/2009	SCHEDULED REDEMPTION		267,380	267,380	148,056	218,354		49,026		49,026		267,380					03/15/2010
050705-30-0	BANK OF AMERICA - RITS 2007-2 2007-2		11/18/2009	Various		537	4										537	537		08/21/2027
060505-DL-5	BANK OF AMERICA CORP		01/26/2009	RBC DOMINION SECURITIES		1,796,680	2,000,000	1,605,252	1,606,366		266		266		1,606,631		190,049	190,049	48,389	09/15/2037
06051G-DY-2	BANK OF AMERICA CORP		05/18/2009	DEUTSCHE BANK SECURITIES		1,014,760	1,000,000	994,450			21		21		994,471		20,289	20,289	1,639	05/15/2014
066050-CV-5	BANK OF AMERICA CORP		06/02/2009	DISTRIBUTION		773											773	773		02/15/2009
74039G-20-3	BANK OF AMERICA CORP - RITS 2006-B 2006-		11/18/2009	Various		217	11,586,425	18,166			10		10		74		142	142		11/15/2026
06051G-DW-6	BANK OF AMERICA NA		01/13/2009	J. P. MORGAN SECURITIES, INC.		2,003,760	2,000,000	1,805,919	1,818,170		1,498		1,498		1,819,668		184,092	184,092	20,417	05/01/2013
064244-AA-4	BANK OF THE WEST	R	05/19/2009	GREENWICH CAPITAL MARKETS, INC.		10,132,900	10,000,000	9,989,900			501		501		9,990,401		142,499	142,499	32,847	03/27/2012
064210-9B-4	BANK ONE EQUITY INVESTORS 1998C SR NTS (		03/01/2009	MATURED		5,075,098	1,795,827	930,192	1,015,905		459,130		459,130		1,475,036		3,600,062	3,600,062		03/01/2009
06738G-UZ-1	BARCLAYS BANK PLC	F	01/29/2009	BARCLAYS BANK		3,061,950	3,000,000	2,990,361	2,991,907		175		175		2,992,082		69,868	69,868	64,038	09/12/2012
071813-AX-7	BAXTER INTL		03/18/2009	RBC DOMINION SECURITIES		3,082,994	3,000,000	2,845,949	2,846,439		411		411		2,846,850		236,143	236,143	58,333	12/01/2037
073902-ML-9	BEAR STEARNS CO INC		01/27/2009	J. P. MORGAN SECURITIES, INC.		3,052,500	3,000,000	2,881,028	2,894,781		2,926		2,926		2,897,707		154,793	154,793	75,625	08/15/2011
075811-AC-3	BECKMAN COULTER INC 2.500000% 12/15/2036		12/03/2009	EXCHANGE		1,016,081	1,000,000	1,025,656	1,019,573		(3,492)		(3,492)		1,016,081				24,167	12/15/2036
090613-AE-0	BIOMET INC		06/17/2009	Various		1,574,400	1,640,000	1,689,200	1,402,200	283,852	(1,840)		282,012		1,684,212		(109,812)	(109,812)	114,920	10/15/2017
09201J-AA-4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SE		10/15/2009	SCHEDULED REDEMPTION		2,075,126	2,075,126	2,075,126	2,075,126						2,075,126				46,900	07/17/2017
05948K-F9-5	BOAA 2005-6 6A1		12/01/2009	SCHEDULED REDEMPTION		2,314,256	2,314,256	2,303,770	2,306,247		8,009		8,009		2,314,256				69,905	07/25/2020
05950A-AV-8	BOAA 2006-4 5CB1		01/30/2009	Various		10,602,446	16,591,181	16,086,232	8,103,763	7,637,408			7,637,408		15,741,172		(5,138,725)	(5,138,725)		05/25/2046
05949A-AY-6	BOAMS 2004-3 1A23		12/01/2009	SCHEDULED REDEMPTION		1,137,129	1,137,129	1,141,393			(4,264)		(4,264)		1,137,129				11,361	04/25/2034
05567@-9H-7	BOCNY, LLC SR STRUCT NTS (OTHER ASSET)		12/15/2009	Various		56,818	56,818	36,256	53,252		3,566		3,566		56,818					12/15/2009
097023-AT-2	BOEING CO		07/01/2009	GOLDMAN, SACHS & CO.		1,064,500	1,000,000	994,580	997,429		293		293		997,722		66,778	66,778	45,840	02/15/2013
990563-9A-8	BOMBARDIER RECREATIONAL PRODUCTS TERM B	A	07/09/2009	TENDER OFFER		3,315,711	4,670,949	2,481,441			10,202		10,202		2,491,644		824,068	824,068	23,699	06/28/2013
97181#-HV-8	BORDERS GROUP SR SEC NTS		12/01/2009	SCHEDULED REDEMPTION		185,145	185,145	183,403	183,916		1,229		1,229		185,145				7,908	12/01/2017
101137-AF-4	BOSTON SCIENTIFIC		02/11/2009	LIBERTAS		2,008,125	2,125,000	1,891,250	1,785,000	134,211	2,904		137,115		1,922,115		86,010	86,010	33,941	11/15/2015
101137-AH-0	BOSTON SCIENTIFIC CORP		08/10/2009	J. P. MORGAN SECURITIES, INC.		4,090,000	4,000,000	3,771,632	3,798,255		47,062		47,062		3,845,317		244,683	244,683	158,667	06/15/2011
10138M-AG-0	BOTTLING GROUP LLC		02/25/2009	Various		6,262,320	6,000,000	5,943,526	5,946,770		1,010		1,010		5,947,780		314,540	314,540	138,417	04/01/2016
103304-BD-2	BOYD GAMING CORP		01/22/2009	BARCLAYS BANK		1,076,250	1,500,000	1,458,750	945,000	520,979	384		521,362		1,466,362		(390,112)	(390,112)	28,688	04/15/2014
055650-BF-4	BP CAPITAL MARKETS PLC	F	01/08/2009	RBC DOMINION SECURITIES		3,209,400	3,000,000	2,998,050	2,998,102		12		12		2,998,113		211,287	211,287	28,875	11/07/2013
10600P-AA-5	BRAMER 2003-1	F	12/15/2009	SCHEDULED REDEMPTION		703,418	703,418	703,418	703,418						703,418				28,642	06/15/2011
106238-HX-9	BRAZOS HIGHER ED AUTH STUD LN SR TRUST 1		03/20/2009	CALLED @ 100.00000000		300,000	300,000	300,000	300,000						300,000				2,282	12/01/2037
10623P-DE-7	BRAZOS STUDENT FIN CORP SR - TRUST 1995		10/09/2009	CALLED @ 100.00000000		1,050,000	1,050,000	1,050,000	1,050,000						1,050,000				8,552	12/01/2042
10623P-CJ-7	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A		07/07/2009	CALLED @ 100.00000000		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				10,947	07/01/2038
10623P-CK-4	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A		12/29/2009	CALLED @ 100.00000000		800,000	800,000	727,640	728,072		1,446		1,446		729,518		70,482	70,482	13,505	07/01/2038
106238-FH-6	BRAZOS TX HIGHER ED AUTH STUD LN REV TRU		12/09/2009	CALLED @ 100.00000000		7,600,000	7,600,000	7,600,000	7,600,000						7,600,000				154,099	12/01/2033
110394-AB-9	BRISTOW GROUP INC		05/19/2009	CANTOR, FITZGERALD & CO.		676,000	800,000	802,997	536,000	266,563	(118)		266,445		802,445		(126,445)	(126,445)	41,167	09/15/2017
11102A-AA-9	BRITISH TELECOM PLC	F	10/16/2009	BANK OF AMERICA		2,991,960	3,000,000	2,630,068	2,641,439		22,899		22,899		2,664,338		327,622	327,622	226,100	01/15/2018
073877-BF-8	BSABS 2005-SD2, 1A1		02/25/2009	SCHEDULED REDEMPTION		96,254	96,254	96,254	96,270		(16)		(16)		96,254				68	03/25/2035
07387U-DN-8	BSABS 2006-EC2, A2		03/25/2009	SCHEDULED REDEMPTION		100,814	100,814	100,814	100,814						100,814				74	02/25/2036
07388A-AB-0	BSABS 2006-HE4, IA2		12/28/2009	Various		2,356,980	2,321,776	2,342,045	2,321,776		14,935	13,481	1,455		2,356,980				7,215	05/25/2036
07384M-4L-3	BSARM 2004-10 31A1		12/01/2009	SCHEDULED REDEMPTION		507,564	507,564	502,488	502,721		4,843		4,843		507,564				14,673	01/25/2035
07384M-6H-0	BSARM 2004-12 2A1		12/01/2009	SCHEDULED REDEMPTION		1,153,301	1,153,301	1,134,020	1,134,502		18,799		18,799		1,153,301				33,012	02/25/2035
07400W-AA-8	BSMF 2006-SL1, A		12/31/2009	Various		318,447	4,986,061	2,280,361	904,681	822,313	(3,909,378)	(300,542)	(2,786,523)		318,447					08/25/2036
07401U-AA-1	BSSLT 2007-SV1A A1		12/28/2009	SCHEDULED REDEMPTION		1,120,427	1,120,427	1,120,427	701,318	419,109			419,109		1,120,427				4,054	12/25/2036
07401U-AU-7	BSSLT 2007-SV1A, A3		12/28/2009	SCHEDULED REDEMPTION		2,286,840	2,286,840	2,286,840	1,314,219	972,620			972,620		2,286,840				8,679	12/25/2036

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	Maturity Date
056039-AF-7	BWAY CORP		05/06/2009	CALLED @ 101.667		4,600,432	4,525,000	4,745,125	3,846,250	723,605	(19,372)		704,233		4,550,483		49,949	49,949	252,646	10/15/2010
126304-AD-6	CABLEVISION SYS		01/08/2009	CIBC WORLD MARKETS		502,000	500,000	514,375	497,500	4,506	(104)		4,402		501,902		98	98	16,701	08/15/2009
126304-AP-9	CABLEVISION SYS CORP		10/07/2009	TENDER OFFER		153,000	150,000	150,375	141,375	8,792	(54)		8,738		150,113		2,887	2,887	16,128	04/01/2011
13342B-AB-1	CAMERON INTL CORP 2.500000% 06/15/2026		12/09/2009	MORGAN STANLEY DEAN WITTER		1,229,040	1,000,000	1,158,110	1,091,435		(35,791)		(35,791)		1,055,645		173,395	173,395	24,931	06/15/2026
136375-BQ-4	CANADIAN NATL RAILWAY	A	01/06/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		2,060,500	2,000,000	1,914,938	1,915,308		22		22		1,915,330		145,170	145,170	19,125	11/15/2037
14041G-CM-6	CAPITAL ONE AUTO FINANCE TRUST		12/15/2009	SCHEDULED REDEMPTION		8,414,986	8,414,986	8,173,384			241,602		241,602		8,414,986				13,778	06/15/2012
14041G-CR-5	CAPITAL ONE AUTO FINANCE TRUST		12/15/2009	SCHEDULED REDEMPTION		2,540,604	2,540,604	2,490,084			50,520		50,520		2,540,604				2,236	10/15/2012
14040E-HG-0	CAPITAL ONE BANK		01/26/2009	J. P. MORGAN SECURITIES, INC.		1,940,000	2,000,000	1,712,577	1,715,683		3,998		3,998		1,719,681		220,319	220,319	16,611	06/13/2013
14040H-AQ-8	CAPITAL ONE FINANCIAL CO		12/17/2009	ALLSTATE LIFE INSURANCE CO		6,345,270	6,000,000	5,291,647	5,364,224		206,657		206,657		5,570,881		774,389	774,389	429,400	09/15/2011
14041P-BK-1	CAPITAL ONE PRIME AUTO RECEIVA		12/15/2009	SCHEDULED REDEMPTION		1,969,153	1,969,153	1,996,691			(27,537)		(27,537)		1,969,153				56,174	11/15/2011
14042C-AD-6	CAPITAL ONE PRIME AUTO RECEIVA		12/15/2009	SCHEDULED REDEMPTION		3,408,380	3,408,380	3,464,477			(56,097)		(56,097)		3,408,380				93,584	07/15/2012
139732-EX-5	CARAT 2004-2, D		09/15/2009	SCHEDULED REDEMPTION		3,500,000	3,500,000	3,499,218	3,499,897		103		103		3,500,000				143,409	05/15/2012
14312T-AC-4	CARMAX AUTO OWNER TRUST		12/15/2009	SCHEDULED REDEMPTION		7,074,486	7,074,486	7,087,751			(13,265)		(13,265)		7,074,486				192,488	12/15/2011
14312V-AH-8	CARMAX AUTO OWNER TRUST		12/15/2009	SCHEDULED REDEMPTION		2,661,221	2,661,221	2,638,351			22,870		22,870		2,661,221				13,876	04/15/2011
12489W-LB-8	CBASS 2005-CB3 AF2		04/01/2009	Various			521,866	513,977											1,932	05/25/2035
12489W-NN-0	CBASS 2005-CB6 A3		12/01/2009	SCHEDULED REDEMPTION		662,089	662,089	648,847	652,341		9,748		9,748		662,089				18,957	07/25/2035
12489W-PH-1	CBASS 2005-CB7 AF2		09/01/2009	SCHEDULED REDEMPTION		571,458	571,458	566,101	568,444		3,014		3,014		571,458				10,243	11/25/2035
12498N-AB-9	CBASS 2006-CB2 AF2		12/01/2009	SCHEDULED REDEMPTION		1,054,064	1,054,064	1,049,534	1,052,898		1,165		1,165		1,054,064				32,521	12/25/2036
14983A-AA-7	CBASS 2006-SL1, A-1		12/28/2009	Various		396,040	396,040	380,798	141,859	254,181	15,259	15,242	254,199		396,040				1,077	09/25/2036
15132K-AA-2	CDTIM 2005-1, A1		12/20/2009	SCHEDULED REDEMPTION		1,149,064	1,149,064	1,148,981	1,149,014		50		50		1,149,064				31,719	05/20/2017
15135E-AB-1	CENTENNIAL CELL/COMMUNIC		03/24/2009	CIBC WORLD MARKETS		2,363,156	2,275,000	2,453,281	2,297,750	71,890	(9,365)		62,525		2,360,275		2,881	2,881	65,264	06/15/2013
15133V-AG-4	CENTENNIAL COMMUNICATION		01/23/2009	PALI CAPITAL		2,838,375	2,700,000	2,814,750	2,770,685		(1,409)		(1,409)		2,769,276		69,099	69,099	87,750	01/01/2013
152312-AN-4	CENTEX CORP		05/13/2009	J. P. MORGAN SECURITIES, INC.		748,000	850,000	701,250	556,750	150,402	7,843		158,245		714,995		33,005	33,005	24,629	05/15/2014
152312-AT-1	CENTEX CORP		04/21/2009	GOLDMAN, SACHS & CO.		2,939,625	3,350,000	2,847,500	2,127,250	756,188	14,241		770,429		2,897,679		41,946	41,946	104,641	05/01/2016
990532-9C-9	CEQUEL COMMUNICATIONS 2ND LIEN PIK TERM		11/04/2009	SCHEDULED REDEMPTION		1,698,419	1,665,117	1,232,186			432,930		432,930		1,698,419				19,973	11/05/2013
161133-AE-3	CHARMING SHOPPES 1.125000% 05/01/2014		04/07/2009	MCMAHAN SECURITIES CO LP		690,000	2,000,000	557,497	590,358						590,358		99,642	99,642	10,000	05/01/2014
161175-AA-2	CHARTER COMM OPT LLC/CAP		04/02/2009	Various		11,914,000	12,950,000	11,347,263	10,619,000	2,351,335	(1,438)	1,636,487	713,410		11,332,410		581,590	581,590	451,811	04/30/2012
990512-9C-1	CHARTER COMM. OPERATING CO. NEW TERM LOA		12/31/2009	Various		113,828	113,828	94,500			19,328		19,328		113,828				19,547	03/06/2014
165167-BE-6	CHESAPEAKE ENERGY CORP		05/21/2009	BARCLAYS BANK		3,847,500	4,500,000	4,338,869	3,600,000	764,122	6,073		770,195		4,370,195		(522,695)	(522,695)	268,125	01/15/2016
171232-AS-0	CHUBB CORP		10/20/2009	WARBURG DILLION READ LLC		1,165,200	1,000,000	904,377	904,749		791		791		905,540		259,660	259,660	61,028	05/15/2038
171871-AE-6	CINCINNATI BELL INC		08/10/2009	PALI CAPITAL		1,414,000	1,400,000	1,419,250	1,078,000	333,055	(2,036)		331,019		1,409,019		4,981	4,981	126,369	01/15/2014
125581-CT-3	CIT GROUP INC		02/05/2009	J. P. MORGAN SECURITIES, INC.		3,120,000	4,000,000	2,250,431	2,385,022		37,061		37,061		2,422,083		697,917	697,917	106,200	02/13/2012
94978#-CJ-4	CIT GROUP LEVERAGED LEASE-BACKED NTS N82		12/15/2009	PRINCIPAL PAYMENT		2,295,852	2,295,852	2,295,852	2,295,852						2,295,852				102,629	06/15/2010
94978#-CP-0	CIT GROUP LEVERAGED LEASE-BACKED NTS N82		12/15/2009	PRINCIPAL PAYMENT		450,513	450,513	450,513	450,513						450,513				21,327	06/15/2016
12558M-BM-3	CITHE 2003-1		12/01/2009	SCHEDULED REDEMPTION		209,590	209,590	209,566	209,585		5		5		209,590				4,995	10/20/2032
12558M-BN-1	CITHE 2003-1		06/01/2009	SCHEDULED REDEMPTION		280,823	280,823	280,736	280,803		20		20		280,823				5,609	09/20/2032
17303C-BM-2	CITIBANK CREDIT CARD MASTER TRUST I		03/10/2009	SCHEDULED REDEMPTION		12,435,000	12,435,000	12,172,214	12,428,346		6,654		6,654		12,435,000				365,278	03/10/2011
17314J-AA-1	CITIBANK NA		06/01/2009	SALOMON SMITH BARNEY		10,076,200	10,000,000	9,997,500			213		213		9,997,713		78,487	78,487	27,986	03/30/2011
172967-CQ-2	CITIGROUP INC		01/08/2009	SALOMON SMITH BARNEY		3,628,080	4,000,000	3,000,536	3,096,031		3,891		3,891		3,099,922		528,158	528,158	65,556	09/15/2014
172967-EC-1	CITIGROUP INC		01/06/2009	CITIBANK		734,138	750,000	519,186	520,469		42		42		520,511		213,627	213,627	4,896	05/29/2037
172967-EM-9	CITIGROUP INC		01/08/2009	MERRILL LYNCH CAPITAL MARKETS		1,993,600	2,000,000	1,694,808	1,700,555		765		765		1,701,320		292,280	292,280	17,694	11/21/2017
172967-EQ-0	CITIGROUP INC		01/08/2009	J. P. MORGAN SECURITIES, INC.		2,950,260	3,000,000	2,614,604	2,636,075		2,343		2,343		2,638,418		311,842	311,842	42,167	04/11/2013
17453B-AB-7	CITIZENS COMM		02/05/2009	CITIBANK		2,500,781	2,425,000	2,584,639	2,303,750	197,159	(3,194)		193,964		2,497,714		3,067	3,067	52,963	05/15/2011
17453B-AJ-0	CITIZENS COMMUNICATIONS		05/19/2009	WARBURG DILLION READ LLC		3,933,000	4,600,000	4,195,250	2,898,000	1,301,082	1,916		1,302,998		4,200,998		(267,998)	(267,998)	318,550	08/15/2031
167685-JH-0	CITY OF CHICAGO SINGLE FAMILY MORTGAGE R		12/01/2009	SCHEDULED REDEMPTION		5,400	5,400	5,400	5,400						5,400				194	09/01/2032
179584-AC-1	CLAIRE'S STORES INC		09/03/2009	Various		1,065,000	2,000,000	1,292,500	420,000	903,231	12,000		915,231		1,335,231		(270,231)	(270,231)	142,604	06/01/2015
184502-AS-1	CLEAR CHANNEL COMMUNICAT	R	06/04/2009	Various		509,000	2,000,000	214,498	220,000						220,000		289,000	289,000	6,533	05/15/2015

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	Maturity Date
125896-AV-2	CMS ENERGY CORP		06/01/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		5,062,500	5,000,000	5,156,250	4,923,150	141,146	(16,627)		124,519		5,047,669		14,831	14,831	326,146	08/01/2010
14041G-CV-6	COAFT 06-A A4		12/15/2009	SCHEDULED REDEMPTION		2,208,794	2,208,794	2,149,432			59,361		59,361		2,208,794				1,937	12/15/2012
20030N-AD-3	COMCAST CORP		01/15/2009	GOLDMAN, SACHS & CO.		5,015,000	5,000,000	4,951,300	4,984,330		370		370		4,984,700		30,300	30,300	96,250	03/15/2011
20030N-AF-8	COMCAST CORP		01/07/2009	BARCLAYS BANK		2,731,080	3,000,000	2,228,208	2,232,130		269		269		2,232,399		498,681	498,681	12,713	06/15/2035
20030N-AG-6	COMCAST CORP		01/08/2009	DEUTSCHE BANK SECURITIES		6,817,425	7,500,000	6,480,897	6,571,555		3,200		3,200		6,574,754		242,671	242,671	28,875	06/15/2016
12543D-AF-7	COMMUNITY HEALTH SYSTEMS		07/22/2009	Various		2,070,563	2,075,000	2,040,656	1,909,000	135,405	(255)		135,151		2,044,151		26,412	26,412	150,850	07/15/2015
204912-AQ-2	COMPUTER ASSOCIATES INC 1.625000% 12/15/		12/18/2009	REDEMPTION		2,082,173	1,850,000	2,671,541	1,983,055	4,147	(137,202)		(133,055)		1,850,000		232,173	232,173	30,063	12/31/2009
20825V-AB-8	CONOCOPHILLIPS CANADA		04/16/2009	RBC DOMINION SECURITIES		5,644,620	6,000,000	5,420,115	5,421,912		2,223		2,223		5,424,135		220,485	220,485	184,450	10/15/2036
126673-NT-5	COUNTRYWIDE ASSET-BACKED CERTI		12/28/2009	SCHEDULED REDEMPTION		1,017,353	1,017,353	966,485			50,868		50,868		1,017,353				3,719	04/25/2035
22238H-GQ-7	COUNTRYWIDE FINL CORP		12/17/2009	Various		4,429,053	4,230,000	3,695,535	3,739,027		113,156		113,156		3,852,183		576,870	576,870	215,494	06/07/2012
222862-AH-7	COVENTRY HEALTH CARE INC		12/17/2009	ALLSTATE LIFE INSURANCE CO		3,922,508	4,000,000	3,658,894	3,679,294		45,227		45,227		3,724,521		197,987	197,987	337,400	08/15/2014
12617A-AC-1	CPL 2002-1, A3		01/15/2009	Various		1,626,753	1,604,318	1,662,474	1,613,597		(1,252)		(1,252)		1,612,344		14,409	14,409	44,759	01/15/2012
12619R-AB-4	CPS 2007-A A2		04/15/2009	SCHEDULED REDEMPTION		3,548,784	3,548,784	3,548,530	3,548,784						3,548,784				36,287	10/15/2010
12619M-AB-5	CPS 2007-B A2		07/15/2009	SCHEDULED REDEMPTION		4,382,234	4,382,234	4,381,975	4,382,234						4,382,234				75,501	02/15/2011
12615W-CR-0	CPS AUTO TRUST		12/15/2009	SCHEDULED REDEMPTION		827,477	827,477	801,619			25,859		25,859		827,477				17,433	11/15/2012
12619X-AB-1	CPS AUTO TRUST		12/15/2009	SCHEDULED REDEMPTION		211,662	211,662	216,019			(4,357)		(4,357)		211,662				926	12/16/2013
22411F-AD-5	CPS AUTO TRUST		12/15/2009	SCHEDULED REDEMPTION		540,463	540,463	552,687			(12,224)		(12,224)		540,463				6,270	08/15/2013
22541L-AB-9	CREDIT SUISSE FB USA INC	R	02/05/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		3,060,090	3,000,000	3,122,988	2,955,287		1,545		1,545		2,956,832		103,258	103,258	43,385	11/15/2011
126304-AR-5	CSC HOLDINGS INC		02/05/2009	CITIBANK		1,470,000	1,500,000	1,449,447	1,372,500	92,000	1,036		93,036		1,465,536		4,464	4,464	32,344	04/15/2012
126304-AU-8	CSC HOLDINGS INC		04/21/2009	BARCLAYS BANK		1,225,000	1,225,000	1,225,000	1,078,000	147,000			147,000		1,225,000				37,311	06/15/2015
225458-UJ-5	CSFB 2005-5 6A2		12/01/2009	SCHEDULED REDEMPTION		337,984	337,984	334,604			3,380		3,380		337,984				5,351	07/25/2035
225470-UM-3	CSMC 2006-1 1A5		07/01/2009	SCHEDULED REDEMPTION		895,426	895,426	878,932	871,192						895,426				25,762	02/25/2036
225470-M4-2	CSMC 2006-3 1A2		12/28/2009	SCHEDULED REDEMPTION		4,937,300	4,937,300	2,406,934			2,530,366		2,530,366		4,937,300				9,813	04/25/2036
22944B-AK-4	CSMC 2007-5 1A10		12/09/2009	Various		1,051,311	605,073	680,373	725,703	87,078	373,944	116,733	344,289		1,051,311				305	08/25/2037
22944B-AF-5	CSMC 2007-5 1A6		12/09/2009	Various		620,291	357,003	366,923	414,903	43,444	251,490	78,717	216,217		620,291				180	08/25/2037
12641T-CN-4	CSMC 2009-5R 4A1		12/01/2009	SCHEDULED REDEMPTION		2,462,990	2,462,990	2,435,281			27,709		27,709		2,462,990				49,229	06/30/2036
12667F-AG-0	CWALT 2004-2CB 1A1		12/01/2009	SCHEDULED REDEMPTION		2,511,034	2,511,034	2,457,675	2,511,034						2,511,034				66,576	03/25/2034
12667F-AK-1	CWALT 2004-2CB 1A4		12/25/2009	SCHEDULED REDEMPTION		987,896	987,896	987,742	987,824		72		72		987,896				4,880	03/25/2034
02146P-AB-1	CWALT 2006-HY12 A2		12/01/2009	SCHEDULED REDEMPTION		1,469,382	1,469,382	1,460,902			8,479		8,479		1,469,382				28,356	08/25/2036
12668B-KC-6	CWALT 2006-J1 1A6		12/01/2009	SCHEDULED REDEMPTION		4,252,049	4,252,049	4,243,412	3,304,680	943,481	3,888		947,369		4,252,049				146,233	02/25/2036
02151L-AA-4	CWALT 2007-2O A1		12/28/2009	Various		767,687	673,404	733,141	225,002	426,933	41,706	17,601	451,038		767,687					06/25/2047
126685-AB-2	CWHEL 2005-B, 2A		12/15/2009	Various		749,449	749,449	749,426	265,111	484,339	30		484,369		749,449				2,957	05/15/2035
12669G-NM-9	CWHL 2005-7 1-A2		12/25/2009	SCHEDULED REDEMPTION		90,366	90,366	86,751	87,075		3,290		3,290		90,366				612	03/25/2035
126694-GD-4	CWHL 2005-HYB7 3A2		12/01/2009	Various		2,235,113	1,372,500	1,535,028	2,130,417		664,428	515,430	148,998		2,235,113				1,526	11/20/2035
126671-R4-0	CWL 2003-5, MF1		12/01/2009	SCHEDULED REDEMPTION		858,323	858,323	856,175	857,459		864		864		858,323				18,696	01/25/2034
126671-R5-7	CWL 2003-5, MF2		12/01/2009	SCHEDULED REDEMPTION		258,682	258,682	258,676	258,681		1		1		258,682				10,218	11/25/2033
126673-DR-0	CWL 2004-7, MF2		02/01/2009	SCHEDULED REDEMPTION		147,370	147,370	147,368	147,369		1		1		147,370				2,215	10/25/2034
126673-WE-8	CWL 2005-1, MF1		12/01/2008	SCHEDULED REDEMPTION		26,507	26,507	26,507	26,507						26,507				241	07/25/2035
126673-WF-5	CWL 2005-1, MF2		12/01/2008	SCHEDULED REDEMPTION		17,892	17,892	17,892	17,892						17,892				164	07/25/2035
126673-WG-3	CWL 2005-1, MF3		04/01/2009	SCHEDULED REDEMPTION		9,940	9,940	9,940	9,940						9,940				92	07/25/2035
126673-WH-1	CWL 2005-1, MF4		12/01/2008	SCHEDULED REDEMPTION		13,254	13,254	13,253	13,254						13,254				125	07/25/2035
126673-WJ-7	CWL 2005-1, MF5		12/01/2008	SCHEDULED REDEMPTION		8,284	8,284	8,283	8,284						8,284				79	07/25/2035
126670-NX-2	CWL 2005-16 2AF2		12/01/2009	SCHEDULED REDEMPTION		1,931,932	1,931,932	1,707,855	1,035,644		224,072		224,072		1,931,932				63,845	05/25/2036
126670-PA-0	CWL 2005-16 2AF5		12/01/2009	SCHEDULED REDEMPTION		441,425	441,425	441,403	441,413		13		13		441,425				14,819	05/25/2036
126670-QS-0	CWL 2005-17, 1AF2		12/01/2009	SCHEDULED REDEMPTION		2,187,485	2,187,485	2,187,446	2,187,485						2,187,485				72,496	05/25/2036
126673-ZY-1	CWL 2005-3, MF4		12/01/2009	SCHEDULED REDEMPTION																08/25/2035
12666R-AF-7	CWL 2006-9 1AF6		12/01/2009	SCHEDULED REDEMPTION		80,945	80,945	81,676	81,468		(523)		(523)		80,945				4,113	10/25/2046
126685-CZ-7	CWL 2006-S1, A2		12/01/2009	SCHEDULED REDEMPTION		8,411,575	8,411,575	8,411,443	8,411,575						8,411,575				261,022	08/25/2021
126685-DW-3	CWL 2006-S2, A2		12/30/2009	Various		3,513,155	3,634,838	3,995,134	2,806,724	828,114	(455,063)	33,918	339,134		3,513,155				109,897	07/25/2027
12668X-AC-9	CWL 2006-S8, A3		12/01/2009	SCHEDULED REDEMPTION		3,462,490	3,462,490	3,462,428	3,462,465		25		25		3,462,490				128,817	04/25/2036
12669R-AC-1	CWL 2007-S1 A3		12/01/2009	SCHEDULED REDEMPTION		1,097,146	1,097,146	1,097,092	1,097,121		24		24		1,097,146				42,378	11/25/2036
152314-HS-2	CXHE 2003-C, M2		12/28/2009	SCHEDULED REDEMPTION		227,260	227,260	228,434	227,260						227,260				3,175	09/25/2033
152314-LN-8	CXHE 2004-D, MF2		11/01/2009	SCHEDULED REDEMPTION		325,171	325,171	325,070	325,136		34		34		325,171				11,237	09/25/2034
23331A-AT-6	D.R. HORTON INC		05/21/2009	WACHOVIA SECURITIES		2,150,000	2,500,000	2,147,500	1,725,000	450,995	18,245		469,240		2,194,240		(44,240)	(44,240)	98,438	09/15/2014

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	Maturity Date
233880-AB-9	DAIMLER CHRYSLER AUTO TRUST		12/08/2009	SCHEDULED REDEMPTION		2,326,630	2,326,630	2,347,170			(20,540)		(20,540)		2,326,630				54,904	02/08/2011
233889-AD-6	DAIMLER CHRYSLER AUTO TRUST		12/08/2009	SCHEDULED REDEMPTION		5,166,714	5,166,714	5,108,185			58,529		58,529		5,166,714				32,557	07/08/2011
237194-AF-2	DARDEN RESTAURANTS INC		12/17/2009	ALLSTATE LIFE INSURANCE CO		3,216,744	3,000,000	2,819,934	2,836,415		37,407		37,407		2,873,822		342,922	342,922	197,813	10/15/2012
23918K-AE-8	DAVITA INC		04/24/2009	Various		2,413,925	2,460,000	2,398,500	2,337,000	67,295	3,717		71,012		2,408,012		5,913	5,913	100,763	03/15/2013
25151E-AA-1	DBALT 2006-AB3 A1		12/31/2009	Various		2,463,619	2,459,984	1,682,574			781,045		781,045		2,463,619				59,855	07/25/2036
245217-AM-6	DEL MONTE CORP		08/18/2009	JEFFERIES & COMPANY, INC.		1,328,331	1,300,000	1,366,625	1,261,000	75,562	(11,827)		63,736		1,324,736		3,596	3,596	76,483	12/15/2012
245217-AP-9	DEL MONTE CORP		02/05/2009	WACHOVIA SECURITIES		6,603,500	7,025,000	6,451,401	6,041,500	518,782	6,302		525,084		6,566,584		36,916	36,916	230,508	02/15/2015
252126-AD-9	DEX MEDIA FINANCE/WEST		11/04/2009	Various		1,058,000	1,150,000	864,408	695,750	466,415	(9,869)	324,405	132,141		827,891		230,109	230,109	48,875	08/15/2010
25212E-AF-7	DEX MEDIA INC		04/21/2009	Various		130,000	1,000,000	87,338	185,000	438,728	11,434	510,162	(60,000)		125,000		5,000	5,000		11/15/2013
25212E-AH-3	DEX MEDIA INC		04/21/2009	Various		438,750	3,375,000	(238,181)	624,375	2,858,529	(8,490)	3,052,539	(202,500)		421,875		16,875	16,875		11/15/2013
252126-AF-4	DEX MEDIA WEST/FINANCE		05/14/2009	Various		521,725	2,545,000	521,493	604,438	1,644,849	8,984	1,749,271	(95,438)		509,000		12,725	12,725	125,659	08/15/2013
254543-AA-9	DIODES INC 2.250000% 10/01/2026		11/02/2009	MCMAHAN SECURITIES CO LP		1,198,438	1,250,000	1,189,975	773,438	420,409	2,134		422,543		1,195,981		2,457	2,457	30,781	10/01/2026
25459H-AB-1	DIRECTV HOLDINGS/FINANCE		09/22/2009	Various		4,532,063	4,422,000	4,658,025	4,399,890	135,387	(32,532)		102,855		4,502,745		29,318	29,318	345,556	03/15/2013
995642-9B-3	DONNELLEY (R.H.) Tranche D-2 Term Loan		12/31/2009	SCHEDULED REDEMPTION		31,672	31,672	28,732			2,939		2,939		31,672				18	10/31/2014
260546-AA-4	DOW CHEMICAL PASS THRU TRUST 2004		09/30/2009	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				302,025	09/30/2009
26207R-AC-0	DRIVE 2006-2, A3		12/15/2009	SCHEDULED REDEMPTION		9,828,096	9,828,096	9,827,991	9,828,064		32		32		9,828,096				357,637	04/15/2014
262073-AD-1	DRIVE AUTO RECEIVABLES TRUST		12/15/2009	SCHEDULED REDEMPTION		2,346,917	2,346,917	2,354,059			(7,141)		(7,141)		2,346,917				53,903	12/16/2013
26442C-AE-4	DUKE ENERGY CAROLINAS		01/15/2009	GREENWICH CAPITAL MARKETS, INC.		3,239,670	3,000,000	2,715,501	2,716,407		174		174		2,716,581		523,089	523,089	48,400	04/15/2038
26816L-AX-0	DYNEGY HOLDINGS INC		05/20/2009	Various		2,725,500	3,450,000	3,315,188	2,415,000	919,593	5,525		925,119		3,340,119		(614,619)	(614,619)	124,115	06/01/2015
269246-AF-1	E*TRADE FINANCIAL CORP		06/17/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		809,625	850,000	737,375	386,750	380,662	14,073		394,735		781,485		28,140	28,140	35,322	06/15/2011
269246-AM-6	E*TRADE FINANCIAL CORP		06/17/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		520,000	650,000	494,000	234,000	281,682	10,152		291,835		525,835		(5,835)	(5,835)	36,885	09/15/2013
269246-AP-9	E*TRADE FINANCIAL CORP		06/18/2009	DEUTSCHE BANK SECURITIES		500,000	625,000	465,625	225,000	254,426	6,471		260,897		485,897		14,103	14,103	27,617	12/01/2015
263534-BT-5	E.I. DU PONT DE NEMOURS		01/14/2009	BARCLAYS BANK		3,189,900	3,000,000	2,998,740	2,998,780		5		5		2,998,785		191,115	191,115	86,000	07/15/2018
263534-BU-2	E.I. DU PONT DE NEMOURS		06/01/2009	WALL STREET ACCESS		523,135	500,000	495,040	495,417		386		386		495,802		27,333	27,333	21,250	07/15/2013
277461-BE-8	EASTMAN KODAK CO 3.375000% 10/15/2033		09/17/2009	BARCLAYS CAPITAL		1,239,063	1,250,000	1,328,029	1,007,813	287,764	(20,695)		267,069		1,274,881		(35,819)	(35,819)	39,492	10/15/2033
27876G-AY-4	ECHOSTAR DBS CORP		05/21/2009	DEUTSCHE BANK SECURITIES		5,392,438	5,975,000	5,758,263	4,989,125	805,184	10,441		815,624		5,804,749		(412,312)	(412,312)	259,498	10/01/2014
28140J-AC-4	EDUCATION MANAGEMENT LLC		02/12/2009	BARCLAYS BANK		2,384,663	2,500,000	2,365,913	1,900,000	480,689	2,202		482,891		2,382,891		1,771	1,771	46,512	06/01/2014
28140J-AD-2	EDUCATIONT MANAGEMENT LLC		07/30/2009	Various		3,955,350	3,920,000	3,960,900	2,842,000	1,109,050	(2,687)		1,106,363		3,948,363		6,987	6,987	269,245	06/01/2016
281486-AA-8	EFSI - CA (EDFUS) STUDENT LOAN NOTES - T		04/08/2009	CALLED @ 100.00000000		300,000	300,000	300,000	300,000						300,000				1,066	06/01/2041
281486-AB-6	EFSI - CA (EDFUS) STUDENT LOAN NOTES - T		12/11/2009	CALLED @ 100.00000000		9,050,000	9,050,000	8,374,418	8,378,106		7,672		7,672		8,385,778		664,222	664,222	147,639	06/01/2041
283701-AA-8	EL PASO PERFORMANCE-LINK		09/02/2009	CIBC WORLD MARKETS		1,715,000	1,715,000	1,715,000	1,484,761	230,239			230,239		1,715,000				152,480	07/15/2011
29078E-AC-9	EMBARQ CORP		10/14/2009	TENDER OFFER		4,250,000	4,000,000	3,519,487	3,545,931		67,307		67,307		3,613,238		636,762	636,762	354,333	06/01/2013
268648-AL-6	EMC CORP 1.750000% 12/01/2013		11/11/2009	EXCHANGE		14,589,682	14,200,000	14,857,542	14,670,304		(80,622)		(80,622)		14,589,682				234,694	12/01/2013
292505-AG-9	ENCANA CORP	A	03/18/2009	BANK OF AMERICA		2,523,930	3,000,000	2,420,352	2,421,624		1,133		1,133		2,422,757		101,173	101,173	125,667	02/01/2038
294751-DF-6	EQABS 2003-4, M1		12/01/2009	Various		466,501	466,501	463,184	577,914		2,652		2,652		466,501				17,711	10/25/2034
26882P-AY-8	ERAC USA FINANCE COMPANY		04/30/2009	Various		2,000,000	2,000,000	1,884,224	1,907,914		95,932	3,846	92,086		2,000,000				26,110	04/30/2009
298736-AD-1	EURONET WORLDWIDE INC 1.625000% 12/15/20		03/16/2009	MCMAHAN SECURITIES CO LP		1,426,250	1,500,000	1,403,520	1,329,375	76,962	875		77,837		1,407,212		19,038	19,038	5,372	12/15/2024
302154-AS-8	EXPORT-IMPORT BK KOREA	F	12/17/2009	ALLSTATE LIFE INSURANCE CO		4,291,720	4,000,000	3,792,662	3,806,268		44,431		44,431		3,850,700		441,020	441,020	256,667	10/17/2012
305560-AH-7	FAIRPOINT COMMUNICATIONS		08/19/2009	Various		778,137	2,850,000	551,931	1,368,000	1,426,451	1,616	2,240,299	(812,232)		555,768		222,369	222,369	187,031	04/01/2018
302460-AB-9	FBRSI 2005-1, A2		12/28/2009	SCHEDULED REDEMPTION		1,299,852	1,299,852	1,299,852	1,299,852						1,299,852				4,535	06/28/2035
31959A-AA-1	FCHT 2005-1A, A		12/15/2009	SCHEDULED REDEMPTION		101,192	101,192	101,192	101,192						101,192				424	09/15/2022
314275-AB-4	FEDERATED RETAIL HOLDING		12/03/2009	DEUTSCHE BANK SECURITIES		3,754,688	3,750,000	3,437,137	3,472,326		74,058		74,058		3,546,384		208,303	208,303	246,880	03/15/2012
31428N-AE-8	FEDERATED STUDENT FIN CORP - TRUST 2003		09/09/2009	CALLED @ 100.00000000		13,200,000	13,200,000	12,214,620	12,220,199		8,529		8,529		12,228,728		971,272	971,272	159,778	06/01/2040
31428X-AM-8	FEDEX CORP		04/01/2009	MATURED		6,000,000	6,000,000	5,712,180	5,974,740		25,260		25,260		6,000,000				105,000	04/01/2009
32029G-AC-8	FFML 2007-FF2 A2B		04/01/2009	VARIOUS		252,758					252,758		252,758		252,758					03/25/2037
318169-AA-7	FIREKEEPERS DEV AUTHORIT		08/03/2009	STERNE AGEE & LEACH		3,840,200	3,900,000	3,818,800	2,418,000	1,405,320	4,218		1,409,538		3,827,538		12,662	12,662	401,095	05/01/2015
319963-AP-9	FIRST DATA CORPORATION		09/02/2009	Various		1,427,938	1,675,000	1,446,781	1,013,375	439,906	14,969		454,875		1,468,250		(40,312)	(40,312)	155,298	09/24/2015
836520-EQ-5	FIRST SOURCE CORP/CITY OF SO BEND		12/01/2009	SCHEDULED REDEMPTION		598,022	598,022	598,022	598,022						598,022				20,541	04/01/2012

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	Maturity Date
31909@-AA-3	FIRST SOURCE CORP/FIRST BANK CNTR		12/01/2009	SCHEDULED REDEMPTION		176,904	176,904	176,904	176,904						176,904				7,621	04/01/2012
339464-AM-1	FLINT EUROPEAN DEBT INV. TRUST, CLASS A5		11/20/2009	SCHEDULED REDEMPTION		5,085,338	5,085,338	5,136,191			(50,853)		(50,853)		5,085,338				191,539	11/20/2013
341099-CH-0	FLORIDA POWER CORP		01/15/2009	GREENWICH CAPITAL MARKETS, INC.		2,235,180	2,000,000	1,879,906	1,880,281		76		76		1,880,357		354,823	354,823	44,450	09/15/2037
35671D-AR-6	FREEPORT-MCMORAN C & G		07/08/2009	DEUTSCHE BANK SECURITIES		3,274,375	3,250,000	3,250,000	2,762,500	487,500			487,500		3,250,000		24,375	24,375	210,031	04/01/2015
35671D-AS-4	FREEPORT-MCMORAN C & G		07/08/2009	DEUTSCHE BANK SECURITIES		2,626,000	2,600,000	2,600,000	2,132,000	468,000			468,000		2,600,000		26,000	26,000	170,571	04/01/2017
35671D-AT-2	FREEPORT-MCMORAN C & G		12/03/2009	GOLDMAN, SACHS & CO.		990,000	1,000,000	1,000,000	660,000	340,000			340,000		1,000,000		(10,000)	(10,000)	68,535	04/01/2015
35687M-AK-3	FREESCALE SEMICONDUCTOR		03/31/2009	Various		305,415	2,475,000	305,415	569,250	1,905,750		2,169,585	(263,835)		305,415					12/15/2014
35687M-AM-9	FREESCALE SEMICONDUCTOR		03/31/2009	Various		190,000	1,000,000	179,205			9,814		9,814		190,167		(167)	(167)	22,681	12/15/2014
36156H-AK-4	GCOE 2005-1, A3L		11/25/2009	SCHEDULED REDEMPTION		234,043	234,043	234,043	234,043						234,043				2,837	11/25/2020
369300-AJ-7	GENERAL CABLE CORP 1.000000% 10/15/2012		12/18/2009	EXCHANGE		6,222,938	6,500,000	6,814,544	4,054,375	2,683,522	(61,003)		2,622,519		6,676,894		(453,956)	(453,956)	76,375	10/15/2012
369300-AL-2	GENERAL CABLE CORP 4.500000% 11/15/2029		12/18/2009	DIRECT		500	500	518							518		(18)	(18)		11/15/2029
36962G-3T-9	GENERAL ELEC CAP CORP		03/16/2009	BARCLAYS BANK		1,850,000	2,000,000	1,822,140	1,832,441		7,223		7,223		1,839,664		10,336	10,336	36,800	05/01/2013
36962G-4E-1	GENERAL ELEC CAP CORP		08/25/2009	BANK OF AMERICA		10,030,600	10,000,000	9,983,600			218		218		9,983,818		46,782	46,782	14,583	08/13/2012
370442-BW-4	GENERAL MOTORS		09/02/2009	Various		183,750	1,000,000	138,507	140,000						140,000		43,750	43,750		07/15/2023
370425-RX-0	GENERAL MTRS ACCEP CORP		12/31/2008	EXCHANGE		1,586,980	2,250,000	1,743,017	1,635,430	186,263			186,263		1,821,692		(234,712)	(234,712)	45,547	09/15/2011
45957@-AD-8	GENERAL PARTS (INT'L GROUP) SER. A SR NT		11/01/2009	SCHEDULED REDEMPTION		450,000	450,000	450,000	450,000						450,000				23,580	11/01/2011
370425-SE-1	GENL MOTORS ACCEPT CORP		12/31/2008	EXCHANGE		1,020,610	1,500,000	1,101,843	1,137,411						1,137,411		(116,801)	(116,801)	35,234	08/28/2012
37247X-AC-6	GENWORTH GLOBAL FUNDING		08/03/2009	WACHOVIA SECURITIES		990,000	1,000,000	943,013	950,278		11,686		11,686		961,964		28,036	28,036	43,363	03/15/2011
373298-BM-9	GEORGIA-PACIFIC		05/21/2009	J. P. MORGAN SECURITIES, INC.		945,000	1,000,000	969,573	760,000	213,374	1,296		214,670		974,670		(29,670)	(29,670)	34,650	06/15/2015
373298-BU-1	GEORGIA-PACIFIC CORP		05/19/2009	SALOMON SMITH BARNEY		2,429,375	2,875,000	2,832,125	1,983,750	849,043	213		849,256		2,833,006		(403,631)	(403,631)	132,540	05/15/2031
375558-AF-0	GILEAD SCIENCES INC .625000% 05/01/2013		09/22/2009	EXCHANGE		2,623,431	2,750,000	2,514,307	2,599,055		24,376		24,376		2,623,431				15,326	05/01/2013
377372-AE-7	GLAXOSMITHKLINE CAPITAL	F	02/25/2009	GOLDMAN, SACHS & CO.		3,240,630	3,000,000	2,816,297	2,816,866		338		338		2,817,204		423,426	423,426	56,844	05/15/2038
36186C-AF-0	GMAC LLC		01/19/2009	Various		1,742,600	2,500,000	1,718,750	1,750,185						1,750,185		(7,585)	(7,585)	6,667	12/15/2011
36186C-AH-6	GMAC LLC		01/19/2009	Various		1,842,360	2,675,000	1,809,875	1,831,377						1,831,377		10,983	10,983	22,645	05/15/2012
36186C-AU-7	GMAC LLC		05/01/2009	DEUTSCHE BANK SECURITIES		989,600	1,237,000	952,490			21,055		21,055		973,545		16,055	16,055	30,238	08/28/2012
36186C-AZ-6	GMAC LLC		09/02/2009	BANK OF AMERICA		1,930,250	2,206,000	1,720,680			80,505		80,505		1,801,185		129,065	129,065	100,680	05/15/2012
36186C-BB-8	GMAC LLC		02/06/2009	BARCLAYS BANK		1,503,360	1,856,000	1,484,800			12,171		12,171		1,496,971		6,389	6,389	14,532	09/15/2011
36186C-BC-6	GMAC LLC		09/02/2009	BANK OF AMERICA		1,835,180	2,062,000	1,628,980			85,073		85,073		1,714,053		121,127	121,127	85,229	12/15/2011
36185N-4E-7	GMACM 2004-J4 A1		12/01/2009	SCHEDULED REDEMPTION		927,395	927,395	934,641			(7,245)		(7,245)		927,395				11,317	09/25/2034
36185N-4Y-3	GMACM 2004-J5 A1		12/01/2009	SCHEDULED REDEMPTION		1,717,333	1,717,333	1,720,017			(2,683)		(2,683)		1,717,333				19,659	01/25/2035
36185R-EC-7	GMACM 2005-HE1, A3		12/28/2009	Various		2,967,598	3,054,174	2,922,384	1,639,428	1,443,249	41,786	158,983	1,326,052		2,967,598				8,372	08/25/2035
36185H-EG-4	GMACM 2006-HLTV1, A-2		06/01/2009	SCHEDULED REDEMPTION		6,852,083	6,852,083	6,833,521	6,852,083						6,852,083				100,752	10/25/2029
05069M-30-6	GOLDMAN SACHS - RITS 2006-7		12/31/2009	Various		272	2										272	272		06/08/2026
05069G-30-9	GOLDMAN SACHS - RITS 2006-8		09/01/2009	DISTRIBUTION		309											309	309		06/08/2026
74039F-30-4	GOLDMAN SACHS - RITS 2006-A 2006-A		11/23/2009	Various		149,219	200,017	5,152									149,219	149,219		08/14/2026
38141G-DK-7	GOLDMAN SACHS GROUP INC		01/20/2009	GOLDMAN, SACHS & CO.		7,434,960	8,000,000	6,815,573	6,944,968		11,722		11,722		6,956,689		478,271	478,271	198,444	07/15/2013
38741U-AC-1	GRAN 2003-3, 1 A3	F	10/20/2009	SCHEDULED REDEMPTION		976,472	976,472	979,027	976,476		(4)		(4)		976,472				17,935	01/20/2044
38741Y-BJ-7	GRANM 2006-1A, A5	F	12/21/2009	Various		2,704,068	3,244,021	3,245,288	3,107,047		(402,979)		(402,979)		2,704,068				11,744	12/20/2054
38869P-AB-0	GRAPHIC PACKAGING INTL		07/15/2009	Various		1,741,364	1,750,000	1,730,313	1,461,250	278,084	1,929		280,013		1,741,263		101	101	163,136	08/15/2011
39353R-AA-9	GREEN TREE		12/01/2009	SCHEDULED REDEMPTION		8,776,037	8,776,037	8,282,384			493,652		493,652		8,776,037				358,527	03/25/2025
36292R-AV-3	GS AUTO LOAN TRUST		12/15/2009	SCHEDULED REDEMPTION		11,392,804	11,392,804	11,341,181			51,623		51,623		11,392,804				270,634	11/15/2013
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A		12/01/2009	SCHEDULED REDEMPTION		114,414	114,414	119,438	117,785		(3,371)		(3,371)		114,414				5,760	09/19/2027
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A		12/01/2009	SCHEDULED REDEMPTION		47,730	47,730	50,012	49,309		(1,579)		(1,579)		47,730				2,490	09/19/2027
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A		12/01/2009	SCHEDULED REDEMPTION		113,387	113,387	118,153	116,648		(3,262)		(3,262)		113,387				5,169	05/19/2027
36228F-P7-5	GSAMP 2004-NC1, M2		12/28/2009	SCHEDULED REDEMPTION		1,887,201	1,887,201	1,898,701	1,887,201						1,887,201				17,433	03/25/2034
36244M-AA-9	GSAMP 2006-S4, A1		12/28/2009	Various		523,794	523,794	511,920	197,852	325,942		11,874	314,068		523,794				1,235	05/25/2036
36228F-CG-9	GSMPS 99-2 A1		12/01/2009	SCHEDULED REDEMPTION		178,668	178,668	183,692	182,000		(3,332)		(3,332)		178,668				8,396	09/19/2027
362631-AB-9	GSR 2006-0A1 2A1		12/28/2009	SCHEDULED REDEMPTION		7,638,217	7,638,217	4,859,411			2,778,807		2,778,807		7,638,217				15,034	08/25/2046
40431K-AG-5	HALO 2007-WF1 M1		12/09/2009	DISTRIBUTION		119,096		119,096							119,096					12/25/2036
413627-AQ-3	HARRAHS OPERATING CO INC		04/20/2009	Various		1,636,875	3,000,000	789,456	1,905,000		194,633	933,602	(738,969)		1,166,031		470,844	470,844	132,840	07/01/2010
40430H-DC-9	HASC 2006-OPT1 2A3		12/28/2009	SCHEDULED REDEMPTION		120,614	120,614	120,482	120,614						120,614				662	12/25/2035
41809X-AA-2	HASCN 2007-OPT1 A		12/31/2009	DISTRIBUTION		(2,398)											(2,398)	(2,398)		12/26/2036
420122-AB-9	HAWKER BEECHCRAFT ACQ CO		12/02/2009	GOLDMAN, SACHS & CO.		266,250	375,000	375,000	153,750	221,250			221,250		375,000		(108,750)	(108,750)	37,719	04/01/2015
420122-AH-6	HAWKER BEECHCRAFT ACQ CO		12/07/2009	Various		1,218,750	1,875,000	1,975,000	506,250	1,457,663	(10,523)		1,447,140		1,953,390		(734,640)	(734,640)	217,188	04/01/2017

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	Maturity Date
404119-BA-6	HCA INC		07/22/2009	JEFFERIES & COMPANY, INC.		3,093,450	3,018,000	3,071,813	2,238,600	682,735	(1,430)		681,305		3,067,905		25,545	25,545	206,917	11/15/2016
197677-9A-7	HCA, INC. TRANCHE B TERM LOAN		08/13/2009	SCHEDULED REDEMPTION		962,204	962,204	962,204	962,204						962,204				20,023	11/17/2013
404132-AB-8	HCC INSURANCE HOLDINGS 1.300000% 04/01/2		12/02/2009	DEUTSCHE BANK CAPITAL CORP.		577,685	500,000	522,233	501,256		(1,256)		(1,256)		500,000		77,685	77,685	7,692	04/01/2023
22541N-ZE-2	HEAT 2003-1, M2		12/28/2009	SCHEDULED REDEMPTION		50,193	50,193	50,444	50,349		(156)		(156)		50,193				803	06/25/2033
225470-QV-8	HEMT 2005-5, A1A		12/28/2009	SCHEDULED REDEMPTION		357,954	357,954	357,954	357,954						357,954				2,852	04/25/2036
225470-XH-1	HEMT 2006-1, A-1B		12/28/2009	SCHEDULED REDEMPTION		533,434	533,434	533,434	675,218		141,784		141,784		533,434				2,344	05/25/2036
225470-W5-8	HEMT 2006-2, 2A1		11/25/2009	Various		851,586	872,345	878,503	305,083	511,821	10,140	(14,368)	536,329		851,586				1,489	07/25/2036
806407-AA-0	HENRY SCHEIN INC 3.000000% 08/15/2034		09/21/2009	EXCHANGE		602,850	600,000	617,464	605,061		(2,229)		(2,229)		602,832		17	17	19,800	08/15/2034
600544-AA-8	HERMAN MILLER 7.125% (PUBLIC) NTS, DUE 2		07/23/2009	TENDER OFFER		4,080,000	4,000,000	3,985,480	3,995,877		989		989		3,996,867		83,133	83,133	403,833	03/15/2011
428040-CA-5	HERTZ CORP		09/23/2009	Various		723,650	820,000	713,400	374,125	343,400	5,183		348,583		722,708		942	942	90,644	01/01/2016
428236-AM-5	HEWLETT-PACKARD CO		03/17/2009	WACHOVIA SECURITIES		3,027,480	3,000,000	2,821,464	2,827,762		3,562		3,562		2,831,325		196,155	196,155	89,550	03/01/2017
40430X-AD-5	HFCHC 2006-3, A2V		12/21/2009	SCHEDULED REDEMPTION		448,405	448,405	448,405	448,405						448,405				2,188	03/20/2036
40431F-AD-3	HFCHC 2007-1 A1V		12/21/2009	SCHEDULED REDEMPTION		406,517	406,517	406,517	406,517						406,517				1,248	03/20/2036
40431M-AD-8	HFCHC 2007-2 A1V		12/21/2009	SCHEDULED REDEMPTION		4,701,906	4,701,906	4,701,906	4,701,906						4,701,906				14,516	07/20/2036
43718U-AA-4	HLMLT 2006-1, A1		12/15/2009	SCHEDULED REDEMPTION		1,403,778	1,403,778	1,403,778	1,403,778						1,403,778				4,870	02/15/2037
43739E-AJ-6	HMBT 2004-2 A1		12/28/2009	SCHEDULED REDEMPTION		300,601	300,601	301,070	301,003		(402)		(402)		300,601				1,356	12/25/2034
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15		12/01/2009	SCHEDULED REDEMPTION		166,450	166,450	138,553		139,127	27,323		166,450		166,450				3,098	12/01/2015
437076-AS-1	HOME DEPOT INC		01/15/2009	J. P. MORGAN SECURITIES, INC.		3,203,880	4,000,000	2,809,254	2,814,409		580		580		2,814,988		388,892	388,892	22,847	12/16/2036
438516-AP-1	HONEYWELL INTERNATIONAL		09/11/2009	GOLDMAN, SACHS & CO.		6,381,160	6,000,000	5,897,240	5,902,807		6,096		6,096		5,908,903		472,257	472,257	273,000	03/15/2016
440543-AD-8	HORNBECK OFFSHORE SRVCS 1.625000% 11/15/		09/22/2009	EXCHANGE		1,498,389	1,500,000	1,505,625	824,100	676,210	(1,921)		674,289		1,498,389				20,786	11/15/2026
44108E-AW-8	HOST MARRIOTT LP		12/02/2009	Various		4,877,250	4,850,000	4,830,406	4,110,375	718,909	179		719,088		4,829,463		47,787	47,787	423,636	08/15/2012
44108E-AY-4	HOST MARRIOTT LP		05/19/2009	WACHOVIA SECURITIES		688,000	800,000	748,000	596,000	163,751	2,040		165,791		761,791		(73,791)	(73,791)	34,992	03/15/2015
44108E-BA-5	HOST MARRIOTT LP		05/27/2009	Various		4,006,625	4,700,000	4,552,875	3,431,000	1,149,116	4,951		1,154,067		4,585,067		(578,442)	(578,442)	154,533	06/01/2016
40429C-CX-8	HSBC FINANCE CORP	R	08/13/2009	HSBC SECURITIES, INC.		5,132,350	5,000,000	4,878,816	4,921,630		23,287		23,287		4,944,918		187,433	187,433	287,292	01/14/2011
44701Q-AP-7	HUNTSMAN INT LLC		09/02/2009	J. P. MORGAN SECURITIES, INC.		885,000	1,000,000	1,000,000	535,000	465,000			465,000		1,000,000		(115,000)	(115,000)	64,094	11/15/2014
45074G-AA-8	IBERDROLA FIN IRELAND	F	09/10/2009	Various		15,102,750	15,000,000	14,974,350			44		44		14,974,394		128,356	128,356	5,278	09/11/2014
451663-AC-2	IDEARC INC		06/03/2009	Various		208,688	7,950,000	176,630	596,250			387,563	(387,563)		208,688					11/15/2016
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%		10/01/2009	SCHEDULED REDEMPTION		400,000	400,000	400,000	400,000						400,000				9,750	01/01/2015
452092-CX-5	ILLINOIS POWER CO		07/01/2009	J. P. MORGAN SECURITIES, INC.		2,285,000	2,000,000	1,968,420	1,968,774		997		997		1,969,771		315,229	315,229	137,583	11/15/2018
45256#-AA-0	IMPACT C.I.L. PARENT, LLC		12/23/2009	Various		858,413	681,704	860,147	745,654		(1,729)		(1,729)		858,413				23,043	08/22/2013
45257#-AA-9	IMPACT CHILDCARE LLC		10/15/2009	Various		132,097	132,097	132,097	119,824	8,950			8,950		132,097				3,076	06/15/2020
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMM		12/01/2009	SCHEDULED REDEMPTION		1,002,020	1,002,020	1,030,005	1,027,051		(25,030)		(25,030)		1,002,020				24,329	07/25/2031
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1		01/15/2009	PRINCIPAL PAYMENT		4,847	4,847	4,847	2,437	2,278			2,278		4,847				170	01/31/2029
45258#-ZZ-6	IMPACT HUNTINGTON CAPITAL II LLC (ETI)		01/01/2009	VARIOUS		839,236		839,236	750,766	88,470			88,470		839,236					05/31/2020
437089-AA-3	INDS 2006-1, A-1		06/30/2009	Various		4,206,619	4,992,594	3,800,862	2,067,389		(793,280)		(793,280)		1,274,109		2,932,511	2,932,511		05/25/2036
456610-AC-8	INDX 2006-AR15 A3		12/30/2009	Various		453,855	1,484,746	802,050	235,067	236,692	396,251	(50,973)	683,916		453,855				272	07/25/2036
45669E-AD-8	INDX 2007-AR5 CM		12/16/2009	Various		3,670,982	5,554,793	1,512,113	1,432,979	206,275	1,579,299		1,785,573		2,765,269		905,713	905,713	15,962	05/25/2037
458140-AC-4	INTEL CORP 2.950000% 12/15/2035		09/22/2009	EXCHANGE		3,915,259	4,090,000	3,901,455	3,912,333		2,926		2,926		3,915,259				92,837	12/15/2035
45822E-AJ-9	INTELSAT SUBSIDIARY HLDG	F	07/22/2009	GOLDMAN, SACHS & CO.		6,000,000	6,000,000	5,951,875	5,460,000	493,828	3,395		497,223		5,957,223		42,777	42,777	550,250	01/15/2015
U45818-WQ-7	INTER-AMERICAN DEVEL BK	D	02/05/2009	MATURED		1,455,238	2,548,350	2,544,708	1,381,323		367		367	1,166,660	2,548,350	(1,093,112)		(1,093,112)	167,396	02/05/2009
460690-AV-2	INTERPUBLIC GROUP CO INC		07/22/2009	Various		2,555,700	2,860,000	2,426,124	1,272,700	1,249,745	22,406		1,272,152		2,544,852		10,848	10,848	114,264	11/15/2014
U4594T-NJ-2	INTL BK RECON & DEVELOP	D	09/29/2009	CHASE SECURITIES		27,297,915	27,442,611	26,905,618	21,071,060		165,687		165,687	6,007,043	27,243,790	(539,838)	593,964	54,126	2,951,206	08/02/2010
459902-AP-7	INTL GAME TECHNOLOGY 2.600000% 12/15/203		08/26/2009	Various		5,918,969	6,000,000	5,877,656	5,864,564		(11,252)		(11,252)		5,853,312		65,657	65,657	73,089	12/15/2036
45974V-B4-9	INTL LEASE FINANCE CORP		12/17/2009	ALLSTATE LIFE INSURANCE CO		4,843,332	6,000,000	3,507,473	3,601,845		284,354		284,354		3,886,199		957,133	957,133	354,067	06/01/2014
460146-BY-8	INTL PAPER CO		05/20/2009	TENDER OFFER		2,020,000	2,000,000	1,858,938	1,950,189		14,997		14,997		1,965,186		54,814	54,814	50,889	04/01/2010
461202-AA-1	INTUIT INC		12/17/2009	ALLSTATE LIFE INSURANCE CO		3,182,475	3,000,000	2,816,309	2,829,834		46,957		46,957		2,876,790		305,685	305,685	203,400	03/15/2012
462613-AE-0	IPALCO ENTERPRISES INC		05/19/2009	BROADPOINT FINANCIAL		1,551,000	1,650,000	1,625,679	1,353,000	274,323	940		275,263		1,628,263		(77,263)	(77,263)	76,759	04/01/2016
46602W-AB-0	IXIS 2006-HE2, A2		10/26/2009	SCHEDULED REDEMPTION		2,880,603	2,880,603	2,880,715	2,880,603						2,880,603				6,347	08/25/2036
94978#-CA-3	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2009	SCHEDULED REDEMPTION		125,224	125,224	125,224	125,224						125,224				7,776	01/02/2020
94978#-CB-1	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2009	SCHEDULED REDEMPTION		124,269	124,269	124,269	124,269						124,269				7,717	01/02/2020
469815-AG-9	JACOBS ENTERTAINMENT		12/18/2009	Various		2,616,175	4,175,000	4,005,625	1,528,800	1,656,564	11,804		1,668,368		4,016,393		(1,400,218)	(1,400,218)	90,950	06/15/2014
708130-AC-3	JC PENNEY CORPORATION IN		12/04/2009	GOLDMAN, SACHS & CO.		5,190,000	6,000,000	4,560,068	4,566,795		12,434		12,434		4,579,230		610,770	610,770	439,875	10/15/2036

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	Maturity Date
47580*-BA-6	JELD-WEN, INC. (2006 TRANSACTION) 2012 (		12/31/2009	Various		5,594,216	5,523,227	4,529,533	4,909,351		167,639		167,639		4,540,691		1,053,525	1,053,525		09/30/2012
46631V-AA-9	JPM CHASE CAPITAL XXV		10/02/2009	J. P. MORGAN SECURITIES, INC.		2,017,000	2,000,000	1,532,532	1,533,978		2,754		2,754		1,536,732		480,268	480,268	138,267	10/01/2037
46626L-BW-9	JPMAC 2005-FRE1, A2F2		08/01/2009	SCHEDULED REDEMPTION		867,816	867,816	862,460	867,694		122		122		867,816				14,257	10/25/2035
46629Q-AG-1	JPMAC 2006-CH2, AF6		12/01/2009	SCHEDULED REDEMPTION		14,267	14,267	14,266	14,359		(93)		(93)		14,267				790	10/25/2036
46629Q-AK-2	JPMAC 2006-CH2, MF3		08/31/2009	DISTRIBUTION		16,770		16,770							16,770					10/25/2036
46629B-AF-6	JPMAC 2006-CW2 AF6		12/01/2009	Various		12,910	12,910	12,993	13,011		(101)		(101)		12,910				679	08/25/2036
46626L-GZ-7	JPMAC 2006-FRE2 A3		12/28/2009	SCHEDULED REDEMPTION		2,878,665	2,878,665	2,878,665	2,878,665						2,878,665				9,291	02/25/2036
46630L-AG-9	JPMAC 2007-CH1 AF6		12/16/2009	CITIGROUP GLOBAL MARKETS		7,900,000	10,000,000	9,999,869	10,047,281		(7,333)		(7,333)		10,039,948		(2,139,948)	(2,139,948)	580,662	10/25/2036
46630M-AG-7	JPMAC 2007-CH2 AF6		12/01/2009	SCHEDULED REDEMPTION		29,833	29,833	29,633	29,794		39		39		29,833				1,656	01/25/2037
442488-BC-5	K HOVNANIAN ENTERPRISES		10/20/2009	TENDER OFFER		1,012,500	1,250,000	1,281,250	950,000	329,016	(6,088)		322,927		1,272,927		(260,427)	(260,427)	451,858	05/01/2013
492914-AR-7	KEY ENERGY SERVICES INC		12/17/2009	STERNE AGEE & LEACH		2,512,500	2,500,000	2,500,000	1,650,000	850,000			850,000		2,500,000		12,500	12,500	221,589	12/01/2014
49313Q-AA-9	KEY PLASTICS LLC/FINANCE		02/17/2009	DIRECT		69,600	435,000	43,077	43,500						43,500		26,100	26,100		03/15/2013
49338P-AB-0	KEYSTONE AUTOMOTIVE OPER		11/05/2009	DISTRIBUTION		97,500		97,500	97,500						97,500					11/01/2013
990776-9A-6	KEYSTONE AUTOMOTIVE OPERATIONS, INC. TER		12/31/2009	SCHEDULED REDEMPTION		29,109	29,109	29,129	29,116	38	(44)		(6)		29,109				76	01/12/2012
494368-BD-4	KIMBERLY-CLARK		07/14/2009	WALL STREET ACCESS		1,216,280	1,000,000	996,340	996,380		139		139		996,519		219,761	219,761	52,708	11/01/2018
494553-AB-6	KINDER MORGAN		12/16/2009	CITIBANK		1,813,438	1,750,000	1,780,625	1,478,750	296,921	(6,274)		290,647		1,769,397		44,040	44,040	148,507	09/01/2012
494550-AX-4	KINDER MORGAN ENER PART		12/17/2009	ALLSTATE LIFE INSURANCE CO		3,245,649	3,000,000	2,913,581	2,918,999		19,165		19,165		2,938,164		307,485	307,485	220,350	09/15/2012
49455W-AD-8	KINDER MORGAN FINANCE		05/21/2009	CITIBANK		1,720,000	2,000,000	1,895,000	1,490,000	413,521	4,483		418,004		1,908,004		(188,004)	(188,004)	101,967	01/05/2016
48248A-AB-4	KKR FINANCIAL HOLDINGS 7.000000% 07/15/2		04/13/2009	Various		391,000	1,150,000	317,688	444,188	705,813		832,313	(126,500)		317,688		73,313	73,313	60,599	07/15/2012
50075N-AL-8	KRAFT FOODS INC		04/07/2009	Various		3,066,120	3,000,000	2,917,609	2,889,155		4,876		4,876		2,894,030		172,090	172,090	77,365	10/01/2013
501044-CG-4	KROGER CO.		01/22/2009	GOLDMAN, SACHS & CO.		3,052,500	3,000,000	2,879,718	2,879,068		735		735		2,879,803		172,697	172,697	86,400	08/15/2017
502413-AJ-6	L-3 COMMUNICATIONS CORP		01/05/2009	BARCLAYS BANK		1,865,625	1,875,000	1,860,938	1,832,813	31,687	52		31,739		1,864,552		1,074	1,074	9,134	06/15/2012
502413-AL-1	L-3 COMMUNICATIONS CORP		05/04/2009	DEUTSCHE BANK SECURITIES		1,080,000	1,125,000	1,035,000	1,035,000	17,838	4,736		22,574		1,057,574		22,426	22,426	55,891	07/15/2013
502413-AU-1	L-3 COMMUNICATIONS CORP		05/20/2009	BANK OF AMERICA		1,173,000	1,275,000	1,211,250	1,192,125	27,918	2,575		30,493		1,222,618		(49,618)	(49,618)	49,898	10/15/2015
502413-AW-7	L-3 COMMUNICATIONS CORP 3.000000% 08/01/		07/27/2009	MCMAHAN SECURITIES CO LP		995,000	1,000,000	992,500	992,925		102		102		993,027		1,973	1,973	29,917	08/01/2035
50540R-AG-7	LABORATORY CORP AMERICA HOLDINGS		06/30/2009	CONVERSION		2,952,128	3,436,000	3,199,793	2,668,919		26,539		26,539		2,695,458		256,670	256,670	2,729	09/11/2021
512815-AH-4	LAMAR ADVERTISING CO 2.875000% 12/31/201		07/15/2009	Various		3,139,375	3,250,000	3,288,230	2,417,188	864,588	(11,619)		852,970		3,270,157		(130,782)	(130,782)	44,822	12/31/2010
990954-9B-7	LAS VEGAS SANDS LLC DELAYED DRAW TERM LO		12/31/2009	SCHEDULED REDEMPTION		2,000	2,000	2,000	2,000						2,000				1,803	05/23/2014
990954-9A-9	LAS VEGAS SANDS LLC TRANCHE B TERM LOAN		01/22/2009	Various		384,150	788,000	788,000	700,300	87,700			87,700		788,000		(403,850)	(403,850)	12,744	05/23/2014
991082-9A-8	LAUREATE EDUCATION, INC. TERM LOAN B		11/23/2009	Various		1,126,880	1,290,121	1,264,409	1,264,151		3,861		3,861		1,268,012		(141,132)	(141,132)	44,414	08/18/2014
991082-9B-6	LAUREATE EDUCATION, INC. TERM LOAN B DEL		11/23/2009	Various		168,633	193,065	193,065	193,065						193,065		(24,432)	(24,432)	6,646	08/17/2014
54251R-AC-7	LBMLT 2006-6, 2A2		12/28/2009	SCHEDULED REDEMPTION		5,214,612	5,214,612	5,214,612	5,214,612						5,214,612				15,955	07/25/2036
521865-AQ-8	LEAR CORP		07/09/2009	Various		664,200	1,640,000	410,184	475,600	895,395	10,644	951,016	(44,977)		430,623		233,577	233,577		12/01/2016
524908-WH-9	LEHMAN BROTHERS HOLDINGS		09/25/2009	BARCLAYS BANK		2,000	4,000,000								2,000		2,000	2,000		05/03/2032
52602E-AC-6	LENDER PROCESS SERVICES		02/20/2009	STERNE AGEE & LEACH		822,050	820,000	820,000	730,825	89,175			89,175		820,000		2,050	2,050	43,121	07/01/2016
526057-AG-9	LENNAR CORP		06/08/2009	GREENWICH CAPITAL MARKETS, INC.		2,200,000	2,500,000	2,100,000	1,725,000	428,632	30,584		459,217		2,184,217		15,783	15,783	115,694	03/01/2013
526057-AS-3	LENNAR CORP		01/21/2009	IMPERIAL CAPITAL		960,000	1,500,000	1,027,500	915,000	126,494	3,325		129,819		1,044,819		(84,819)	(84,819)	12,833	05/31/2015
54265S-AA-3	LGCLO 2004-1A A LOANS		11/25/2009	SCHEDULED REDEMPTION		872,677	872,677	722,140			150,537		150,537		872,677				4,021	05/25/2016
535919-AF-1	LIONS GATE ENTERTAINMENT 2.937500% 10/15		12/01/2009	MCMAHAN SECURITIES CO LP		1,389,375	1,500,000	1,580,402	1,040,625	495,503	(24,393)		471,110		1,511,735		(122,360)	(122,360)	50,067	10/15/2024
52522Q-AP-7	LMT 2007-10 3A3		12/01/2009	Various		5,336,754	3,543,354	3,617,195	1,903,091		1,736,157		1,736,157		5,336,754				3,166	12/25/2037
53961*-AQ-9	LOCAL INITIATIVES SUPPORT CORP		06/02/2009	SCHEDULED REDEMPTION		142,857	142,857	142,857	142,857						142,857				5,714	06/02/2014
53961*-AS-5	LOCAL INITIATIVES SUPPORT CORPORATION		03/22/2009	SCHEDULED REDEMPTION		142,857	142,857	142,857	142,857						142,857				5,714	03/22/2015
539830-AE-9	LOCKHEED MARTIN NT		12/17/2009	ALLSTATE LIFE INSURANCE CO		12,073,960	10,000,000	9,648,300	9,782,701		21,849		21,849		9,804,550		2,269,410	2,269,410	862,750	05/01/2016
502161-AJ-1	LSI CORP 4.000000% 05/15/2010		07/08/2009	DEUTSCHE BANK CAPITAL CORP.		987,500	1,000,000	966,250	933,750	48,346	6,813		55,159		988,909		(1,409)	(1,409)	26,444	05/15/2010
52524V-AL-3	LXS 2007-15N AF3		12/28/2009	Various		8,467,614	7,951,978	4,448,843	3,711,720	148,419	4,727,184	130,953	4,744,650		8,467,614					08/25/2047
57643L-KJ-4	MABS 2005-HE2, A3		12/28/2009	SCHEDULED REDEMPTION		2,021,517	2,021,517	2,021,517	2,021,517						2,021,517				7,218	10/25/2035
576449-AB-8	MABS 2006-HE4 A2		04/01/2009	VARIOUS		225,452					225,452		225,452		225,452					11/25/2036
57122#-AB-5	MARLIN WATER TRUST CERTIFICATES DUE 2004		11/30/2009	WRITE OFF OF INVESTMENT			7,000,000	5,414												12/15/2009

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	Maturity Date
57183H-GA-3	MARSHALL & ILSLEY CORP		12/17/2009	ALLSTATE LIFE INSURANCE CO		5,890,122	6,000,000	5,575,337	5,630,604		149,633		149,633		5,780,237		109,885	109,885	388,767	04/01/2011
577081-AS-1	MATTEL INC		12/17/2009	ALLSTATE LIFE INSURANCE CO		3,197,682	3,000,000	2,939,507	2,945,461		11,280		11,280		2,956,741		240,941	240,941	211,875	03/15/2013
55262T-EB-5	MBNAM 1999-B, A		03/15/2009	SCHEDULED REDEMPTION		16,000,000	16,000,000	17,388,750	16,056,784		(56,784)		(56,784)		16,000,000				236,000	08/15/2011
499040-AN-3	MCCLATCHY COMPANY		06/03/2009	Various		32,229	118,000	18,105	18,290						18,290		13,939	13,939	561	11/01/2014
499040-AP-8	MCCLATCHY COMPANY		06/03/2009	Various		119,025	460,000	70,871	71,300						71,300		47,725	47,725	7,127	09/01/2017
583916-AG-6	MEDAREX INC 2.250000% 05/15/2011		08/03/2009	CIBC WORLD MARKETS		1,271,875	1,100,000	1,150,307	743,875	368,232	(6,211)		362,022		1,105,897		165,978	165,978	17,944	05/15/2011
585055-AK-2	MEDTRONIC INC 1.625000% 04/15/2013		09/22/2009	EXCHANGE		4,967,507	5,000,000	4,939,030	4,961,173		6,334		6,334		4,967,507				76,059	04/15/2013
59000G-AA-8	MERITOR AUTOMOTIVE INC		02/15/2009	MATURED		3,650,000	3,650,000	3,586,125	3,558,750	81,748	9,502		91,250		3,650,000				124,100	02/15/2009
050700-30-1	MERRILL LYNCH - RITS 2007-1 2007-1		12/31/2009	Various		240,040	1,800,000	3,619									240,040	240,040		05/30/2027
05070B-30-7	MERRILL LYNCH - RITS 2007-2 2007-2		11/23/2009	Various		114	1,150,001	3,405							114			114		05/22/2027
05070C-30-5	MERRILL LYNCH - RITS 2007-3 2007-3		12/31/2009	DISTRIBUTION		167									167			167		05/29/2027
05070D-30-3	MERRILL LYNCH - RITS 2007-4 2007-4		12/01/2009	DISTRIBUTION		108									108			108		06/01/2027
59018Y-J3-6	MERRILL LYNCH & CO		01/28/2009	MORGAN STANLEY DEAN WITTER		1,968,140	2,000,000	1,872,531	1,882,234		2,400		2,400		1,884,633		83,507	83,507	56,131	08/15/2012
59018Y-SU-6	MERRILL LYNCH & CO		12/17/2009	ALLSTATE LIFE INSURANCE CO		2,045,146	2,000,000	1,648,632	1,676,737		50,512		50,512		1,727,249		317,897	317,897	137,222	02/03/2014
59022C-AB-9	MERRILL LYNCH & CO		01/26/2009	MORGAN STANLEY DEAN WITTER		855,080	1,000,000	748,573	751,094		449		449		751,544		103,537	103,537	23,152	09/15/2026
59023F-AB-1	MERRILL LYNCH MORTGAGE INVESTO		12/28/2009	Various		391,028	380,562	262,287	112,977	301,863	92,027	125,552	268,338		391,028				531	10/25/2037
591708-AC-2	METRO-GOLDWYN-MAYER INC. TERM LOAN B-1		05/31/2009	Various		766,765	1,662,876	637,976	655,155	(41)	(2,387)		(2,428)		652,727		114,038	114,038		04/08/2012
552953-AD-3	MGM MIRAGE INC		05/14/2009	WARBURG DILLION READ LLC		3,580,000	4,000,000	4,202,721	3,360,000	708,531	(14,686)		693,845		4,053,845		(473,845)	(473,845)	230,444	09/15/2010
59562V-AM-9	MIDAMERICAN ENERGY HLDGS		02/19/2009	ROYAL BANK OF SCOTLAND PLC		2,939,580	3,000,000	2,522,801	2,524,600		801		801		2,525,401		414,179	414,179	72,990	04/01/2036
59832W-AF-6	MIDWEST GENERATION LLC		06/02/2009	SALOMON SMITH BARNEY		2,454,313	2,504,401	2,723,536	2,391,703	317,775	(9,901)		307,874		2,699,577		(245,264)	(245,264)	198,298	01/02/2016
598497-AA-3	MIDWESTERN UNIVERSITY FOUNDATION SR SER		04/09/2009	CALLED @ 100.00000000		800,000	800,000	800,000	800,000						800,000				3,326	10/01/2037
601073-AC-3	MILLIPORE CORP 3.750000% 06/01/2026		09/22/2009	EXCHANGE		5,002,396	5,000,000	5,018,480	4,362,500	643,800	(3,903)		639,896		5,002,396				151,563	06/01/2026
60467M-AA-9	MIRANT MID-ATLAN		12/30/2009	Various		582,749	582,749	622,292	541,004	77,695	(24,189)		53,506		582,749				51,496	06/30/2012
605354-EW-5	MISSISSIPPI HIGHER ED ASSISTANCE CORP -		04/15/2009	BANK OF AMERICA		4,500,000	5,000,000	5,000,000	5,000,000						5,000,000		(500,000)	(500,000)	38,926	09/01/2035
59020U-YL-3	MLMI 2005-A5 A1		12/01/2009	SCHEDULED REDEMPTION		710,478	710,478	653,640			56,838		56,838		710,478				10,669	06/25/2035
59020U-3B-9	MLMI 2006-HE1, A-2B		10/26/2009	SCHEDULED REDEMPTION		4,694,961	4,694,961	4,694,961	4,694,961						4,694,961				9,821	12/25/2036
59020U-6G-5	MLMI 2006-RM1W A2D		12/09/2009	Various		741,637	327,683	636,220	565,441	171,485	80,878	66,302	186,062		741,637					02/25/2037
59020U-6K-6	MLMI 2006-WMC2, A2B		12/01/2009	Various		3,364,838	3,189,500	3,308,846	3,364,838		55,976	44,804	11,172		3,364,838				69,296	03/25/2037
608190-AG-9	MOHAWK INDUSTRIES INC		08/12/2009	GOLDMAN, SACHS & CO.		2,000,000	2,000,000	1,912,384	1,922,175		22,703		22,703		1,944,878		55,122	55,122	131,111	01/15/2011
608328-AM-2	MOHEGAN TRIBAL GAMING		02/03/2009	STERNE AGEE & LEACH		2,352,000	2,800,000	2,727,169	2,632,000	153,788	2,534		156,322		2,788,322		(436,322)	(436,322)	99,663	07/15/2009
608328-AT-7	MOHEGAN TRIBAL GAMING		12/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		1,666,250	2,150,000	1,880,750	1,354,500	546,549	48,467		595,017		1,949,517		(283,267)	(283,267)	173,023	02/15/2013
60877U-AC-1	MOMENTIVE PERFORMANCE		04/14/2009	Various		510,938	1,635,000	456,540	694,875	747,707	5,779	965,910	(212,424)		482,451		28,487	28,487	60,223	12/01/2014
61532X-AC-0	MONUMENTAL GLOBAL FUNDNG	R	12/17/2009	ALLSTATE LIFE INSURANCE CO		10,141,080	10,000,000	9,630,559	9,665,053		56,428		56,428		9,721,481		419,599	419,599	746,667	01/15/2014
617446-HC-6	MORGAN ST DEAN WITTER		01/20/2009	MORGAN STANLEY DEAN WITTER		1,950,000	2,000,000	1,435,101	1,454,083		7,658		7,658		1,461,741		488,259	488,259	41,067	04/01/2012
61746B-DB-9	MORGAN STANLEY		01/20/2009	MORGAN STANLEY DEAN WITTER		1,720,000	2,000,000	1,190,177	1,208,213		3,469		3,469		1,211,682		508,318	508,318	30,347	10/18/2016
61749G-AC-6	MORGAN STANLEY HOME EQUITY LOA		12/28/2009	SCHEDULED REDEMPTION		2,059,930	2,059,930	2,060,252	2,059,930						2,059,930				8,976	04/25/2036
61748W-AA-6	MORGANS HOTEL GROUP CO 2.375000% 10/15/2		12/16/2009	EXCHANGE		2,487,391	2,500,000	2,482,760	753,125	1,732,052	2,233		1,734,285		2,487,410		(19)	(19)	69,436	10/15/2014
61746R-BX-8	MSAC 2003-HE1, M3		11/25/2009	SCHEDULED REDEMPTION		385,123	385,123	388,283	385,123						385,123				10,783	05/25/2033
61746R-DB-4	MSAC 2003-HE2, M2		12/28/2009	SCHEDULED REDEMPTION		725,934	725,934	733,874	731,036		(5,102)		(5,102)		725,934				14,528	08/25/2033
61746R-EJ-6	MSAC 2003-HE3 M2		12/28/2009	SCHEDULED REDEMPTION		1,740,573	1,740,573	1,759,510	1,741,253		(680)		(680)		1,740,573				24,053	10/25/2033
61746R-GT-2	MSAC 2004-WMC1 M2		12/28/2009	Various		1,516,741	1,516,741	1,527,169	1,642,263		(6,979)		(6,979)		1,516,741				32,050	06/25/2034
61748B-AC-8	MSAC 2006-HE4 A3		12/28/2009	SCHEDULED REDEMPTION		1,871,460	1,871,460	1,867,877	1,870,143		1,317		1,317		1,871,460				9,123	06/25/2036
61755E-AB-4	MSAC 2007-NC4 A2A		12/28/2009	Various		1,970,580	1,961,664	1,919,097	1,970,580		51,483	50,683	801		1,970,580				4,872	05/25/2037
61746W-HY-9	MSDWC 2001-NC2, M1		12/28/2009	SCHEDULED REDEMPTION		420,263	420,263	420,789	420,749		(486)		(486)		420,263				3,498	01/25/2032
61746W-WK-2	MSDWC 2002-AM3, M1		12/28/2009	SCHEDULED REDEMPTION		1,189,938	1,189,938	1,197,190	1,195,204		(5,266)		(5,266)		1,189,938				14,439	02/25/2033
61746W-WL-0	MSDWC 2002-AM3, M2		12/28/2009	SCHEDULED REDEMPTION		87,110	87,110	87,831	87,699		(590)		(590)		87,110				1,834	02/25/2033
61744C-YM-2	MSHEL 2006-2, A2		01/26/2009	SCHEDULED REDEMPTION		344,022	344,022	344,035	344,022						344,022				172	02/25/2036
61749Q-AC-4	MSIX 2006-1, A2		12/28/2009	SCHEDULED REDEMPTION		2,605,375	2,605,375	2,605,375	2,605,375						2,605,375				7,918	07/25/2036

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	Maturity Date
61748H-EF-4	MSM 2004-8AR 4A1		12/01/2009	SCHEDULED REDEMPTION		961,009	961,009	670,304			290,705		290,705		961,009				16,463	10/25/2034
61750Y-AA-7	MSM 2006-15XS A1		12/28/2009	SCHEDULED REDEMPTION		3,896,143	3,896,143	3,280,065			616,078		616,078		3,896,143				5,371	11/25/2036
61751J-AF-8	MSM 2007-6XS 2A1S		12/28/2009	SCHEDULED REDEMPTION		4,654,207	4,654,207	3,490,655			1,163,552		1,163,552		4,654,207				8,137	02/25/2047
57164U-AA-3	MVCOT 2006-2A A		12/01/2009	SCHEDULED REDEMPTION		1,583,816	1,583,816	1,583,792	1,583,799		17		17		1,583,816				52,762	10/20/2028
571628-AA-4	MVCOT 2007-1A A		12/01/2009	SCHEDULED REDEMPTION		3,144,743	3,144,743	3,144,667	3,144,684		60		60		3,144,743				100,274	05/20/2029
62911*-9B-6	N.E.W. HOLDINGS TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		98,435	98,435	93,340	93,304		5,131		5,131		98,435				2,568	05/22/2014
629568-AN-6	NABORS INDUSTRIES INC .940000% 05/15/201		12/16/2009	EXCHANGE		8,922,182	9,000,000	8,743,078	8,870,724		51,534		51,534		8,922,258		(76)	(76)	91,885	05/15/2011
629568-AP-1	NABORS INDUSTRIES INC .940000% 05/15/201		12/03/2009	MORGAN STANLEY DEAN WITTER		5,158,125	5,250,000	5,124,753	5,163,968		33,177		33,177		5,197,144		(39,019)	(39,019)	52,392	05/15/2011
637640-AD-5	NATIONAL SEMICONDUCTOR		11/30/2009	BROADPOINT FINANCIAL		5,150,000	5,000,000	4,883,424	4,890,729		26,715		26,715		4,917,444		232,556	232,556	297,250	06/15/2012
643528-AB-8	NCAMT 2006-ALT1 AF2		12/01/2009	SCHEDULED REDEMPTION		16,444,991	16,444,991	16,444,991	16,444,991						16,444,991				943,551	07/25/2036
75523@-AC-2	NCLR/RAZA DEVELOPMENT FUND SR NTS		10/01/2009	SCHEDULED REDEMPTION		400,000	400,000	400,000	400,000						400,000				8,111	10/23/2011
63543P-AV-8	NCSLT 2004-2, A2		12/28/2009	SCHEDULED REDEMPTION		5,889,917	5,889,917	5,898,660	5,892,462		(2,545)		(2,545)		5,889,917				18,836	10/27/2025
640094-AF-5	NEFF CORP		12/16/2008	EXCHANGE		135,000	1,000,000	108,741	100,000	35,000			35,000		135,000				4,167	06/01/2015
64016*-DV-7	NEIGHBORHOOD HSG REPLACEMENT REHAB LOAN		10/01/2009	SCHEDULED REDEMPTION		338,105	338,105	338,105	338,105						338,105				13,566	09/03/2020
64016*-DQ-8	NEIGHBORHOOD HSG SVCS		10/01/2009	SCHEDULED REDEMPTION		17,916	17,916	17,916	17,916						17,916				572	07/15/2012
64016*-DL-9	NEIGHBORHOOD HSG SVCS AMER-		10/01/2009	SCHEDULED REDEMPTION		2,036	2,036	2,036	2,036						2,036				65	03/28/2010
64016*-DM-7	NEIGHBORHOOD HSG SVCS AMER-		10/01/2009	SCHEDULED REDEMPTION		13,013	13,013	13,013	13,013						13,013				422	03/28/2010
649787-UF-3	NEW YORK STATE GO VAR BFD 01D TAXABLE		03/15/2009	CALLED @ 100.00		2,775,000	2,775,000	2,775,000	2,775,000						2,775,000				16,108	03/15/2011
652482-BJ-8	NEWS AMERICA INC		01/05/2009	WACHOVIA SECURITIES		4,155,345	4,500,000	3,593,794	3,590,405		209		209		3,590,615		564,730	564,730	17,825	12/15/2034
62912X-AA-2	NGPL PIPECO LLC		12/17/2009	ALLSTATE LIFE INSURANCE CO		1,094,440	1,000,000	1,000,000	1,000,000						1,000,000		94,440	94,440	65,502	12/15/2012
65537M-AC-0	NHELI 2007-2 2A2		12/10/2009	Various		192,751		16,137			176,614		176,614		192,751					01/25/2037
62913N-AA-3	NHSA 1999-1 LLC		07/21/2009	Various		4,733,422	4,733,422	4,733,422	4,733,422						4,733,422				145,739	07/01/2032
990619-9A-8	NIELSEN FINANCE LLC CLASS A DOLLAR TERM		06/23/2009	SCHEDULED REDEMPTION		488,838	488,838	487,198	487,077		1,761		1,761		488,838				3,159	08/09/2013
656559-BJ-9	NORTEK INC		09/02/2009	DONALDSON, LUFKIN & JENRETTE SECURITIES		785,813	825,000	816,750	561,000	256,422	850		257,272		818,272		(32,460)	(32,460)	63,479	12/01/2013
656568-AF-9	NORTEL NETWORKS CORP 1.750000% 04/15/201	A	01/12/2009	Various		772,500	4,500,000	517,714	641,250						641,250		131,250	131,250	19,688	04/15/2012
656569-AK-6	NORTEL NETWORKS LIMITED	A	04/14/2009	Various		510,000	2,000,000	249,254	500,000	1,305,458	5,289	1,505,746	(195,000)		305,000		205,000	205,000		07/15/2011
665772-CB-3	NORTHERN STATE PWR		01/12/2009	GREENWICH CAPITAL MARKETS, INC.		6,483,960	6,000,000	5,487,037	5,489,226		249		249		5,489,476		994,484	994,484	45,833	06/01/2036
G6644#-AA-6	NORTHGATE PLC (UNITED KINGDOM) 7 YEAR FI	F	09/11/2009	Various		27,303,328	30,000,000	30,000,000	30,000,000		3,901		3,901		29,913,901		(2,610,573)	(2,610,573)	911,768	12/14/2013
G6644#-AF-5	NORTHGATE PLC SERIES A SENIOR NOTE DUE D	F	10/01/2009	VARIOUS		480,192	480,192								480,192					12/14/2013
670006-AC-9	NOVELL INC .500000% 07/15/2024		02/06/2009	MCMAHAN SECURITIES CO LP		1,473,750	1,500,000	1,262,610	1,297,755		1,290		1,290		1,299,045		174,705	174,705	4,292	07/15/2024
629377-AU-6	NRG ENERGY INC		02/11/2009	DEUTSCHE BANK SECURITIES		4,923,750	5,050,000	4,876,763	4,696,500	211,086	1,930		213,016		4,909,516		14,234	14,234	202,772	02/01/2016
63860F-AB-9	NSTR 2006-B, AV2		12/28/2009	SCHEDULED REDEMPTION		5,577,891	5,577,891	5,577,891	5,577,891						5,577,891				18,476	09/25/2036
67090F-9A-6	NUVEEN INVESTMENTS, INC. TERM LOAN B		10/30/2009	Various		145,894	145,894	139,566	136,298		6,538		6,538		145,894				12,378	11/13/2014
681919-AK-2	OMNICOM GROUP		02/10/2009	TENDER OFFER		3,500,000	3,500,000	3,488,393	3,488,759		55		55		3,488,814		11,186	11,186		02/07/2031
690742-AB-7	OWENS CORNING INC		12/10/2009	ROYAL BANK OF SCOTLAND PLC		2,782,500	3,000,000	2,409,546	1,967,223	445,617	4,900		450,517		2,417,740		364,760	364,760	220,375	12/01/2036
69121P-DE-0	OWNIT 2006-2, A2B		12/01/2009	SCHEDULED REDEMPTION		2,908,799	2,908,799	2,908,799	2,908,799						2,908,799				83,983	01/25/2037
695114-CD-8	PACIFICORP		01/05/2009	WACHOVIA SECURITIES		5,458,420	5,500,000	4,626,575	4,630,288		193		193		4,630,481		827,939	827,939	85,212	04/01/2037
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS L		11/01/2009	Various		392,556	392,556	423,369	295,679		(140,447)		(140,447)		392,556				9,934	05/01/2010
698476-DA-3	PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD		09/16/2009	CALLED @ 100.00000000		800,000	800,000	800,000	800,000						800,000				8,090	04/01/2031
698476-DR-6	PANHANDLE-PLAINS HIGH ED AUTH -91AB TRUS		02/05/2009	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				528	06/01/2036
74112A-AF-4	PART 2005-1, A2		09/15/2009	SCHEDULED REDEMPTION		2,697,478	2,697,478	2,696,828	2,697,478						2,697,478				70,429	06/15/2012
70645J-BE-1	PEMEX PROJ FDG MASTER TR	R	01/26/2009	EXCHANGE		3,664,508	4,000,000	3,664,385	3,664,199		297		297		3,664,496		12	12	30,181	06/15/2035
709163-FF-1	PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M		12/09/2009	CALLED @ 100.00000000		175,000	175,000	175,000	175,000						175,000				4,064	05/01/2046
P78954-AA-5	PETRO CO TRIN/TOBAGO LTD	F	12/14/2009	FAHNESTOCK & CO., INC.		1,862,000	2,000,000	1,650,000			8,433		8,433		1,658,433		203,567	203,567	73,000	05/08/2022
69337M-AA-8	PHHAM 2007-3 A1		12/28/2009	SCHEDULED REDEMPTION		3,218,382	3,218,382	2,582,751			635,630		635,630		3,218,382				5,264	07/25/2037
69336Q-AC-6	PHHMC 2007-4 A3		12/01/2009	SCHEDULED REDEMPTION		3,527,680	3,527,680	3,438,913	3,457,642		70,038		70,038		3,527,680				150,088	06/18/2037
723456-AC-3	PINNACLE ENTERTAINMENT		06/01/2009	J. P. MORGAN SECURITIES, INC.		2,544,750	2,610,000	2,486,450	1,983,600	522,761	12,000		534,761		2,518,361		26,389	26,389	154,914	03/15/2012
72650R-AB-8	PLAINS ALL AMER PIPELINE		12/17/2009	ALLSTATE LIFE INSURANCE CO		7,455,840	7,000,000	6,730,316	6,779,509		37,562		37,562		6,817,071		638,769	638,769	395,938	12/15/2013
73316P-BA-7	POPLR 2004-5, M1		08/01/2009	Various		399,079	399,079	399,079	1,052,503						399,079				9,114	12/25/2034
73316P-BT-6	POPLR 2005-1 M2		02/01/2009	Various		55,003	55,003	54,038	521,935		5,393		5,393		55,003				1,682	05/25/2035

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	Maturity Date
73316P-CK-4	POPLR 2005-2, M1		02/01/2009	Various		(1,650)	(1,650)	(1,650)	569,664						(1,650)				1,043	04/25/2035
73316P-CL-2	POPLR 2005-2, M2		02/01/2009	Various		38,187	38,187	38,187	767,469						38,187				593	04/25/2035
73316P-JD-3	POPLR 2005-6 A3		12/01/2009	SCHEDULED REDEMPTION		612,219	612,219	610,784	611,705		514		514		612,219				22,246	01/25/2036
73316P-KG-4	POPLR 2006-B, A-2		12/28/2009	Various		8,282,896	8,282,896	8,282,896	10,187,786						8,282,896				72,263	05/25/2036
73316M-AB-3	POPLR 2006-C, A-2		10/26/2009	SCHEDULED REDEMPTION		5,275,975	5,275,975	5,275,975	5,275,974						5,275,975				11,866	07/25/2036
69352J-AK-3	PPL ENERGY SUPPLY LLC		04/01/2009	Various		2,700,000	3,600,000	2,701,038	2,705,240		1,817		1,817		2,707,056		(7,056)	(7,056)	163,800	12/15/2036
70069F-EF-0	PPSI 2004-WHQ2, A3D		12/28/2009	SCHEDULED REDEMPTION		2,272,196	2,272,196	2,161,426			110,770		110,770		2,272,196				7,340	02/25/2035
742962-AD-5	PRIVATEBANCORP INC 3.625000% 03/15/2027		03/15/2009	Various		2,491,250	2,500,000	2,398,125	2,400,041		682		682		2,400,723		90,527	90,527	43,198	03/15/2027
743410-AP-7	PROLOGIS TRUST 2.250000% 04/01/2037		07/27/2009	KBC FINANCIAL PRODUCTS USA INC		1,258,750	1,500,000	1,467,500	1,468,739		449		449		1,469,188		(210,438)	(210,438)	27,813	04/01/2037
74367F-AE-8	PROTECTIVE LIFE SECD TR		01/16/2009	BANK OF AMERICA		5,940,000	6,000,000	5,748,702	5,912,608		6,522		6,522		5,919,130		20,870	20,870	70,000	10/07/2009
74367F-AH-1	PROTECTIVE LIFE SECD TR		10/21/2009	Various		6,161,770	6,000,000	5,998,080	5,999,327		331		331		5,999,658		162,112	162,112	346,236	08/16/2010
744320-AP-0	PRUDENTIAL FINANCIAL INC		07/28/2009	WALL STREET ACCESS		5,058,850	5,000,000	4,896,900	4,906,453		17,143		17,143		4,923,597		135,253	135,253	159,658	12/14/2011
744320-AJ-1	PRUDENTIAL FINANCIAL INC 1.170000% 12/15		06/15/2009	Various		11,851,250	12,000,000	11,505,625	11,513,788		5,895		5,895		11,519,683		331,567	331,567	10,987	12/15/2037
69366A-AB-6	PSS WORLD MEDICAL INC 2.250000% 03/15/20		03/15/2009	TENDER OFFER		1,150,000	1,150,000	1,365,533	1,172,646		(22,340)		(22,340)		1,150,306		(306)	(306)	12,938	03/15/2024
74733L-AA-0	QTEL INTERNATIONAL FIN	F	12/15/2009	GREENWICH CAPITAL MARKETS, INC.		3,247,500	3,000,000	2,977,980			1,978		1,978		2,979,958		267,542	267,542	101,833	06/10/2014
748351-AR-4	QUEST 2006-X1, A-2		12/28/2009	SCHEDULED REDEMPTION		689,952	689,952	689,952	382,963	306,988			306,988		689,952				2,287	03/25/2036
991147-9A-9	QUICKSILVER RESOURCES INC. SENIOR SECURE		06/25/2009	Various		2,337,876	2,337,876	2,295,311	2,293,985		43,891		43,891		2,337,876				107,188	08/08/2013
74913E-AN-0	QWEST CAP FDG		02/03/2009	CIBC WORLD MARKETS		5,000,000	5,000,000	5,000,000	4,900,000	100,000			100,000		5,000,000				177,917	08/03/2009
74913G-AG-0	QWEST CORPORATION		12/03/2009	GOLDMAN, SACHS & CO.		2,055,000	2,000,000	1,875,000	1,881,759		15,485		15,485		1,897,244		157,756	157,756	177,917	10/01/2014
N03392-50-8	RABOBANK NEDERLAND	D	01/28/2009	MATURED		8,433,481	14,956,626	15,121,149	8,230,233		(12,526)		(12,526)	6,738,919	14,956,626	(6,523,145)		(6,523,145)	1,193,624	01/28/2009
74922G-AN-4	RALI 2006-QA14 A13		12/01/2009	Various		13,906,934	12,219,141	10,919,353	11,353,198		2,809,176		2,809,176		13,906,934				143,052	11/25/2036
75970N-BD-8	RAMC 2005-3 AF3		12/01/2009	SCHEDULED REDEMPTION		4,412,813	4,412,813	4,363,686	4,405,401		7,412		7,412		4,412,813				127,365	11/25/2035
759950-FX-1	RAMC 2005-4, A3		12/01/2009	SCHEDULED REDEMPTION		4,186,932	4,186,932	4,186,932	4,186,932						4,186,932				129,300	02/25/2036
759950-GU-6	RAMC 2006-1, AF2		06/01/2009	SCHEDULED REDEMPTION		1,568,982	1,568,982	1,568,971	1,568,982						1,568,982				20,537	05/25/2036
759950-GV-4	RAMC 2006-1, AF3		12/01/2009	SCHEDULED REDEMPTION		950,861	950,861	950,837	950,858		3		3		950,861				42,789	05/25/2036
760985-D2-4	RAMP 2003-RS10, MI1		12/01/2009	SCHEDULED REDEMPTION		404,934	404,934	404,814	404,886		48		48		404,934				14,475	11/25/2033
760985-WR-8	RAMP 2003-RZ3, M1		10/01/2009	SCHEDULED REDEMPTION		263,748	263,748	263,633	263,720		28		28		263,748				6,850	06/25/2033
760985-YW-5	RAMP 2003-RZ4, M1		11/01/2009	SCHEDULED REDEMPTION		1,147,998	1,147,998	1,145,352	1,146,809		1,189		1,189		1,147,998				35,782	10/25/2033
760985-H9-5	RAMP 2003-RZ5, M1		12/01/2009	SCHEDULED REDEMPTION		432,749	432,749	432,655	432,723		26		26		432,749				14,620	12/25/2033
760985-4U-2	RAMP 2004-RZ2 AI6		12/01/2009	Various		589,236	593,824	588,002	236,363	352,137	737		352,873		589,236				21,815	03/25/2034
75156V-AB-1	RAMP 2006-RS3, A-I-2		12/28/2009	SCHEDULED REDEMPTION		5,800,999	5,800,999	5,800,999	5,800,999						5,800,999				18,756	05/25/2036
76110W-UZ-7	RASC 2003-KS10 MI2		12/01/2009	SCHEDULED REDEMPTION		208,749	208,749	208,712	208,737		12		12		208,749				7,952	12/25/2033
76110W-UY-0	RASC 2003-KS10, MI1		12/01/2009	SCHEDULED REDEMPTION		278,332	278,332	278,247	278,304		27		27		278,332				9,746	12/25/2033
76110W-VS-2	RASC 2003-KS11, MI2		12/01/2009	SCHEDULED REDEMPTION		363,369	363,369	363,284	363,340		29		29		363,369				14,534	01/25/2034
45660N-QS-7	RAST 2003-A6 A2		12/01/2009	SCHEDULED REDEMPTION		1,027,495	1,027,495	1,015,936			11,559		11,559		1,027,495				14,818	06/01/2033
990897-9C-6	REALOGY CORP. CREDIT LINK FACILITY		09/08/2009	Various		727,411	940,227	1,074,192	940,625	539	(131)		408		941,032		(213,621)	(213,621)	35,205	10/10/2013
990897-9A-0	REALOGY CORP. TERM B		09/08/2009	Various		2,701,814	3,492,273	3,495,326	3,476,557	19,150	(495)		18,655		3,495,212		(793,399)	(793,399)	147,149	10/10/2013
758750-AA-1	REGAL BELOIT CORP 2.750000% 03/15/2024		09/22/2009	EXCHANGE		450,000	450,000	460,981	450,535		(535)		(535)		450,000				12,616	03/15/2024
75952B-AP-0	RELIANT ENERGY INC		01/22/2009	MORGAN STANLEY DEAN WITTER		1,296,000	1,600,000	1,200,000	1,206,378		1,959		1,959		1,208,337		87,663	87,663	14,700	06/15/2017
76009N-AE-0	RENT A CENTER		05/19/2009	Various		7,000,000	7,000,000	7,015,411	6,440,000	549,469	1,042		550,510		6,990,510		9,490	9,490	246,250	05/01/2010
76010R-AC-2	RENTAL SERVICE CORP		10/26/2009	Various		1,485,000	1,500,000	1,361,250	825,000	553,658	12,582		566,240		1,391,240		93,760	93,760	129,833	12/01/2014
990750-9B-9	RENTAL SERVICES CORPORATION TERM LOAN		07/13/2009	Various		2,361,951	3,887,522	3,782,611	3,059,802	754,800	882		755,682		3,815,484		(1,453,533)	(1,453,533)	80,557	11/30/2013
749941-AE-0	RF MICRO DEVICES INC 1.500000% 07/01/201		11/16/2009	MCMAHAN SECURITIES CO LP		2,732,813	2,750,000	2,776,578	2,210,313	544,193	(2,654)		541,539		2,751,851		(19,039)	(19,039)	57,063	07/01/2010
76110V-KG-2	RFMS2 2002-HS2		12/01/2009	SCHEDULED REDEMPTION		572,511	572,511	572,449	572,511						572,511				19,468	01/25/2032
76110V-MU-9	RFMS2 2003-HS2, M1		12/01/2009	SCHEDULED REDEMPTION		347,400	347,400	347,320	347,398		2		2		347,400				8,911	07/25/2033
76110V-SB-5	RFMS2 2005-H13, A-2		11/01/2009	SCHEDULED REDEMPTION		4,829,135	4,829,135	4,828,899	4,829,135						4,829,135				120,887	09/25/2035
76110V-RV-2	RFMS2 2005-HS1, AI2		12/01/2009	SCHEDULED REDEMPTION		8,498,748	8,498,748	8,498,604	8,498,748						8,498,748				265,415	09/25/2035
76110V-SR-0	RFMS2 2005-HS2, AI2		12/21/2009	Various		775,344	405,594	745,403	268,981	136,613	56,378	21,091	171,900		775,344				12,350	12/25/2035
76110V-SS-8	RFMS2 2005-HS2, AI3		12/21/2009	DISTRIBUTION		372,400		372,400							372,400					12/25/2035
76110V-TA-6	RFMS2 2005-HSA1 AI5		12/21/2009	Various		1,023,122	714,091	966,412	382,751	309,755	57,378	20,496	346,638		1,023,122				175	12/25/2035
76110V-TU-2	RFMS2 2006-HI1, A2		12/01/2009	SCHEDULED REDEMPTION		4,984,355	4,984,355	4,983,504	4,984,355						4,984,355				146,664	02/25/2036
74957V-AM-1	RFMSI 2006-S6 A12		12/01/2009	SCHEDULED REDEMPTION		2,812,467	2,812,467	2,819,058	2,817,538		(5,071)		(5,071)		2,812,467				107,111	07/25/2036
77340R-AB-3	ROCKIES EXPRESS PIPELINE		12/17/2009	ALLSTATE LIFE INSURANCE CO		3,257,760	3,000,000	2,998,440	2,998,577		269		269		2,998,846		258,914	258,914	276,042	07/15/2013

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	Maturity Date
779282-AA-0	ROUSE CO LP/TRC CO-ISSR		02/05/2009	DONALDSON, LUFKIN & JENRETTE SECURITIES		437,500	1,250,000	414,056	425,000						425,000		12,500	12,500	23,203	05/01/2013
74971X-AA-5	RRI ENERGY INC		07/22/2009	Various		1,993,500	2,040,000	1,974,938	1,836,000	152,805	2,217		155,021		1,991,021		2,479	2,479	69,938	12/15/2014
785583-AC-9	SABINE PASS LNG LP		12/03/2009	JEFFERIES & COMPANY, INC.		1,606,525	1,795,000	1,591,900	1,310,350	294,007	29,486		323,494		1,633,844		(27,319)	(27,319)	133,029	11/30/2013
785583-AF-2	SABINE PASS LNG LP		05/19/2009	JEFFERIES & COMPANY, INC.		1,155,175	1,435,000	1,317,850	1,033,200	287,981	3,852		291,834		1,325,034		(169,859)	(169,859)	51,421	11/30/2016
785778-QJ-3	SACO 2006-3, A1		12/28/2009	Various		432,391	1,432,034	1,204,500	245,572	1,184,507	(635,509)	247,319	301,679		432,391				4,332	04/25/2036
785779-AA-7	SACO 2006-6, A		12/28/2009	Various		450,074	3,414,682	2,344,885	567,796	(2,184,050)	5,298,320	(797,786)	3,912,056		450,074				8,234	06/25/2036
86360X-AA-8	SACO 2006-GEL3, A1		12/28/2009	SCHEDULED REDEMPTION		3,232,930	3,232,930	3,232,930	3,232,930						3,232,930				9,597	07/25/2036
86358E-ZS-8	SAIL 2005-11 A6		12/28/2009	SCHEDULED REDEMPTION		5,013,522	5,013,522	5,011,956	5,012,737		785		785		5,013,522				16,844	01/25/2036
07384M-6M-9	SAMI 0412 2A3		12/01/2009	SCHEDULED REDEMPTION		3,604,067	3,604,067	3,489,891	3,494,377		109,691		109,691		3,604,067				81,056	02/25/2035
86360K-BL-1	SAMI 2006-AR3 3A3		12/28/2009	Various		344,679	301,346	118,075	134,137		236,396	24,628	211,768		344,679				76	02/25/2036
80007P-AC-3	SANDRIDGE ENERGY INC		12/04/2009	BANK OF AMERICA		2,910,000	3,000,000	3,024,525	1,665,000	1,358,134	(2,253)		1,355,880		3,020,880		(110,880)	(110,880)	245,333	06/01/2018
80104M-BG-2	SANKATY HIGH YIELD PARTNERS II, CL B LOA		12/31/2009	DISTRIBUTION		167,731		167,731							167,731					01/31/2010
80104M-BH-0	SANKATY HIGH YIELD PARTNERS II, CL C LOA		09/11/2009	Various		3,075,000	5,000,000			1,251,925		1,251,925					3,075,000	3,075,000		11/30/2009
80104M-BF-4	SANKATY HIGH YIELD PARTNERS II, LP CL A-		09/15/2009	Various		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				63,620	11/30/2009
800907-AK-3	SANMINA CORP		12/01/2009	Various		970,000	1,000,000	966,325	390,000	581,330	2,792		584,122		974,122		(4,122)	(4,122)	102,240	03/01/2016
F3995*-AA-3	SARESCO SR NT	F	10/06/2005	WRITE OFF OF INVESTMENT			3,721,679	61,215												10/06/2005
86364C-AB-8	SARM 2007-6 1A2		12/28/2009	Various		1,218,882	1,201,568	1,132,445	284,369	825,803	109,301	15,239	919,866		1,218,882				2,902	07/25/2037
86359P-AD-2	SASC 2006-BC3 A4		12/10/2009	DISTRIBUTION		21,724		21,724							21,724					10/25/2036
86363M-AA-9	SASC 2007-GEL2 A1		12/28/2009	SCHEDULED REDEMPTION		3,274,362	3,274,362	3,274,362	3,274,362						3,274,362				10,669	05/25/2037
805564-PF-2	SAST 2003-3 M2		12/28/2009	SCHEDULED REDEMPTION		187,078	187,078	188,598	187,691		(613)		(613)		187,078				2,383	12/25/2033
805564-PP-0	SAST 2004-1 M2		12/28/2009	SCHEDULED REDEMPTION		2,352,978	2,352,978	2,354,081	2,352,977						2,352,978				25,823	03/25/2035
80556A-AB-3	SAST 2006-3, A2		12/16/2009	GOLDMAN, SACHS & CO.		13,987,500	15,000,000	15,000,000	15,000,000						15,000,000		(1,012,500)	(1,012,500)	69,145	10/25/2046
80556Y-AB-1	SAST 2007-2 A2A		12/28/2009	Various		1,061,258	1,061,258	1,061,258	1,372,313						1,061,258				3,198	05/25/2047
80689#-AW-6	SCHNEIDER NATIONAL LEASING, SER D SR GTD		02/02/2009	MATURED		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				43,000	02/02/2009
80874P-AD-1	SCIENTIFIC GAMES CORP .750000% 12/01/202		12/17/2009	TENDER OFFER		3,333,250	3,350,000	3,983,570	2,885,188	842,441	(377,629)		464,813		3,350,000		(16,750)	(16,750)	26,242	12/01/2024
81169P-AD-3	SEABULK INTL INC		07/22/2009	Various		2,026,250	2,000,000	2,050,157	1,887,500	134,492	(3,543)		130,949		2,018,449		7,801	7,801	149,863	08/15/2013
81211K-AG-5	SEALED AIR CORP 3.000000% 06/30/2033		07/19/2009	Various		5,982,160	6,000,000	5,842,062	5,830,056		(618)		(618)		5,829,438		152,722	152,722	93,833	06/30/2033
82028K-AG-6	SHAW COMMUNICATIONS INC	A	10/13/2009	CALLED @ 109.46500000		1,915,638	1,750,000	1,765,693	1,747,736		741		741		1,748,477		167,160	167,160	129,342	04/06/2011
82028K-AH-4	SHAW COMMUNICATIONS INC	A	10/20/2009	CALLED @ 112.446		4,778,955	4,250,000	4,170,096	4,200,206		12,358		12,358		4,212,564		566,391	566,391	259,250	12/15/2011
82651C-AA-1	SIERRA RECEIVABLES FUNDING COM		12/20/2009	SCHEDULED REDEMPTION		5,830,494	5,830,494	5,829,953			541		541		5,830,494				215,484	12/22/2025
82669J-AA-6	SIG6 6A 6 OTHER		09/27/2009	SCHEDULED REDEMPTION		633,294	633,294	596,880			36,414		36,414		633,294				7,404	09/27/2016
78442F-ED-6	SLM CORP		12/17/2009	ALLSTATE LIFE INSURANCE CO		5,488,808	5,500,000	5,481,080	5,488,766		3,644		3,644		5,492,410		(3,603)	(3,603)	339,900	10/25/2011
83272A-AC-8	SMURFIT-STONE CONTAINER		11/23/2009	Various		1,316,100	1,640,000	124,484	311,600	1,062,900		1,236,716	(173,816)		137,784		1,178,316	1,178,316		03/15/2017
840555-CF-1	SOUTH TEXAS HIGHER EDUCATION AUTHORITY I		11/27/2009	Various		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				24,587	12/01/2034
845467-AE-9	SOUTHWESTERN ENERGY CO		05/20/2009	GOLDMAN, SACHS & CO.		2,343,150	2,460,000	2,552,250	2,152,500	396,068	(2,878)		393,190		2,545,690		(202,540)	(202,540)	151,188	02/01/2018
846042-AA-7	SOVEREIGN BANK	R	05/19/2009	GREENWICH CAPITAL MARKETS, INC.		10,294,800	10,000,000	10,186,300			(9,358)		(9,358)		10,176,942		117,858	117,858	114,583	01/17/2012
78462K-AA-0	SPSS INC 2.500000% 03/15/2012		08/04/2009	JEFFERIES & COMPANY, INC.		597,500	500,000	500,000	386,250	113,750			113,750		500,000		97,500	97,500	11,181	03/15/2012
991056-9A-2	STALLION OILFIELD SERVICES TERM LOANS		12/03/2009	VARIOUS		40,696									40,696					08/01/2012
85375C-AS-0	STANDARD PACIFIC CORP		02/05/2009	BARCLAYS BANK		1,614,350	1,945,000	1,394,850	1,549,209	31,421	20,135		51,556		1,600,765		13,585	13,585	61,457	08/15/2010
85748K-AA-1	STATE STREET CAPITAL TRU		05/19/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		14,654,962	14,500,000	14,479,120			1,353		1,353		14,480,473		174,488	174,488	65,814	04/30/2012
86063*-AA-1	STIFEL CAPCO SERIES A (BOND)		04/01/2009	VARIOUS		(2,510,773)					(2,510,773)		(2,510,773)		(2,510,773)					03/31/2010
86722T-AA-0	SUNCOR ENERGY INC	A	06/01/2009	SALOMON SMITH BARNEY		5,741,400	6,000,000	5,476,997	5,486,644		16,369		16,369		5,503,013		238,387	238,387	186,050	06/01/2018
867363-AL-7	SUNGARD DATA SYSTEMS INC		08/04/2009	Various		1,552,500	1,500,000	1,520,625	990,000	524,416	(1,522)		522,894		1,512,894		39,606	39,606	150,333	08/15/2015
86801B-AB-1	SUNTRUST BANK		06/02/2009	BANK OF AMERICA		10,359,300	10,000,000	10,226,200			(20,354)		(20,354)		10,205,846		153,454	153,454	139,167	11/16/2011
84751P-HT-9	SURF 2005-BC4 A2B		12/28/2009	SCHEDULED REDEMPTION		6,346,822	6,346,822	6,347,070	6,346,822						6,346,822				22,115	09/25/2036
84751P-LM-9	SURF 2006-BC2, A2B		12/01/2009	Various		3,080,523	3,080,523	3,074,424	3,080,523		6,095	6,095			3,080,523				85,971	02/25/2037
86959L-AB-9	SVENSKA HANDELSBANKEN AB	F	09/15/2009	BANK OF AMERICA		4,006,840	4,000,000	3,995,080			18		18		3,995,098		11,742	11,742	1,278	09/14/2012
83612L-AE-9	SVHE 2006-WF1, M1		08/31/2009	DISTRIBUTION		59,234		59,234							59,234					10/25/2036
78487M-AA-7	SVOVM 2006-AA A		12/01/2009	SCHEDULED REDEMPTION		1,382,619	1,382,619	1,382,344	1,382,447		172		172		1,382,619				52,791	02/20/2024
871130-AA-8	SYBASE INC 1.750000% 02/22/2025		09/22/2009	EXCHANGE		670,000	670,000	670,000	670,000						670,000				12,702	02/22/2025
871503-AE-8	SYMANTEC CORP 1.000000% 06/15/2013		09/30/2009	EXCHANGE		2,871,205	2,700,000	3,017,126	2,906,225		(35,020)		(35,020)		2,871,205				21,375	06/15/2013

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	Maturity Date
00386S-AE-2	TAQA ABU DHABI NATL ENER	F	12/17/2009	ALLSTATE LIFE INSURANCE CO		3,126,135	3,000,000	2,998,230	2,998,357		305		305		2,998,662		127,473	127,473	273,350	08/01/2013
87612B-AA-0	TARGA RESOURCES PARTNERS		05/21/2009	FIRST TENNESSEE BANK (THE)		1,336,600	1,640,000	1,640,000	1,016,800	623,200			623,200		1,640,000		(303,400)	(303,400)	127,408	07/01/2016
87612E-AP-1	TARGET CORP		01/07/2009	GREENWICH CAPITAL MARKETS, INC.		9,347,300	10,000,000	9,163,706	9,189,134		2,248		2,248		9,191,382		155,918	155,918	106,007	05/01/2017
89579A-AB-7	TAROT 2007-A A2		04/12/2009	SCHEDULED REDEMPTION		1,783,626	1,783,626	1,783,614	1,783,625		1		1		1,783,626				16,650	03/14/2011
87239M-AA-9	TDIC FINANCE LTD	F	12/15/2009	CHASE SECURITIES		3,102,000	3,000,000	2,990,040			810		810		2,990,850		111,150	111,150	92,083	07/02/2014
67109@-AA-5	TECHTRONIC INDUSTRIES CO SER C SR NTS	R	11/13/2009	EXCHANGE		2,495,743	2,500,000	2,500,000	2,049,650	444,449	1,473		445,922		2,495,572		171	171	172,560	03/22/2012
67109@-AB-3	TECHTRONIC INDUSTRIES CO SER D SR NTS	R	11/13/2009	EXCHANGE		2,600,880	2,500,000	2,500,000	1,745,500	747,850	775		748,625		2,494,125		106,755	106,755	180,267	03/22/2015
872375-AG-5	TECO ENERGY INC		12/08/2009	DEUTSCHE BANK SECURITIES		1,079,580	1,000,000	1,004,930	996,899		807		807		997,706		81,874	81,874	77,778	05/01/2012
87927V-AV-0	TELECOM ITALIA CAPITAL	F	01/12/2009	BANK OF AMERICA		2,870,910	3,000,000	2,486,452	2,487,284		132		132		2,487,416		383,494	383,494	26,380	06/04/2038
87938W-AB-9	TELEFONICA EMISIONES SAU	F	01/21/2009	DEUTSCHE BANK SECURITIES		3,151,590	3,000,000	2,816,708	2,821,153		1,269		1,269		2,822,422		329,168	329,168	19,263	06/20/2016
880451-AT-6	TENNESSEE GAS PIPELINE		06/02/2009	J. P. MORGAN SECURITIES, INC.		2,054,800	2,000,000	1,989,507	1,987,385		481		481		1,987,866		66,934	66,934	101,667	04/01/2017
881609-AS-0	TESORO CORP		05/21/2009	JEFFERIES & COMPANY, INC.		1,500,625	1,750,000	1,614,375	1,015,000	607,318	5,801		613,119		1,628,119		(127,494)	(127,494)	66,342	11/01/2015
881609-AT-8	TESORO CORP		01/21/2009	J. P. MORGAN SECURITIES, INC.		2,131,500	2,900,000	2,877,500	1,591,375	1,288,145	128		1,288,273		2,879,648		(748,148)	(748,148)	28,799	06/01/2017
88164R-AB-3	TEVA PHARMACEUT FIN LLC .250000% 02/01/2	F	07/21/2009	KBC FINANCIAL PRODUCTS USA INC		5,863,000	4,100,000	4,444,230	4,206,633		(55,636)		(55,636)		4,150,997		1,712,003	1,712,003	10,022	02/01/2024
991099-9C-8	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		12/31/2009	SCHEDULED REDEMPTION		30,151	30,151	27,747	27,782	203	2,166		2,368		30,151				149	10/10/2014
884903-BA-2	THOMSON REUTERS CORP	A	12/17/2009	ALLSTATE LIFE INSURANCE CO		4,432,948	4,000,000	3,979,920	3,981,747		3,465		3,465		3,985,212		447,736	447,736	355,017	07/15/2013
88732J-AN-8	TIME WARNER CABLE INC		01/07/2009	CITIBANK		2,119,860	2,000,000	1,779,085	1,779,558		56		56		1,779,613		340,247	340,247	82,328	07/01/2038
88732J-AQ-1	TIME WARNER CABLE INC		06/16/2009	WACHOVIA SECURITIES		1,116,510	1,000,000	998,490	998,518		111		111		998,629		117,881	117,881	48,354	02/14/2014
872540-AL-3	TJX COMPANIES INC 0% 02/13/2021		05/08/2009	CONVERSION		2,452,935	3,100,000	2,891,740	2,435,777		17,158		17,158		2,452,935					02/13/2021
88157G-AA-8	TMTS 2007-1SL A1		12/28/2009	SCHEDULED REDEMPTION		681,319	681,319	681,319	681,319						681,319				1,997	01/25/2038
889479-AJ-0	TOLL CORP		07/08/2009	Various		4,699,406	4,650,000	4,454,500	4,231,500	266,340	22,294		288,634		4,520,134		179,273	179,273	212,592	12/01/2011
990789-9A-9	TPF GENERATION HOLDINGS LLC 1ST LIEN TER		05/20/2009	Various		1,354,557	1,421,219	1,352,878	1,367,605		5,426		5,426		1,373,031		(18,474)	(18,474)	30,951	12/15/2013
990789-9C-5	TPF GENERATION HOLDINGS LLC SYNTHETIC LC		05/20/2009	MORGAN STANLEY DEAN WITTER		280,409	303,145	290,448	292,632		861		861		293,494		(13,085)	(13,085)	8,869	12/15/2013
990789-9D-3	TPF GENERATION HOLDINGS LLC SYNTHETIC RE		05/20/2009	MORGAN STANLEY DEAN WITTER		87,902	95,030	91,065	92,142		415		415		92,557		(4,655)	(4,655)	2,780	12/15/2011
896518-AB-3	TRINITY HIGHER ED AUTH, INC. - TRUST 200		12/30/2009	CALLED @ 100.00000000		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				19,145	06/01/2040
902494-AN-3	TYSON FOODS INC		08/05/2009	CIBC WORLD MARKETS		3,007,500	3,000,000	2,468,164	2,220,000	266,813	29,076		295,889		2,515,889		491,611	491,611	318,906	04/01/2016
05068M-67-9	U.S. BANCORP - RITS 2006-5 SERIES B		10/20/2009	DISTRIBUTION		145												145		04/10/2026
05068M-69-5	U.S. BANCORP - RITS 2006-6 SERIES B		10/27/2009	DISTRIBUTION		149												149		04/10/2026
912325-A*-8	U.S. OFFICE PRODUCTS CO. TRANCHE B		01/31/2009	Various				1,447,781												12/31/2009
908068-AH-2	UNION PLANTERS BANK NA		02/10/2009	MORGAN KEEGAN & COMPANY, INC.		3,800,000	4,000,000	3,630,185	3,684,597		17,907		17,907		3,702,504		97,496	97,496	35,000	12/01/2010
911365-AN-4	UNITED RENTALS INC		06/04/2009	SALOMON SMITH BARNEY		329,875	350,000	312,375	276,500	43,458	3,703		47,162		323,662		6,213	6,213	18,579	02/15/2012
911365-AL-8	UNITED RENTALS NA INC		11/10/2009	Various		3,470,938	3,775,000	3,560,875	2,453,750	1,126,716	22,352		1,149,068		3,602,818		(131,880)	(131,880)	288,209	11/15/2013
913017-BP-3	UNITED TECHNOLOGIES CORP		01/13/2009	CITIBANK		3,227,010	3,000,000	2,898,461	2,898,792		49		49		2,898,840		328,170	328,170	122,500	07/15/2038
903207-AC-2	UPFC AUTO RECEIVABLES TRUST		12/15/2009	SCHEDULED REDEMPTION		3,547,684	3,547,684	3,564,314			(16,630)		(16,630)		3,547,684				110,313	07/15/2014
903206-AM-2	UPFCA 2005-B, A3		08/15/2009	SCHEDULED REDEMPTION		6,784,369	6,784,369	6,783,253	6,783,795		574		574		6,784,369				170,212	08/15/2011
91730E-AA-3	US EDUCATION LOAN TRUST III 2004A-1		06/17/2009	CALLED @ 100.00000000		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				9,812	06/01/2039
912656-AG-0	US STEEL CORP		12/03/2009	CIBC WORLD MARKETS		1,930,000	2,000,000	1,804,461	1,808,984		13,693		13,693		1,822,678		107,322	107,322	189,389	02/01/2018
912909-AB-4	US STEEL CORP		12/04/2009	J. P. MORGAN SECURITIES, INC.		1,975,000	2,000,000	1,786,520	1,495,922	302,453	36,905		339,358		1,835,280		139,720	139,720	115,511	06/01/2013
903293-AS-7	USG CORP		11/30/2009	JEFFERIES & COMPANY, INC.		2,992,500	3,000,000	2,378,521	1,897,500	496,878	35,431		532,309		2,429,809		562,691	562,691	372,104	01/15/2018
903485-AA-8	USXL 2006-1A, A		12/15/2009	SCHEDULED REDEMPTION		6,300,839	6,300,839	6,300,811	6,300,825		13		13		6,300,839				201,973	04/15/2014
92276M-AB-1	VENTAS REALTY LP		05/01/2009	MATURED		1,150,000	1,150,000	1,249,052	1,157,352		(7,352)		(7,352)		1,150,000				50,313	05/01/2009
92276M-AP-0	VENTAS REALTY LP/CAP CRP		05/04/2009	TENDER OFFER		310,275	300,000	299,445	298,821		274		274		299,095		11,180	11,180	8,606	06/01/2010
92343V-AK-0	VERIZON COMMUNICATIONS		01/05/2009	BANK OF AMERICA		6,350,220	6,000,000	5,006,375	5,009,963		175		175		5,010,137		1,340,083	1,340,083	152,533	02/15/2038

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
92343V-AQ-7	VERIZON COMMUNICATIONS		05/05/2009	J. P. MORGAN SECURITIES, INC.		1,202,660	1,000,000	994,380	994,437		128		128		994,565		208,095	208,095	44,722	11/01/2018
92343V-AR-5	VERIZON COMMUNICATIONS		01/06/2009	CITIBANK		1,273,120	1,000,000	974,830	974,855		4		4		974,859		298,261	298,261	16,160	03/01/2039
925524-AZ-3	VIACOM INC		08/31/2009	TENDER OFFER		6,898,125	6,500,000	6,296,793	6,331,298		45,382		45,382		6,376,679		521,446	521,446	311,458	04/30/2011
92979A-AD-3	WACHOVIA AUTO LOAN OWNER TRUST		12/20/2009	SCHEDULED REDEMPTION		444,501	444,501	440,577			3,924		3,924		444,501				14,235	04/20/2012
92977F-AD-4	WACHOVIA AUTO OWNER TRUST		12/20/2009	SCHEDULED REDEMPTION		2,513,510	2,513,510	2,529,711			(16,200)		(16,200)		2,513,510				58,763	03/20/2013
94978#-EQ-6	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2009	SCHEDULED REDEMPTION		196,478	196,478	196,478	196,478						196,478				11,121	01/15/2019
94978#-ER-4	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2009	SCHEDULED REDEMPTION		166,952	166,952	166,952	166,952						166,952				9,450	01/15/2019
94978#-EP-8	WACHOVIA BANK N.A. LEASE BACKED NOTES 20		01/15/2009	SCHEDULED REDEMPTION		137,272	137,272	137,272	137,272						137,272				7,770	01/15/2019
931142-CM-3	WAL-MART STORES INC		02/10/2009	ROYAL BANK OF SCOTLAND PLC		3,264,750	3,000,000	2,736,423	2,737,306		331		331		2,737,637		527,113	527,113	60,967	04/15/2038
92926W-AB-3	WAMU 2007-0A1 A1B		12/25/2009	Various		466,523	436,849	283,937	265,699		16,387	10,150	6,237		466,523				24	02/25/2047
93933W-AC-0	WASHINGTON MUTUAL BANK		09/25/2009	BARCLAYS BANK		12,500	5,000,000										12,500	12,500		01/15/2015
93933V-BA-5	WASHINGTON MUTUAL BK		09/25/2009	BARCLAYS BANK		2,500	1,000,000										2,500	2,500		05/20/2013
93933V-BB-3	WASHINGTON MUTUAL BK		09/25/2009	BARCLAYS BANK		7,500	3,000,000										7,500	7,500		05/20/2013
942683-AC-7	WATSON PHARMACEUTICALS 1.750000% 03/15/2		09/14/2009	REDEMPTION		4,119,992	4,120,000	3,851,950	3,828,359	48,979	10,266		59,246		3,887,605		232,388	232,388	71,900	03/15/2023
94980V-AA-6	WELLS FARGO BANK NA		12/02/2009	WALL STREET ACCESS		2,063,500	2,000,000	1,850,803	1,869,639		16,852		16,852		1,886,492		177,008	177,008	126,139	02/09/2015
95082P-AF-2	WESCO INTERNATIONAL INC 1.750000% 11/15/		09/15/2009	Various		3,717,406	3,636,000	3,669,000	2,004,345	1,650,766	(3,954)		1,646,811		3,651,156		66,250	66,250	49,844	11/15/2026
95082P-AG-0	WESCO INTERNATIONAL INC 1.750000% 11/15/		08/27/2009	Various		2,133,600	2,164,000	1,871,395	1,192,905	688,413	7,593		696,007		1,888,912		244,688	244,688	27,966	11/15/2026
952355-AF-2	WEST CORP		12/17/2009	Various		736,313	850,000	703,375	395,250	315,307	4,838		320,145		715,395		20,918	20,918	64,151	10/15/2016
949808-AT-6	WFMBS 2003-J 2A5		12/01/2009	SCHEDULED REDEMPTION		1,922,749	1,922,749	1,892,106			30,644		30,644		1,922,749				30,354	10/25/2033
96946R-AB-1	WILLIAMS COS		12/07/2009	BROADPOINT FINANCIAL		4,968,750	5,000,000	5,118,750	5,068,078		(36,078)		(36,078)		5,032,000		(63,250)	(63,250)	214,425	10/01/2010
969457-BF-6	WILLIAMS COS INC		12/08/2009	CITIBANK		2,848,875	2,675,000	2,661,625	2,667,482		2,504		2,504		2,669,986		178,889	178,889	243,536	09/01/2011
969457-BG-4	WILLIAMS COS INC		12/07/2009	GOLDMAN, SACHS & CO.		281,563	250,000	242,500	243,597		285		285		243,881		37,681	37,681	25,102	09/01/2021
96950H-AB-6	WILLIAMS PARTNERS LP/WIL		12/09/2009	CITIBANK		2,080,688	2,025,000	2,025,000	1,741,500	283,500			283,500		2,025,000		55,688	55,688	151,453	06/15/2011
990794-9A-9	WIMAR OPCO LLC, TERM LOAN		12/02/2009	VARIOUS		22,917									22,917					01/03/2012
97381W-AC-8	WINDSTREAM CORP		02/11/2009	CITIBANK		2,992,500	3,000,000	2,985,000	2,760,000	227,920	279		228,199		2,988,199		4,301	4,301	132,708	08/01/2013
97381W-AD-6	WINDSTREAM CORP		01/30/2009	CIBC WORLD MARKETS		1,790,781	1,825,000	1,780,233	1,615,125	172,719	313		173,031		1,788,156		2,625	2,625	80,015	08/01/2016
97381W-AF-1	WINDSTREAM CORP		05/21/2009	CIBC WORLD MARKETS		1,424,000	1,600,000	1,600,000	1,232,000	368,000			368,000		1,600,000		(176,000)	(176,000)	78,400	03/15/2019
92977Y-AV-3	WMLT 2005-WMC1 A3		11/25/2009	SCHEDULED REDEMPTION		3,590,843	3,590,843	3,587,476	3,590,843						3,590,843				10,814	10/25/2035
748203-9A-6	WORLD COLOR USA TERM LOAN	A	10/30/2009	SCHEDULED REDEMPTION		3,611	3,611	3,250			361		361		3,611				81	07/21/2012
98156D-AD-9	WORLD OMNI AUTO RECEIVABLES TR		12/15/2009	SCHEDULED REDEMPTION		16,206,586	16,206,586	16,373,923			(167,337)		(167,337)		16,206,586				432,225	01/17/2012
983024-AD-2	WYETH 2.390000% 01/15/2024		07/15/2009	Various		11,090,000	11,100,000	11,563,642	11,208,874		(103,801)		(103,801)		11,105,073		(15,073)	(15,073)	201,173	01/15/2024
98310W-AB-4	WYNDHAM WORLDWIDE		12/09/2009	Various		3,458,125	3,750,000	3,188,317	3,211,592		47,359		47,359		3,258,951		199,174	199,174	232,292	12/01/2016
98310W-AC-2	WYNDHAM WORLDWIDE 3.500000% 05/01/2012		12/04/2009	Various		835,560	500,000	531,934			(5,730)		(5,730)		526,204		309,356	309,356	9,722	05/01/2012
984121-BS-1	XEROX CORPORATION		12/17/2009	ALLSTATE LIFE INSURANCE CO		7,406,938	7,000,000	6,663,791	6,694,082		80,117		80,117		6,774,199		632,739	632,739	419,222	05/15/2012
985577-AA-3	YELLOW ROADWAY CORP 5.000000% 08/08/2023		02/13/2009	DEUTSCHE BANK CAPITAL CORP.		727,500	2,000,000	592,223	600,000		2,324		2,324		602,323		125,177	125,177	52,778	08/08/2023
98981Y-AA-0	ZUNI 2006-0A1 A1		06/25/2009	Various		9,217,978	9,217,978	9,217,978	9,217,977		1		1		9,217,978				25,934	08/25/2036
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						1,831,476,720	1,966,123,699	1,786,346,564	1,413,156,353	103,483,025	25,013,963	21,142,145	107,354,844	13,912,622	1,799,097,421	(8,156,095)	40,535,394	32,379,299	58,941,718	XXX
293791-AV-1	ENTERPRISE PRODUCTS OPER		02/27/2009	LIBERTAS		2,320,438	3,425,000	3,425,000		1,541,250			1,541,250		3,425,000		(1,104,563)	(1,104,563)	169,716	
404280-AH-2	HSBC HOLDINGS PLC	F	06/23/2009	WALL STREET ACCESS		969,130	1,000,000	850,216	850,820		706		706		851,526		117,604	117,604	50,736	
749770-AQ-6	RABOBANK NEDERLAND	F	08/26/2009	BROADPOINT FINANCIAL		3,551,250	3,000,000	3,000,000							3,000,000		551,250	551,250	78,833	
844030-AH-9	SOUTHERN UNION CO		12/09/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		3,350,000	4,000,000	3,993,760		2,613,775	7		2,613,782		3,993,782		(643,782)	(643,782)	322,400	
24821C-AA-8	DEN NORSKE BANK 144A	F	10/26/2009	BANK OF AMERICA		4,900,000	5,000,000	4,969,200			96		96		4,969,323		(69,323)	(69,323)	322,042	
86800X-AA-6	SUNTRUST PREFERRED CAP I		06/30/2009	TENDER OFFER		3,493,700	4,991,000	2,743,360			1,665		1,665		2,747,513		746,187	746,187	187,762	
92978A-AA-0	WACHOVIA CAPITAL TRUST I		01/06/2009	MERRILL LYNCH CAPITAL MARKETS		1,578,125	2,500,000	2,500,000							2,500,000		(921,875)	(921,875)	45,917	
93935R-AA-3	WASH MUTUAL PFD FDG II		09/25/2009	DEUTSCHE BANK SECURITIES		3,750	3,000,000								3,750		3,750	3,750		
4899999. Bonds - Hybrid Securities						20,166,393	26,916,000	21,481,536	850,820	4,155,025	2,474		4,157,499		21,487,145		(1,320,752)	(1,320,752)	1,177,405	XXX
8399997. Total - Bonds - Part 4						6,901,455,985	8,080,086,428	6,680,672,404	6,126,820,931	145,141,391	28,941,212	50,491,686	123,590,917	19,911,544	6,765,547,426	(7,436,236)	143,344,795	135,908,559	263,821,686	XXX
8399998. Total - Bonds - Part 5						1,558,740,874	1,621,571,766	1,504,549,309			1,669,438	807,815	861,622		1,506,169,377	249,796	52,321,702	52,571,497	22,163,987	XXX
8399999. Total - Bonds						8,460,196,859	9,701,658,194	8,185,221,712	6,126,820,931	145,141,391	30,610,649	51,299,502	124,452,539	19,911,544	8,271,716,803	(7,186,440)	195,666,496	188,480,056	285,985,672	XXX
039483-ZZ-8	ARCHER DANIELS		01/01/2009	VARIOUS	0.000	5,711,280	0.00	5,711,280	5,711,280						5,711,280					

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	Maturity Date
060505-68-2	BANK OF AMERICA CORP		03/24/2009	Various	15,250.000	6,233,417	0.00	16,700,505	16,700,505						16,700,505		(10,467,088)	(10,467,088)	279,035	
110394-40-0	BRISTOW GROUP INC		08/28/2009	Various	18,500.000	780,125	0.00	467,935	676,915	334,877		543,857	(208,980)		467,935		312,190	312,190	38,156	
17311U-20-0	CITIGROUP CAPITAL XIX		07/24/2009	EXCHANGE	200,000.000	3,990,000	0.00	5,000,000	5,000,001						5,000,001		(1,010,001)	(1,010,001)	181,250	
29364G-20-2	ENTERGY CORPORATION		02/23/2009	CONVERSION	34,000.000	1,700,000	0.00	1,700,000	1,700,000						1,700,000				32,406	
293791-ZZ-5	ENTERPRISE PRODUCTS OPER		01/01/2009	VARIOUS	5,350,000.000	8,885,851	3,425,000.00	8,885,851	4,826,250	4,059,601			4,059,601		8,885,851					
74038A-20-7	GMAC PREFERRED BLOCKER INC		09/25/2009	CREDIT SUISSE	1,560.000	881,377	0.00	405,600							405,600		475,777	475,777	70,247	
38144X-50-0	GOLDMAN SACHS GROUP INC		09/16/2009	GOLDMAN, SACHS & CO.	200,000.000	4,999,872	0.00	5,000,000	5,000,000						5,000,000		(129)	(129)	232,500	
40430L-ZZ-5	HSBC FIN CAP TRUST IX		01/01/2009	VARIOUS	3,000,000.000	2,255,293	0.00	2,255,293	2,255,293						2,255,293					
524901-30-3	LEGG MASON INC		08/21/2009	Various	105,000.000	4,376,665	0.00	4,444,016	4,535,116		160,077		160,077		4,695,193		(318,528)	(318,528)	183,750	
549462-30-7	LUCENT TECH CAP TRUST I	R	11/13/2009	Various	4,500.000	3,267,416	0.00	4,553,125	1,530,000	3,015,238	(3,732)		3,011,505		4,541,505		(1,274,089)	(1,274,089)	261,563	
58933Y-20-4	MERCK & COMPANY INC 6% CONV PERF STOCK		11/19/2009	Various	41,250.000	10,002,569	0.00	6,156,183	6,156,183						6,156,183		3,846,386	3,846,386	967,599	
59022C-17-8	MERRILL LYNCH AND COMPANY DEPOSITARY		01/02/2009	MERGER	300,000.000	3,414,000	0.00	7,500,000	7,500,000						7,500,000		(4,086,000)	(4,086,000)		
64572*-13-8	NEW JERSEY WATER CO., 4.70% CUM.		10/01/2009	REDEMPTION	150.000	15,000	0.00	13,305	15,000						15,000				705	
G7127P-14-2	PLATINUM UNDERWRITERS		02/17/2009	Various	60,000.000	1,743,330	0.00	1,725,350	1,725,350						1,725,350		17,980	17,980	2,263	
817315-AW-4	SEPRACOR INC 0% 10/15/2024	R	10/15/2009	Various	5,500,000.000	5,492,500	0.00	5,212,840	5,039,233	169,299	12,812		182,110		5,221,343		271,157	271,157		
844030-ZZ-2	SOUTHERN UNION CO		01/01/2009	VARIOUS	7,000,000.000	6,983,552	0.00	6,983,552	2,415,000	4,568,552			4,568,552		6,983,552					
90261X-ZZ-8	UBS AG STAMFORD CT		01/01/2009	VARIOUS	2,000,000.000	1,806,817	0.00	1,806,817	1,806,817						1,806,817					
949746-87-9	WELLS FARGO AND CO PERP CLASS A SERIES J		01/14/2009	GOLDMAN, SACHS & CO.	200,000.000	4,200,000	0.00	1,450,000	1,450,000						1,450,000		2,750,000	2,750,000		
98877C-ZZ-3	ZFS FINANCE USA TRUST I		01/01/2009	VARIOUS	3,000,000.000	2,011,595	0.00	2,011,595	1,230,000	781,595			781,595		2,011,595					
05565A-ZZ-9	BNP PARIBAS	F	01/01/2009	VARIOUS	3,000,000.000	2,298,838	0.00	2,298,838	2,298,838						2,298,838					
225448-ZZ-5	CREDIT SUISSE GUERNSEY	F	01/01/2009	VARIOUS	3,000,000.000	2,271,824	0.00	2,271,824	2,271,824						2,271,824					
236363-ZZ-3	DANSKE BANK A/S	F	01/01/2009	VARIOUS	3,000,000.000	2,627,684	0.00	2,627,684	2,627,684						2,627,684					
24821C-ZZ-6	DEN NORSKE BANK 144A	F	01/01/2009	VARIOUS	5,000,000.000	4,969,227	0.00	4,969,227	4,969,227						4,969,227					
38144Q-ZZ-5	GOLDMAN SACHS CAP III		01/01/2009	VARIOUS	9,000,000.000	3,166,603	0.00	3,166,603	3,166,603						3,166,603					
853254-ZZ-6	STANDARD CHARTERED BANK	F	01/01/2009	VARIOUS	3,000,000.000	2,523,527	0.00	2,523,527	1,342,962	1,180,565			1,180,565		2,523,527					
86800X-ZZ-4	SUNTRUST PREFERRED CAP I		01/01/2009	VARIOUS	1,009,000.000	3,300,960	3,000,000.00	3,300,960	3,300,960						3,300,960					
91731K-ZZ-6	USB CAPITAL IX		01/01/2009	VARIOUS	3,000,000.000	1,470,329	0.00	1,470,329	1,470,329						1,470,329					
92978A-ZZ-8	WACHOVIA CAPITAL TRUST I		01/01/2009	VARIOUS	0.000	2,500,000	2,500,000.00	2,500,000	2,500,000						2,500,000					
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						103,879,649	XXX	113,112,238	99,221,368	14,109,725	169,156	543,857	13,735,025		113,361,993		(9,482,344)	(9,482,344)	2,249,472	XXX
8999997. Total - Preferred Stocks - Part 4						103,879,649	XXX	113,112,238	99,221,368	14,109,725	169,156	543,857	13,735,025		113,361,993		(9,482,344)	(9,482,344)	2,249,472	XXX
8999998. Total - Preferred Stocks - Part 5						5,627,631	XXX	5,585,100			(124,920)		(124,920)		5,460,180		167,451	167,451	172,935	XXX
8999999. Total - Preferred Stocks						109,507,280	XXX	118,697,338	99,221,368	14,109,725	44,236	543,857	13,610,105		118,822,173		(9,314,893)	(9,314,893)	2,422,407	XXX
G88473-11-4	3I GROUP PLC	D	11/16/2009	Various	86,202.000	406,554		88,527	182,479	188,134		436,690	(248,556)	66,077	88,527	1,014	317,013	318,027	4,441	
88579Y-10-1	3M COMPANY		06/03/2009	Various	127,603.000	7,408,047		7,307,516	7,342,277	(34,760)			(34,760)		7,307,516		100,531	100,531		
H0010V-10-1	ABB LTD-REG CMN STK	D	09/10/2009	DISTRIBUTION	0.000	41,938		41,938			41,938		41,938		41,938					
002824-10-0	ABBOTT LABS		06/02/2009	Various	32,607.000	1,599,918		1,565,439	1,149,430	(76,068)			(76,068)		1,565,439		34,479	34,479		
002896-20-7	ABERCROMBIE + FITCH CO		06/04/2009	Various	1,300.000	41,144		41,223							41,223		(79)	(79)		
00383Y-10-2	ABRAXIS BIOSCIENCE INC		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	600.000	24,571		33,485							33,485		(8,914)	(8,914)		
004239-10-9	ACADIA REALTY TRUST		12/29/2009	DISTRIBUTION	0.000	9		9							9					
H0023R-10-5	ACE LIMITED		10/28/2009	CREDIT SUISSE	32,680.000	1,702,306		1,295,465	1,729,426	(433,961)			(433,961)		1,295,465		406,842	406,842	37,582	
00507V-10-9	ACTIVISION BLIZZARD INC	R	06/02/2009	Various	14,538.000	157,038		142,406							142,406		14,633	14,633		
00724F-10-1	ADOBE SYS INC		06/02/2009	Various	11,842.000	305,792		274,795	12,774	(9,140)			(9,140)		274,795		30,997	30,997		
00766T-10-0	AECOM TECHNOLOGY GROUP		06/04/2009	Various	141,346.000	3,805,121		4,160,876	4,175,900	(93,093)		68,374	(161,467)		4,160,876		(355,754)	(355,754)		
008073-10-8	AEROVIRONMENT INC		02/17/2009	Various	65,300.000	2,350,177		2,297,724	2,403,693	(105,969)			(105,969)		2,297,724		52,452	52,452		
00130H-10-5	AES CORP		06/03/2009	Various	12,100.000	123,904		97,384	5,768	(2,562)			(2,562)		97,384		26,520	26,520		
00817Y-10-8	AETNA INC.		06/03/2009	Various	12,553.000	334,996		327,900	17,100	(15,085)			(15,085)		327,900		7,095	7,095		
008190-10-0	AFFILIATED COMPUTER		10/14/2009	Various	2,172.000	103,288		92,361	99,803	(7,443)			(7,443)		92,361		10,927	10,927		
008252-10-8	AFFILIATED MANAGERS GR		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,000.000	59,508		59,570							59,570		(62)	(62)		
001055-10-2	AFLAC INC.		06/03/2009	Various	5,049.000	230,593		207,696	231,446	(23,750)			(23,750)		207,696		22,898	22,898		
001084-10-2	AGCO CORP.		10/14/2009	Various	3,910.000	109,188		109,058							109,058		131	131		
00846U-10-1	AGILENT TECHNOLOGIES INC		06/02/2009	Various	2,921.000	55,640		44,660	6,580	(4,017)			(4,017)		44,660		10,979	10,979		
009158-10-6	AIR PRODUCTS & CHEM		09/18/2009	Various	200.000	11,526		5,156	10,054	(4,898)			(4,898)		5,156		6,370	6,370	88	
00949P-10-8	AIRTRAN HOLDINGS INC		01/05/2009	INVESTMENT TECHNOLOGY GROUP	86,645.000	383,939		283,502	384,704	(101,201)			(101,201)		283,502		100,437	100,437		
001547-10-8	AK STL HLD G CORP COM		07/16/2009	Various	3,600.000	53,823		50,658							50,658		3,165	3,165	180	
00971T-10-1	AKAMAI TECHNOLOGIES		10/14/2009	Various	73,497.000	1,552,489		1,369,265							1,369,265		183,225	183,225		

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	Maturity Date
013817-10-1	ALCOA INC COM		12/16/2009	Various	63,300.000	954,375		668,923							668,923		285,452	285,452	3,798	
015271-10-9	ALEXANDRIA REAL ESTATE		12/29/2009	DISTRIBUTION	0.000	628		628							628					
015351-10-9	ALEXION PHARMACEUTICAL INC		10/14/2009	Various	56,434.000	2,117,742		1,941,455	2,042,346	(100,892)			(100,892)		1,941,455		176,288	176,288		
G01717-10-0	ALIBABA.COM LTD	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	81,500.000	205,266		207,985							207,985	26	(2,745)	(2,719)		
017175-10-0	ALLEGHANY CORP.		03/31/2009	DISTRIBUTION	0.000	23,445		23,445							23,445					
017361-10-6	ALLEGHENY ENERGY INC		06/04/2009	Various	13,400.000	341,139		372,702	6,772	(2,722)			(2,722)		372,702		(31,563)	(31,563)	375	
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		06/04/2009	Various	800.000	29,707		29,098	2,553	(244)			(244)		29,098		609	609		
018490-10-2	ALLERGAN I NC COM		06/02/2009	Various	3,373.000	154,297		146,345	12,096	(7,386)			(7,386)		146,345		7,952	7,952	105	
018804-10-4	ALLIANT TECHSYSTEMS, INC.		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	800.000	69,566		69,616							69,616		(50)	(50)		
02076X-10-2	ALPHA NATURAL RESOURCES		10/14/2009	Various	6,639.000	254,882		228,812							228,812		26,070	26,070		
021441-10-0	ALTERA CORP		06/23/2009	Various	45,939.000	796,114		796,238	6,684	(1,832)			(1,832)		796,238		(124)	(124)	335	
023135-10-6	AMAZON COM INC		10/23/2009	Various	17,595.000	1,541,028		1,353,959	643,564	363,881			363,881		1,353,959		187,070	187,070		
00163T-10-9	AMB PROPERTY CORP		12/21/2009	DISTRIBUTION	0.000	1,587		1,587							1,587					
023608-10-2	AMEREN CORP		04/07/2009	Various	24,234.000	553,977		566,711	806,023	289,942		532,611	(242,668)		563,354		(9,377)	(9,377)	9,253	
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		11/12/2009	DISTRIBUTION	0.000	1,755		1,755							1,755					
025537-10-1	AMERICAN ELEC PWR INC		03/02/2009	Various	400.000	13,192		9,480	13,312	(3,832)			(3,832)		9,480		3,712	3,712		
025816-10-9	AMERICAN EXPRESS CO		06/04/2009	Various	1,300.000	26,611		24,115	24,115						24,115		2,496	2,496	234	
025932-10-4	AMERICAN FINANCIAL GROUP INC		06/23/2009	Various	3,761.000	66,884		61,589							61,589		5,295	5,295	489	
029429-10-7	AMERICAN SCIENCE ENGINEERING INC		04/22/2009	Various	9,000.000	575,558		549,372	665,640	(16,486)		99,782	(116,268)		549,372		26,186	26,186	1,222	
029912-20-1	AMERICAN TOWER CORP		10/14/2009	Various	1.000	38		34							34		3	3		
03076C-10-6	AMERIPRISE FINL INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	280.000	6,608		4,478	6,541	(2,062)			(2,062)		4,478		2,129	2,129		
03073E-10-5	AMERISOURCEBERGEN CORP		06/23/2009	Various	890.000	19,382		17,825	7,132	(2,017)			(2,017)		17,825		1,557	1,557		
031100-10-0	AMETEK INC		10/14/2009	Various	2,509.000	83,391		83,525							83,525		(133)	(133)		
031162-10-0	AMGEN INC		06/02/2009	Various	238,379.000	13,850,030		12,640,402	13,333,262	(1,037,157)			(1,037,157)		12,640,402		1,209,629	1,209,629		
032346-10-8	AMYLIN PHARMACEUTIALS INC		07/23/2009	Various	3,300.000	36,827		38,985							38,985		(2,158)	(2,158)		
032511-10-7	ANADARKO PETE CORP		06/30/2009	Various	500.000	20,318		7,695	19,275	(11,580)			(11,580)		7,695		12,623	12,623		
032654-10-5	ANALOG DEVICES INC		06/02/2009	Various	400.000	7,944		5,573	7,608	(2,035)			(2,035)		5,573		2,371	2,371		
00184X-10-5	AOL INC		12/16/2009	VARIOUS	0.270			3							3		(3)	(3)		
037389-10-3	AON CORP.		06/02/2009	Various	7,576.000	332,757		311,014	318,664	(32,239)			(32,239)		311,014		21,743	21,743	90	
037411-10-5	APACHE CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	326.000	27,145		24,297		(24,297)			(24,297)		27,145		27,145	27,145		
037604-10-5	APOLLO GROUP		06/02/2009	Various	162,627.000	12,404,228		9,835,886	12,391,523	(2,612,798)			(2,612,798)		9,835,886		2,568,342	2,568,342		
037833-10-0	APPLE INC.		06/02/2009	Various	123,083.000	11,238,374		8,331,202	10,401,178	(2,186,257)			(2,186,257)		8,331,202		2,907,172	2,907,172		
038222-10-5	APPLIED MATERIALS INC		06/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	145.000	1,650		1,688							1,688		(38)	(38)		
03822W-40-6	APPLIED MICRO CIRCUITS CORP		02/27/2009	DISTRIBUTION	0.000	16,766											16,766	16,766		
03836W-10-3	AQUA AMERICA INC		08/27/2009	Various	15,883.000	325,584		327,031	327,031						327,031		(1,447)	(1,447)		
039483-10-2	ARCHER DANIELS MIDLAND CO		06/02/2009	Various	650.000	18,505			18,740	(18,740)			(18,740)				18,505	18,505		
00206R-10-2	AT&T INC		12/21/2009	Various	375,958.001	9,709,328		8,246,785	10,714,803	(2,472,909)			(2,472,909)		8,246,785		1,462,543	1,462,543	341,820	
W10020-11-8	ATLAS COPCO AB-A S HS	D	11/16/2009	CREDIT SUISSE	35,753.000	548,120		295,961	306,904	(102,666)			(102,666)	91,723	295,961	(35,655)	287,814	252,159	3,275	
052769-10-6	AUTODESK INCORPORATED		10/14/2009	Various	200.000	4,074		1,325	3,930	(2,605)			(2,605)		1,325		2,749	2,749		
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		06/02/2009	Various	4,200.000	163,164		138,475	23,604	(14,902)			(14,902)		138,475		24,689	24,689	198	
05329W-10-2	AUTONATION INC DEL		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	2,044		1,976	1,976						1,976		68	68		
053332-10-2	AUTOZONE INC		06/03/2009	Various	5,339.000	737,073		545,067	744,630	(199,563)			(199,563)		545,067		192,006	192,006		
053484-10-1	AVALONBAY CMNTYS INC		06/29/2009	FRANKEL, STUART, & CO., INC	113,018.000	6,299,868		7,271,972	6,846,630	425,341			425,341		7,271,972		(972,103)	(972,103)	506,886	
053672-10-1	AVIATION SALES		12/31/2009	VARIOUS	0.000	470		470							470			470		
054303-10-2	AVON PRODS INC COM		06/02/2009	Various	3,500.000	95,425		71,996	12,015	(5,242)			(5,242)		71,996		23,428	23,428	630	
054615-10-9	AXSYS TECHNOLOGIES		01/14/2009	BLAIR, WILLIAM, & COMPANY, L.L.C.	32,700.000	1,457,823		1,793,922	1,793,922						1,793,922		(336,099)	(336,099)		
G06940-10-3	BAE SYSTEMS ORD GBP0.025	D	11/16/2009	CREDIT SUISSE	2,411.000	13,060		13,477	13,060	(2,628)			(2,628)	3,044	13,477	(779)	362	(416)		
057224-10-7	BAKER HUGHES INC		06/03/2009	Various	400.000	14,502		7,270	12,828	(5,558)			(5,558)		7,270		7,232	7,232		
058498-10-6	BALL CORP COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	4,138		674	4,159	(3,485)			(3,485)		674		3,464	3,464		

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	Maturity Date
05965X-10-9	BANCO SANTANDER CHILE ADR	R	01/05/2009	INVESTMENT TECHNOLOGY GROUP	4,947.000	176,155		156,336	173,293	(16,958)			(16,958)		156,336		19,820	19,820		
064058-10-0	BANK NEW YORK MELLON CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	1,300.000	35,438		36,829	36,829						36,829		(1,391)	(1,391)		
064149-10-7	BANK NOVA SCOTIA HALIFAX COM	C	11/16/2009	CREDIT SUISSE	38,900.000	1,816,776		1,764,771							1,764,771	34,555	17,450	52,005		
Y0698A-10-7	BANK OF CHINA LTD-H	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	716,000.000	452,852		329,581							329,581	4	123,266	123,270		
Y06988-10-2	BANK OF COMMUNICATIONS CO-H	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	168,000.000	214,111		143,308							143,308	41	70,763	70,804		
067383-10-9	BARD (C.R.) INC.		06/02/2009	Various	800.000	60,427		56,352	8,426	(6,450)			(6,450)		56,352		4,076	4,076	112	
067901-10-8	BARRICK GOLD CORP	A	11/16/2009	CREDIT SUISSE	22,900.000	1,003,293		884,086							884,086	17,311	101,896	119,207		
071813-10-9	BAXTER INTL INC		06/02/2009	Various	24,047.000	1,264,215		1,246,288	1,089,699	(29,371)			(29,371)		1,246,288		17,928	17,928	5,287	
054937-10-7	BB+T CORP		06/30/2009	Various	600.000	14,391		13,662	16,476	(2,814)			(2,814)		13,662		729	729	282	
05534B-9A-9	BCE INC COM NPV	C	11/16/2009	CREDIT SUISSE	33,900.000	870,555		853,827							853,827	16,718	10	16,728		
075887-10-9	BECTON DICKINSON		06/02/2009	Various	2,000.000	137,040		119,006	20,517	(17,143)			(17,143)		119,006		18,034	18,034	99	
075896-10-0	BED BATH & BEYOND INC		06/02/2009	Various	6,253.000	193,430		186,519	7,626	(3,370)			(3,370)		186,519		6,912	6,912		
081437-10-5	BEMIS CO INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	2,606		1,489	2,368	(879)			(879)		1,489		1,117	1,117		
084670-20-7	BERKSHIRE HATHAWAY INC - CL B		10/14/2009	Various	150.000	505,699		452,988	482,100	(29,112)			(29,112)		452,988		52,711	52,711		
086516-10-1	BEST BUY CO INC		06/02/2009	Various	10,260.000	410,738		331,084	11,947	(7,408)			(7,408)		331,084		79,654	79,654	1,436	
S1201R-16-2	BIDVEST GROUP ZAR0.05	D	12/07/2009	DISTRIBUTION	0.000	9,538		9,538							9,538					
089302-10-3	BIG LOTS INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	1,519		1,097	1,449	(352)			(352)		1,097		422	422		
09062X-10-3	BIOGEN IDEC INC.		06/02/2009	Various	11,192.000	533,377		498,340	437,815	(34,504)			(34,504)		498,340		35,037	35,037		
05548J-10-6	BJ'S WHOLESALE CLUB		01/05/2009	INVESTMENT TECHNOLOGY GROUP	15,760.000	531,497		539,938	539,938						539,938		(8,441)	(8,441)		
091797-10-0	BLACK + DECKER CORPORATION		03/02/2009	Various	100.000	4,537		3,297	4,181	(884)			(884)		3,297		1,240	1,240		
055921-10-0	BMC SOFTWARE INC		10/14/2009	Various	200.000	5,405		2,871	5,382	(2,511)			(2,511)		2,871		2,534	2,534		
097023-10-5	BOEING CO		06/03/2009	Various	900.000	40,537		16,749	38,403	(21,654)			(21,654)		16,749		23,788	23,788		
055610-20-1	BOK FINANCIAL CORP		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	300.000	11,844		12,160							12,160		(316)	(316)	72	
101121-10-1	BOSTON PPTYS INC		12/29/2009	Various	175,987.000	8,462,486		11,517,719	9,679,285	1,866,234			1,866,234		11,517,719		(3,055,233)	(3,055,233)	44,262	
05564E-10-6	BRE PROPERTIES INC		12/11/2009	DISTRIBUTION	0.000	743		743							743					
110122-10-8	BRISTOL MYERS SQUIBB CO		03/02/2009	Various	10,801.000	413,856		152,365	251,123	(98,758)			(98,758)		152,365		261,491	261,491	3,348	
111320-10-7	BROADCOM CORP		06/03/2009	Various	12,679.000	293,259		246,323	8,485	(4,108)			(4,108)		246,323		46,935	46,935		
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	3,200.000	56,287		56,480							56,480		(193)	(193)		
111621-30-6	BROCADE COMMUNICATIONS SYSTEMS INC		10/14/2009	CREDIT SUISSE	1,717.000	16,429		12,757							12,757		3,672	3,672		
115236-10-1	BROWN & BROWN		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	2,800.000	55,187		55,356							55,356		(169)	(169)		
118759-10-9	BUCYRUS INTERNATIONAL INC CL A		06/23/2009	Various	6,560.000	162,729		111,539							111,539		51,189	51,189	81	
12189T-10-4	BURLINGTON NORTHN SANTA FE COM		06/03/2009	Various	29,000.000	2,214,892		2,178,792	2,195,590	(16,798)			(16,798)		2,178,792		36,099	36,099	11,600	
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		06/03/2009	Various	29,555.000	1,534,234		1,461,082	1,626,412	(116,295)		49,035	(165,330)		1,461,082		73,152	73,152	11,157	
12673P-10-5	CA INC		11/19/2009	Various	254,445.000	4,610,800		3,989,524	4,629,850	(504,192)		214,847	(719,039)		3,989,524		621,276	621,276	3,339	
131347-30-4	CALPINE CORP		10/14/2009	Various	185,934.000	1,584,158		1,421,843	1,092,539	1,417,756		1,488,291	(70,535)		1,421,843		162,315	162,315		
13321L-10-8	CAMECO CORP COM	C	11/16/2009	CREDIT SUISSE	8,300.000	250,173		253,080							253,080	4,955	(7,862)	(2,906)		
13342B-10-5	CAMERON INTERNATIONAL		10/14/2009	Various	200.000	4,976		2,387	4,100	(1,713)			(1,713)		2,387		2,589	2,589		
134429-10-9	CAMPBELL SOUP CO		08/27/2009	Various	1,200.000	34,760		30,811	6,002	(1,652)			(1,652)		30,811		3,950	3,950	50	
13642L-10-0	CANADIAN OIL SANDS TRUST	C	11/16/2009	CREDIT SUISSE	34,700.000	1,024,666		947,623							947,623	18,555	58,489	77,044		
J05124-14-4	CANON	D	07/14/2009	WARBURG DILLION READ LLC	50.000	1,599		1,139	1,533	31			31	(426)	1,139	386	74	460	53	
14040H-10-5	CAPITAL ONE FINL CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	13,032		12,756	12,756						12,756		276	276		
14055X-10-2	CAPITAL SOURCE INC		04/08/2009	Various	61,300.000	106,671		646,236	283,206	(59,489)		154,201	(213,690)		69,516		37,156	37,156	3,678	
14057C-10-6	CAPITOL FEDERAL FINANCIAL		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	200.000	8,344		8,356							8,356		(12)	(12)		
14149Y-10-8	CARDINAL HEALTH INC		09/17/2009	Various	400.000	374,932		372,239	13,788	(2,180)	360,631		358,451		372,239		2,693	2,693	56	
14170T-10-1	CAREFUSION CORP		09/18/2009	Various	20,933.500	451,614		360,631							360,631		90,983	90,983		

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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	Maturity Date
147528-10-3	CASEYS GENERAL STORES, INC.		01/05/2009	INVESTMENT TECHNOLOGY GROUP	3,935.000	86,532		89,600	89,600						89,600		(3,068)	(3,068)		
149123-10-1	CATERPILLAR INC		06/03/2009	Various	84,200.000	3,310,973		3,554,620	3,761,214	(206,594)			(206,594)		3,554,620		(243,647)	(243,647)	11,323	
124830-10-0	CBL AND ASSOCIATES		12/28/2009	DISTRIBUTION		104		104							104					
124857-20-2	CBS CORP C LASS B		01/07/2009	BLOOMBERG TRADEBOOK LLC	825.000	7,012			6,757	(6,757)			(6,757)				7,012	7,012	223	
136385-10-1	CDN NAT RES COM NPV	C	11/16/2009	CREDIT SUISSE	13,000.000	890,337		901,935							901,935	17,660	(29,259)	(11,598)		
136375-10-2	CDN NATL RAILWAYS COM NPV	C	11/16/2009	CREDIT SUISSE	37,200.000	2,038,064		1,911,577							1,911,577	37,430	89,057	126,487		
150602-20-9	CEDAR SHOPPING CENTERS INC		12/29/2009	DISTRIBUTION		430		430							430					
151020-10-4	CELGENE CORP.		06/02/2009	Various	121,340.000	5,959,987		5,931,047	6,663,064	(767,848)			(767,848)		5,931,047		28,941	28,941		
15189T-10-7	CENTERPOINT ENERGY INC		10/12/2009	Various	7,810.000	99,746		89,557	98,562	(9,005)			(9,005)		89,557		10,189	10,189	4,281	
156700-10-6	CENTURYTEL INC COM		08/27/2009	Various	100.000	2,803		1,701	2,733	(1,032)			(1,032)		1,701		1,102	1,102		
156708-10-9	CEPHALON INC		06/04/2009	Various	114,979.000	8,530,352		8,152,330	8,515,077	(546,727)		103,621	(650,348)		8,152,330		378,022	378,022		
156782-10-4	CERNER CORP		10/14/2009	Various	32,083.000	1,121,939		1,206,916	1,233,591	(26,675)			(26,675)		1,206,916		(84,977)	(84,977)		
125269-10-0	CF INDUSTRIES HOLDINGS		06/04/2009	Various	5,473.000	328,321		272,943	219,893	(24,820)			(24,820)		272,943		55,379	55,379		
808513-10-5	CHARLES SCHWAB		06/02/2009	Various	32,025.000	538,430		508,987	290,704	(15,826)			(15,826)		508,987		29,443	29,443	408	
165167-10-7	CHESAPEAKE ENERGY CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	500.000	9,205		8,085	8,085						8,085		1,120	1,120	38	
166764-10-0	CHEVRON CORP		01/15/2009	Various	72,723.000	5,195,275		5,075,003	5,379,320	(304,318)			(304,318)		5,075,003		120,272	120,272		
167250-10-9	CHICAGO BRIDGE IRON NY SHR	R	01/05/2009	INVESTMENT TECHNOLOGY GROUP	17,600.000	196,559		176,880	176,880						176,880		19,679	19,679		
Y14369-10-5	CHINA COMMUNICATIONS CONST-H	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	190,000.000	202,447		232,259							232,259	3	(29,815)	(29,812)		
Y1455B-10-6	CHINA COSCO HOLDINGS-H	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	686,000.000	966,605		908,526							908,526	182	57,897	58,079		
Y1477R-20-4	CHINA LIFE INSURANCE CO-H	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	185,000.000	932,777		741,071							741,071	10	191,697	191,707		
Y14890-10-3	CHINA MERCHANTS HLDGS INTL	D	12/28/2009	Various	86,000.000	314,924		317,232							317,232	40	(2,347)	(2,307)		
Y15004-10-7	CHINA OVERSEA'S LAND AND INVEST	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	344,000.000	770,154		758,670							758,670	10	11,474	11,484		
Y15010-10-4	CHINA PETRO & CHEM 'H' CNY1	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	652,000.000	576,995		456,970	273,460	13,145			13,145	(1,243)	456,970	1,306	118,719	120,025	9,532	
Y1509D-11-6	CHINA RAILWAY GROUP LTD-H	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	88,000.000	72,670		80,299							80,299	1	(7,630)	(7,629)		
Y1508P-11-0	CHINA RAILWAYS CONSTRUCTION -H	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	360,500.000	504,277		543,676							543,676	4	(39,402)	(39,399)		
Y1504C-11-3	CHINA SHENHUA ENER CNY1'H'	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	115,000.000	584,846		389,534							389,534	53	195,259	195,312		
Y1505D-10-2	CHINA TELECOM CORP 'H'CNY1	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	2,536,000.000	1,171,474		1,119,321	391,650	(24,045)			(24,045)	(1,781)	1,119,321	1,683	50,469	52,153	10,364	
Y1519S-11-1	CHINA UNICOM HONG CMN STK	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	86,000.000	118,963		120,158							120,158	24	(1,220)	(1,196)		
169656-10-5	CHIPOTLE MEXICAN GRILL		06/30/2009	Various	400.000	34,787		34,812							34,812		(25)	(25)		
171232-10-1	CHUBB CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	19,084		9,844	20,400	(10,557)			(10,557)		9,844		9,240	9,240	132	
171340-10-2	CHURCH & DWIGHT CO.		10/14/2009	Various	14,900.000	806,565		836,188	836,188						836,188		(29,623)	(29,623)		
125509-10-9	CIGNA CORP.		03/02/2009	Various	300.000	5,223		2,040	5,055	(3,016)			(3,016)		2,040		3,183	3,183		
172062-10-1	CINCINNATI FINL CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	138.000	3,985			4,012	(4,012)			(4,012)				3,985	3,985	54	
172908-10-5	CINTAS COR P COM		08/27/2009	Various	3,861.000	90,791		89,691	89,691						89,691		1,100	1,100		
17275R-10-2	CISCO SYS INC		06/23/2009	Various	467,871.000	8,046,735		7,543,686	7,357,087	(83,397)			(83,397)		7,543,686		503,049	503,049		
177376-10-0	CITRIX SYS INC		10/14/2009	Various	123,528.000	3,099,142		2,943,271	2,820,645	(2,378)		17,705	(20,083)		2,943,271		155,870	155,870		
189054-10-9	CLOROX CO		06/02/2009	Various	15,900.000	856,446		881,175	827,844	(3,019)			(3,019)		881,175		(24,729)	(24,729)	460	
125720-10-5	CME GROUP INC.		07/10/2009	Various	346.000	117,831		85,251							85,251		32,581	32,581		
189754-10-4	COACH INC		06/23/2009	Various	112,760.000	1,897,761		2,124,369	2,267,502	(212,856)			(212,856)		2,124,369		(226,608)	(226,608)	45	
191216-10-0	COCA COLA CO.		06/03/2009	Various	15,800.000	773,121		632,683	99,594	(78,462)			(78,462)		632,683		140,438	140,438		
194162-10-3	COLGATE PALMOLIVE CO		06/02/2009	Various	4,100.000	285,516		227,201	41,124	(22,443)			(22,443)		227,201		58,314	58,314		
195872-10-6	COLONIAL PROPERTY TRUST		11/05/2009	DISTRIBUTION		105		105							105					
198415-20-0	COLUMBIA SAVINGS & LOAN ASSOCIATION		09/14/2009	DISTRIBUTION		3,475											3,475	3,475		

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	Maturity Date
198516-10-6	COLUMBIA SPORTSWEAR CO		01/05/2009	INVESTMENT TECHNOLOGY GROUP	2,487.000	87,229		87,965	87,965						87,965		(736)	(736)		
20030N-10-1	COMCAST CORP NEW CL A		06/03/2009	Various	30,940.000	446,916		409,104	56,379	(42,484)			(42,484)		409,104		37,812	37,812	209	
200525-10-3	COMMERCE BANCSHARES, INC.		12/16/2009	DISTRIBUTION		10,763		10,763							10,763					
205638-10-9	COMPUWARE CORP COM		01/07/2009	Various	50,033.000	348,824		313,116	337,723	(24,607)			(24,607)		313,116		35,708	35,708		
205826-20-9	COMTECH TELECOMM CORP		01/05/2009	INVESTMENT TECHNOLOGY GROUP	12,558.000	575,887		493,027	575,408	(82,380)			(82,380)		493,027		82,859	82,859		
205862-40-2	COMVERSE TECHNOLOGY		05/12/2009	Various	90,000.000	604,298		312,375	563,400	(234,750)		16,275	(251,025)		312,375		291,923	291,923		
206708-10-9	CONCUR TECHNOLOGIES		01/13/2009	Various	31,300.000	917,989		1,027,266	1,027,266						1,027,266		(109,277)	(109,277)		
20825C-10-4	CONOCOPHILLIPS		01/07/2009	BLOOMBERG TRADEBOOK LLC	1,740.000	93,672		28,060	90,132	(62,072)			(62,072)		28,060		65,612	65,612		
209115-10-4	CONSOLIDATED EDISON INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	300.000	11,712		8,278	11,679	(3,401)			(3,401)		8,278		3,434	3,434		
210371-10-0	CONSTELLATION ENERG		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	5,164		4,860	5,018	(158)			(158)		4,860		304	304	96	
G24140-10-8	COOPER IND USTRIES LTD SHS A		06/03/2009	Various	200.000	6,044		3,010	5,846	(2,836)			(2,836)		3,010		3,034	3,034	50	
217204-10-6	COPART INC		10/14/2009	Various	4,695.000	154,808		149,959							149,959		4,849	4,849		
219350-10-5	CORNING IN C COM		08/19/2009	Various	12,500.000	186,210		171,123	16,201	(6,375)			(6,375)		171,123		15,086	15,086	540	
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		12/29/2009	Various	70,600.000	2,022,288		2,508,222	2,167,420	364,826			364,826		2,508,222		(485,935)	(485,935)	89,696	
22160K-10-5	COSTCO WHS L CORP NEW COM		06/02/2009	Various	6,883.000	350,734		321,133	203,858	(24,358)			(24,358)		321,133		29,601	29,601	540	
222795-10-6	COUSINS PROPERTY		12/15/2009	DISTRIBUTION		27		27							27					
222816-10-0	COVANCE INC		10/14/2009	Various	3,612.000	150,269		148,092	166,260	(18,168)			(18,168)		148,092		2,177	2,177		
G2554F-10-5	COVIDIEN PLC		10/14/2009	Various	156,516.000	6,787,942		6,522,984	5,672,140	913,633			913,633		6,522,984		264,959	264,959	102,971	
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	D	11/16/2009	Various	888.000	20,163		414	9,875	14,895		23,544	(8,649)	(812)	414	126	19,623	19,749	453	
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	D	11/16/2009	CREDIT SUISSE	5,727.000	328,325		179,290	157,493	47,879			47,879	(26,082)	179,290	46,433	102,601	149,035		
225447-10-1	CREE INC		10/14/2009	Various	3,440.000	137,261		120,194							120,194		17,068	17,068		
126408-10-3	CSX CORP		06/19/2009	Various	500.000	17,690		5,554	16,235	(10,681)			(10,681)		5,554		12,136	12,136		
229678-10-7	CUBIST PHARMACEUTICALS INC		01/05/2009	INVESTMENT TECHNOLOGY GROUP	24,427.000	610,337		543,012	590,156	(47,144)			(47,144)		543,012		67,325	67,325		
231021-10-6	CUMMINS IN C COM		06/03/2009	Various	200.000	5,888		1,229	5,346	(4,117)			(4,117)		1,229		4,659	4,659		
126650-10-0	CVS CAREMARK CORP		06/02/2009	Various	11,659.000	360,310		332,139	47,680	(18,622)			(18,622)		332,139		28,171	28,171		
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		02/10/2009	JEFFERIES & COMPANY, INC.	28,400.000	146,478		137,033	126,948	10,085			10,085		137,033		9,445	9,445		
235851-10-2	DANAHER CO RP COM		06/02/2009	Various	1,084.000	66,801		50,035	11,322	(7,238)			(7,238)		50,035		16,766	16,766	33	
237194-10-5	DARDEN RESTAURANTS INC		06/18/2009	Various	200.000	5,607		1,762	5,636	(3,874)			(3,874)		1,762		3,845	3,845	40	
Y20020-10-6	DATANG INTL	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	144,000.000	70,275		84,458							84,458	17	(14,200)	(14,183)		
242370-10-4	DEAN FOODS CO		10/14/2009	Various	100.000	1,900		1,406	1,797	(391)			(391)		1,406		494	494		
244199-10-5	DEERE & CO.		06/30/2009	Various	2,000.000	89,209		68,333	19,160	(10,856)			(10,856)		68,333		20,876	20,876	280	
24702R-10-1	DELL INC		06/23/2009	Various	13,847.000	167,391		146,492							146,492		20,899	20,899		
247361-70-2	DELTA AIR LINES, INC.		06/04/2009	Various	554,401.000	6,042,023		4,274,438	6,168,929	(1,867,904)		152,989	(2,020,893)		4,274,438		1,767,585	1,767,585		
249030-10-7	DENTSPLY I NTL INC NEW		10/14/2009	Various	100.000	2,741		2,824	2,824						2,824		(83)	(83)	5	
251591-10-3	DEVELOPERS DIVERSIFIED RLTY COM		12/21/2009	DISTRIBUTION		86		86							86					
25179M-10-3	DEVON ENERGY CORP.		01/07/2009	Various	4,836.000	345,674		294,539	317,774	(23,235)			(23,235)		294,539		51,136	51,136		
251893-10-3	DEVRY INC		10/14/2009	Various	22,763.000	1,116,971		1,168,643	1,306,824	(95,819)		42,362	(138,181)		1,168,643		(51,672)	(51,672)	1,821	
25271C-10-2	DIAMOND OF FSHORE DRILLING INC COM		06/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	500.000	44,451		36,182							36,182		8,269	8,269	1,000	
253922-10-8	DIME COMMUNITY BANCSHARES		01/09/2009	BAIRD (ROBERT W.) & CO. INC.	41,031.000	539,673		545,712	545,712						545,712		(6,040)	(6,040)		
25490A-10-1	DIRECTV		06/02/2009	Various	3,800.000	86,670		95,966	2,291	(18)			(18)		95,966		(9,295)	(9,295)		
254709-10-8	DISCOVER FINL SVCS		08/27/2009	Various	36,220.000	231,679		229,987	345,177	270,015		385,204	(115,189)		229,987		1,691	1,691	2,883	
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	11,100.000	230,346		217,851							217,851		12,495	12,495		
25470M-10-9	DISH NETWORK CORP		06/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	900.000	15,116		12,506							12,506		2,610	2,610		
254687-10-6	DISNEY WAL T CO DISNEY CO		01/07/2009	BLOOMBERG TRADEBOOK LLC	2,100.000	48,867		21,121	47,649	(26,528)			(26,528)		21,121		27,746	27,746	735	
25659T-10-7	DOLBY LABORATORIES CL A		06/04/2009	Various	24,116.000	764,272		797,539	750,728						797,539		(33,267)	(33,267)		
256746-10-8	DOLLAR TREE INC		10/14/2009	Various	47,620.000	2,007,674		1,611,360	1,990,516	(379,156)			(379,156)		1,611,360		396,314	396,314		

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	Maturity Date
25746U-10-9	DOMINION RES INC VA		12/15/2009	Various	1,142.000	42,651		28,751	40,929	(12,179)			(12,179)		28,751		13,900	13,900	949	
257651-10-9	DONALDSON CO.		10/14/2009	Various	1,707.000	60,942		61,051							61,051		(109)	(109)		
Y21042-10-9	DONGFENG MOTOR GRP CO LTD-H	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	24,000.000	36,919		26,691							26,691		10,228	10,229		
260003-10-8	DOVER CORP COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	7,066		5,201	6,584	(1,383)			(1,383)		5,201		1,865	1,865		
260543-10-3	DOW CHEM CO		09/18/2009	Various	208,964.000	3,329,574		1,776,855	3,153,267	3,521,078		4,906,118	(1,385,040)		1,768,227		1,561,347	1,561,347	133,959	
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		06/23/2009	Various	3,340.000	75,260		75,357							75,357		(97)	(97)		
261570-10-5	DRESS BARN, INC.		12/03/2009	LAZARD FRERES & COMPANY	18,530.000	388,646		239,871	199,012	40,859			40,859		239,871		148,775	148,775		
233326-10-7	DST SYSTEMS INC		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,000.000	37,969		38,030							38,030		(61)	(61)		
233331-10-7	DTE ENERGY CO		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	7,198		6,252	7,134	(882)			(882)		6,252		945	945	106	
263534-10-9	DU PONT (E.I.) DE NEMOURS		04/07/2009	Various	284,470.000	6,881,530		6,383,100	7,197,091	5,639,093		6,489,420	(850,328)		6,346,763		534,767	534,767	116,224	
26441C-10-5	DUKE ENERGY HLDG CORP		03/17/2009	Various	1,400.000	21,546		11,476	21,014	(9,538)			(9,538)		11,476		10,070	10,070		
264411-50-5	DUKE REALTY CORPORATION		11/10/2009	Various		171		171							171					
26483E-10-0	DUN AND BRADSTREET CORP		06/04/2009	Various	1,300.000	107,358		107,461	7,720	(27)			(27)		107,461		(103)	(103)		
26817G-10-2	DYNEGY INC DEL CL A		06/23/2009	M. RAMSEY KING SECURITIES, INC.	5,810.000	11,562		12,666							12,666		(1,104)	(1,104)		
277276-10-1	EASTGROUP PROPERTY		12/16/2009	DISTRIBUTION		255		255							255					
278058-10-2	EATON CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	10,186		6,027	9,942	(3,915)			(3,915)		6,027		4,159	4,159		
278265-10-3	EATON VANCE CORP		06/23/2009	Various	5,402.000	147,984		137,065							137,065		10,918	10,918	297	
278642-10-3	EBAY INC		06/23/2009	Various	10,011.000	173,921		142,629	18,148	(658)			(658)		142,629		31,293	31,293		
278865-10-0	ECOLAB INC		06/02/2009	Various	34,206.000	1,170,571		1,204,401	1,142,586	(2,012)			(2,012)		1,204,401		(33,830)	(33,830)	4,551	
281020-10-7	EDISON INTL		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	13,175		4,251	12,848	(8,597)			(8,597)		4,251		8,924	8,924	124	
28140H-10-4	EDUCATION REALTY TRUST INC		10/28/2009	DISTRIBUTION		562		562							562					
28336L-10-9	EL PASO CORP		07/10/2009	Various	700.000	6,097		4,375	5,481	(1,106)			(1,106)		4,375		1,722	1,722	35	
285512-10-9	ELECTRONIC ARTS INC		06/02/2009	BERNSTEIN (SANFORD C.) & CO., INC.	2,200.000	51,022		43,392							43,392		7,630	7,630		
532457-10-8	ELI LILLY & CO		01/07/2009	Various	6,200.000	244,823		198,213	249,674	(51,461)			(51,461)		198,213		46,611	46,611		
29078E-10-5	EMBARQ CORP		07/01/2009	Various	120.000	4,408		2,216	4,315	(2,099)			(2,099)		2,216		2,192	2,192		
268648-10-2	EMC CORP		06/23/2009	Various	447,540.000	5,233,228		4,186,732	4,402,091	(522,968)			(522,968)		4,186,732		1,046,496	1,046,496		
29084Q-10-0	EMCOR GROUP INC		01/05/2009	INVESTMENT TECHNOLOGY GROUP	4,055.000	89,748		90,954	90,954						90,954		(1,206)	(1,206)		
29089Q-10-5	EMERGENT BIO SOLUTIONS INC		01/14/2009	FRANKEL, STUART, & CO., INC	92,000.000	2,012,240		2,301,987	2,402,120	(100,133)			(100,133)		2,301,987		(289,747)	(289,747)		
291011-10-4	EMERSON ELEC CO		06/03/2009	Various	6,200.000	233,295		213,967	226,982	(13,015)			(13,015)		213,967		19,328	19,328		
29250N-10-5	ENBRIDGE INC	C	11/16/2009	CREDIT SUISSE	16,600.000	689,303		637,594							637,594	18,681	33,028	51,709	4,988	
292505-10-4	ENCANA CORP COM NPV	C	12/16/2009	Various	19,700.000	2,621,834		2,574,834	592,459	21,153			21,153	25,323	2,574,834	85,582	(38,581)	47,000	13,740	
29264F-20-5	ENDO PHARMACEUTICALS HLDGS		10/14/2009	Various	20,124.000	484,615		393,625	520,809	(127,184)			(127,184)		393,625		90,990	90,990		
29270J-10-0	ENERGY RECOVERY INC		01/09/2009	Various	43,944.000	324,406		333,096	333,096						333,096		(8,690)	(8,690)		
29358Q-10-9	ENSCO INTERNATIONAL PLC ADR		10/14/2009	Various	200.000	6,020		4,923	5,678	(755)			(755)		4,923		1,097	1,097		
29364G-10-3	ENTERGY CORP		12/15/2009	Various	200.000	16,650		4,056	16,626	(12,570)			(12,570)		4,056		12,594	12,594		
26875P-10-1	EOG RESOUR CES INC COM		06/03/2009	Various	5,830.000	425,569		362,432	148,473	(13,775)			(13,775)		362,432		63,137	63,137		
294429-10-5	EQUIFAX IN C COM		10/28/2009	Various	200.000	5,596		2,502	5,304	(2,802)			(2,802)		2,502		3,094	3,094		
29444U-50-2	EQUINIX INC		10/14/2009	Various	8,607.000	551,824		457,806	457,806						457,806		94,018	94,018		
294752-10-0	EQUITY ONE INC		12/11/2009	DISTRIBUTION		429		429							429					
29476L-10-7	EQUITY RES IDENTIAL SH BEN IN		06/29/2009	BLOOMBERG TRADEBOOK LLC	440,911.000	9,689,978		13,937,842	13,147,966	789,876			789,876		13,937,842		(4,247,864)	(4,247,864)	625,620	
30161N-10-1	EXELON CORP COM		03/02/2009	Various	700.000	39,123		11,037	38,927	(27,890)			(27,890)		11,037		28,086	28,086		
302130-10-9	EXPEDITORS INTL WA INC COM		06/23/2009	Various	7,689.000	258,381		216,857	245,499	(39,043)			(39,043)		216,857		41,524	41,524	59	
302182-10-0	EXPRESS SCRIPTS INC		06/02/2009	Various	67,872.000	3,785,631		3,700,188	3,274,334	(13,887)			(13,887)		3,700,188		85,443	85,443		
30225T-10-2	EXTRA SPACE STORAGE INC		12/08/2009	DISTRIBUTION		1,622		1,622							1,622					
30231G-10-2	EXXON MOBIL CORP		08/17/2009	Various	689,251.000	48,043,359		40,544,589	55,022,907	(14,309,210)		100,045	(14,409,255)		40,613,652		7,429,707	7,429,707	625,674	
302491-30-3	F M C CORP.		09/17/2009	Various	600.000	32,249		32,286							32,286		(37)	(37)		
303901-10-2	FAIRFAX FINL HLDGS SUB-VTG COM NPV	C	11/16/2009	CREDIT SUISSE	2,400.000	852,518		760,184		760,184			760,184		760,184	(16,741)	109,074	92,333	16,320	

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	Maturity Date
307000-10-9	FAMILY DOLLAR STORE		10/14/2009	Various	162,214.000	4,635,072		3,975,202	3,788,988	(257,936)			(257,936)		3,975,202		659,870	659,870	22,107	
311900-10-4	FASTENAL CO		10/14/2009	Various	3,573.000	127,351		118,337	124,519	(6,182)			(6,182)		118,337		9,014	9,014		
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		12/30/2009	DISTRIBUTION	0.000	984		984							984					
314211-10-3	FEDERATED INVESTORS		06/23/2009	Various	697.000	15,979		12,300							12,300		3,679	3,679	108	
31428X-10-6	FEDEX CORP		06/02/2009	Various	2,400.000	142,266		126,189	19,245	(8,755)			(8,755)		126,189		16,077	16,077	33	
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		06/23/2009	Various	3,800.000	70,010		66,149	3,254						66,149		3,861	3,861	30	
320517-10-5	FIRST HORIZON NATL CORP		01/07/2009	Various	1,468.490	15,238		10,396	15,522	(5,126)			(5,126)		10,396		4,842	4,842		
33610F-10-9	FIRST POTOMAC REALTY TRUST		11/04/2009	DISTRIBUTION		706									706					
336433-10-7	FIRST SOLAR		06/12/2009	Various	1,525.000	233,596		181,588							181,588		52,008	52,008		
337932-10-7	FIRSTENERGY CORP		03/02/2009	Various	400.000	19,753		7,487	19,432	(11,945)			(11,945)		7,487		12,266	12,266		
337738-10-8	FISERV INC COM		10/14/2009	Various	150.000	5,671		4,554	5,456	(902)			(902)		4,554		1,117	1,117		
302445-10-1	FLIR SYSTEMS INC		10/14/2009	Various	5,400.000	153,082		132,783	165,672	(32,889)			(32,889)		132,783		20,299	20,299		
343498-10-1	FLOWERS INDUSTRIES, INC.		10/14/2009	Various	33,937.000	757,334		826,705	826,705						826,705		(69,371)	(69,371)		
34354P-10-5	FLOWSERVE CORPORATION		10/14/2009	Various	52,103.000	2,975,384		2,683,305	2,683,305						2,683,305		292,080	292,080	13,026	
343412-10-2	FLUOR CORP		06/03/2009	Various	120,922.000	5,786,248		5,065,573	5,425,770	(360,197)			(360,197)		5,065,573		720,675	720,675	15,115	
T82253-16-1	FONDIARIA-SAI EUR1	D	11/16/2009	CREDIT SUISSE	7,300.000	134,006			131,882	(120,136)			(120,136)	(11,746)			134,006	134,006	6,039	
345838-10-6	FOREST LABS INC		06/03/2009	Various	9,127.000	238,006		210,626	232,465	(21,839)			(21,839)		210,626		27,381	27,381		
H27178-10-4	FOSTER WHEELER AG		10/14/2009	Various	27,000.000	714,853		631,260	631,260						631,260		83,594	83,594		
302571-10-4	FPL GROUP INC		04/29/2009	Various	43,827.000	2,361,252		1,824,348	2,205,813	(385,896)			(385,896)		1,819,917		541,335	541,335	20,519	
354613-10-1	FRANKLIN RES INC		06/02/2009	Various	1,300.000	93,151		73,757	12,756	(7,313)			(7,313)		73,757		19,393	19,393	42	
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		12/04/2009	Various	40,017.000	3,116,182		1,825,080	9,776	(2,448)			(2,448)		1,825,080		1,291,103	1,291,103		
35906A-10-8	FRONTIER C OMMUNICATIONS CORP COM		05/28/2009	Various	400.000	3,372		2,615	3,496	(881)			(881)		2,615		757	757		
302941-10-9	FTI CONSULTING INC		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,100.000	55,626		58,636							58,636		(3,011)	(3,011)		
H4407G-26-3	GAM HOLDINGS LTD CMN STK	D	11/16/2009	Various	29,510.000	1,392,709		1,028,460	1,116,658	(93,483)	1,028,460	934,549	428	(88,626)	1,028,460		364,249	364,249	8,046	
36467W-10-9	GAMESTOP C ORP NEW CL A		10/14/2009	Various	200.000	4,564		4,022	4,332	(618)			(618)		3,714		850	850		
364760-10-8	GAP INC		09/01/2009	Various	46,482.000	911,764		808,716	605,375	181,610			181,610		800,157		111,607	111,607	11,543	
G37260-10-9	GARMIN LTD		07/10/2009	Various	1,400.000	31,622		31,506							31,506		116	116		
368287-20-7	GAZPROM OAO ADR REP4 ORD RUB5(REG'S')	F	10/14/2009	WEEDEN & COMPANY	5,819.000	159,827			82,921	(82,921)			(82,921)				159,827	159,827	4,878	
368710-40-6	GENENTECH INC	R	03/23/2009	Various	98,321.000	8,328,961		7,538,051	8,151,794	(613,744)			(613,744)		7,538,051		790,911	790,911		
369550-10-8	GENERAL DYNAMICS CORP		03/02/2009	Various	400.000	23,737		11,060	23,036	(11,976)			(11,976)		11,060		12,677	12,677		
370334-10-4	GENERAL MLS INC		06/02/2009	Various	22,203.000	1,284,433		1,321,967	1,257,707	(10,532)			(10,532)		1,321,967		(37,535)	(37,535)	8,730	
37243V-10-0	GENOPTIX INC		01/09/2009	WEEDEN & COMPANY	16,000.000	509,023		545,280	545,280						545,280		(36,257)	(36,257)		
36866T-10-3	GEN-PROBE INC		06/04/2009	Various	1,200.000	52,403		52,476							52,476		(73)	(73)		
372460-10-5	GENUINE PARTS CO		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	7,394		4,519	7,572	(3,054)			(3,054)		4,519		2,875	2,875	78	
372917-10-4	GENZYME CORP.		06/02/2009	Various	74,091.000	4,853,109		4,881,451	4,791,317	(8,928)			(8,928)		4,881,451		(28,342)	(28,342)		
37373P-10-5	GERDAU AMERISTEEL COM NPV	C	11/16/2009	Various	13,000.000	107,313		44,189		80,065		35,876	44,189		44,189	3,111	60,013	63,124	221	
375558-10-3	GILEAD SCIENCES INC		06/02/2009	Various	310,705.000	14,899,361		9,920,470	15,889,454	(5,976,223)			(5,976,223)		9,913,231		4,986,130	4,986,130		
379302-10-2	GLIMCHER REALTY TRUST		12/29/2009	DISTRIBUTION		1,072		1,072							1,072					
382388-10-6	GOODRICH CORPORATION		06/23/2009	Various	7,237.000	298,589		283,453	221,269	(2,374)			(2,374)		283,453		15,136	15,136	1,494	
38259P-50-8	GOOGLE INC.		06/02/2009	Various	310.000	132,204		99,501							99,501		32,703	32,703		
384556-10-6	GRAHAM CORP		01/09/2009	WEEDEN & COMPANY	17,758.000	213,078		180,244	192,142	(11,898)			(11,898)		180,244		32,835	32,835	361	
384802-10-4	GRAINGER W W INC		10/14/2009	Various	1,563.000	123,811		111,926	123,227	(11,301)			(11,301)		111,926		11,886	11,886		
387328-10-7	GRANITE CONSTRUCTION INC		01/05/2009	INVESTMENT TECHNOLOGY GROUP	15,555.000	678,608		490,449	683,331	(192,882)			(192,882)		490,449		188,159	188,159	2,022	
395259-10-4	GREENHILL CO		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	300.000	22,799		22,818							22,818		(19)	(19)		
093671-10-5	H&R BLOCK INC		10/14/2009	Various	300.000	6,696		3,293	6,816	(3,523)			(3,523)		3,293		3,403	3,403	45	
406216-10-1	HALLIBURTON CO		06/03/2009	Various	1,000.000	20,720		4,551	18,180	(13,629)			(13,629)		4,551		16,168	16,168		
411310-10-5	HANSEN NATURAL CORP.		10/28/2009	Various	23,035.000	799,308		545,347	772,364	(227,017)			(227,017)		545,347		253,961	253,961		
413086-10-9	HARMAN INTERNATIONAL		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,300.000	25,505		27,757							27,757		(2,251)	(2,251)		
413875-10-5	HARRIS CORP.		06/04/2009	Various	10,700.000	370,658		369,774							369,774		884	884	2,140	
41457P-10-6	HARRIS STR ATEX NETWORKS COM CL A		07/17/2009	Various	3,726.000	24,791		24,144							24,144		647	647		
418056-10-7	HASBRO INC COM		01/07/2009	Various	3,219.000	93,763		87,522	93,898	(6,376)			(6,376)		87,522		6,241	6,241		
G4364D-10-6	HBOS ORD GBP0.25	D	01/19/2009	MERGER	473,010.000	405,388		1,007,364	4,720,640	(5,390,655)			(5,390,655)	1,677,380	1,007,364	(261,887)	(340,089)	(601,976)		
40414L-10-9	HCP INC COM		11/05/2009	DISTRIBUTION		3,436		3,436							3,436					

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	Maturity Date
G4402L-12-8	HENGAN INTL GROUP CO LTD	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	52,000.000	363,948		287,774							287,774	35	76,138	76,174		
427866-10-8	HERSHEY COMPANY		04/30/2009	Various	4,648.000	164,476		156,396	161,472	(5,075)			(5,075)		156,396		8,080	8,080		
42809H-10-7	HESS CORP		06/02/2009	Various	3,595.000	204,682		183,648	16,092	(11,033)			(11,033)		183,648		21,033	21,033	30	
428236-10-3	HEWLETT-PACKARD CO		06/02/2009	Various	153,670.000	5,620,431		5,474,324	4,948,867	(83,724)			(83,724)		5,474,324		146,107	146,107	10,910	
431284-10-8	HIGHWOODS PROPERTIES		11/12/2009	DISTRIBUTION		1,559		1,559							1,559					
431466-10-1	HILL INTERNATIONAL INC		01/09/2009	J. P. MORGAN SECURITIES, INC.	73,809.000	585,136		404,617	519,615	(114,999)			(114,999)		404,617		180,519	180,519		
423074-10-3	HJ HEINZ CO		06/02/2009	Various	1,500.000	56,078		49,154	15,040	(3,192)			(3,192)		49,154		6,924	6,924	166	
437076-10-2	HOME DEPOT INC		06/02/2009	Various	7,970.000	194,115		134,544	183,469	(48,926)			(48,926)		134,544		59,571	59,571		
437306-10-3	HOME PROPERTIES INC		11/09/2009	DISTRIBUTION		1,777		1,777							1,777					
438516-10-6	HONEYWELL INTERNATIONAL INC		06/02/2009	Various	6,878.000	234,133		207,415	169,994	(34,210)			(34,210)		189,538		44,595	44,595	787	
440452-10-0	HORMEL FOODS CORP		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	600.000	21,185		21,222							21,222		(37)	(37)		
441060-10-0	HOSPIRA INC.		10/14/2009	Various	150.000	4,065		559	4,023	(3,464)			(3,464)		559		3,506	3,506		
44107P-10-4	HOST HOTELS & RESORTS INC		06/22/2009	Various	1.000	7		8	(6)			2	(8)				7	7		
40426W-10-1	HRPT PROPERTIES TRUST		12/17/2009	DISTRIBUTION		1,971		1,971							1,971					
Y3744A-10-5	HUANENG POWER INTL INC-H	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	84,000.000	55,223		62,001							62,001	12	(6,790)	(6,777)		
443683-10-7	HUDSON CITY BANCORP		06/03/2009	Various	46,065.000	654,998		708,769	604,325	(1,178)			(1,178)		708,769		(53,771)	(53,771)	750	
444859-10-2	HUMANA INC COM		06/04/2009	Various	20,500.000	636,453		605,915	7,456	(6,088)			(6,088)		605,915		30,538	30,538		
446150-10-4	HUNTINGTON BANCSHARES INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	347.000	2,543			2,658	(2,658)			(2,658)				2,543	2,543	46	
447462-10-2	HURON CONSULTING GR INC		01/14/2009	Various	73,550.000	3,855,113		4,190,880	4,212,209	(21,329)			(21,329)		4,190,880		(335,767)	(335,767)		
448055-10-3	HUSKY ENERGY INC COM NPV	C	11/16/2009	CREDIT SUISSE	36,700.000	1,005,253		961,510	449,236	(42,127)			(42,127)	14,352	961,510	66,586	(22,844)	43,743	18,015	
Y3849A-10-9	HYUNDAI MOBIS KRW5000	D	05/08/2009	Various	3,880.000	294,561		324,991	205,446	93,964		41,360	52,604	66,941	324,991	(80,301)	49,871	(30,430)	2,426	
E6244B-10-3	IBERDROLA RENOVA PAR EUR 0.5	D	11/16/2009	CREDIT SUISSE	47,324.000	228,842		121,062	144,338	(29,636)			(29,636)	6,360	121,062	2,353	105,427	107,780		
G46981-11-7	ICAP PLC ORD GBP0.10	D	11/16/2009	CREDIT SUISSE	75,226.000	531,710		57,023	308,427	(362,457)			(362,457)	111,054	57,023	(8,161)	482,848	474,686	20,419	
451734-10-7	IHS INC CL A		10/14/2009	Various	1,204.000	59,067		59,128							59,128		(61)	(61)		
452308-10-9	ILLINOIS TOOL WKS INC		04/15/2009	Various	500.000	15,494		10,313	17,525	(7,213)			(7,213)		10,313		5,181	5,181	310	
452327-10-9	ILLUMINA INC		10/14/2009	Various	10,022.000	420,657		379,764							379,764		40,893	40,893		
453038-40-8	IMPERIAL OIL LTD	C	11/16/2009	CREDIT SUISSE	17,400.000	679,813		716,734							716,734	(9,505)	(27,416)	(36,921)		
Q4887E-12-7	INCITEC PIVOT LTD	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	42,601.000	111,108			73,293	(98,831)			(98,831)	25,538			111,108	111,108		
Y3990B-11-2	IND & COMM BK OF CHINA - H	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	335,000.000	298,858		197,682							197,682	56	101,120	101,176		
457153-10-4	INGRAM MICRO		06/23/2009	M. RAMSEY KING SECURITIES, INC.	830.000	13,462		14,430							14,430		(967)	(967)		
457983-10-4	INMET MINING CORP COM NPV	C	11/16/2009	Various		22,344										247	22,097	22,344		
458140-10-0	INTEL CORP		06/30/2009	Various	6,400.000	93,887		8,250	93,824	(85,574)			(85,574)		8,250		85,637	85,637		
45865V-10-0	INTERCONTINENTALEXC		10/14/2009	Various	17,286.000	1,159,312		1,280,490	1,309,395	(186,692)			(186,692)		1,280,490		(121,178)	(121,178)		
459902-10-2	INTERNATIO NAL GAME TECHNOLOGY COM		04/06/2009	Various	10,400.000	122,149		97,409	123,656	(1,247)		25,000	(26,247)		97,409		24,740	24,740	2,108	
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		06/02/2009	Various	93,823.000	8,176,905		7,351,566	7,767,716	(595,725)			(595,725)		7,319,278		857,627	857,627	839	
460146-10-3	INTERNATIONAL PAPER CO		08/05/2009	Various	740.000	9,657		10,613							10,613		(956)	(956)	19	
G4890M-10-9	INTERNATIONAL POWER ORD GBP0.50	D	11/16/2009	Various	82,337.000	369,810			284,392	250,179		639,335	(389,156)	104,764			369,810	369,810	17,346	
460690-10-0	INTERPUBLIC GROUP OF COS INC		06/30/2009	Various	17,984.000	100,772		86,064							86,064		14,709	14,709		
46072H-10-8	INTERSTATE BAKERIES CORP.		06/30/2009	DISTRIBUTION		120											120	120		
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		06/18/2009	Various	100.000	2,988		2,972	2,972						2,972		16	16	25	
461202-10-3	INTUIT INC.		06/02/2009	Various	2,500.000	68,174		59,125	9,516	(2,283)			(2,283)		59,125		9,049	9,049		
46126P-10-6	INVERNESS MEDICAL INNOVATION		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	900.000	30,581		30,636							30,636		(55)	(55)		
462846-10-6	IRON MTN INC PA		10/14/2009	Various	6,651.000	185,036		191,862							191,862		(6,826)	(6,826)		
464288-77-8	ISHARES DJ US REGIONAL BANKS		04/13/2009	Various	200,000.000	3,568,282		3,130,000	4,786,000	1,336,230	2,374	2,992,230	(1,653,626)		3,132,374		435,908	435,908	28,462	
464282-10-9	ISHARES SILVER TRUST		02/24/2009	MILLER TABAK ROBERTS	30,000.000	426,799		337,500	337,500						337,500		89,299	89,299		
464287-49-9	ISHARES-RUS MIDCAP US		05/05/2009	Various	765,000.000	46,321,931		45,685,800	45,685,800						45,685,800		636,131	636,131	209,332	
464330-10-9	ISIS PHARMACEUTICALS INC		04/22/2009	Various	43,620.000	644,646		618,532	618,532						618,532		26,115	26,115		
450911-10-2	ITT CORP		06/02/2009	Various	1,400.000	62,234		51,768	9,198	(6,770)			(6,770)		51,768		10,466	10,466	290	
45068B-10-9	ITT EDUCATIONAL SVCS INC		10/14/2009	Various	14,843.000	1,376,742		1,241,284	1,234,740	(182,910)			(182,910)		1,241,284		135,458	135,458		
G4984A-11-0	ITV PLC ORD GBP0.10	D	11/16/2009	Various	224,550.000	198,177		84,862	128,858	34,615		127,293	(92,678)	48,682	84,862	(13,301)	126,616	113,315	2,225	

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	Maturity Date
708160-10-6	J.C. PENNEY CO. INC.		06/18/2009	Various	73,866.000	1,538,710		1,481,633	1,455,160	1,380,018		1,353,546	26,472		1,481,633		57,078	57,078	29,506	
469814-10-7	JACOBS ENGINEERING GROUP INC		10/14/2009	Various	95,516.000	4,483,638		4,323,047	4,507,932	(27,094)		233,384	(260,478)		4,323,047		160,590	160,590		
472319-10-2	JEFFERIES GROUP INC NEW		08/27/2009	Various	1,527.000	32,217		27,496							27,496		4,721	4,721		
477143-10-1	JETBLUE AIRWAYS CORP.		01/05/2009	INVESTMENT TECHNOLOGY GROUP	33,176.000	225,433		163,087	235,550	(72,463)			(72,463)		163,087		62,346	62,346		
478160-10-4	JOHNSON & JOHNSON		06/02/2009	Various	12,900.000	736,120		522,874	191,456	(169,882)			(169,882)		522,874		213,246	213,246	4,753	
478366-10-7	JOHNSON CONTROLS INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	600.000	11,388		5,411	10,896	(5,485)			(5,485)		5,411		5,976	5,976	78	
481165-10-8	JOY GLOBAL INC		07/10/2009	Various	4,299.000	155,158		103,742							103,742		51,416	51,416	752	
46625H-10-0	JP MORGAN CHASE & CO		05/11/2009	Various	3,850.000	111,341		27,938	121,391	(93,452)			(93,452)		27,938		83,403	83,403	1,463	
46626D-10-8	JSC MMC NORILSK NI ADR EACH REP 1 ORD RU	F	10/14/2009	Various	940.000	13,291		75	5,922	(5,834)		(13)	13	(5,860)	75		13,216	13,216		
48203R-10-4	JUNIPER NETWORKS INC		06/02/2009	Various	14,914.000	298,207		274,326	10,506	(1,069)			(1,069)		274,326		23,881	23,881		
485170-30-2	KANSAS CITY SOUTHERN		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	7,100.000	112,622		115,950							115,950		(3,328)	(3,328)		
48666K-10-9	KB HOME COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	1,428		958	1,362	(404)			(404)		958		470	470		
48242W-10-6	KBR INC		06/03/2009	Various	14,341.000	226,992		209,287	217,983	(8,696)			(8,696)		209,287		17,706	17,706	717	
487836-10-8	KELLOGG CO.		06/02/2009	Various	2,200.000	97,499		82,906	13,155	(5,552)			(5,552)		82,906		14,594	14,594	646	
49427F-10-8	KILROY REALTY CORPORATION		12/29/2009	DISTRIBUTION		2,479		2,479							2,479					
494368-10-3	KIMBERLY-CLARK CORP		06/02/2009	Various	1,500.000	79,999		72,764	26,370	(3,348)			(3,348)		72,764		7,235	7,235	290	
49446R-10-9	KIMCO REALTY CORP		06/29/2009	Various	331,640.000	3,257,580		2,612,748	6,062,379	2,811,844		6,285,453	(3,473,609)		2,563,112		694,468	694,468	231,094	
49460W-20-8	KINETIC CONCEPTS		10/14/2009	Various	1,999.000	62,100		53,353							53,353		8,746	8,746		
495582-10-8	KING PHARM ACEUTICALS INC COM		04/30/2009	Various	233.000	2,463		1,956	2,474	(519)			(519)		1,956		507	507		
482480-10-0	KLA TENCOR CORP		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	20,100.000	546,027		569,164							569,164		(23,137)	(23,137)	3,015	
500255-10-4	KOHLS CORP		06/02/2009	Various	4,390.000	183,374		175,381	86,518	(2,143)			(2,143)		175,381		7,993	7,993		
N5017D-12-2	KONINKLIJKE DSM NV EUR1.5	D	11/16/2009	Various	5,559.000	276,931		58,087	141,604	135,205		237,288	(102,083)	18,565	58,087	(3,428)	222,272	218,844	5,464	
50075N-10-4	KRAFT FOOD S INC CL A		04/02/2009	Various	1,800.000	41,474		40,122	48,330		(8,208)		(8,208)		40,122		1,352	1,352	1,044	
501044-10-1	KROGER CO		06/03/2009	Various	215,066.000	5,398,835		5,556,540	5,679,893	(123,353)			(123,353)		5,556,540		(157,706)	(157,706)		
502424-10-4	L-3 COMMUNICATIONS		06/02/2009	Various	9,449.000	723,172		694,560	638,123	(2,805)			(2,805)		694,560		28,612	28,612	280	
50540R-40-9	LABORATORY CORP AMER HLDGS		08/27/2009	Various	14,700.000	890,610		945,086	946,827	(1,741)			(1,741)		945,086		(54,476)	(54,476)		
F5485U-10-0	LAGARDERE SCA CMN STK	D	11/16/2009	CREDIT SUISSE	4,873.000	224,742		211,897	196,436	20,402			20,402	(4,940)	211,897	19,454	(6,609)	12,845		
512815-10-1	LAMAR ADVERTISING CO		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	8,800.000	159,416		156,574							156,574		2,842	2,842		
517834-10-7	LAS VEGAS SANDS CORP		10/14/2009	Various	2,147.000	38,835		21,199							21,199		17,636	17,636		
517942-10-8	LASALLE HOTELS		12/29/2009	Various		8		8							8					
521863-30-8	LEAP WIRELESS INTERNATIONAL INC		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,400.000	46,997		51,948							51,948		(4,951)	(4,951)		
524651-10-6	LEGATO SYS INC		04/16/2009	DISTRIBUTION		914									914		914	914		
526107-10-7	LENNOX INTERNATIONAL INC		01/05/2009	INVESTMENT TECHNOLOGY GROUP	3,053.000	102,126		88,415	98,581	(10,166)			(10,166)		88,415		13,711	13,711	427	
527288-10-4	LEUCADIA NATIONAL C		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	4,286		2,202	3,960	(1,758)			(1,758)		2,202		2,084	2,084		
52729N-10-0	LEVEL 3 COMMUNICATIONS INC		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	193,700.000	212,344		220,779							220,779		(8,435)	(8,435)		
529043-10-1	LEXINGTON REALTY TRUST		12/29/2009	DISTRIBUTION		113		113							113					
529771-10-7	LEXMARK IN TL INC CL A		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	2,865		1,859	2,690	(831)			(831)		1,859		1,006	1,006		
53071M-10-4	LIBERTY MEDIA CORP		06/23/2009	Various	2,437.000	11,624		7,067							7,067		4,557	4,557		
53215T-10-6	LIFE PARTNERS HLDGS INC		01/05/2009	INVESTMENT TECHNOLOGY GROUP	7,396.000	322,697		285,925	322,761	(36,837)			(36,837)		285,925		36,772	36,772		
53217V-10-9	LIFE TECHNOLOGIES CORP		10/14/2009	Various	208.000	5,304		5,030	4,662						5,030		274	274		
534187-10-9	LINCOLN NA TL CORP IN COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	300.000	6,567		5,301	5,652	(351)			(351)		5,301		1,266	1,266	63	
539830-10-9	LOCKHEED MARTIN CORP		06/02/2009	Various	4,227.000	341,482		301,353	33,632	(26,645)			(26,645)		301,353		40,129	40,129	1,368	
540424-10-8	LOEWS CORP		04/07/2009	Various	40,341.000	910,303		891,536	1,139,633	854,756		1,102,853	(248,097)		891,536		18,767	18,767	2,521	
548661-10-7	LOWES COS INC USD0.50		06/02/2009	Various	239,686.000	5,198,341		5,063,225	4,730,548	(63,650)			(63,650)		5,063,225		135,117	135,117	1,689	
502161-10-2	LSI CORP		06/23/2009	Various	27,147.000	112,237		97,997							97,997		14,240	14,240		

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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	Maturity Date
55261F-10-4	M & T BANK CORP	R	01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	4,986		5,741	5,741						5,741		(755)	(755)		
554382-10-1	MACERICH COMPANY		12/28/2009	DISTRIBUTION	4,382	4,382									4,382					
Q5701N-10-2	MACQUARIE INFRASTRUCTURE GROUP	D	11/16/2009	Various	219,810.000	277,503		260,881	252,782	110,838		141,132	(30,294)	38,393	260,881	41,865	(25,243)	16,622	31,477	
G5790V-15-6	MAN GROUP PLC CMN STK	D	05/13/2009	Various	387,018.000	1,327,204		1,587,616	1,393,265	1,052,007		1,274,405	(222,397)	416,748	1,587,616	(307,360)	46,949	(260,412)		
563571-10-8	MANITOWOC INC COM		09/03/2009	Various	50,754.000	496,039		289,357	439,530	(150,173)			(150,173)		289,357		206,682	206,682		
Q6077P-11-9	MAP GROUP	D	11/16/2009	Various	49,928.000	130,569		62,669	82,795	25,137		49,906	(24,769)	4,643	62,669	17,799	50,101	67,900		
565849-10-6	MARATHON OIL CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	742.000	21,377		6,957	20,301	(13,345)			(13,345)		6,957		14,420	14,420		
571903-20-2	MARRIOTT I NTL INC NEW CL A		12/09/2009	Various	2,200.250	59,833		48,720	7,780	(1,088)			(1,088)		48,720		11,113	11,113	35	
571748-10-2	MARSH + MCLENNAN COS INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	600.000	14,772		14,562	14,562						14,562		210	210		
572901-10-6	MARTEK BIOSCIENCES CORP		01/05/2009	INVESTMENT TECHNOLOGY GROUP	5,772.000	179,177		152,710	174,949	(22,240)			(22,240)		152,710		26,467	26,467		
57383T-10-3	MARVELENTERTAINMENT INC		10/28/2009	Various	15,819.000	491,568		385,704	486,434	(100,731)			(100,731)		385,704		105,864	105,864		
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		06/04/2009	Various	94,312.000	974,270		873,462							873,462		100,809	100,809		
574599-10-6	MASCO CORP		10/28/2009	Various	57,927.000	420,701		404,330	644,728	289,467		529,864	(240,397)		404,330		16,371	16,371	17,957	
57636Q-10-4	MASTERCARD INC CLASS A		06/02/2009	Various	244.000	41,785		37,787							37,787		3,998	3,998	37	
577081-10-2	MATTEL INC COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	6,460		15,935	6,400	(5,148)			(5,148)		1,252		5,208	5,208		
55262C-10-0	MBIA INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	150.000	765		611	611						611		154	154		
579064-10-6	MCAFEE INC		10/14/2009	Various	56,992.000	2,052,809		2,068,323	1,214,375	(21,428)			(21,428)		2,068,323		(15,514)	(15,514)		
579780-20-6	MCCORMICK & CO.		06/03/2009	Various	100.000	3,152		1,737	3,186	(1,449)			(1,449)		1,737		1,415	1,415	24	
580037-10-9	MCDERMOTT INTERNATIONAL, INC.		10/14/2009	Various	9,599.000	222,186		199,620							199,620		22,566	22,566		
580135-10-1	MCDONALDS CORP		06/02/2009	Various	363,381.000	21,659,766		20,757,078	22,192,875	(1,778,620)			(1,778,620)		20,757,078		902,688	902,688		
580645-10-9	MCGRAW HILL COS INC		09/03/2009	Various	2,200.000	70,693		62,351							62,351		8,341	8,341	495	
58155Q-10-3	MCKESSON CORP		11/24/2009	Various	2,200.000	91,914		76,778	11,619	(3,114)			(3,114)		76,778		15,136	15,136	36	
552676-10-8	MDC HOLDINGS INC		11/24/2009	DISTRIBUTION	130												130	130		
583334-10-7	MEADWESTVA CO CORP COM		06/23/2009	Various	5,014.000	75,096		62,068							62,068		13,028	13,028	191	
58405U-10-2	MEDCO HEALTH SOLUTIONS INC		06/02/2009	Various	35,480.000	1,526,132		1,444,257	1,291,708	(26,028)		1,565	(27,593)		1,444,257		81,876	81,876		
585055-10-6	MEDTRONIC INC.		09/23/2009	Various	44,441.000	1,622,028		1,490,714							1,490,714		131,314	131,314	7,175	
552715-10-4	MEMC ELECT R MATLS INC COM		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	3,300.000	63,160		63,360							63,360		(200)	(200)		
58933Y-10-5	MERCK & CO. INC.		12/07/2009	Various	140,307.000	4,647,083		4,306,889	69,920	(69,918)			(69,918)		4,306,889		340,195	340,195	874	
59156R-10-8	METLIFE INC COM		04/08/2009	Various	204,887.000	5,053,322		4,667,163	7,142,361	4,044,401		6,521,541	(2,477,140)		4,665,221		388,101	388,101		
591708-10-2	METROPCS COMMUNICATIONS		06/04/2009	Various	5,600.000	85,846		98,537							98,537		(12,691)	(12,691)		
595017-10-4	MICROCHIP TECHNOLOGY INC		06/03/2009	Various	200.000	3,732		3,017	3,906	(889)			(889)		3,017		715	715		
594918-10-4	MICROSOFT CORP		08/19/2009	Various	15,450.000	320,621		162,123	171,072	(135,092)			(135,092)		162,123		158,499	158,499	865	
601073-10-9	MILLIPORE CORP		10/14/2009	Various	100.000	5,289		4,382	5,152	(770)			(770)		4,382		907	907		
60467R-10-0	MIRANT CORP		06/23/2009	M. RAMSEY KING SECURITIES, INC.	700.000	9,968		11,512							11,512		(1,544)	(1,544)		
J44046-10-0	MITSUBISHI CHEM HOLDINGS	D	11/16/2009	CREDIT SUISSE	34,000.000	118,272			147,934	(109,388)			(109,388)	(38,546)			118,272	118,272	2,767	
J43830-11-6	MITSUBISHI CORPORATION	D	11/16/2009	Various	12,700.000	283,272			174,054	260,046		411,216	(151,170)	(22,883)			283,272	283,272		
J4466L-10-2	MITSUI CHEMICALS INC JP 4183	D	11/16/2009	Various	89,000.000	243,798			311,500	282,693		539,317	(256,624)	(54,876)			243,798	243,798	2,590	
61166W-10-1	MONSANTO CO		06/02/2009	Various	14,128.000	1,184,910		988,644	927,987	(15,639)			(15,639)		988,644		196,267	196,267	3,414	
611742-10-7	MONSTER WORLDWIDE INC		10/14/2009	Various	100.000	1,141		1,209	1,209						1,209		(68)	(68)		
615369-10-5	MOODYS CORP		06/02/2009	Various	1,600.000	44,562		43,044	4,018						43,044		1,519	1,519	140	
61945A-10-7	MOSAIC COMPANY		06/03/2009	Various	74,795.000	2,859,644		2,642,536	2,377,435						2,642,536		217,108	217,108	75	
620076-10-9	MOTOROLA I NC COM		06/02/2009	Various	2,600.000	11,544		9,225	11,518	(2,293)			(2,293)		9,225		2,319	2,319	130	
624756-10-2	MUELLER INDUSTRIES INC		01/05/2009	INVESTMENT TECHNOLOGY GROUP	3,863.000	97,958		88,888	96,884	(7,996)			(7,996)		88,888		9,070	9,070		
626717-10-2	MURPHY OIL CORP		06/02/2009	Various	21,676.000	1,079,542		961,830	925,851						961,830		117,712	117,712	200	
628530-10-7	MYLAN INC		10/14/2009	Various	117,577.000	1,943,169		1,622,974	1,162,837	460,138			460,138		1,622,974		320,195	320,195		
62855J-10-4	MYRIAD GENETICS INC		10/14/2009	Various	102,926.000	6,209,341		4,725,998	5,610,897	(1,199,571)			(1,199,571)		4,725,998		1,483,344	1,483,344		
62856H-10-7	MYRIAD PHARMACEUTICALS		09/15/2009	Various	3,072.000	13,248		12,965							12,965		283	283		
G6359F-10-3	NABORS INDUSTRIES LTD		10/14/2009	Various	75,442.000	840,478		753,666	903,041	976,974		1,126,349	(149,375)		753,666		86,813	86,813		
637071-10-1	NATIONAL OILWELL VARCO INC		06/03/2009	Various	14,899.000	508,771		515,823	9,776	(662)			(662)		515,823		(7,052)	(7,052)		
637640-10-3	NATIONAL SEMICONDUCTOR CORP		06/23/2009	Various	8,041.000	104,849		98,638	3,021	(505)			(505)		98,638		6,211	6,211	303	

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	Maturity Date
63934E-10-8	NAVISTAR INTERNATIONAL CORP.		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,500.000	56,849		63,031							63,031		(6,182)	(6,182)		
62886E-10-8	NCR CORP.		06/04/2009	Various	1,300.000	13,819		13,897							13,897		(78)	(78)		
64110D-10-4	NETAPP INC		06/02/2009	Various	188,565.000	2,723,674		2,439,249	2,460,634	(233,448)			(233,448)		2,439,249		284,425	284,425		
64110W-10-2	NETTEASE.COM	R	10/14/2009	Various	33,805.000	1,075,104		1,146,695	323,655	(10,910)			(10,910)		1,146,695		(71,591)	(71,591)		
64126X-20-1	NEUSTAR INC CLASS A		01/05/2009	INVESTMENT TECHNOLOGY GROUP	5,225.000	99,806		99,954	99,954						99,954		(148)	(148)		
651290-10-8	NEWFIELD EXPLORATION CORP		10/14/2009	Various	20,100.000	957,801		341,405	396,975	(48,735)	(6,835)	6,835	(62,404)		341,405		616,396	616,396		
651639-10-6	NEWMONT MINING CORP		06/02/2009	Various	3,700.000	171,489		136,638	20,350	(7,760)			(7,760)		136,638		34,851	34,851		
65248E-10-4	NEWS CORP CL A		10/28/2009	Various	28,970.000	273,270		230,115	263,337	(33,223)			(33,223)		230,115		43,155	43,155		
654086-10-7	NICOR INC		01/05/2009	INVESTMENT TECHNOLOGY GROUP	11,747.000	401,993		386,711	408,091	(21,380)			(21,380)		386,711		15,282	15,282	5,462	
654106-10-3	NIKE INC CL B		06/02/2009	Various	3,000.000	173,637		149,341	20,400	(14,707)			(14,707)		149,341		24,296	24,296	100	
H5833N-10-3	NOBLE CORPORATION		10/14/2009	Various	300.000	7,384		4,667	6,627	(1,961)			(1,961)		4,667		2,717	2,717		
655044-10-5	NOBLE ENER GY INC COM		06/02/2009	Various	200.000	10,580		3,687	9,844	(6,157)			(6,157)		3,687		6,893	6,893		
655664-10-0	NORDSTROM INC		10/14/2009	Various	200.000	3,028		1,939	2,662	(723)			(723)		1,939		1,089	1,089		
655844-10-8	NORFOLK SOUTHERN CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	19,360		5,437	18,820	(13,383)			(13,383)		5,437		13,923	13,923		
665859-10-4	NORTHERN TRUST CORP		06/02/2009	Various	1,500.000	83,003		79,989	10,428	(3,824)			(3,824)		79,989		3,014	3,014	56	
666807-10-2	NORTHROP GRUMMAN CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	18,900		16,050	18,016	(1,966)			(1,966)		16,050		2,850	2,850		
670346-10-5	NUCOR CORP.		01/07/2009	Various	8,030.000	379,565		290,106	370,986	(80,880)			(80,880)		290,106		89,458	89,458	2,811	
67066G-10-4	NVIDIA CORP		06/03/2009	Various	36,415.000	379,052		323,040	103,344	(2,956)			(2,956)		323,040		56,012	56,012		
62944T-10-5	NVR INC		06/04/2009	Various	1,167.000	559,306		514,842	441,194	(29,111)			(29,111)		514,842		44,464	44,464		
674599-10-5	OCCIDENTAL PETROLEUM CORP		12/14/2009	Various	70,747.000	5,261,820		3,859,802	477,580	(139,049)			(139,049)		3,859,802		1,402,018	1,402,018	43,534	
J60772-10-0	OKI ELECTRIC IND JPY50	D	11/16/2009	CREDIT SUISSE	298,000.000	256,449		279,616	187,740	135,053			135,053	(43,177)	279,616	81,919	(105,086)	(23,168)		
681919-10-6	OMNICOM GROUP		06/02/2009	Various	2,500.000	78,951		70,718	10,768						70,718		8,233	8,233	60	
683399-10-9	ONYX PHARMACEUTICALS INC		01/15/2009	BLOOMBERG TRADEBOOK LLC	17,900.000	569,752		481,510	611,464	(129,954)			(129,954)		481,510		88,242	88,242		
683715-10-6	OPEN TEXT CORP	I	04/02/2009	Various	31,500.000	1,014,907		947,885	949,095	(1,210)			(1,210)		947,885		67,022	67,022		
68389X-10-5	ORACLE COR P COM		08/19/2009	Various	63,046.000	1,133,017		1,088,330	602,820	(68,081)			(68,081)		1,088,330		44,687	44,687		
686091-10-9	OREILLY AUTOMOTIVE INC		06/04/2009	Various	30,393.000	1,182,229		1,074,878							1,074,878		107,351	107,351		
J61933-12-3	ORIX CORP	D	11/16/2009	Various	7,890.000	554,035		239,469	435,844	779,723		906,842	(127,119)	(69,256)	239,469	40,582	273,985	314,567	5,376	
69331C-10-8	P G & E CORP		09/03/2009	Various	400.000	15,068		5,207	15,484	(10,277)			(10,277)		5,207		9,861	9,861	156	
693718-10-8	PACCAR INC		06/02/2009	Various	2,800.000	94,936		87,282	11,440	(5,025)			(5,025)		87,282		7,654	7,654	472	
695257-10-5	PACTIV CORPORATION		10/02/2009	Various	7,419.000	173,952		157,578	109,945	(18,757)			(18,757)		157,578		16,374	16,374		
696429-30-7	PALL CORP		09/17/2009	Various	8,636.000	243,271		222,753	208,562	(20,302)			(20,302)		222,753		20,518	20,518		
69840W-10-8	PANERA BREAD COMPANY		04/22/2009	Various	25,504.000	1,420,046		1,298,153	1,332,329	(34,176)			(34,176)		1,298,153		121,894	121,894		
701094-10-4	PARKER HAN NIFIN CORP COM		06/02/2009	Various	150.000	6,523		3,322	6,381	(3,059)			(3,059)		3,322		3,201	3,201		
703395-10-3	PATTERSON COS INC		06/12/2009	Various	2,200.000	45,747		45,930	1,875	(1,415)			(1,415)		45,930		(183)	(183)		
704326-10-7	PAYCHEX INC		06/02/2009	Various	2,625.000	73,783		69,765	8,541	(1,926)			(1,926)		69,765		4,018	4,018	713	
704549-10-4	PEABODY ENERGY		06/02/2009	BERNSTEIN (SANFORD C.) & CO., INC.	500.000	18,195		12,719							12,719		5,476	5,476	30	
707569-10-9	PENN NATIONAL GAMING INC		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	5,200.000	170,884		181,578							181,578		(10,695)	(10,695)		
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUS		11/27/2009	DISTRIBUTION		133		133							133					
712704-10-5	PEOPLES UNITED FINANCIAL INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	6,856		7,132	7,132						7,132		(276)	(276)		
713409-10-0	PEPSI BOTT LING GROUP INC COM		07/10/2009	Various	100.000	2,210		1,971	2,251	(280)			(280)		1,971		239	239	17	
71343P-20-0	PEPSIAMERICAS INC		06/23/2009	Various	1,750.000	43,759		27,734							27,734		16,025	16,025	80	
713448-10-8	PEPSICO INC.		06/19/2009	Various	12,590.000	698,357		552,913	98,038	(75,514)			(75,514)		552,913		145,444	145,444	761	
714046-10-9	PERKINELMER INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	1,462		468	1,391	(923)			(923)		468		994	994		
716382-10-6	PETMED EXPRESS INC		04/22/2009	Various	56,344.000	963,832		915,736	993,345	(49,381)		28,228	(77,609)		915,736		48,096	48,096		
71644E-10-2	PETRO CANADA	C	08/07/2009	MERGER	23,200.000	996,405		1,069,546		1,069,546			1,069,546		1,069,546	(77,861)	4,720	(73,141)	9,789	
Y6883Q-10-4	PETROCHINA CO 'H'CNY1	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	128,000.000	166,246		144,044							144,044	18	22,184	22,202		
716495-10-6	PETROHAWK ENERGY CORP		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	6,300.000	154,661		159,109							159,109		(4,448)	(4,448)		

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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	Maturity Date
71654V-40-8	PETROLEO BRASILEIRO SA ADR	F	10/14/2009	CREDIT SUISSE	35,100.000	1,735,271		1,083,850	859,599	224,251			224,251		1,083,850		651,421	651,421	54,096	
716768-10-6	PETSMART INC		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	3,000.000	62,608		70,230							70,230		(7,621)	(7,621)	90	
717081-10-3	PFIZER INC		06/23/2009	Various	26,850.000	477,663		371,650	446,628	(97,193)			(97,193)		371,650		106,013	106,013	115	
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL		08/19/2009	Various	8,300.000	174,481		168,858							168,858		5,623	5,623		
Y69790-10-6	PING AN INSURANCE GROUP CO-H	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	67,500.000	637,881		510,913							510,913	69	126,898	126,967		
723484-10-1	PINNACLE WEST CAPITAL CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	3,289		2,766	3,213	(448)			(448)		2,766		523	523		
729251-10-8	PLUM CREEK TIMBER CO INC COM		11/12/2009	Various	200.000	7,442		4,953	6,948	(2,717)			(2,717)		4,953		2,489	2,489		
693475-10-5	PNC FINL SVCS GROUP INC		04/07/2009	Various	39,388.000	1,266,472		1,159,682	1,930,012	774,458		1,544,788	(770,330)		1,159,682		106,790	106,790	25,732	
731572-10-3	POLO RALPH LAUREN CORP		10/14/2009	Various	100.000	4,641		4,541	4,541						4,541		100	100	5	
73755L-10-7	POTASH CORP OF SASKATCHEWAN	A	10/14/2009	Various	41,829.000	3,455,002		2,887,790	3,062,719	696,823		871,753	(174,930)		2,887,790		567,213	567,213	485	
73755L-9A-7	POTASH CORP OF SASKATCHEWAN	C	11/16/2009	CREDIT SUISSE	11,000.000	1,147,984		1,066,467							1,066,467	20,882	60,634	81,516		
693506-10-7	PPG INDUSTRIES INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	200.000	8,792		8,149	8,486	(337)			(337)		8,149		643	643		
69351T-10-6	PPL CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	400.000	13,048		7,114	12,276	(5,162)			(5,162)		7,114		5,934	5,934	134	
74005P-10-4	PRAXAIR INC.		06/02/2009	Various	2,400.000	179,168		149,998	17,808	(12,741)			(12,741)		149,998		29,170	29,170		
740189-10-5	PRECISION CASTPARTS CORP COM		06/02/2009	Various	1,100.000	93,591		68,007	5,948	(4,821)			(4,821)		68,007		25,584	25,584		
741503-40-3	PRICELINE.COM		10/14/2009	Various	1,696.000	240,299		193,014							193,014		47,285	47,285		
742718-10-9	PROCTER & GAMBLE CO		06/02/2009	Various	16,677.000	921,230		871,870	202,584	(3,310)			(3,310)		871,870		49,360	49,360		
743263-10-5	PROGRESS ENERGY INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	300.000	11,517		8,934	11,955	(3,021)			(3,021)		8,934		2,583	2,583		
743315-10-3	PROGRESSIVE CORP		06/18/2009	Various	800.000	11,856		3,969	11,848	(7,879)			(7,879)		3,969		7,887	7,887		
743410-10-2	PROLOGIS SH BEN IN		11/12/2009	DISTRIBUTION		3,948		3,948							3,948					
74347R-10-7	PROSHARES ULTRA S&P500		04/07/2009	Various	20,000.000	420,165		394,600	526,200	513,156		644,756	(131,600)		394,600		25,565	25,565	2,151	
74347R-55-2	PROSHARES ULTRASHORT REAL ESTATE		10/15/2009	Various	574,622.000	5,373,595		5,568,087	29,139,082	19,420,284		42,991,278	(23,570,994)		5,568,087		(194,492)	(194,492)		
744320-10-2	PRUDENTIAL FINL INC		06/18/2009	Various	500.000	16,470		12,846	15,130	(2,284)			(2,284)		12,846		3,624	3,624		
74460D-10-9	PUBLIC STORAGE		07/01/2009	Various	195,402.000	12,577,227		16,983,689	15,534,459	1,449,230			1,449,230		16,983,689		(4,406,462)	(4,406,462)	214,832	
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		03/02/2009	Various	500.000	15,670		8,385	14,585	(6,200)			(6,200)		8,385		7,285	7,285		
745867-10-1	PULTE HOME S INC COM		10/14/2009	Various	40,100.000	435,649		354,243	2,186	(260)			(260)		354,243		81,406	81,406	8	
747277-10-1	QLOGIC COR P COM		01/05/2009	INVESTMENT TECHNOLOGY GROUP	33,685.000	452,562		400,459	452,726	(52,268)			(52,268)		400,459		52,104	52,104		
747525-10-3	QUALCOMM INC		06/02/2009	Various	4,727.000	193,449		112,469	64,494	(59,074)			(59,074)		112,469		80,980	80,980	786	
747582-10-4	QUALITY SYSTEMS INC		01/08/2009	FRANKEL, STUART, & CO., INC	30,933.000	1,184,152		1,307,228	1,349,297	(42,069)			(42,069)		1,307,228		(123,076)	(123,076)	9,280	
74762E-10-2	QUANTA SERVICES		07/10/2009	Various	4,500.000	102,867		108,630							108,630		(5,763)	(5,763)		
74834L-10-0	QUEST DIAGNOSTICS INC		06/02/2009	Various	1,400.000	74,103		68,024	10,382	(5,442)			(5,442)		68,024		6,080	6,080	20	
748356-10-2	QUESTAR CORP.		06/04/2009	Various	2,800.000	91,388		88,581	6,538	(3,782)			(3,782)		88,581		2,807	2,807	325	
74837R-10-4	QUICKSILVER RESOURCES INC		10/14/2009	Various	23,855.000	198,043		60,156	132,872	(72,716)			(72,716)		60,156		137,887	137,887		
749121-10-9	QWEST COMM UNICATIONS INTL INC COM		09/01/2009	Various	192,182.000	670,973		621,215	682,242	(76,846)			(76,846)		621,215		49,758	49,758	45,180	
750438-10-3	RADIOSHACK CORP		07/23/2009	Various	36,877.000	457,575		440,311	440,311						440,311		17,263	17,263		
751028-10-1	RALCORP HOLDINGS INC		06/03/2009	Various	1,989.000	115,003		97,819	116,158	(18,339)			(18,339)		97,819		17,184	17,184		
751452-20-2	RAMCO-GERSHENSON PPTYS TR COM		12/16/2009	DISTRIBUTION		144		144							144					
75281A-10-9	RANGE RESOURCES CORP		06/04/2009	Various	25,372.000	990,439		941,527	588,688						941,527		48,913	48,913		
754907-10-3	RAYONIER INC		12/08/2009	DISTRIBUTION		449		449							449					
755111-50-7	RAYTHEON COMPANY		06/02/2009	Various	3,500.000	161,086		136,276	25,520	(14,070)			(14,070)		136,276		24,811	24,811	140	
758849-10-3	REGENCY CENTERS CORPORATION		11/16/2009	Various	96,780.000	3,345,114		4,256,637	4,519,626	(263,460)			(263,460)		4,256,637		(911,523)	(911,523)	97,046	
7591EP-10-0	REGIONS FINANCIAL CORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	743.000	6,041		5,914	5,914						5,914		126	126	74	
759509-10-2	RELIANCE STEEL & ALUMINUM		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	500.000	18,945		18,975							18,975		(30)	(30)		
760759-10-0	REPUBLIC S VCS INC COM		01/07/2009	Various	7,624.000	193,267		172,158	188,999	(16,841)			(16,841)		172,158		21,109	21,109	1,449	
760975-10-2	RESEARCH IN MOTION	A	10/14/2009	MORGAN STANLEY CAPITAL	5,500.000	379,777			223,190	(223,190)			(223,190)				379,777	379,777		
760975-10-2	RESEARCH IN MOTION	C	11/16/2009	CREDIT SUISSE	24,100.000	1,507,444		2,022,648							2,022,648	39,605	(554,808)	(515,204)		
767744-10-5	RICHIE BROS AUCTIONEERS	A	01/05/2009	INVESTMENT TECHNOLOGY GROUP	32,940.000	704,306		696,553	705,575	(9,022)			(9,022)		696,553		7,753	7,753		

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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	Maturity Date
770323-10-3	ROBERT HALF INTL INC		10/14/2009	Various	200.000	3,948		2,742	4,164	(1,422)			(1,422)		2,742		1,206	1,206		
773903-10-9	ROCKWELL AUTOMATION INC		03/02/2009	Various	200.000	6,542		1,080	6,448	(5,368)			(5,368)		1,080		5,462	5,462		
774341-10-1	ROCKWELL COLLINS INC		10/14/2009	Various	7,128.000	290,220		255,645	278,634	(22,989)			(22,989)		255,645		34,575	34,575		
775371-10-7	ROHM AND HAAS CO		04/02/2009	Various	18,407.000	1,450,379		907,481	1,137,369	(229,888)			(229,888)		907,481		542,898	542,898	7,471	
777780-10-7	ROSETTA STONE INC		10/14/2009	Various	320.000	7,233		7,235							7,235		(3)	(3)		
779376-10-2	ROVI CORP		10/14/2009	Various	2,340.000	71,284		74,552							74,552		(3,269)	(3,269)		
77957X-10-8	ROWECOM		06/11/2009	DISTRIBUTION	820												820	820		
G7705H-11-6	RSA INSURANCE GROUP PLC	D	11/16/2009	CREDIT SUISSE	119,551.000	242,896		201,424	237,428	(89,793)			(89,793)	53,789	201,424	(10,626)	52,098	41,472		
783549-10-8	RYDER SYSTEM INC		06/03/2009	Various	100.000	3,905		1,866	3,878	(2,013)			(2,013)		1,866		2,039	2,039		
784117-10-3	S E I CORP.		06/23/2009	Various	3,710.000	61,004		61,627							61,627		(623)	(623)		
786514-20-8	SAFEWAY INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	500.000	11,915		9,285	11,885	(2,600)			(2,600)		9,285		2,630	2,630	41	
78390X-10-1	SAIC INC		06/04/2009	Various	10,464.000	196,937		190,525	112,283	(7,551)			(7,551)		190,525		6,412	6,412		
803111-10-3	SARA LEE CORP		06/23/2009	Various	1,010.000	9,171		9,444							9,444		(273)	(273)	111	
806605-10-1	SCHERING P LOUGH CORP COM		11/09/2009	Various	1,800.000	32,238		30,654	30,654						30,654		1,584	1,584		
806857-10-8	SCHLUMBERGER LTD		06/02/2009	Various	9,600.000	553,201		412,544	55,029	(38,846)			(38,846)		412,544		140,657	140,657	2,016	
G7945J-10-4	SEAGATE TECHNOLOGY HOLDINGS		10/28/2009	CREDIT SUISSE	58,457.000	845,898		258,965	258,965						258,965		586,933	586,933	1,754	
81211K-10-0	SEALED AIR CORP		07/29/2009	Various	17,830.000	356,955		232,639	256,968	(1,476)		35,530	(37,006)		232,639		124,316	124,316	4,156	
812578-10-2	SEATTLE GENETICS INC		04/23/2009	Various	85,086.000	755,237		760,669	760,669						760,669		(5,432)	(5,432)		
816851-10-9	SEMPRA ENERGY		01/07/2009	BLOOMBERG TRADEBOOK LLC	300.000	12,996		5,409	12,789	(7,380)			(7,380)		5,409		7,587	7,587	105	
L85773-11-4	SES ODR	D	11/16/2009	CREDIT SUISSE	24,380.000	547,189		573,885	461,587	80,941			80,941	31,357	573,885	(1,897)	(24,799)	(26,696)	9,669	
81941Q-20-3	SHANDA INTERACTIVE SPON ADR	F	10/14/2009	Various	4,760.000	231,379		243,712				23,583	(23,583)		243,712		(12,333)	(12,333)		
J71434-11-2	SHARP CORP JPY50	D	11/16/2009	CREDIT SUISSE	17,000.000	192,448		119,680		(92,788)			(92,788)	(26,892)			192,448	192,448	2,005	
824348-10-6	SHERWIN WILLIAMS CO		06/02/2009	Various	10,325.000	609,399		471,550	616,919	(145,369)			(145,369)		471,550		137,849	137,849		
82509W-10-3	SHOPPERS DRUG MART COM NPV	C	11/16/2009	Various	7,297.000	303,579		302,330	285,057	39,121		69,524	(30,403)	47,675	302,330	478	772	1,249	4,659	
826552-10-1	SIGMA ALDR ICH COM		10/14/2009	Various	100.000	4,027		3,092	4,224	(1,132)			(1,132)		3,092		935	935		
828806-10-9	SIMON PPTY GROUP INC		10/13/2009	Various	169,797.000	8,867,072		5,325,264	9,021,315	(3,702,940)			(3,702,940)		5,318,375		3,548,697	3,548,697	110,675	
832110-10-0	SMITH INTERNATIONAL INC		06/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,500.000	45,897		39,804							39,804		6,093	6,093		
832696-40-5	SMUCKER J M CO COM NEW		08/19/2009	Various	100.000	4,356		4,038	4,336	(298)			(298)		4,038		318	318		
833034-10-1	SNAP ON IN C COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	4,095		2,184	3,938	(1,754)			(1,754)		2,184		1,911	1,911		
F01699-13-5	SOC AIR FRANCE EUR8.50	D	11/16/2009	Various	11,384.000	194,593		146,914	81,326	214,873		(133,546)		(13,368)			194,593	194,593		
B82095-11-6	SOLVAY SA COMMON STOCK	D	11/16/2009	Various	2,739.000	298,948		201,979	167,607	388,920		(221,313)		19,333			298,948	298,948		
842587-10-7	SOUTHERN CO		03/02/2009	Various	800.000	28,704		10,824	29,600	(18,776)			(18,776)		10,824		17,879	17,879		
844741-10-8	SOUTHWEST AIRLINES CO		10/28/2009	Various	825.000	7,309		6,123	7,112	(988)			(988)		6,123		1,186	1,186	4	
845467-10-9	SOUTHWESTERN ENERGY CO		10/14/2009	Various	72,592.000	3,065,586		2,464,348	2,021,556	331,280			331,280		2,464,348		601,239	601,239		
78463V-10-7	SPDR GOLD TRUST ETF		02/24/2009	Various	45,407.000	3,953,000		3,982,077	3,929,976	52,101			52,101		3,982,077		(29,077)	(29,077)		
78462F-10-3	SPDR S&P DEP RCPT TRADES AND QUOTES		10/14/2009	Various	7,299,492.000	660,807,506		647,220,440	658,706,158	(5,898,218)		5,587,500	(11,485,718)		647,220,440		13,587,066	13,587,066	7,601,901	
847560-10-9	SPECTRA ENERGY CORP		09/17/2009	Various	700.000	11,767		8,236	11,018	(2,782)			(2,782)		8,236		3,531	3,531		
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		08/19/2009	Various	1,600.000	22,399		22,496							22,496		(97)	(97)		
790849-10-3	ST JUDE MEDICAL INC		06/02/2009	Various	1,935.000	74,880		56,106	13,184	(10,569)			(10,569)		56,106		18,774	18,774		
854616-10-9	STANLEY WORKS		06/04/2009	Various	100.000	3,564		2,303	3,410	(1,107)			(1,107)		2,303		1,261	1,261		
855030-10-2	STAPLES INC.		06/02/2009	Various	5,750.000	122,488		122,846	13,440	(9,226)			(9,226)		111,620		10,868	10,868		
855244-10-9	STARBUCKS CORP		06/18/2009	Various	5,900.000	84,255		69,848	7,568	(656)			(656)		69,848		14,407	14,407		
857477-10-3	STATE STREET CORPORATION		06/02/2009	Various	17,577.000	604,677		551,099	624,442	492,657		627,414	(134,756)		551,099		53,578	53,578	3,965	
R8412T-10-2	STATOIL ASA CMN STK	D	11/16/2009	Various	78,000.000	2,031,539		1,754,159	1,266,467	1,021,996		1,020,760	1,236	486,457	1,754,159	(153,585)	430,965	277,379	54,803	
858119-10-0	STEEL DYNAMICS INC		06/23/2009	Various	790.000	11,313		11,680							11,680		(367)	(367)		
858912-10-8	STERICYCLE INC		06/04/2009	Various	21,087.000	1,084,385		1,090,036	1,004,467	(5,619)			(5,619)		1,090,036		(5,652)	(5,652)		
860630-10-2	STIFEL FINANCIAL CORP		04/22/2009	Various	45,148.000	1,879,339		2,065,021	2,070,036	(5,015)			(5,015)		2,065,021		(185,682)	(185,682)		
X21349-11-7	STORA ENSO OYJ NPV SER'R'	D	11/16/2009	Various	61,979.000	536,579		31,112	482,878	163,005	31,112	633,740	(439,623)	(12,143)	31,112		505,466	505,466		
863236-10-5	STRAYER EDUCATION INC		10/14/2009	Various	33,954.000	6,785,510		6,803,169	7,280,077	(396,659)	(58,096)	22,153	(476,908)		6,803,169		(17,659)	(17,659)	3,943	
863667-10-1	STRYKER CORP		06/02/2009	Various	2,100.000	83,495		75,010	11,985	(4,202)			(4,202)		75,010		8,485	8,485	120	
D82781-10-1	SUEDZUCKER AG NPV	D	11/16/2009	CREDIT SUISSE	11,596.000	264,116		164,554	177,883	(10,094)			(10,094)	(3,235)	164,554	13,833	85,729	99,562		
866796-10-5	SUN LIFE FINANCIAL COM NPV	C	11/16/2009	CREDIT SUISSE	35,700.000	954,675		1,050,365							1,050,365	20,567	(116,257)	(95,690)		
867224-10-7	SUNCOR ENERGY INC	C	11/16/2009	CREDIT SUISSE	120,404.000	4,353,354		4,451,494							4,451,494	87,163	(185,303)	(98,140)		
86764P-10-9	SUNOCO INC COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	4,259		3,558	4,346	(788)			(788)		3,558		701	701		

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	Maturity Date
867652-10-9	SUNPOWER CORP		06/04/2009	Various	12,700.000	309,621		307,778	425,500	568,858		720,888	(152,030)		307,778		1,843	1,843		
867652-30-7	SUNPOWER CORP CL B		10/14/2009	Various	10,971.000	236,507		217,226	333,957	685,839		802,570	(116,731)		217,226		19,282	19,282		
784860-10-1	SVB FINANCIAL GROUP		04/06/2009	Various	10,000.000	211,897		200,100	262,300	197,114		259,314	(62,200)		200,100		11,797	11,797		
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	D	11/16/2009	CREDIT SUISSE	35,125.000	512,585		345,147	301,513	26,891			26,891	16,743	345,147	28,402	139,036	167,438		
871503-10-8	SYMANTEC CORP.		06/02/2009	Various	23,170.000	348,209		334,700	201,205	(8,856)			(8,856)		334,700		13,509	13,509		
871829-10-7	SYSCO CORP		08/25/2009	Various	1,118.000	26,686		18,465	16,058	(6,323)			(6,323)		18,465		8,221	8,221	268	
87306E-10-7	T 3 ENERGY SERVICES INC		01/08/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH	24,550.000	317,891		71,208	231,752	(160,544)			(160,544)		71,208		246,683	246,683		
74144T-10-8	T. ROWE PRICE GROUP		10/02/2009	Various	28,521.000	966,796		1,008,629	954,080	(5,682)			(5,682)		1,008,629		(41,833)	(41,833)		
87425E-10-3	TALISMAN ENERGY IN COM NPV	C	11/16/2009	CREDIT SUISSE	53,000.000	944,031		967,573							967,573	18,946	(42,488)	(23,542)		
875465-10-6	TANGER FACTORY OUTLETS		10/28/2009	DISTRIBUTION		747		747							747					
87612E-10-6	TARGET CORP		06/02/2009	Various	11,117.000	453,435		419,516	31,077	(11,546)			(11,546)		419,516		33,919	33,919	800	
876664-10-3	TAUBMAN CENTERS INC		12/11/2009	DISTRIBUTION		875		875							875					
87236Y-10-8	TD AMERITRADE HOLDING CORP		06/23/2009	Various	4,585.000	74,075		61,955							61,955		12,120	12,120		
878377-10-0	TECHNE CORP		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	800.000	50,007		50,056							50,056		(49)	(49)		
F90676-10-1	TECHNIP NPV		11/16/2009	CREDIT SUISSE	7,538.000	556,000		74,039	228,530	(147,632)			(147,632)	(6,859)	74,039	2,245	479,716	481,961	10,486	
878742-20-4	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	C	11/16/2009	Various		10,798										153	10,645	10,798		
879664-10-0	TELLABS INC		06/23/2009	Various	13,559.000	69,440		63,979	2,060	(30)			(30)		63,979		5,461	5,461		
88076W-10-3	TERADATA C ORP DEL COM		10/14/2009	Various	206.000	3,299		1,440	2,966	(1,679)			(1,679)		1,440		1,858	1,858		
880915-10-3	TERRA INDUSTRIES INC		06/04/2009	Various	16,589.000	456,228		414,707							414,707		41,521	41,521	1,604	
881005-20-1	TERRANITROGEN CO L P		04/22/2009	Various	857.000	88,626		81,209	81,209						81,209		7,417	7,417		
881609-10-1	TESORO CORP		08/19/2009	Various	12,833.000	175,676		119,382	169,011	(49,629)			(49,629)		119,382		56,295	56,295		
881624-20-9	TEVA PHARMACEUTICAL-ADR	F	04/22/2009	Various	59,062.000	2,458,685		2,514,223	2,514,269	(47)			(47)		2,514,223		(55,538)	(55,538)		
882508-10-4	TEXAS INST RS INC COM		06/03/2009	Various	20,300.000	402,418		368,156	24,832	(5,524)			(5,524)		368,156		34,262	34,262	1,364	
883203-10-1	TEXTRON IN C COM		10/28/2009	Various	300.000	4,788		2,039	4,161	(2,122)			(2,122)		2,039		2,749	2,749	69	
87240R-10-7	TFS FINANCIAL CORP		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	5,500.000	62,379		66,068							66,068		(3,688)	(3,688)	385	
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		06/03/2009	Various	400.000	14,091		5,385	13,628	(8,243)			(8,243)		5,385		8,706	8,706		
884903-10-5	THOMSON REUTERS CORP	C	11/16/2009	CREDIT SUISSE	800.000	25,465		26,820							26,820	786	(2,142)	(1,356)		
885175-30-7	THORATEC CORP		04/22/2009	Various	61,999.000	1,766,269		1,611,603	2,014,348	(402,067)		678	(402,745)		1,611,603		154,667	154,667		
88732J-20-7	TIME WARNER CABLE INC		05/15/2009	Various	15,080.600	466,240		302,910							302,910		163,330	163,330		
887317-30-3	TIME WARNER INC		12/16/2009	Various	143,730.937	4,501,528		3,548,697	4,255,350	2,111,382	403,340	3,653,127	(1,138,405)		3,548,697		952,832	952,832	26,181	
G8878S-10-3	TINGYI (CAYMAN ISLN) HLDG CO	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	26,000.000	60,553		47,290							47,290	9	13,253	13,262		
872540-10-9	TJX COMPANIES INC		12/04/2009	Various	85,344.000	2,812,246		2,064,701	10,285	(6,293)			(6,293)		2,064,701		747,546	747,546	18,056	
889478-10-3	TOLL BROTHERS INC		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	3,845.000	70,049		78,152							78,152		(8,103)	(8,103)		
891027-10-4	TORCHMARK INC COM		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	4,494		2,001	4,470	(2,469)			(2,469)		2,001		2,493	2,493	14	
891092-10-8	TORO CO.		01/05/2009	INVESTMENT TECHNOLOGY GROUP	2,434.000	83,764		80,322	80,322						80,322		3,442	3,442	365	
891160-50-9	TORONTO-DOMINION COM NPV	C	11/16/2009	CREDIT SUISSE	16,000.000	1,028,048		1,008,670							1,008,670	29,553	(10,175)	19,378		
891906-10-9	TOTAL SYSTEM SERVICES INC		06/23/2009	Various	1,156.000	14,873		14,876							14,876		(3)	(3)	107	
892356-10-6	TRACTOR SUPPLY CO		01/05/2009	INVESTMENT TECHNOLOGY GROUP	12,780.000	465,092		461,869	461,869						461,869		3,223	3,223		
89353D-10-7	TRANSCANANDA CORP	C	11/16/2009	CREDIT SUISSE	32,700.000	1,007,233		1,016,590							1,016,590	29,785	(39,142)	(9,357)		
H8817H-10-0	TRANSOCEAN INC		10/14/2009	Various	26,983.000	1,770,096		1,140,580	1,274,947	553,533		687,900	(134,367)		1,140,580		629,516	629,516		
89417E-10-9	TRAVELERS COS INC		01/07/2009	BLOOMBERG TRADEBOOK LLC	700.000	29,582		15,684	31,640	(15,957)			(15,957)		15,684		13,898	13,898		
D8484K-16-6	TUI AG NPV	D	11/16/2009	Various	11,218.000	90,651		72,020	115,545	53,047		111,175	(58,128)	14,603	72,020	(3,966)	22,597	18,631		
G9127H-10-4	TUI TRAVEL PLC ORD GBP0.10	D	11/16/2009	CREDIT SUISSE	52,871.000	227,340		210,345	177,488	(35,107)			(35,107)	67,964	210,345	(33,627)	50,622	16,995		
H8912P-10-6	TYCO ELECT RONICS LTD SHS		04/07/2009	Various	179,425.000	2,164,635		1,980,118	2,908,479	2,854,495		3,782,857	(928,362)		1,980,118		184,517	184,517	28,628	
H89128-10-4	TYCO INTER NATIONAL LTD BERMUDASHS		06/03/2009	Various	500.000	10,369		6,500	10,800	(4,300)			(4,300)		6,500		3,869	3,869	100	
902494-10-3	TYSON FOODS INC CLASS A		08/19/2009	Various	180,475.000	2,203,680		2,151,822	1,580,961	570,861			570,861		2,151,822		51,857	51,857	11,360	
902653-10-4	UDR INC		06/29/2009	Various	231,500.000	2,278,668		4,617,261	3,192,385	1,424,876			1,424,876		4,617,261		(2,338,593)	(2,338,593)	383,707	
90458E-10-7	UNIBANCO UNIAO DE BANCOS BRASILEIROS ADR	F	04/03/2009	MERGER	4,000.000	294,170		517,820	258,480	259,340			259,340		517,820		(223,650)	(223,650)	4,670	
907818-10-8	UNION PACIFIC CORP		06/02/2009	Various	4,100.000	216,771		177,011	28,680	(17,271)			(17,271)		177,011		39,760	39,760	1,107	
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		06/02/2009	Various	2,700.000	143,725		151,036	66,192						151,036		(7,311)	(7,311)	675	

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	Maturity Date
913017-10-9	UNITED TECHNOLOGIES CORP		01/08/2009	Various	134,929.000	7,174,869		6,825,391	7,232,194	(406,804)			(406,804)		6,825,391		349,478	349,478		
91324P-10-2	UNITEDHEALTH GROUP INC		06/03/2009	Various	43,320.000	1,872,249		968,020	489,972	(152,604)			(152,604)		968,020		904,229	904,229		
				BLOOMBERG TRADEBOOK LLC																
91529Y-10-6	UNUM GROUP		01/07/2009		400.000	7,204		5,362	7,440	(2,078)			(2,078)		5,362		1,842	1,842		
917047-10-2	URBAN OUTFITTERS INC		10/14/2009	Various	12,037.000	388,218		357,980							357,980		30,238	30,238		
902973-30-4	US BANCORP		06/02/2009	Various	492,289.000	7,173,498		7,223,800	12,312,148	3,404,959		8,519,933	(5,114,974)		7,197,174		(23,677)	(23,677)	233,742	
912318-10-2	US NATURAL GAS FUND		04/13/2009	Various	180,000.000	2,592,281		2,736,000	4,170,600	2,521,451		3,956,051	(1,434,600)		2,736,000		(143,719)	(143,719)		
91273H-10-1	US WEST, INC.		05/19/2009	DISTRIBUTION		365									365			365		
				BLOOMBERG TRADEBOOK LLC																
91913Y-10-0	VALERO ENERGY CORP		01/07/2009		600.000	14,274			12,984	(12,984)			(12,984)				14,274	14,274		
921910-81-6	VANGUARD MEGA CAP 300 GROWTH ETF		10/29/2009	Various	130,239.000	4,117,861		3,984,601	4,109,040	(124,439)			(124,439)		3,984,601		133,260	133,260		
922908-51-2	VANGUARD MIDCAP VALUE INDEX		12/09/2009	Various	1,073,090.000	47,016,806		46,229,172	35,165,159	17,228,245			17,228,245		46,229,172		787,634	787,634	43,997	
922908-61-1	VANGUARD SMALLCAP VALUE ETF		12/09/2009	Various	612,458.000	33,689,391		33,959,361	25,992,718	10,622,349			10,622,349		33,959,361		(269,970)	(269,970)	20,211	
92220P-10-5	VARIAN MEDICAL SYST		10/14/2009	Various	100.000	3,432		557	3,504	(2,947)			(2,947)		557		2,875	2,875		
92343V-10-4	VERIZON COMMUNICATIONS		01/15/2009	Various	85,000.000	2,557,685		2,636,655	2,881,500	(244,845)			(244,845)		2,636,655		(78,970)	(78,970)	39,100	
92532F-10-0	VERTEX PHARMACEUTICALS		10/14/2009	Various	2,402.000	75,594		75,735							75,735		(141)	(141)		
				BLOOMBERG TRADEBOOK LLC																
918204-10-8	VF CORP		01/07/2009		100.000	5,572		2,472	5,477	(3,005)			(3,005)		2,472		3,100	3,100		
92553P-20-1	VIACOM INC NEW CL B		06/23/2009	Various	4,403.000	100,713		78,095							78,095		22,617	22,617		
68370R-10-9	VIMPEL COMMUNICATI SPON ADR 4 REP 3 ORD	R	10/14/2009	Various	17,700.000	353,324			126,732	284,636		411,368	(126,732)				353,324	353,324		
92826C-83-9	VISA INC		06/02/2009	Various	3,718.000	242,713		195,685							195,685		47,028	47,028	326	
928563-40-2	VM WARE INC		06/02/2009	Various	51,653.000	1,396,460		1,273,278	1,046,553						1,273,278		123,182	123,182		
929042-10-9	VORNADO RLTY TR		12/16/2009	Various	222,545.000	10,017,122		15,286,398	13,430,591	1,849,591			1,849,591		15,286,398		(5,269,276)	(5,269,276)	238,020	
				BLOOMBERG TRADEBOOK LLC																
929160-10-9	VULCAN MAT LS CO COM		01/07/2009		100.000	6,462		5,579	6,958	(1,379)			(1,379)		5,579		883	883		
929740-10-8	WABTEC		01/08/2009	Various	47,231.000	1,820,928		1,845,142	1,877,432	(32,290)			(32,290)		1,845,142		(24,214)	(24,214)		
931422-10-9	WALGREEN CO		06/02/2009	Various	31,947.000	911,758		833,909	441,396	(15,985)			(15,985)		833,909		77,849	77,849	776	
931142-10-3	WAL-MART STORES		06/02/2009	Various	456,945.000	23,268,843		22,815,438	24,691,347	(2,696,467)			(2,696,467)		22,815,438		453,405	453,405	109,102	
93317Q-10-5	WALTER ENERGY INC		07/20/2009	Various	1,700.000	64,809		48,113							48,113		16,695	16,695	170	
G9431R-10-3	WANT WANT CHINA HOLDINGS LTD	D	11/18/2009	Various	179,000.000	129,013		95,950							95,950	11	33,052	33,063		
G94368-10-0	WARNER CHILCOTT PLC		10/14/2009	Various	23,260.000	329,892		314,708	337,270	(22,562)			(22,562)		314,708		15,185	15,185		
939653-10-1	WASHINGTON REAL ESTATE		12/15/2009	DISTRIBUTION		765		765							765					
94106L-10-9	WASTE MGMT INC DEL		06/02/2009	Various	1,800.000	54,457		41,647	19,884	(10,866)			(10,866)		41,647		12,810	12,810	348	
941848-10-3	WATERS CORPORATION		10/14/2009	Various	100.000	3,833		3,665	3,665						3,665		168	168		
942683-10-3	WATSON PHARMACEUTICALS INC		10/14/2009	Various	100.000	2,477		1,869	2,657	(788)			(788)		1,869		608	608		
H27013-10-3	WEATHERFORD INTERNATIONAL LTD		06/30/2009	Various	5,300.000	108,922		76,740	7,574	(5,497)			(5,497)		76,740		32,182	32,182		
948741-10-3	WEINGARTEN REALTY		12/03/2009	Various		69		69							69					
94973V-10-7	WELLPOINT INC		06/03/2009	Various	13,723.000	634,500		600,938	25,278	(7,350)			(7,350)		600,938		33,562	33,562		
949746-10-1	WELLS FARGO CO		04/07/2009	Various	701,046.000	10,542,941		9,995,422	20,666,836	(860,266)		9,811,149	(10,671,415)		9,995,422		547,520	547,520	237,030	
				CREDIT SUISSE FIRST																
950587-10-5	WENDYS ARBYS GROUP INC		06/04/2009	BOSTON CORPORATION	8,900.000	35,599		49,263							49,263		(13,663)	(13,663)	134	
958102-10-5	WESTERN DIGITAL CORP.		10/14/2009	Various	9,844.000	298,024		239,388							239,388		58,636	58,636		
959802-10-9	WESTERN UN CO COM		06/23/2009	Various	6,787.000	116,495		98,475	11,472	(6,821)			(6,821)		98,475		18,020	18,020		
962166-10-4	WEYERHAEUS ER CO COM		06/02/2009	Various	18,568.000	545,527		511,920	568,366	521,376		577,823	(56,447)		511,920		33,607	33,607	4,642	
966837-10-6	WHOLE FOODS MKT INC		10/28/2009	Various	17,122.000	174,138		161,632	161,632						161,632		12,507	12,507		
969457-10-0	WILLIAMS COS INC		06/25/2009	Various	600.000	9,672		2,970	8,688	(5,718)			(5,718)		2,970		6,702	6,702		
97381W-10-4	WINDSTREAM CORP		05/28/2009	Various	533.000	4,802		4,172	4,904	(732)			(732)		4,172		631	631	133	
				BLOOMBERG TRADEBOOK LLC																
976657-10-6	WISCONSIN ENERGY		01/07/2009		100.000	4,199		4,198	4,198						4,198		1	1		
983024-10-0	WYETH		10/29/2009	Various	277,483.000	5,127,676		2,729,410	10,408,387	951,492			951,492		2,729,410		2,398,266	2,398,266	236,784	
983134-10-7	WYNN RESOR TS LTD COM		10/14/2009	Various	100.000	4,838		4,226	4,226						4,226		612	612		
98389B-10-0	XCEL ENERGY INC		03/02/2009	Various	400.000	7,332		5,148	7,420	(2,272)			(2,272)		5,148		2,184	2,184	95	
984121-10-3	XEROX CORP COM		04/07/2009	Various	65,459.000	314,331		298,841	521,708	350,654		573,521	(222,867)		298,841		15,490	15,490	5,517	
98385X-10-6	XTO ENERGY INC.		06/30/2009	Various	14,160.000	577,736		487,354	291,330	(21,070)			(21,070)		487,354		90,382	90,382	991	
984332-10-6	YAHOO INC COM		06/02/2009	Various	10,398.000	167,497		145,327	15,836	(6,062)			(6,062)		145,327		22,170	22,170		
988498-10-1	YUM! BRANDS INC		07/10/2009	Various	12,621.000	421,970		350,726	296,762	(49,973)			(49,973)		350,726		71,244	71,244		
98956P-10-2	ZIMMER HOLDINGS INC		06/02/2009	Various	1,900.000	86,536		69,551	12,126	(9,957)			(9,957)		69,551		16,986	16,986		
955306-ZZ-1	WEST PHARMACEUTICAL SRVC 4.00000% 03/15		01/02/2009	VARIOUS	1,500,000.000	1,513,879		1,513,879	1,078,125	435,754			435,754		1,513,879					
Y0004F-10-5	ZTE CORP-H	D	11/17/2009	Various	127,800.000	752,354		638,929							638,929	3	113,423	113,426		

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	Maturity Date
989701-10-7	ZIONS BANCORP		01/07/2009	BLOOMBERG TRADEBOOK LLC	100.000	2,345		2,451	2,451						2,451		(106)	(106)		
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,465,707,512	XXX	1,402,756,585	1,420,037,940	36,676,797	1,794,704	129,371,417	(90,899,916)	3,030,617	1,402,020,805	(149,345)	63,836,053	63,686,708	13,551,633	XXX
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		04/30/2009	DISTRIBUTION		16,922		16,922							16,922					
9199999. Common Stocks - Parent, Subsidiaries and Affiliates						16,922	XXX	16,922							16,922					XXX
9799997. Total - Common Stocks - Part 4						1,465,724,434	XXX	1,402,773,507	1,420,037,940	36,676,797	1,794,704	129,371,417	(90,899,916)	3,030,617	1,402,037,727	(149,345)	63,836,053	63,686,708	13,551,633	XXX
9799998. Total - Common Stocks - Part 5						4,665,750,594	XXX	4,282,031,588				30,081,122	(30,081,122)		4,273,077,462	3,039,830	389,633,302	392,673,132	6,645,770	XXX
9799999. Total - Common Stocks						6,131,475,028	XXX	5,684,805,094	1,420,037,940	36,676,797	1,794,704	159,452,538	(120,981,038)	3,030,617	5,675,115,189	2,890,485	453,469,355	456,359,840	20,197,403	XXX
9899999. Total - Preferred and Common Stocks						6,240,982,307	XXX	5,803,502,432	1,519,259,308	50,786,522	1,838,940	159,996,395	(107,370,933)	3,030,617	5,793,937,362	2,890,485	444,154,462	447,044,947	22,619,810	XXX
9999999 - Totals						14,701,179,166	XXX	13,988,724,144	7,646,080,239	195,927,914	32,449,589	211,295,897	17,081,606	22,942,161	14,065,654,165	(4,295,955)	639,820,958	635,525,003	308,605,482	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 Value (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
06050B-AK-7	BANK OF AMERICA CORP 06/22/2012		03/09/2009	BANK OF AMERICA	11/24/2009	Various	30,000,000	30,000,000	30,197,600	30,000,000							197,600	197,600	162,646	
31398A-VQ-2	FANNIE MAE 03/23/2011		03/24/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	05/26/2009	GREENWICH CAPITAL MARKETS, INC.	20,000,000	20,056,300	20,244,400	20,051,497		(4,803)		(4,803)			192,903	192,903	62,222	1,944
3133XT-7F-7	FEDERAL HOME LOAN BANK 08/27/2010		02/25/2009	BARCLAYS BANK	06/02/2009	Various	25,000,000	24,990,000	25,177,850	24,991,721		1,721		1,721			186,129	186,129	89,375	
313385-FT-8	FHLB DISC CORP 05/18/2009		02/11/2009	BARCLAYS BANK	03/24/2009	Various	50,000,000	49,948,540	49,985,140	49,970,885		22,345		22,345			14,255	14,255		
3128X8-FR-8	FREDDIE MAC 01/14/2011		02/27/2009	HSBC SECURITIES, INC.	11/24/2009	HSBC SECURITIES, INC.	40,000,000	39,976,378	40,071,770	39,981,343		4,965		4,965			90,427	90,427	189,873	50,197
3128X8-PF-3	FREDDIE MAC 09/03/2010		03/03/2009	BARCLAYS BANK	06/02/2009	J. P. MORGAN SECURITIES, INC.	15,000,000	14,994,908	15,033,645	14,995,742		834		834			37,903	37,903	47,701	518
3128X8-QT-2	FREDDIE MAC 09/10/2010		03/04/2009	DEUTSCHE BANK SECURITIES	06/02/2009	GREENWICH CAPITAL MARKETS, INC.	10,000,000	10,000,000	10,083,600	10,000,000							83,600	83,600	33,431	
3128X8-RC-8	FREDDIE MAC 03/09/2011		03/05/2009	MORGAN STANLEY DEAN WITTER	11/24/2009	MORGAN STANLEY DEAN WITTER	20,000,000	20,000,000	20,033,900	20,000,000							33,900	33,900	122,562	
481247-AJ-3	JPMORGAN CHASE & CO 06/15/2012		02/26/2009	J. P. MORGAN SECURITIES, INC.	11/24/2009	J. P. MORGAN SECURITIES, INC.	20,000,000	20,044,000	20,123,760	20,034,142		(9,858)		(9,858)			89,618	89,618	162,188	6,581
61757U-AL-4	MORGAN STANLEY 02/10/2012		03/03/2009	UNION BANK OF SWITZERLAND	11/24/2009	MORGAN STANLEY DEAN WITTER	20,000,000	20,100,000	20,134,100	20,075,071		(24,929)		(24,929)			59,029	59,029	181,578	19,271
61757U-AN-0	MORGAN STANLEY 03/13/2012		03/10/2009	MORGAN STANLEY DEAN WITTER	11/24/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	20,000,000	20,000,000	20,097,640	20,000,000							97,640	97,640	143,271	
69351C-AD-5	PNC FUNDING CORP 04/01/2012		03/30/2009	SALOMON SMITH BARNEY	11/24/2009	GREENWICH CAPITAL MARKETS, INC.	5,000,000	5,000,000	5,026,350	5,000,000							26,350	26,350	32,476	
912828-LW-8	US TREASURY N/B 09/30/2011		09/22/2009	MORGAN STANLEY DEAN WITTER	12/29/2009	SALOMON SMITH BARNEY	50,000,000	49,966,435	50,009,600	49,970,598		4,163		4,163			39,002	39,002	125,000	
0399999. Bonds - U.S. Governments							325,000,000	325,076,561	326,219,355	325,070,999		(5,561)		(5,561)			1,148,356	1,148,356	1,352,322	78,511
967963-EH-8	BELGIUM KINGDOM 09/15/2014	F	09/08/2009	ROYAL BANK OF SCOTLAND PLC	12/17/2009	ALLSTATE LIFE INSURANCE CO	20,000,000	19,937,200	20,386,000	19,940,226		3,026		3,026			445,774	445,774	146,944	
302154-AU-3	EXPORT-IMPORT BK KOREA 01/14/2015	F	07/07/2009	BANK OF AMERICA	07/08/2009	Various	5,000,000	4,971,300	4,998,275	4,971,300							26,975	26,975		
M88269-LY-5	TURKEY GOVERNMENT BOND 02/02/2011	D	06/11/2009	GREENWICH CAPITAL MARKETS, INC.	12/03/2009	GREENWICH CAPITAL MARKETS, INC.	15,114,674	12,391,312	14,040,119	13,134,493		743,181		743,181		249,796	655,831	905,626		
1099999. Bonds - All Other Governments							40,114,674	37,299,812	39,424,394	38,046,019		746,207		746,207		249,796	1,128,579	1,378,375	146,944	
088023-HY-5	BEVERLY HILLS CALIF UNI SCH D 08/01/2029		01/28/2009	BAUM, GEORGE K. & COMPANY	01/29/2009	BAUM, GEORGE K. & COMPANY	10,000,000	2,875,900	2,923,600	2,875,900							47,700	47,700		
130795-R6-6	CALIFORNIA STWIDE CMNTY PROP 06/15/2013		11/10/2009	GOLDMAN, SACHS & CO.	11/12/2009	GOLDMAN, SACHS & CO.	20,000,000	20,659,000	20,838,200	20,659,000							179,200	179,200		
738850-QP-4	POWAY CA USD ELECT 08 IMPT 07 08/01/2031		01/09/2009	STONE & YOUNGBERG	01/15/2009	STONE & YOUNGBERG	12,205,000	2,891,853	3,211,258	2,891,853							319,405	319,405		
167486-DM-8	CHICAGO IL G O 2009 C 01/01/2029		01/15/2009	BLAIR, WILLIAM, & COMPANY, L.L.C.	09/11/2009	Various	8,000,000	8,068,160	8,517,891	8,064,715		(3,445)		(3,445)			453,176	453,176	253,236	
213185-CU-3	COOK CNTY IL G O SER 2009 C R 11/15/2020		10/22/2009	LOOP CAPITAL MARKETS	12/08/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH	25,000,000	27,026,750	27,779,500	27,010,204		(16,546)		(16,546)			769,296	769,296	125,000	
71323M-CH-3	PEORIA IL SCH DIST NO 150 GLE 12/01/2026		01/22/2009	MESIROW FINANCIAL, INC.	02/12/2009	MESIROW FINANCIAL, INC.	5,000,000	1,618,150	1,673,550	1,622,141		3,991		3,991			51,409	51,409		
64966G-6T-4	NEW YORK NY G O FISCAL 2008 S 08/15/2013		06/10/2009	SEIBERT BRANFORD	09/22/2009	SEIBERT BRANFORD	5,000,000	5,405,000	5,586,000	5,379,507		(25,493)		(25,493)			206,493	206,493	152,778	83,333
64972H-LP-5	NEW YORK NY TRANSITIONAL FIN 01/15/2025		01/14/2009	CITIGROUP GLOBAL MARKETS	09/01/2009	Various	10,000,000	10,194,500	10,602,000	10,185,003		(9,497)		(9,497)			416,997	416,997	325,208	
64972H-LQ-3	NEW YORK NY TRANSITIONAL FIN 01/15/2026		03/31/2009	Various	08/28/2009	Various	10,000,000	10,123,900	10,402,656	9,955,507		(1,373)	167,020	(168,393)			447,149	447,149	288,582	
179126-DE-4	CLACKAMAS CNTY OR SD 46 OREG 06/15/2037		04/16/2009	SEATTLE NORTHWEST SECURITIES CORP.	07/15/2009	SEATTLE NORTHWEST SECURITIES CORP.	12,130,000	2,331,386	2,454,991	2,362,343		30,957		30,957			92,647	92,647		
179126-DF-1	CLACKAMAS CNTY OR SD 46 OREG 06/15/2038		04/16/2009	SEATTLE NORTHWEST SECURITIES CORP.	07/15/2009	SEATTLE NORTHWEST SECURITIES CORP.	12,495,000	2,258,346	2,381,047	2,288,384		30,038		30,038			92,663	92,663		
625487-EN-9	MULTNOMAH CNTY OR SD 51JT RIV 06/15/2028		02/20/2009	SEATTLE NORTHWEST SECURITIES CORP.	05/01/2009	SEATTLE NORTHWEST SECURITIES CORP.	1,000,000	351,530	384,150	355,252		3,722		3,722			28,898	28,898		
625487-EP-4	MULTNOMAH CNTY OR SD 51JT RIV 06/15/2029		02/20/2009	SEATTLE NORTHWEST SECURITIES CORP.	05/20/2009	GMS GROUP	1,000,000	328,430	370,210	332,964		4,534		4,534			37,246	37,246		
625487-EQ-2	MULTNOMAH CNTY OR SD 51JT RIV 06/15/2030		02/20/2009	SEATTLE NORTHWEST SECURITIES CORP.	05/20/2009	GMS GROUP	1,215,000	373,078	421,058	378,283		5,205		5,205			42,775	42,775		
68607H-Z6-6	OREGON ST DEPT OF ADMIN SVCS 05/01/2039		02/11/2009	BANC AMERICA SECURITIES	07/14/2009	SEATTLE NORTHWEST SECURITIES CORP.	1,800,000	1,794,438	1,839,096	1,794,476		38		38			44,620	44,620	39,113	

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 Value (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
954498-QW-4	WEST MIFFLIN PA AREA SCH DIST 04/01/2028		01/09/2009	JANNEY MONTGOMERY SCOTT	01/12/2009	JANNEY MONTGOMERY SCOTT	1,420,000	1,429,983	1,441,300	1,429,983							11,317	11,317	2,332	2,332
954498-QX-2	WEST MIFFLIN PA AREA SCH DIST 04/01/2031		01/09/2009	JANNEY MONTGOMERY SCOTT	01/12/2009	JANNEY MONTGOMERY SCOTT	1,000,000	975,000	988,750	975,000							13,750	13,750	1,566	1,566
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions							137,265,000	98,705,404	101,815,256	98,560,514		22,130	167,020	(144,889)			3,254,742	3,254,742	1,187,815	87,231
31412N-YY-6	FED NATL MTG ASSOC #930527 02/01/2024		03/24/2009	DEUTSCHE BANK SECURITIES	11/10/2009	Various	1,389,473	1,424,807	1,440,410	1,421,235		(3,572)		(3,572)			19,175	19,175	36,554	2,605
31412P-E7-2	FED NATL MTG ASSOC #930858 04/01/2024		09/15/2009	BANK OF AMERICA	11/10/2009	Various	72,537	74,846	75,461	74,697		(149)		(149)			764	764	680	145
31412P-2K-6	FED NATL MTG ASSOC #931478 07/01/2024		09/15/2009	BANK OF AMERICA	11/10/2009	Various	580,398	598,876	604,097	597,869		(1,007)		(1,007)			6,229	6,229	5,464	1,161
31412T-7C-1	FED NATL MTG ASSOC #934791 02/01/2024		03/24/2009	DEUTSCHE BANK SECURITIES	11/10/2009	Various	33,429	34,279	34,692	34,161		(118)		(118)			531	531	902	63
31416H-MD-4	FED NATL MTG ASSOC #AA0355 02/01/2024		03/24/2009	DEUTSCHE BANK SECURITIES	11/10/2009	Various	117,974	120,974	122,741	120,660		(314)		(314)			2,082	2,082	3,282	221
31416H-2G-9	FED NATL MTG ASSOC #AA0774 04/01/2024		03/24/2009	DEUTSCHE BANK SECURITIES	11/10/2009	Various	30,770	31,552	31,883	31,418		(135)		(135)			465	465	832	58
31416J-WZ-0	FED NATL MTG ASSOC #AA1563 02/01/2024		03/24/2009	DEUTSCHE BANK SECURITIES	11/10/2009	Various	247,587	253,883	256,652	252,881		(1,002)		(1,002)			3,772	3,772	6,551	464
31416L-6H-4	FED NATL MTG ASSOC #AA3571 03/01/2024		03/24/2009	DEUTSCHE BANK SECURITIES	11/10/2009	Various	139,171	142,710	144,215	141,916		(794)		(794)			2,300	2,300	3,840	261
31416M-EE-0	FED NATL MTG ASSOC #AA3732 04/01/2024		09/15/2009	BANK OF AMERICA	11/10/2009	Various	147,885	152,593	154,013	152,411		(182)		(182)			1,602	1,602	1,399	296
31416P-Y6-8	FED NATL MTG ASSOC #AA6132 04/01/2024		03/24/2009	DEUTSCHE BANK SECURITIES	11/10/2009	Various	223,150	228,825	232,215	228,307		(518)		(518)			3,908	3,908	6,216	418
31416P-3M-7	FED NATL MTG ASSOC #AA6203 07/01/2024		09/15/2009	BANK OF AMERICA	11/10/2009	Various	357,535	368,918	372,368	368,477		(440)		(440)			3,891	3,891	3,384	715
31416R-YF-4	FED NATL MTG ASSOC #AA7909 06/01/2024		09/15/2009	BANK OF AMERICA	11/10/2009	Various	577,787	596,182	601,307	595,137		(1,045)		(1,045)			6,171	6,171	5,439	1,156
31417M-2K-8	FED NATL MTG ASSOC #AC3477 08/01/2024		09/15/2009	BANK OF AMERICA	11/10/2009	Various	642,465	662,919	668,646	661,752		(1,166)		(1,166)			6,893	6,893	6,059	1,285
31417Y-AM-9	FED NATL MTG ASSOC #MA0011 03/01/2024		03/24/2009	DEUTSCHE BANK SECURITIES	11/10/2009	Various	149,319	153,117	154,938	152,603		(514)		(514)			2,335	2,335	4,036	280
31417Y-GL-5	FED NATL MTG ASSOC #MA0202 10/01/2024		09/15/2009	BANK OF AMERICA	11/10/2009	Various	197,662	203,955	205,847	203,692		(263)		(263)			2,155	2,155	1,869	395
010608-K2-2	ALABAMA PUB SCH & CLG CAP IMP 05/01/2018		10/22/2009	MORGAN STANLEY DEAN WITTER	12/02/2009	SEIBERT BRANFORD	7,000,000	7,537,180	7,841,470	7,531,361		(5,819)		(5,819)			310,109	310,109	37,917	
914084-4M-7	UNIVERSITY ARK UNIV REVS REF- 12/01/2038		01/15/2009	STEPHENS, INC.	01/15/2009	STEPHENS, INC.	500,000	491,035	498,750	491,035							7,715	7,715	144	144
130795-D6-1	CALIFORNIA STWIDE CMNTY KAISE 04/01/2014		05/22/2009	CITIGROUP GLOBAL MARKETS	09/08/2009	Various	65,000,000	68,701,100	70,580,989	68,574,458		(126,642)		(126,642)			2,006,531	2,006,531	585,542	
130795-E2-9	CALIFORNIA STWIDE CMNTY KAISE 04/01/2019		11/10/2009	MESIROW FINANCIAL, INC.	12/01/2009	MESIROW FINANCIAL, INC.	9,500,000	9,786,235	10,053,850	9,785,004		(1,231)		(1,231)			268,846	268,846	83,125	59,375
79730A-GU-6	SAN DIEGO CA PUB FAC FIN SWR 05/15/2014		05/15/2009	CITIGROUP GLOBAL MARKETS	09/10/2009	PRAGER MCCARTHY & SEALY	3,500,000	3,835,510	3,911,796	3,820,367		(15,143)		(15,143)			91,429	91,429	41,646	
924397-BZ-4	VERNON CA ELEC SYS 2009 A 08/01/2011		05/07/2009	CITIGROUP GLOBAL MARKETS	10/27/2009	CITIGROUP GLOBAL MARKETS	7,500,000	7,781,400	7,904,550	7,724,125		(57,275)		(57,275)			180,425	180,425	173,958	
924397-CE-0	VERNON CA ELEC SYS 2009 A 08/01/2013		05/14/2009	CITIGROUP GLOBAL MARKETS	09/11/2009	CITIGROUP GLOBAL MARKETS	10,000,000	9,961,100	10,352,400	9,963,891		2,791		2,791			388,509	388,509	128,125	6,250
167592-QH-0	CHICAGO IL OHARE INTL ARPT GE 01/01/2018		04/21/2009	SEIBERT BRANFORD	09/11/2009	CITIGROUP GLOBAL MARKETS	32,675,000	32,617,819	33,287,656	32,619,872		2,053		2,053			667,784	667,784	1,272,964	564,098
914891-JQ-0	UNIVERSITY SOUTHERN IND REV S 10/01/2028		01/28/2009	PNC SECURITIES CORPORATION	01/28/2009	PNC SECURITIES CORPORATION	1,500,000	1,482,495	1,492,500	1,482,495							10,005	10,005		
982674-EN-9	WYANDOTTE CNTY/KS CITY KS UTI 09/01/2024		01/23/2009	GOLDMAN, SACHS & CO.	06/30/2009	Various	3,000,000	3,064,200	3,280,850	3,062,402		(1,798)		(1,798)			218,448	218,448	53,472	
546589-QQ-8	LOUISVILLE JEFFERSON CNTY KY 05/15/2019		11/04/2009	Various	12/01/2009	SEIBERT BRANFORD	15,000,000	16,552,450	16,739,250	16,542,559		(9,891)		(9,891)			196,691	196,691	227,083	172,917
546589-QS-4	LOUISVILLE JEFFERSON CNTY KY 05/15/2021		11/09/2009	J. P. MORGAN SECURITIES, INC.	12/02/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH	5,140,000	5,560,401	5,640,019	5,558,098		(2,302)		(2,302)			81,921	81,921	79,956	62,822
625914-GN-0	MUNICIPAL ENERGY AGY OF NE PW 04/01/2029		01/08/2009	GOLDMAN, SACHS & CO.	03/20/2009	SEIBERT BRANFORD	1,200,000	1,184,304	1,238,856	1,184,397		93		93			54,459	54,459	11,104	
645918-VB-6	NEW JERSEY ECONOMIC DEV AUTH 12/15/2034		01/23/2009	BANC AMERICA SECURITIES	01/23/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH	3,800,000	3,647,924	3,743,000	3,647,924							95,076	95,076		
646139-W8-4	NEW JERSEY TURNPIKE AUTH 2009 01/01/2020		10/29/2009	GOLDMAN, SACHS & CO.	12/08/2009	Various	19,855,000	21,158,084	21,929,957	21,148,512		(9,572)		(9,572)			781,445	781,445	81,181	
650035-SW-9	NEW YORK ST URBAN DEV PERS IN 12/15/2020		11/18/2009	GOLDMAN, SACHS & CO.	12/08/2009	SEIBERT BRANFORD	25,000,000	27,948,750	28,498,250	27,942,012		(6,738)		(6,738)			556,238	556,238	34,722	
708692-AK-4	PENNSYLVANIA ECON SOLID WST M 11/01/2021		04/09/2009	GOLDMAN, SACHS & CO.	11/01/2009	CALLED @ 100.00	10,000,000	9,907,200	10,000,000	9,910,332		3,132		3,132			89,668	89,668	395,000	179,944
708840-HQ-9	PENNSYLVANIA INTERGOV COOP PH 06/15/2014		06/10/2009	GOLDMAN, SACHS & CO.	10/08/2009	JEFFERIES & COMPANY, INC.	8,060,000	8,846,414	8,970,135	8,797,715		(48,699)		(48,699)			172,420	172,420	133,214	
67178N-AC-8	OAK RIDGE TN INDL DEV BRITISH 12/01/2026		05/27/2009	W.H. MELL ASSOCIATES INC	06/01/2009	CALLED @ 100.00000000	50,000	51,500	50,000	51,500							(1,500)	(1,500)		

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 Value (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
235241-LK-0	DALLAS TX AREA RAPID TRANS 09 12/01/2014		06/18/2009	SEIBERT BRANFORD	12/02/2009	SOUTHWEST SECURITIES, INC.	7,000,000	7,763,560	8,145,060	7,704,673		(58,887)		(58,887)			440,387	440,387	157,500	
3199999. Bonds - U.S. Special Revenues							240,187,142	252,927,094	259,258,824	252,579,948		(347,145)		(347,145)			6,678,876	6,678,876	3,583,159	1,055,073
00828D-AJ-0	AFFINION GROUP INC 10/15/2015		05/27/2009	Various	11/03/2009	BARCLAYS BANK	4,953,000	4,210,520	5,161,120	4,242,890		32,370		32,370			918,230	918,230	317,385	62,405
00828D-AK-7	AFFINION GROUP INC 10/15/2013		06/02/2009	BANK OF AMERICA	07/09/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,000,000	910,000	925,000	911,706		1,706		1,706			13,294	13,294	25,031	14,063
00846U-AD-3	AGILENT TECHNOLOGIES INC 09/14/2012		09/18/2009	WALL STREET ACCESS	12/17/2009	ALLSTATE LIFE INSURANCE CO	2,000,000	2,024,420	2,055,672	2,022,599		(1,821)		(1,821)			33,073	33,073	22,992	2,225
013817-AT-8	ALCOA INC 5.250000% 03/15/201 03/15/2014		03/18/2009	MORGAN STANLEY DEAN WITTER	03/19/2009	MCMAHAN SECURITIES CO LP	500,000	500,000	571,250	500,000							71,250	71,250		
01958X-BF-3	ALLIED WASTE NORTH AMER 02/15/2014		08/27/2009	Various	12/17/2009	ALLSTATE LIFE INSURANCE CO	16,000,000	16,327,500	16,393,168	16,269,489		(58,011)		(58,011)			123,679	123,679	546,486	211,483
023178-AA-4	AMBASSADORS INTL INC 3.750000 04/15/2027		09/17/2009	EXCHANGE	09/28/2009	STIFEL CAPITAL MARKETS	1,250,000	337,500	593,750	337,500							256,250	256,250		
02666Q-B6-9	AMERICAN HONDA FINANCE 04/02/2013	R	08/18/2009	J. P. MORGAN SECURITIES, INC.	12/17/2009	ALLSTATE LIFE INSURANCE CO	5,000,000	5,057,100	5,128,430	5,052,350		(4,750)		(4,750)			76,080	76,080	163,802	89,288
031162-AN-0	AMGEN INC .125000% 02/01/2011 02/01/2011		03/17/2009	J. P. MORGAN SECURITIES, INC.	07/08/2009	KBC FINANCIAL PRODUCTS USA INC	1,000,000	938,750	985,000	948,775		10,025		10,025			36,225	36,225	563	170
001765-BC-9	AMR CORP 6.250000% 10/15/2014 10/15/2014		09/22/2009	CITIGROUP GLOBAL MARKETS	09/23/2009	RBC DOMINION SECURITIES	1,000,000	1,000,000	1,072,500	1,000,000							72,500	72,500		
034863-AA-8	ANGLO AMERICAN CAPITAL 04/08/2014	F	04/02/2009	ROYAL BANK OF SCOTLAND PLC	12/17/2009	ALLSTATE LIFE INSURANCE CO	3,000,000	3,000,000	3,577,857	3,000,000							577,857	577,857	194,531	
034863-AB-6	ANGLO AMERICAN CAPITAL 04/08/2019	F	04/02/2009	MORGAN STANLEY DEAN WITTER	04/13/2009	BARCLAYS BANK	1,500,000	1,500,000	1,511,250	1,500,000							11,250	11,250	3,125	
03938L-AC-8	ARCELORMITTAL 06/01/2013	F	09/11/2009	Various	12/17/2009	ALLSTATE LIFE INSURANCE CO	15,553,000	15,690,254	16,443,083	15,681,303		(8,951)		(8,951)			761,780	761,780	455,141	226,522
039483-AW-2	ARCHER DANIELS .875000% 02/15 02/15/2014		05/19/2009	DIRECT	12/07/2009	Various	4,550,000	4,642,813	4,783,428	4,631,961		(10,852)		(10,852)			151,466	151,466	32,624	10,395
053332-AH-5	AUTOZONE INC 01/15/2014		06/08/2009	ROYAL BANK OF SCOTLAND PLC	12/17/2009	ALLSTATE LIFE INSURANCE CO	2,000,000	2,035,960	2,219,130	2,032,390		(3,570)		(3,570)			186,740	186,740	119,889	52,722
060505-DT-8	BANK OF AMERICA CORP 12/29/2049		02/24/2009	BANK OF AMERICA	03/24/2009	CITIBANK	2,000,000	560,000	870,000	560,000							310,000	310,000	59,583	46,042
06050B-AC-5	BANK OF AMERICA CORP 12/02/2011		02/25/2009	FTN FINANCIAL	06/01/2009	BANK OF AMERICA	10,000,000	10,177,000	10,215,600	10,161,192		(15,808)		(15,808)			54,408	54,408	53,188	
055451-AG-3	BHP BILLITON FIN USA LTD 04/01/2014	F	03/18/2009	BARCLAYS BANK	03/25/2009	BARCLAYS BANK	3,000,000	2,989,980	3,013,050	2,990,004		24		24			23,046	23,046	2,292	
055451-AH-1	BHP BILLITON FIN USA LTD 04/01/2019	F	03/18/2009	CITIBANK	03/24/2009	CITIBANK	3,000,000	2,990,370	3,044,430	2,990,374		4		4			54,056	54,056	1,083	
090613-AE-0	BIOMET INC 10/15/2017		06/01/2009	SALOMON SMITH BARNEY	06/17/2009	JEFFERIES & COMPANY, INC.	2,000,000	1,987,500	2,000,000	1,987,545		45		45			12,455	12,455	43,271	31,646
091797-AP-5	BLACK & DECKER 04/15/2014		03/31/2009	CITIBANK	04/03/2009	DEUTSCHE BANK SECURITIES	3,000,000	2,964,210	3,022,500	2,964,286		76		76			58,214	58,214	3,729	
990563-9A-8	BOMBARDIER RECREATIONAL PRODU 06/28/2013	A	04/13/2009	BANK OF AMERICA	07/09/2009	TENDER OFFER	3,000,000	1,427,500	2,137,500	1,434,632		7,132		7,132			702,868	702,868	3,424	
07388Y-AG-7	BSCMS 2007- PW16 AM 06/11/2040		03/23/2009	GREENWICH CAPITAL MARKETS, INC.	04/14/2009	BANK OF AMERICA	15,000,000	6,000,000	6,300,000	6,024,627		24,627		24,627			275,373	275,373	113,253	61,551
07388Y-AH-5	BSCMS 2007-PW16, AJ 06/11/2040		03/23/2009	GREENWICH CAPITAL MARKETS, INC.	04/14/2009	BARCLAYS BANK	14,879,000	3,942,935	3,570,960	3,961,409		18,474		18,474			(390,449)	(390,449)	111,085	61,054
127210-AB-8	CADBURY SCHWEPPES US FIN 10/01/2013	R	07/29/2009	MESIROW FINANCIAL, INC.	12/17/2009	ALLSTATE LIFE INSURANCE CO	5,000,000	5,176,900	5,243,755	5,162,279		(14,621)		(14,621)			81,476	81,476	182,222	86,840
13342B-AB-1	CAMERON INTL CORP 2.500000% 0 06/15/2026		02/23/2009	KBC FINANCIAL PRODUCTS USA INC	12/09/2009	MORGAN STANLEY DEAN WITTER	1,000,000	990,390	1,229,040	990,747		357		357			238,293	238,293	24,931	4,931
14170T-AC-5	CAREFUSION CORP 08/01/2012		07/14/2009	WARBURG DILLION READ LLC	12/17/2009	ALLSTATE LIFE INSURANCE CO	5,000,000	4,965,550	5,193,045	4,969,915		4,365		4,365			223,130	223,130	83,646	
14170T-AE-1	CAREFUSION CORP 08/01/2014		07/14/2009	DEUTSCHE BANK SECURITIES	12/17/2009	ALLSTATE LIFE INSURANCE CO	10,000,000	9,897,400	10,607,260	9,904,719		7,319		7,319			702,541	702,541	207,847	
124857-AB-9	CBS CORP 05/15/2014		05/08/2009	J. P. MORGAN SECURITIES, INC.	12/17/2009	Various	3,000,000	2,963,880	3,269,156	2,966,302		2,422		2,422			302,854	302,854	99,539	
990119-9A-9	CCM MERGER INC. (DBA MOTORCIT 07/19/2012		06/30/2009	Various	10/06/2009	Various	7,000,000	5,350,000	6,655,934	5,478,070		128,070		128,070			1,177,865	1,177,865	173,287	
15671B-AA-9	CENVEO CORP 12/01/2013		06/23/2009	CIBC WORLD MARKETS	07/21/2009	Various	4,810,000	3,350,800	3,367,000	3,359,825		9,025		9,025			7,175	7,175	39,360	24,211
990512-9C-1	CHARTER COMM. OPERATING CO. N 03/06/2014		06/30/2009	DISTRIBUTION	06/30/2009	DISTRIBUTION		89,308		89,308										
17314A-AE-2	CITIGROUP FUNDING INC 03/30/2012		03/23/2009	SALOMON SMITH BARNEY	09/29/2009	Various	25,000,000	25,000,000	25,184,740	25,000,000							184,740	184,740	152,704	

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 Value (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
17313U-AE-9	CITIGROUP INC 04/30/2012		03/04/2009	BARCLAYS BANK	05/19/2009	SALOMON SMITH BARNEY	10,000,000	9,974,000	10,092,000	9,975,705		1,705		1,705			116,295	116,295	66,111	20,660
125720-AD-7	CME GROUP INC 02/15/2014		02/04/2009	BANK OF AMERICA	02/10/2009	BANK OF AMERICA	2,000,000	1,996,780	2,039,260	1,996,786		6		6			42,474	42,474	1,278	
19259P-AF-9	COINSTAR INC 4.000000% 09/01/ 09/01/2014		09/10/2009	MORGAN STANLEY DEAN WITTER	09/11/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH	250,000	250,000	262,500	250,000							12,500	12,500		
22544Q-AE-9	CSMC 2007-C3, A4 06/15/2039		04/14/2009	MORGAN STANLEY DEAN WITTER	09/28/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	6,600,000	4,200,282	5,115,000	4,281,711		81,429		81,429			833,289	833,289	191,980	17,343
126670-QV-3	CWL 2005-17, 1AF5 05/25/2036		05/21/2009	GOLDMAN, SACHS & CO.	09/08/2009	Various	9,901,268	4,579,337	5,236,147	4,666,538		87,202		87,202			569,609	569,609	198,282	39,788
24702R-AG-6	DELL INC 04/15/2014		04/01/2009	BANK OF AMERICA	04/17/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,000,000	999,160	1,042,640	999,166		6		6			43,474	43,474	2,500	
24702R-AH-4	DELL INC 06/15/2012		06/10/2009	DEUTSCHE BANK SECURITIES	12/17/2009	ALLSTATE LIFE INSURANCE CO	10,000,000	9,993,200	10,415,860	9,994,298		1,098		1,098			421,562	421,562	170,625	
25459H-AJ-4	DIRECTV HOLDINGS/FING 10/01/2014		09/14/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	12/17/2009	ALLSTATE LIFE INSURANCE CO	9,000,000	8,975,610	9,265,536	8,976,635		1,025		1,025			288,901	288,901	100,938	
26441C-AC-9	DUKE ENERGY CORP 09/15/2014		08/25/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	12/17/2009	ALLSTATE LIFE INSURANCE CO	15,000,000	14,990,850	15,269,805	14,991,351		501		501			278,454	278,454	179,396	
277461-8Z-5	EASTMAN KODAK CO 7.000000% 04 04/01/2017		09/17/2009	CITIGROUP GLOBAL MARKETS	09/18/2009	CITIGROUP GLOBAL MARKETS	1,000,000	1,000,000	1,097,500	1,000,000							97,500	97,500		
G3139Z-AM-5	EMPYREAN FINANCE IRELAND PLC 10/09/2013	F	02/12/2009	BARCLAYS BANK	10/15/2009	WRITE OFF OF INVESTMENT	3,980,000	79,600		85,725		6,125		6,125			(85,725)	(85,725)	129,102	93,634
29273R-AM-1	ENERGY TRANSFER PARTNERS 04/15/2019		04/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	04/03/2009	CANTOR, FITZGERALD & CO.	2,000,000	1,999,920	2,040,420	1,999,920							40,500	40,500	500	
29379V-AE-3	ENTERPRISE PRODUCTS OPER 08/01/2012		06/01/2009	BARCLAYS BANK	12/17/2009	ALLSTATE LIFE INSURANCE CO	8,000,000	7,996,000	8,502,080	7,996,623		623		623			505,457	505,457	191,156	
302182-AC-4	EXPRESS SCRIPTS INC 06/15/2012		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	12/17/2009	ALLSTATE LIFE INSURANCE CO	20,000,000	19,984,400	21,411,780	19,986,928		2,528		2,528			1,424,852	1,424,852	548,333	
305560-AL-8	FAIRPOINT COMMUNICATIONS 04/02/2018		07/29/2009	Various	09/28/2009	Various	2,972,610	767,450	403,651	769,440		1,990		1,990			(365,789)	(365,789)		
318169-AA-7	FIREKEEPERS DEV AUTHORIT 05/01/2015		05/18/2009	CIBC WORLD MARKETS	07/20/2009	STERNE AGEE & LEACH	1,500,000	1,256,250	1,455,000	1,260,243		3,993		3,993			194,757	194,757	47,406	11,563
319963-AP-9	FIRST DATA CORPORATION 09/24/2015		04/02/2009	GOLDMAN, SACHS & CO.	08/17/2009	WARBURG DILLION READ LLC	5,000,000	3,012,500	4,187,500	3,069,494		56,994		56,994			1,118,006	1,118,006	192,014	9,601
35687M-AM-9	FREESCALE SEMICONDUCTOR 12/15/2014		03/31/2009	WRITE DOWN OF INVESTMENT	03/31/2009	VARIOUS							640,795	(640,795)						
995101-9D-6	FREESCALE SEMICONDUCTOR INCRE 12/15/2014		04/30/2009	Various	06/08/2009	Various	990,830	495,415	857,402	503,683		8,268		8,268			353,720	353,720	29,772	
364725-AC-5	GANNETT CO INC 04/01/2012		03/05/2009	GOLDMAN, SACHS & CO.	05/01/2009	GOLDMAN, SACHS & CO.	5,000,000	3,000,000	3,875,000	3,063,889		63,889		63,889			811,111	811,111	185,938	140,781
367905-AE-6	GAYLORD ENTERTAINMENT CO 3.75 10/01/2014		09/24/2009	DEUTSCHE BANK CAPITAL CORP.	09/24/2009	DEUTSCHE BANK CAPITAL CORP.	1,300,000	1,300,000	1,332,000	1,300,000							32,000	32,000		
36967H-AM-9	GENERAL ELEC CAP CORP 03/11/2011		03/09/2009	MORGAN STANLEY DEAN WITTER	11/24/2009	BARCLAYS BANK	15,000,000	15,000,000	15,023,610	15,000,000							23,610	23,610	94,178	
36186C-AP-8	GMAC LLC 12/31/2013		03/27/2009	BANK OF AMERICA	05/21/2009	BANK OF AMERICA	5,000,000	2,600,000	4,225,000	2,642,178		42,178		42,178			1,582,822	1,582,822	153,125	94,792
38141E-A3-3	GOLDMAN SACHS GROUP INC 05/01/2014		04/29/2009	GOLDMAN, SACHS & CO.	07/10/2009	GOLDMAN, SACHS & CO.	5,000,000	4,996,450	5,319,850	4,996,569		119		119			323,281	323,281	57,500	
38141E-A4-1	GOLDMAN SACHS GROUP INC 08/01/2012		07/15/2009	GOLDMAN, SACHS & CO.	12/17/2009	ALLSTATE LIFE INSURANCE CO	25,000,000	24,980,500	25,901,575	24,982,979		2,479		2,479			918,596	918,596	365,017	
38146F-AF-8	GOLDMAN SACHS GROUP INC 07/15/2011		03/04/2009	GOLDMAN, SACHS & CO.	06/02/2009	Various	40,000,000	39,917,700	40,298,580	39,925,974		8,274		8,274			372,606	372,606	227,951	71,997
990929-9A-1	GRACEWAY PHARMACEUTICALS TERM 05/03/2012		06/30/2009	Various	09/02/2009	Various	2,000,000	1,455,000	1,627,888	1,530,909		45,461		45,461			96,979	96,979	16,607	
413622-AA-9	HARRAHS ENTERTAINMENT IN 06/01/2017		06/01/2009	STERNE AGEE & LEACH	07/08/2009	DEUTSCHE BANK SECURITIES	5,000,000	4,850,000	4,712,500	4,851,080		1,080		1,080			(138,580)	(138,580)	51,563	
418056-AR-8	HASBRO INC 05/15/2014		09/01/2009	ROYAL BANK OF SCOTLAND PLC	12/17/2009	ALLSTATE LIFE INSURANCE CO	3,650,000	3,959,849	4,001,557	3,942,648		(17,201)		(17,201)			58,909	58,909	132,895	68,932
404119-BE-8	HCA INC 04/15/2019		04/15/2009	STERNE AGEE & LEACH	04/15/2009	STERNE AGEE & LEACH	2,000,000	1,935,100	1,970,000	1,935,100							34,900	34,900		
428040-CA-5	HERTZ CORP 01/01/2016		05/21/2009	CITIBANK	09/23/2009	JEFFERIES & COMPANY, INC.	2,000,000	1,690,000	2,085,000	1,700,002		10,002		10,002			384,998	384,998	155,750	85,167
428040-BZ-1	HERTZ CORPORATION 01/01/2014		02/27/2009	DONALDSON, LUFKIN & JENRETTE SECURITIES	04/27/2009	BARCLAYS BANK	5,000,000	2,550,000	3,700,000	2,590,129		40,129		40,129			1,109,871	1,109,871	146,684	77,656
44328F-AH-2	HOUSEHOLD AUTOMOTIVE TRUST 07/17/2012		04/01/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	10/17/2009	SCHEDULED REDEMPTION	11,410,055	11,443,036	11,410,055	11,410,055		(32,982)		(32,982)					252,093	27,400
44841P-AA-3	HUTCHISON WHAMP INTL LTD 04/09/2019	F	04/06/2009	HSBC SECURITIES, INC.	09/10/2009	Various	3,000,000	2,990,280	3,183,270	2,990,415		135		135			192,855	192,855	46,597	
45687A-AE-2	INGERSOLL-RAND GL HLD CO 04/15/2014		03/31/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	04/01/2009	CANTOR, FITZGERALD & CO.	3,000,000	2,999,760	3,071,250	2,999,760							71,490	71,490	2,375	
469815-AG-9	JACOBS ENTERTAINMENT 06/15/2014		05/18/2009	PALI CAPITAL	12/18/2009	RBC DOMINION SECURITIES	1,000,000	730,000	937,500	750,581		20,581		20,581			186,919	186,919	99,667	42,250

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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 Value (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
46625Y-UG-6	JPMCC 2005-LDP4, B 10/15/2042		04/20/2009	MORGAN STANLEY DEAN WITTER	05/18/2009	MORGAN STANLEY DEAN WITTER	5,000,000	1,450,000	1,550,000	1,464,521		14,521		14,521			85,479	85,479	35,618	15,672
481247-AG-9	JPMORGAN CHASE & CO 02/23/2011		03/24/2009	Various	06/02/2009	Various	35,000,000	35,061,414	35,346,060	35,055,895		(5,519)		(5,519)			290,165	290,165	152,396	50,646
481247-AL-8	JPMORGAN CHASE & CO 04/01/2011		03/25/2009	J. P. MORGAN SECURITIES, INC.	11/24/2009	J. P. MORGAN SECURITIES, INC.	40,000,000	40,000,000	40,104,225	40,000,000							104,225	104,225	228,569	
442488-BC-5	K HOVNANIAN ENTERPRISES 05/01/2013		05/27/2009	Various	10/20/2009	TENDER OFFER	5,000,000	4,262,500	5,300,000	4,317,971		55,471		55,471			982,029	982,029	269,931	39,931
442488-BF-8	K HOVNANIAN ENTERPRISES 10/15/2016		10/05/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	11/23/2009	STERNE AGEE & LEACH	3,000,000	2,946,240	3,097,500	2,946,785		545		545			150,715	150,715	32,760	
442488-AS-1	K. HOVNANIAN ENTERPRISES 12/15/2014		04/23/2009	DONALDSON, LUFKIN & JENRETTE SECURITIES	08/25/2009	CANTOR, FITZGERALD & CO.	4,000,000	1,460,000	2,320,000	1,523,842		63,842		63,842			796,158	796,158	179,208	94,208
48666K-AK-5	KB HOME & BROAD HOME CRP 08/15/2011		03/10/2009	DONALDSON, LUFKIN & JENRETTE SECURITIES	08/31/2009	Various	3,500,000	3,027,500	3,446,448	3,103,396		75,896		75,896			343,052	343,052	199,414	17,354
991082-9C-4	LAUREATE EDUCATION, INC INCRE 08/15/2014		10/19/2009	GOLDMAN, SACHS & CO.	10/07/2009	Various	2,000,000	1,960,000	2,003,750	1,960,178		178		178			43,572	43,572	(4,129)	
50179A-AE-7	LBUBS 2007 - C1 A4 02/15/2040		03/23/2009	WACHOVIA SECURITIES	04/14/2009	BANK OF AMERICA	8,394,000	5,182,967	5,623,980	5,197,230		14,263		14,263			426,750	426,750	45,529	18,970
52109P-AK-1	LBUBS 2007 - C6 C 07/15/2040		04/21/2009	MORGAN STANLEY DEAN WITTER	05/18/2009	MORGAN STANLEY DEAN WITTER	4,250,000	850,000	892,500	854,584		4,584		4,584			37,916	37,916	29,722	9,900
55608J-AA-6	MACQUARIE GROUP LTD 08/01/2014	F	07/30/2009	BANK OF AMERICA	07/31/2009	WARBURG DILLION READ LLC	4,000,000	3,990,840	4,111,760	3,990,840							120,920	120,920		
565849-AH-9	MARATHON OIL CORP 02/15/2019		02/11/2009	MORGAN STANLEY DEAN WITTER	04/01/2009	MORGAN STANLEY DEAN WITTER	2,000,000	1,985,920	2,013,840	1,986,051		131		131			27,789	27,789	20,417	
577081-AS-1	MATTEL INC 03/15/2013		09/01/2009	ROYAL BANK OF SCOTLAND PLC	12/17/2009	ALLSTATE LIFE INSURANCE CO	1,705,000	1,788,664	1,817,349	1,782,301		(6,363)		(6,363)			35,048	35,048	72,463	45,023
581557-AW-5	MCKESSON CORP 02/15/2014		02/09/2009	BANK OF AMERICA	07/09/2009	WALL STREET ACCESS	2,000,000	1,998,720	2,164,940	1,998,813		93		93			166,127	166,127	54,889	
581557-AX-3	MCKESSON CORP 02/15/2019		02/09/2009	BANK OF AMERICA	02/10/2009	BARCLAYS BANK	2,000,000	1,993,180	2,107,680	1,993,181		1		1			114,499	114,499	417	
59217E-BW-3	MET LIFE GLOB FUNDING I 06/10/2014		06/03/2009	WARBURG DILLION READ LLC	12/17/2009	ALLSTATE LIFE INSURANCE CO	8,000,000	7,959,680	8,476,192	7,963,402		3,722		3,722			512,790	512,790	212,972	
595112-AJ-2	MICRON TECHNOLOGY INC 4.25000 10/15/2013		04/08/2009	MORGAN STANLEY DEAN WITTER	04/09/2009	GOLDMAN, SACHS & CO.	1,000,000	1,000,000	1,075,000	1,000,000							75,000	75,000		
59565A-AA-8	MIDCONTINENT EXPRESS PIP 09/15/2014		09/09/2009	DEUTSCHE BANK SECURITIES	12/17/2009	ALLSTATE LIFE INSURANCE CO	4,000,000	3,993,080	4,103,508	3,993,389		309		309			110,119	110,119	55,106	
55312T-AD-5	MLCFC 2007-6, A4 03/12/2051		04/14/2009	MORGAN STANLEY DEAN WITTER	09/28/2009	BARCLAYS BANK	9,540,000	5,946,849	7,506,414	6,062,523		115,674		115,674			1,443,892	1,443,892	261,634	23,256
61757U-AF-7	MORGAN STANLEY 09/22/2011		03/03/2009	MORGAN STANLEY DEAN WITTER	06/02/2009	Various	40,000,000	40,165,200	40,560,880	40,149,679		(15,521)		(15,521)			411,201	411,201	350,556	153,333
61751N-AH-5	MSC 2007 HQ11 AJ 02/12/2044		05/18/2009	MORGAN STANLEY DEAN WITTER	09/28/2009	NOMURA SECURITIES INTERNATIONAL, INC.	6,500,000	2,437,500	3,607,500	2,505,848		68,348		68,348			1,101,652	1,101,652	149,175	19,890
61751X-AG-5	MSC 2007-T25 AJ 11/12/2049		03/23/2009	GOLDMAN, SACHS & CO.	04/14/2009	BANK OF AMERICA	3,495,000	1,118,400	768,900	1,124,034		5,634		5,634			(355,134)	(355,134)	24,893	13,529
991553-9B-6	NALCO COMPANY NEW TERM LOAN 05/13/2016		05/20/2009	DEUTSCHE BANK SECURITIES	05/06/2009	DEUTSCHE BANK SECURITIES	3,000,000	2,925,000	2,996,250	2,925,000							71,250	71,250		
651639-AK-2	NEWMONT MINING CORP 3.000000% 02/15/2012		01/28/2009	CITIGROUP GLOBAL MARKETS	01/29/2009	MCMAHAN SECURITIES CO LP	1,000,000	1,000,000	1,068,333	1,000,000							68,333	68,333		
655664-AM-2	NORDSTROM INC 06/01/2014		05/20/2009	BANK OF AMERICA	12/17/2009	ALLSTATE LIFE INSURANCE CO	1,000,000	996,340	1,113,944	996,690		350		350			117,254	117,254	37,688	
67090F-9A-6	NUVEEN INVESTMENTS, INC. TERM 11/13/2014		05/31/2009	Various	07/28/2009	Various	2,751,924	1,905,708	2,212,814	1,988,382		82,537		82,537			224,432	224,432	(36,023)	
74112A-AF-4	PART 2005-1, A2 06/15/2012		04/14/2009	J. P. MORGAN SECURITIES, INC.	09/15/2009	SCHEDULED REDEMPTION	2,769,262	2,739,838	2,769,262	2,769,262		29,423		29,423					44,562	672
716578-AB-5	PETROLEUM DEVELOPMENT CO 02/15/2018		05/15/2009	JEFFERIES & COMPANY, INC.	08/11/2009	BARCLAYS BANK	1,025,000	773,875	948,125	776,808		2,933		2,933			171,317	171,317	61,158	32,458
72650R-AV-4	PLAINS ALL AMER PIPELINE 09/01/2012		07/20/2009	J. P. MORGAN SECURITIES, INC.	12/17/2009	ALLSTATE LIFE INSURANCE CO	15,000,000	14,970,300	15,603,645	14,973,913		3,613		3,613			629,732	629,732	255,000	
737662-BP-0	POTOMAC EDISON CO 11/15/2014		10/14/2009	JEFFERIES & COMPANY, INC.	12/17/2009	ALLSTATE LIFE INSURANCE CO	4,005,000	4,324,279	4,255,533	4,314,997		(9,282)		(9,282)			(59,464)	(59,464)	126,180	91,659
742718-DQ-9	PROCTER & GAMBLE CO/THE 09/01/2015		08/25/2009	GOLDMAN, SACHS & CO.	10/23/2009	PARIBAS CAPITAL MARKETS	7,000,000	6,984,040	7,074,410	6,984,445		405		405			89,965	89,965	36,750	
745867-AL-5	PULTE HOMES INC 08/01/2011		03/26/2009	GREENWICH CAPITAL MARKETS, INC.	08/25/2009	TENDER OFFER	3,000,000	2,887,500	3,142,500	2,905,027		17,527		17,527			237,473	237,473	223,875	39,375
74728G-AB-6	QBE INSURANCE GROUP LTD 03/14/2014	F	05/19/2009	BANK OF AMERICA	12/17/2009	ALLSTATE LIFE INSURANCE CO	5,000,000	5,075,000	5,724,090	5,067,723		(7,277)		(7,277)			656,367	656,367	369,688	92,083
75405U-AE-6	RAS LAFFAN LNG 3 09/30/2012	F	07/16/2009	CITIBANK	12/17/2009	ALLSTATE LIFE INSURANCE CO	6,000,000	5,997,840	6,168,120	5,998,095		255		255			170,025	170,025	108,000	
75405U-AF-3	RAS LAFFAN LNG 3 09/30/2014	F	07/16/2009	CITIBANK	12/17/2009	ALLSTATE LIFE INSURANCE CO	3,000,000	2,993,010	3,151,980	2,993,482		472		472			158,498	158,498	66,000	

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 Value (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
7591EA-AA-1	REGIONS BANK 12/10/2010		03/03/2009	UNION BANK OF SWITZERLAND	05/19/2009	BANK OF AMERICA	20,000,000	20,485,800	20,526,400	20,428,230		(57,570)		(57,570)			98,170	98,170	245,972	129,861
76009N-AE-0	RENT A CENTER 05/01/2010		04/28/2009	CIBC WORLD MARKETS	05/19/2009	CALLED @ 100.00	4,648,000	4,681,400	4,648,000	4,672,751		(8,649)		(8,649)			(24,751)	(24,751)	191,730	172,602
76010R-AC-2	RENTAL SERVICE CORP 12/01/2014		05/14/2009	SALOMON SMITH BARNEY	09/16/2009	Various	5,000,000	3,675,000	4,647,500	3,720,985		45,985		45,985			926,515	926,515	364,694	221,667
990750-9B-9	RENTAL SERVICES CORPORATION T 11/30/2013		04/16/2009	Various	07/13/2009	Various	3,000,000	1,765,000	2,212,500	1,842,699		77,699		77,699			369,801	369,801	35,922	
767201-AF-3	RIO TINTO FINANCE PLC 05/01/2014	F	04/14/2009	MORGAN STANLEY DEAN WITTER	12/17/2009	ALLSTATE LIFE INSURANCE CO	2,000,000	1,976,100	2,398,366	1,978,679		2,579		2,579			419,687	419,687	119,333	
771196-AQ-5	ROCHE HLDGS INC 03/01/2014	R	02/18/2009	J. P. MORGAN SECURITIES, INC.	06/11/2009	BANK OF AMERICA	2,000,000	1,985,480	2,072,840	1,986,273		793		793			86,567	86,567	30,833	
776696-AB-2	ROPER INDUSTRIES INC 08/15/2013		08/26/2009	BANK OF AMERICA	12/17/2009	ALLSTATE LIFE INSURANCE CO	3,000,000	3,210,510	3,289,884	3,196,087		(14,423)		(14,423)			93,797	93,797	67,354	8,833
78009J-VK-8	ROYAL BANK OF CANADA NY 03/15/2013	A	09/17/2009	RBC DOMINION SECURITIES	12/17/2009	ALLSTATE LIFE INSURANCE CO	5,000,000	4,996,850	5,013,580	4,997,053		203		203			16,527	16,527	26,250	
78010J-CV-2	ROYAL BK OF SCOTLAND PLC 08/25/2014	F	08/18/2009	ROYAL BANK OF SCOTLAND PLC	12/17/2009	ALLSTATE LIFE INSURANCE CO	15,000,000	14,955,300	15,308,175	14,957,786		2,486		2,486			350,389	350,389	227,500	
74973D-AE-9	RSHB CAPTL (RUSS AG BK) 06/11/2014	F	06/04/2009	BARCLAYS BANK	12/16/2009	Various	9,000,000	9,000,000	9,677,500	9,000,000							677,500	677,500	237,500	
78355H-JH-3	RYDER SYSTEM INC 06/15/2012		07/29/2009	WALL STREET ACCESS	12/17/2009	ALLSTATE LIFE INSURANCE CO	5,000,000	5,050,000	5,187,995	5,043,887		(6,113)		(6,113)			144,108	144,108	126,389	33,333
78355H-JJ-9	RYDER SYSTEM INC 05/02/2011		09/09/2009	J. P. MORGAN SECURITIES, INC.	12/17/2009	ALLSTATE LIFE INSURANCE CO	10,887,000	11,331,119	11,288,175	11,257,979		(73,140)		(73,140)			30,196	30,196	404,860	223,635
800907-AK-3	SANMINA CORP 03/01/2016		05/26/2009	Various	07/27/2009	BARCLAYS BANK	3,675,000	2,039,625	3,068,625	2,060,025		20,400		20,400			1,008,600	1,008,600	123,585	71,184
800907-AJ-6	SANMINA-SCI CORP 03/01/2013		05/26/2009	CIBC WORLD MARKETS	07/30/2009	Various	2,500,000	1,618,750	1,990,000	1,640,010		21,260		21,260			349,990	349,990	63,844	41,250
83238P-AA-2	SMITHS GROUP PLC 05/15/2014	F	05/11/2009	J. P. MORGAN SECURITIES, INC.	12/17/2009	ALLSTATE LIFE INSURANCE CO	5,000,000	4,974,900	5,330,015	4,977,491		2,591		2,591			352,524	352,524	178,979	
995242-9E-6	SMURFIT STONE CONTAINER NEW M 01/28/2010		05/07/2009	Various	11/30/2009	Various	2,000,000	2,015,000	2,000,000	2,000,000		(12,757)		(12,757)					101,350	
841504-AA-1	SOUTHEAST SUPPLY HEADER 08/15/2014		08/27/2009	Various	12/17/2009	ALLSTATE LIFE INSURANCE CO	10,000,000	10,043,720	10,170,000	10,041,406		(2,314)		(2,314)			128,594	128,594	167,056	7,275
790849-AE-3	ST JUDE MEDICAL INC 07/15/2014		08/21/2009	BANK OF AMERICA	12/17/2009	ALLSTATE LIFE INSURANCE CO	1,810,000	1,825,838	1,848,095	1,824,917		(920)		(920)			23,178	23,178	26,207	5,279
85744R-AA-0	STATE STREET CORP 03/15/2011		03/17/2009	GOLDMAN, SACHS & CO.	06/02/2009	BARCLAYS BANK	15,000,000	14,992,800	15,204,714	14,993,525		725		725			211,189	211,189	56,271	
85744R-AB-8	STATE STREET CORP 09/15/2011		03/17/2009	GOLDMAN, SACHS & CO.	06/01/2009	BARCLAYS BANK	10,000,000	10,000,000	10,072,290	10,000,000							72,290	72,290	30,576	
867363-AL-7	SUNGARD DATA SYSTEMS INC 08/15/2015		05/14/2009	JEFFERIES & COMPANY, INC.	08/03/2009	Various	5,000,000	4,300,000	4,957,500	4,313,594		13,594		13,594			643,906	643,906	230,340	133,819
00386S-AF-9	TAQA ABU DHABI NATL ENER 09/15/2014	F	09/09/2009	PARIBAS CAPITAL MARKETS	12/17/2009	ALLSTATE LIFE INSURANCE CO	2,000,000	1,989,020	1,943,498	1,989,527		507		507			(46,029)	(46,029)	24,542	
87927V-AW-8	TELECOM ITALIA CAPITAL 06/18/2014	F	06/15/2009	MORGAN STANLEY DEAN WITTER	12/17/2009	ALLSTATE LIFE INSURANCE CO	5,000,000	5,000,000	5,483,290	5,000,000							483,290	483,290	153,517	
880779-AV-5	TEREX CORP 4.000000% 06/01/20 06/01/2015		05/29/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	05/29/2009	KBC FINANCIAL PRODUCTS USA INC	250,000	250,000	267,500	250,000							17,500	17,500		
887389-AG-9	TIMKEN CO 09/15/2014		09/09/2009	J. P. MORGAN SECURITIES, INC.	12/17/2009	ALLSTATE LIFE INSURANCE CO	7,000,000	6,990,410	7,342,230	6,990,842		432		432			351,388	351,388	108,500	
872540-AL-3	TJX COMPANIES INC 0% 02/13/20 02/13/2021		02/27/2009	MCMAHAN SECURITIES CO LP	05/08/2009	CONVERSION	1,500,000	1,233,750	1,228,287	1,228,287		(5,463)		(5,463)						
911312-AG-1	UNITED PARCEL SERVICE 01/15/2013		10/14/2009	GOLDMAN, SACHS & CO.	12/17/2009	ALLSTATE LIFE INSURANCE CO	6,000,000	6,405,840	6,439,356	6,386,398		(19,442)		(19,442)			52,958	52,958	114,000	70,500
942683-AD-5	WATSON PHARMACEUTICALS I 08/15/2014		08/24/2009	Various	12/17/2009	ALLSTATE LIFE INSURANCE CO	10,000,000	10,006,140	10,278,980	10,005,828		(312)		(312)			273,152	273,152	156,944	1,667
92978Y-AD-2	WBCMT 2007-C32 A3 06/15/2049		04/14/2009	MORGAN STANLEY DEAN WITTER	09/22/2009	WACHOVIA SECURITIES	10,000,000	6,333,594	7,910,547	6,452,998		119,404		119,404			1,457,549	1,457,549	283,425	25,514
949744-AD-8	WELLS FARGO & COMPANY 06/15/2012		03/25/2009	WACHOVIA SECURITIES	11/24/2009	GOLDMAN, SACHS & CO.	10,000,000	10,000,000	10,058,030	10,000,000							58,030	58,030	63,861	
952355-AC-9	WEST CORP 10/15/2014		06/01/2009	CIBC WORLD MARKETS	12/17/2009	DEUTSCHE BANK SECURITIES	2,000,000	1,820,000	2,025,000	1,833,808		13,808		13,808			191,192	191,192	130,361	25,861
952355-AF-2	WEST CORP 10/15/2016		05/14/2009	J. P. MORGAN SECURITIES, INC.	12/17/2009	DEUTSCHE BANK SECURITIES	5,000,000	4,225,000	5,212,500	4,261,912		36,912		36,912			950,588	950,588	377,361	51,944
96332H-CC-1	WHIRLPOOL CORP 05/01/2012		04/29/2009	CITIBANK	12/17/2009	ALLSTATE LIFE INSURANCE CO	5,000,000	4,994,450	5,454,110	4,995,497		1,047		1,047			458,613	458,613	247,778	
98310W-AC-2	WYNDHAM WORLDWIDE 3.500000% 0 05/01/2012		05/14/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	05/14/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	250,000	250,000	257,500	250,000							7,500	7,500		
984756-AB-2	YANKEE ACQUISITION CORP 02/15/2015		06/01/2009	BARCLAYS BANK	07/09/2009	Various	4,000,000	3,090,000	3,290,000	3,101,663		11,663		11,663			188,337	188,337	140,250	102,000
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)							876,004,949	789,520,439	830,133,045	790,891,131		1,253,042	640,795	612,247			39,241,914	39,241,914	15,794,848	3,871,294

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 Value (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
06738C-AG-4	BARCLAYS BANK PLC 06/15/2032	F	03/27/2009	DEUTSCHE BANK SECURITIES	06/03/2009	BARCLAYS BANK	3,000,000	1,020,000	1,890,000	1,020,765		765		765			869,235	869,235	98,898	60,597
4899999. Bonds - Hybrid Securities							3,000,000	1,020,000	1,890,000	1,020,765		765		765			869,235	869,235	98,898	60,597
8399998. Total - Bonds							1,621,571,766	1,504,549,309	1,558,740,874	1,506,169,377		1,669,438	807,815	861,622		249,796	52,321,702	52,571,497	22,163,987	5,152,706
060505-81-5	BANK OF AMERICA		06/18/2009	EXCHANGE	06/26/2009	EXCHANGE	463,457.000													
060505-58-3	BANK OF AMERICA DEPOSITARY SHARE		06/22/2009	Various	06/26/2009	EXCHANGE	400,000.000	3,414,000	3,414,000	3,414,000									150,834	
302571-60-9	FPL GROUP INC		07/17/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	10/30/2009	LAZARD FRERES & COMPANY	20,000.000	1,032,600	971,275	924,977		(107,623)		(107,623)			46,298	46,298	22,101	
524901-30-3	LEGG MASON INC		07/02/2009	LAZARD FRERES & COMPANY	07/20/2009	LAZARD FRERES & COMPANY	45,000.000	1,138,500	1,242,356	1,121,203		(17,297)		(17,297)			121,153	121,153		
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								5,585,100	5,627,631	5,460,180		(124,920)		(124,920)			167,451	167,451	172,935	
8999998. Total - Preferred Stocks								5,585,100	5,627,631	5,460,180		(124,920)		(124,920)			167,451	167,451	172,935	
88579Y-10-1	3M COMPANY		06/02/2009	Various	06/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	18,626.000	1,060,949	1,113,894	1,060,949							52,945	52,945	4,750	
001765-10-6	A M R CORP.		06/30/2009	Various	10/28/2009	Various	84,227.000	352,901	458,303	352,901			132,326	(132,326)			105,402	105,402		
002896-20-7	ABERCROMBIE + FITCH CO		03/17/2009	Various	04/01/2009	BERNSTEIN (SANFORD C.) & CO., INC.	4,029.000	86,212	97,476	86,212							11,263	11,263		
G1151C-10-1	ACCENTURE PLC	F	09/28/2009	Various	10/28/2009	Various	34,231.000	1,095,998	1,218,222	1,086,870			9,129	(9,129)			131,353	131,353	19,823	
H0023R-10-5	ACE LIMITED		09/17/2009	TRANSFER	10/28/2009	CREDIT SUISSE	2,481.000	126,208	129,236	126,208							3,027	3,027	769	
00507V-10-9	ACTIVISION BLIZZARD INC	R	03/31/2009	Various	04/22/2009	Various	119,141.000	1,203,942	1,238,678	1,202,945			997	(997)			35,733	35,733		
00724F-10-1	ADOBE SYS INC		03/17/2009	Various	04/01/2009	BERNSTEIN (SANFORD C.) & CO., INC.	4,645.000	81,994	101,762	81,994							19,768	19,768		
00724X-10-2	ADOLOR CORPORATION		08/13/2009	DISTRIBUTION	08/18/2009	CANTOR, FITZGERALD & CO.	10,293.000	17,601	15,893	17,601							(1,708)	(1,708)		
007903-10-7	ADVANCED MICRO DEVICES INC		06/30/2009	Various	10/14/2009	Various	119,099.000	439,312	727,171	439,312			20,723	(20,723)			287,859	287,859		
007865-10-8	AEROPOSTALE INC		03/13/2009	Various	04/22/2009	Various	76,483.000	1,869,476	2,501,803	1,869,476							632,327	632,327		
00817Y-10-8	AETNA INC.		02/02/2009	BARCLAYS CAPITAL	03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,255.000	40,750	26,317	40,750							(14,433)	(14,433)		
008190-10-0	AFFILIATED COMPUTER		06/30/2009	Various	10/14/2009	Various	27,385.000	1,226,662	1,424,306	1,226,662			80,191	(80,191)			197,644	197,644		
001055-10-2	AFLAC INC.		06/02/2009	Various	06/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	13,178.000	430,820	468,144	430,820							37,324	37,324	1,845	
001084-10-2	AGCO CORP.		04/22/2009	TRANSFER	10/14/2009	CREDIT SUISSE	12,130.000	293,673	323,848	293,673							30,175	30,175		
008474-10-8	AGNICO EAGLE MINES LTD COM	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	9,500.000	612,153	586,519	612,153						17,936	(43,570)	(25,634)		
008916-10-8	AGRIUM INC COM	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	22,200.000	1,142,107	1,199,692	1,142,107						27,158	30,428	57,586		
009158-10-6	AIR PRODUCTS & CHEM		06/02/2009	BERNSTEIN (SANFORD C.) & CO., INC.	09/18/2009	BERNSTEIN (SANFORD C.) & CO., INC.	50,500.000	3,159,712	3,868,535	3,159,712							708,823	708,823	22,500	
009363-10-2	AIRGAS INC		06/30/2009	Various	10/14/2009	Various	22,105.000	923,482	1,077,844	891,698			31,784	(31,784)			186,146	186,146	7,346	
001547-10-8	AK STL HLD G CORP COM		04/16/2009	Various	07/16/2009	Various	22,706.000	178,630	237,137	178,630							58,507	58,507	173	
00971T-10-1	AKAMAI TECHNOLOGIES		03/31/2009	Various	04/22/2009	Various	289,057.000	5,203,344	5,735,112	5,202,742			602	(602)			532,370	532,370		
012653-10-1	ALBEMARLE CORP		06/30/2009	Various	10/14/2009	Various	22,000.000	597,059	755,355	567,827			29,232	(29,232)			187,528	187,528	5,075	
013078-10-0	ALBERTO CULVER CO		06/03/2009	Various	10/14/2009	Various	26,600.000	645,316	699,111	645,316							53,795	53,795	1,845	
013817-10-1	ALCOA INC COM		04/24/2009	CANTOR, FITZGERALD & CO.	12/16/2009	Various	191,000.000	1,747,020	2,829,904	1,747,020							1,082,885	1,082,885	17,190	
015351-10-9	ALEXION PHARMACEUTICAL INC		06/03/2009	Various	10/14/2009	Various	56,280.000	2,017,266	2,171,712	1,998,278			18,988	(18,988)			173,435	173,435		
G01717-10-0	ALIBABA.COM LTD	D	08/20/2009	TRANSFER	11/16/2009	MERRILL LYNCH & COMPANY, INC.	1,814,500.000	3,365,328	4,569,995	3,365,328						506	1,204,161	1,204,667	46,822	
018581-10-8	ALLIANCE DATA SYSTEMS CORP		06/30/2009	Various	10/14/2009	Various	19,439.000	814,237	1,171,060	802,222			12,015	(12,015)			368,838	368,838		
01903Q-10-8	ALLIED CAPITAL CP		02/02/2009	BARCLAYS CAPITAL	03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	26,322.000	40,812	19,317	40,812							(21,495)	(21,495)		
019777-10-1	ALLOS THERAPEUTICS INC		03/31/2009	Various	04/22/2009	Various	324,990.000	2,346,909	1,901,458	2,020,439			326,470	(326,470)			(118,981)	(118,981)		
02076X-10-2	ALPHA NATURAL RESOURCES		06/30/2009	Various	10/14/2009	Various	22,738.000	548,984	834,635	545,209			8,455	(8,455)			289,426	289,426		
021441-10-0	ALTERA CORP		04/01/2009	Various	05/14/2009	Various	45,038.000	794,725	773,813	783,226			11,499	(11,499)			(9,413)	(9,413)	110	
02209S-10-3	ALTRIA GRO UP INC COM		02/02/2009	BARCLAYS CAPITAL	02/03/2009	CANTOR, FITZGERALD & CO.	2,448.000	40,857	41,273	40,857							416	416		
023135-10-6	AMAZON COM INC		03/25/2009	Various	06/30/2009	Various	44,368.000	3,095,025	3,614,225	3,095,025							519,200	519,200		
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		06/30/2009	Various	10/14/2009	Various	60,855.000	877,032	1,108,231	821,713			55,319	(55,319)			286,518	286,518	11,382	
025537-10-1	AMERICAN ELEC PWR INC		02/02/2009	BARCLAYS CAPITAL	03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,279.000	40,987	34,443	40,987							(6,543)	(6,543)	524	
025816-10-9	AMERICAN EXPRESS CO		06/02/2009	BERNSTEIN (SANFORD C.) & CO., INC.	06/04/2009	Various	5,220.000	134,606	129,749	134,606							(4,857)	(4,857)		

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 Value (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
027070-10-1	AMERICAN ITALIAN PASTA		03/23/2009	JEFFERIES & COMPANY, INC.	04/22/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	37,689.000	1,134,460	1,185,175	1,134,460							50,716	50,716		
029429-10-7	AMERICAN SCIENCE ENGINEERING INC		03/31/2009	Various	04/22/2009	Various	32,850.000	2,153,311	1,825,223	2,018,946			134,365	(134,365)			(193,723)	(193,723)	2,110	
029912-20-1	AMERICAN TOWER CORP		07/20/2009	Various	10/14/2009	Various	192,857.000	5,753,699	6,923,600	5,753,699			3,957	(3,957)			1,169,901	1,169,901		
03073E-10-5	AMERISOURCEBERGEN CORP		02/02/2009	BARCLAYS CAPITAL	03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,114.000	41,066	33,983	41,066							(7,083)	(7,083)	111	
031100-10-0	AMETEK INC		05/05/2009	TRANSFER	10/14/2009	CREDIT SUISSE	27,711.000	893,791	980,052	893,791							86,261	86,261	3,325	
031162-10-0	AMGEN INC		03/31/2009	Various	04/01/2009	Various	1,720.000	91,461	83,034	85,301			6,160	(6,160)			(2,267)	(2,267)		
032095-10-1	AMPHENOL CORP.		06/30/2009	Various	10/14/2009	Various	54,665.000	1,733,145	2,149,623	1,733,145			84,704	(84,704)			416,478	416,478	1,432	
032346-10-8	AMYLIN PHARMACEUTIALS INC		06/25/2009	Various	07/23/2009	Various	10,296.000	121,630	115,281	121,535			95	(95)			(6,254)	(6,254)		
032511-10-7	ANADARKO PETE CORP		06/02/2009	Various	06/30/2009	Various	98,100.000	3,846,924	4,222,307	3,826,010			20,914	(20,914)			396,297	396,297	3,393	
032654-10-5	ANALOG DEVICES INC		06/02/2009	BERNSTEIN (SANFORD C.) & CO., INC.	06/02/2009	BERNSTEIN (SANFORD C.) & CO., INC.	1,400.000	34,438	34,218	34,438							(219)	(219)		
035128-20-6	ANGLOGOLD ASHANTI LTD	R	03/31/2009	Various	07/27/2009	Various	65,300.000	2,479,921	2,343,128	2,455,124			24,797	(24,797)			(111,995)	(111,995)		
Y01373-10-2	ANHUI CONCH CEMENT CO LTD-H	D	09/01/2009	TRANSFER	11/16/2009	MERRILL LYNCH & COMPANY, INC.	670,000.000	4,440,918	4,562,246	4,440,918						540	120,787	121,327	395	
036620-10-5	ANSYS INC		06/30/2009	Various	10/14/2009	Various	27,100.000	846,305	1,117,810	846,305			22,250	(22,250)			271,505	271,505		
037604-10-5	APOLLO GROUP		02/06/2009	JEFFERIES & COMPANY, INC.	02/26/2009	PIPER JAFFRAY INC.	13,100.000	1,087,139	959,936	1,087,139							(127,202)	(127,202)		
037833-10-0	APPLE INC.		04/16/2009	Various	06/02/2009	Various	16,480.000	1,893,941	2,125,666	1,884,555			9,386	(9,386)			241,111	241,111		
038222-10-5	APPLIED MATERIALS INC		04/22/2009	INVESTMENT TECHNOLOGY GROUP	06/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	18,955.000	222,840	219,411	222,840							(3,429)	(3,429)	1,137	
03836W-10-3	AQUA AMERICA INC		07/10/2009	Various	08/27/2009	Various	14,142.000	255,406	234,459	255,406							(20,947)	(20,947)	1,909	
039380-10-0	ARCH COAL INC		05/05/2009	Various	07/10/2009	Various	26,579.000	423,441	464,676	423,441							41,235	41,235	2,392	
039483-10-2	ARCHER DANIELS MIDLAND CO		06/02/2009	Various	06/02/2009	Various	5,294.000	150,198	149,621	148,895			1,303	(1,303)			726	726	209	
045235-10-8	ASPECT MEDICAL SYSTEMS INC		10/14/2009	CREDIT SUISSE	12/04/2009	MERGER	3,820.000	45,847	45,840	45,847							(7)	(7)		
052769-10-6	AUTODESK INCORPORATED		06/30/2009	Various	10/14/2009	Various	74,165.000	1,457,183	1,810,878	1,404,799			52,384	(52,384)			406,079	406,079		
053332-10-2	AUTOZONE INC		06/02/2009	Various	06/03/2009	Various	23,017.000	3,650,745	3,728,586	3,650,745							77,841	77,841		
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		03/31/2009	Various	04/22/2009	Various	61,951.000	1,922,044	1,499,095	1,717,281			204,763	(204,763)			(218,186)	(218,186)		
053484-10-1	AVALONBAY CMNTYS INC		01/29/2009	STOCK DIV.	06/29/2009	FRANKEL, STUART, & CO., INC	3,572.000	189,530	199,111	189,530							9,581	9,581	6,376	
053611-10-9	AVERY DENNISON CORP		09/08/2009	JEFFERIES & COMPANY, INC.	09/16/2009	M. RAMSEY KING SECURITIES, INC.	143,292.000	4,405,369	5,042,588	4,405,369							637,219	637,219		
054303-10-2	AVON PRODS INC COM		03/17/2009	Various	05/08/2009	BERNSTEIN (SANFORD C.) & CO., INC.	4,809.000	83,092	108,962	83,092							25,870	25,870		
056525-10-8	BADGER METER INC		03/31/2009	Various	04/22/2009	Various	27,500.000	901,816	1,010,325	794,475			107,341	(107,341)			215,851	215,851		
056752-10-8	BAIDU INC SPON ADR	F	09/11/2009	Various	10/14/2009	Various	50,141.000	11,278,957	14,952,368	11,266,557			12,400	(12,400)			3,685,811	3,685,811		
057224-10-7	BAKER HUGHES INC		06/02/2009	Various	06/03/2009	Various	8,710.000	325,574	347,159	325,574							21,585	21,585	653	
060505-10-4	BANK AMER CORP COM		06/26/2009	EXCHANGE	06/30/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,104,361.000	3,414,000	14,565,153	3,414,000							11,151,153	11,151,153		
064149-10-7	BANK NOVA SCOTIA HALIFAX COM	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	93,700.000	4,143,632	4,376,142	4,143,632						113,224	119,286	232,510	36,184	
Y0698A-10-7	BANK OF CHINA LTD-H	D	06/05/2009	TRANSFER	11/16/2009	MERRILL LYNCH & COMPANY, INC.	3,713,000.000	1,522,667	2,348,378	1,522,667						305	825,406	825,711	63,572	
Y06988-10-2	BANK OF COMMUNICATIONS CO-H	D	08/20/2009	TRANSFER	11/16/2009	MERRILL LYNCH & COMPANY, INC.	2,323,000.000	2,505,959	2,960,596	2,505,959						354	454,283	454,638	31,544	
063671-10-1	BANK OF MONTREAL	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	137,500.000	6,879,747	6,778,171	6,879,747						154,005	(255,581)	(101,576)	77,102	
067901-10-8	BARRICK GOLD CORP	A	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	150,100.000	6,106,956	6,576,168	5,649,914						133,034	793,219	926,253		
067901-9A-8	BARRICK GOLD CORP COM NPV	C	09/28/2009	Various	10/14/2009	Various	151,263.000	4,393,834	5,731,034	5,307,918			457,042	(457,042)			423,115	423,115	8,160	
071813-10-9	BAXTER INTL INC		03/31/2009	Various	06/02/2009	Various	11,503.000	591,718	567,313	588,950			2,768	(2,768)			(21,638)	(21,638)		
054937-10-7	BB+T CORP		04/01/2009	BERNSTEIN (SANFORD C.) & CO., INC.	06/30/2009	Various	94,935.000	1,725,960	2,085,846	1,725,960							359,887	359,887	44,619	
Y076A3-10-5	BBMG CORPORATION	D	07/23/2009	WARBURG DILLION READ LLC	07/31/2009	WARBURG DILLION READ LLC	120,000.000	99,783	158,840	99,783							59,057	59,057		
05534B-9A-9	BCE INC COM NPV	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	132,300.000	3,288,629	3,397,477	3,288,629						77,452	31,396	108,848		
075811-10-9	BECKMAN COULTER INC		06/03/2009	Various	10/14/2009	Various	19,059.000	1,016,845	1,278,776	1,016,845							261,931	261,931	5,766	
075887-10-9	BECTON DICKINSON		02/02/2009	BARCLAYS CAPITAL	03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	564.000	41,198	35,912	41,198							(5,286)	(5,286)		
084670-20-7	BERKSHIRE HATHAWAY INC - CL B		09/28/2009	Various	10/14/2009	Various	528.000	1,619,814	1,725,282	1,603,335			16,479	(16,479)			121,947	121,947		
086516-10-1	BEST BUY CO INC		04/16/2009	Various	04/22/2009	Various	35,930.000	1,225,938	1,457,308	1,225,938							231,370	231,370	3,640	
09062X-10-3	BIOGEN IDEC INC.		03/17/2009	Various	04/01/2009	Various	1,821.000	90,241	94,114	90,241							3,873	3,873		

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 Value (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
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		02/05/2009	JONES TRADING	02/19/2009	JEFFERIES & COMPANY, INC.	23,836.000	465,803	294,497	465,803							(171,306)	(171,306)		
09067J-10-9	BIOVAIL CORP	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	36,000.000	503,929	498,253	503,929						11,772	(17,448)	(5,676)		
055482-10-3	BJ SVCS CO		04/01/2009	Various	07/10/2009	Various	8,860.000	92,365	117,654	88,154			4,211	(4,211)			29,500	29,500	384	
091797-10-0	BLACK + DECKER CORPORATION		02/02/2009	BARCLAYS CAPITAL	03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,363.000	40,530	30,361	40,530							(10,169)	(10,169)		
091935-50-2	BLACKBOARD INC		03/16/2009	JEFFERIES & COMPANY, INC.	04/22/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	28,730.000	852,899	936,777	852,899							83,878	83,878		
09247X-10-1	BLACKROCK INC		06/18/2009	Various	07/10/2009	Various	480.000	80,927	79,984	80,927							(944)	(944)		
055921-10-0	BMC SOFTWARE INC		06/30/2009	Various	10/14/2009	Various	239,821.000	7,421,228	8,244,089	7,393,077			28,150	(28,150)			851,011	851,011		
F1065D-58-4	BNP PARIBAS - RTS RIGHT	D	09/30/2009	DIRECT	10/26/2009	DIRECT	24,500.000													
097023-10-5	BOEING CO		06/02/2009	Various	06/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	20,755.000	898,801	984,031	898,801							85,229	85,229	4,573	
097751-20-0	BOMBARDIER INC CMN STK	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	257,700.000	1,131,960	1,150,850	1,131,960						26,535	(7,646)	18,890	5,162	
110122-10-8	BRISTOL MYERS SQUIBB CO		02/02/2009	BARCLAYS CAPITAL	03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,827.000	40,634	32,374	40,634							(8,260)	(8,260)		
111320-10-7	BROADCOM CORP		03/31/2009	Various	04/22/2009	Various	268,990.000	5,448,178	5,916,091	5,345,010			103,168	(103,168)			571,081	571,081		
111621-30-6	BROCADE COMMUNICATIONS SYSTEMS INC		09/02/2009	TRANSFER	10/14/2009	CREDIT SUISSE	106,863.000	784,588	1,022,514	784,588							237,926	237,926		
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	31,400.000	706,281	669,040	706,281						20,693	(57,934)	(37,241)	3,532	
118759-10-9	BUCYRUS INTERNATIONAL INC CL A		05/05/2009	BARCLAYS CAPITAL PROGRAM TRADING	06/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	9,504.000	238,945	281,881	238,945							42,937	42,937		
119848-10-9	BUFFALO WILD WINGS INC		03/13/2009	Various	04/22/2009	WEEDEN & COMPANY	19,627.000	654,002	805,844	654,002							151,842	151,842		
121208-20-1	BURGER KING HLGS INC		09/28/2009	Various	10/07/2009	Various	28,350.000	509,899	486,452	479,692			30,206	(30,206)			6,760	6,760	3,281	
12189T-10-4	BURLINGTON NORTHN SANTA FE COM		06/02/2009	Various	06/03/2009	Various	9,700.000	694,913	741,433	694,913							46,520	46,520		
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		06/02/2009	Various	06/03/2009	Various	36,614.000	1,852,214	1,925,020	1,852,214							72,805	72,805	8,499	
12673P-10-5	CA INC		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	04/30/2009	BERNSTEIN (SANFORD C.) & CO., INC.	2,059.000	34,814	35,968	34,814							1,154	1,154		
12686C-10-9	CABLEVISION SYSTEMS		06/03/2009	Various	10/14/2009	Various	72,955.000	1,280,615	1,716,966	1,280,615							436,350	436,350	12,801	
127097-10-3	CABOT OIL + GAS CORP COM		06/30/2009	Various	10/14/2009	Various	15,620.000	533,391	596,668	480,278			53,113	(53,113)			116,390	116,390	432	
127190-30-4	CACI INTERNATIONAL SERVICES		01/14/2009	LAZARD FRERES & COMPANY	08/03/2009	LAZARD FRERES & COMPANY	2,500.000	115,086	115,397	115,086							311	311		
131347-30-4	CALPINE CORP		06/30/2009	WRITE DOWN OF INVESTMENT	06/30/2009	VARIOUS	0.000						73,513	(73,513)						
13321L-10-8	CAMECO CORP COM	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	67,100.000	1,982,103	2,022,485	1,982,103						47,010	(6,628)	40,382	3,308	
13342B-10-5	CAMERON INTERNATIONAL		06/30/2009	Various	10/14/2009	Various	66,903.000	1,815,920	2,662,463	1,810,670			5,250	(5,250)			851,793	851,793		
134429-10-9	CAMPBELL SOUP CO		05/13/2009	Various	08/27/2009	Various	113,258.000	3,110,838	3,207,498	3,106,556			4,282	(4,282)			100,941	100,941	1,059	
136069-10-1	CANADIAN IMP BANK COM NPV	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	96,400.000	5,923,060	6,071,995	5,923,060						132,804	16,131	148,935	50,052	
13642L-10-0	CANADIAN OIL SANDS TRUST	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	67,700.000	1,823,389	1,999,133	1,823,389						43,422	132,322	175,743		
13645T-10-0	CANADIAN PACIFIC RAILWAY LTD	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	10,300.000	481,178	512,325	481,178						14,098	17,049	31,147		
136681-20-2	CANADIAN TIRE LTD CL A	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	20,100.000	1,088,401	1,064,326	1,088,401						24,265	(48,340)	(24,075)	3,428	
14149Y-10-8	CARDINAL HEALTH INC		09/09/2009	Various	09/17/2009	STIFEL CAPITAL MARKETS	2,301.000	60,165	64,035	60,165							3,870	3,870		
143130-10-2	CARMAX INC		06/03/2009	Various	10/14/2009	Various	66,482.000	871,738	1,373,212	871,738							501,474	501,474		
149123-10-1	CATERPILLAR INC		06/02/2009	Various	06/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	12,429.000	437,310	440,935	437,310							3,625	3,625		
12497T-10-1	CB RICHARD ELLIS GROUP INC CL A		06/25/2009	Various	10/14/2009	Various	69,181.000	538,834	815,743	538,834							276,909	276,909		
136385-10-1	CDN NAT RES COM NPV	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	76,800.000	5,241,619	5,259,838	5,241,619						124,787	(106,569)	18,218		
136375-10-2	CDN NATL RAILWAYS COM NPV	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	81,100.000	4,063,417	4,443,198	4,063,417						95,896	283,886	379,782		
150870-10-3	CELANESE CORP		06/03/2009	Various	10/14/2009	Various	55,169.000	1,013,303	1,305,933	1,013,303							292,630	292,630	3,451	
151020-10-4	CELGENE CORP.		03/31/2009	Various	06/02/2009	Various	5,500.000	259,499	229,829	244,200			16,497	(16,497)			(14,371)	(14,371)		
15133V-20-8	CENTENNIAL COMMUNICATIONS CORP		10/14/2009	MORGAN STANLEY CAPITAL	11/09/2009	MERGER	18,860.000	158,437	160,310	158,437							1,873	1,873		
15189T-10-7	CENTERPOINT ENERGY INC		04/01/2009	Various	09/03/2009	Various	8,713.000	99,175	95,872	89,365			9,810	(9,810)			6,507	6,507	1,810	
152312-10-4	CENTEX COR P COM		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	08/18/2009	MERGER	12,200.000	100,528	146,665	100,528							46,137	46,137		
156700-10-6	CENTURYTEL INC COM		07/01/2009	MERGER	08/27/2009	BARCLAYS CAPITAL PROGRAM TRADING	1,019.000	31,283	32,974	31,283							1,691	1,691		
156708-10-9	CEPHALON INC		03/31/2009	Various	04/22/2009	Various	39,411.000	2,864,750	2,673,954	2,799,540			65,210	(65,210)			(125,586)	(125,586)		
156782-10-4	CERNER CORP		09/28/2009	Various	10/14/2009	Various	90,366.000	4,585,295	6,012,532	4,568,301			16,994	(16,994)			1,444,231	1,444,231		
159864-10-7	CHARLES RIVER LAB		05/05/2009	Various	06/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	17,559.000	464,881	551,338	464,881							86,457	86,457		
808513-10-5	CHARLES SCHWAB		04/16/2009	Various	05/14/2009	Various	47,159.000	844,007	829,573	844,007							(14,434)	(14,434)	150	
M22465-10-4	CHECK POINT SOFTWARE TECHNOLOGIES	R	03/31/2009	Various	04/22/2009	Various	92,606.000	2,007,964	2,272,733	1,994,636			13,328	(13,328)			278,098	278,098		

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 Value (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
Y14369-10-5	CHINA COMMUNICATIONS CONST-H	D	09/14/2009	TRANSFER	11/16/2009	MERRILL LYNCH & COMPANY, INC.	3,211,000.000	3,787,102	3,421,354	3,787,102						314	(366,061)	(365,748)	633	
Y1455B-10-6	CHINA COSCO HOLDINGS-H	D	09/14/2009	TRANSFER	11/16/2009	MERRILL LYNCH & COMPANY, INC.	3,116,500.000	3,770,638	4,391,289	3,770,638						353	620,299	620,652	31,556	
Y1477R-20-4	CHINA LIFE INSURANCE CO-H	D	06/05/2009	TRANSFER	11/16/2009	MERRILL LYNCH & COMPANY, INC.	402,000.000	1,496,933	2,026,900	1,496,933						300	529,667	529,967	485	
Y1489Q-10-3	CHINA MERCHANTS HLDGS INTL	D	12/28/2009	Various	12/28/2009	Various	1,152,000.000	3,657,846	3,954,223	3,657,846						528	295,849	296,376	16,103	
Y15004-10-7	CHINA OVERSEA'S LAND AND INVEST	D	09/01/2009	TRANSFER	11/16/2009	MERRILL LYNCH & COMPANY, INC.	1,228,000.000	2,419,417	2,749,270	2,419,417						412	329,441	329,853	15,390	
Y15010-10-4	CHINA PETRO & CHEM 'H' CNY1	D	09/01/2009	TRANSFER	11/16/2009	MERRILL LYNCH & COMPANY, INC.	4,094,000.000	3,350,231	3,623,033	3,350,231						431	272,371	272,802	50,828	
Y1509D-11-6	CHINA RAILWAY GROUP LTD-H	D	09/01/2009	TRANSFER	11/16/2009	MERRILL LYNCH & COMPANY, INC.	5,069,000.000	4,291,283	4,185,942	4,291,283						620	(105,961)	(105,341)		
Y1508P-11-0	CHINA RAILWAYS CONSTRUCTION -H	D	09/01/2009	TRANSFER	11/16/2009	MERRILL LYNCH & COMPANY, INC.	2,597,000.000	3,858,192	3,632,754	3,858,192						386	(225,825)	(225,438)	2,759	
Y1504C-11-3	CHINA SHENHUA ENER CNY1'H'	D	09/01/2009	TRANSFER	11/16/2009	MERRILL LYNCH & COMPANY, INC.	944,500.000	3,587,180	4,803,366	3,587,180						532	1,215,654	1,216,186	1,243	
Y1503W-10-2	CHINA SOUTHERN AIR	D	09/14/2009	TRANSFER	11/16/2009	MERRILL LYNCH & COMPANY, INC.	20,138,000.000	6,126,435	7,407,749	6,126,435						629	1,280,685	1,281,314		
Y1505D-10-2	CHINA TELECOM CORP 'H'CNY1	D	08/26/2009	TRANSFER	11/16/2009	MERRILL LYNCH & COMPANY, INC.	6,600,000.000	3,253,437	3,048,789	3,253,437						499	(205,148)	(204,649)	1,283	
Y1519S-11-1	CHINA UNICOM HONG CMN STK	D	07/17/2009	TRANSFER	11/16/2009	MERRILL LYNCH & COMPANY, INC.	1,386,000.000	1,801,710	1,917,236	1,801,710						233	115,294	115,527	19,472	
169656-10-5	CHIPOTLE MEXICAN GRILL		03/31/2009	Various	06/30/2009	Various	44,800.000	2,977,036	3,694,513	2,935,837			41,199	(41,199)			758,675	758,675		
169656-20-4	CHIPOTLE MEXICAN GRILL CL B		10/14/2009	Various	12/22/2009	Various	9,631.000	752,457	869,028	719,957			32,500	(32,500)			149,071	149,071		
171340-10-2	CHURCH & DWIGHT CO.		06/30/2009	Various	10/14/2009	Various	21,174.000	1,143,844	1,173,064	1,134,614			9,229	(9,229)			38,450	38,450	4,376	
125509-10-9	CIGNA CORP.		02/02/2009	BARCLAYS CAPITAL	03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	2,302.000	40,431	32,274	40,431							(8,158)	(8,158)		
172908-10-5	CINTAS COR P COM		07/10/2009	MORGAN STANLEY DEAN WITTER	08/27/2009	BARCLAYS CAPITAL PROGRAM TRADING	1,495.000	32,317	41,829	32,317							9,512	9,512		
17275R-10-2	CISCO SYS INC		04/22/2009	Various	06/02/2009	Various	47,459.000	790,985	896,461	790,985							105,475	105,475		
172967-10-1	CITIGROUP INC		07/24/2009	EXCHANGE	08/27/2009	CANTOR, FITZGERALD & CO.	1,461,538.000	3,989,999	7,316,709	3,989,999							3,326,711	3,326,711		
177376-10-0	CITRIX SYS INC		09/21/2009	Various	10/14/2009	Various	68,940.000	1,886,700	2,473,799	1,852,744			33,956	(33,956)			621,055	621,055		
18383Q-85-3	CLAYMORE CHINA SMALL CAP ETF		07/16/2009	Various	08/19/2009	WARBURG DILLION READ LLC	349,909.000	7,468,251	7,732,790	7,468,251							264,539	264,539		
18451C-10-9	CLEAR CHANNEL OUTDOOR CL A		09/28/2009	Various	10/14/2009	Various	35,891.000	211,550	254,184	203,625			7,925	(7,925)			50,560	50,560		
18683K-10-1	CLIFFS NATURAL RESOURCES INC		05/14/2009	Various	07/16/2009	Various	16,325.000	388,977	428,673	388,977							39,695	39,695	653	
12572Q-10-5	CME GROUP INC.		04/01/2009	Various	07/10/2009	Various	12,981.000	3,249,342	3,507,646	3,196,396			54,307	(54,307)			311,251	311,251	7,775	
125896-10-0	CMS ENERGY CORP		09/17/2009	Various	10/02/2009	Various	16,395.000	199,513	205,453	199,513							5,940	5,940	309	
12618H-30-9	CNX GAS CORP		06/30/2009	Various	10/14/2009	Various	12,726.000	325,969	402,427	318,474			7,495	(7,495)			83,953	83,953		
189754-10-4	COACH INC		03/17/2009	JEFFERIES & COMPANY, INC.	04/30/2009	BERNSTEIN (SANFORD C.) & CO., INC.	3,097.000	47,251	70,213	47,251							22,961	22,961		
191219-10-4	COCA COLA ENTERPRISES INC COM STK		06/02/2009	BERNSTEIN (SANFORD C.) & CO., INC.	06/02/2009	BERNSTEIN (SANFORD C.) & CO., INC.	1,100.000	19,456	19,360	19,456							(97)	(97)		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		06/02/2009	Various	06/03/2009	Various	80,947.000	1,919,250	2,090,551	1,919,250							171,301	171,301		
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		06/02/2009	Various	06/04/2009	Various	19,979.000	271,366	268,428	271,366							(2,939)	(2,939)		
203668-10-8	COMMUNITY HEALTH SYSTEMS		03/31/2009	Various	06/12/2009	Various	6,219.000	98,405	141,582	90,591			7,814	(7,814)			50,991	50,991		
205887-10-2	CONAGRA INC		03/31/2009	Various	04/01/2009	Various	5,802.000	93,490	96,626	92,386			1,104	(1,104)			4,240	4,240		
206708-10-9	CONCUR TECHNOLOGIES		01/13/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	01/13/2009	FRANKEL, STUART, & CO., INC	31,300.000	892,729	900,505	892,729							7,776	7,776		
20854P-10-9	CONSOL ENERGY INC.		06/30/2009	Various	10/14/2009	Various	54,415.000	1,759,879	2,730,838	1,683,273			76,606	(76,606)			1,047,566	1,047,566	7,428	
212015-10-1	CONTINENTAL RESOURCES INC OK		05/05/2009	Various	10/14/2009	Various	17,474.000	411,597	616,142	411,597							204,545	204,545		
G24140-10-8	COOPER IND USTRIES LTD SHS A		05/05/2009	Various	06/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	44,935.000	1,405,413	1,542,130	1,405,413							136,716	136,716	11,234	
217204-10-6	COPART INC		05/05/2009	TRANSFER	10/14/2009	CREDIT SUISSE	9,005.000	281,634	303,586	281,634							21,952	21,952		
219350-10-5	CORNING IN C COM		06/12/2009	BERNSTEIN (SANFORD C.) & CO., INC.	08/19/2009	Various	3,390.000	53,969	52,916	53,969							(1,053)	(1,053)		
222816-10-0	COVANCE INC		06/03/2009	Various	10/14/2009	Various	19,022.000	734,034	1,027,789	734,034							293,756	293,756		

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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 Value (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
22282E-10-2	COVANTA HLDG CORP		06/03/2009	Various	10/14/2009	Various	37,167.000	549,923	670,354	549,923							120,431	120,431		
222862-10-4	COVENTRY HEALTH CARE INC		05/05/2009	Various	06/12/2009	Various	46,399.000	704,393	821,671	697,494			6,899	(6,899)			124,177	124,177		
G2554F-10-5	COVIDIEN PLC		10/14/2009	Various	10/14/2009	Various	161,065.000	5,997,687	6,409,806	5,997,687			62,789	(62,789)			412,119	412,119	25,689	
225447-10-1	CREE INC		09/28/2009	Various	10/14/2009	Various	192,800.000	4,702,453	5,320,676	4,648,852			55,252	(55,252)			671,824	671,824		
228227-10-4	CROWN CASTLE INTL		06/02/2009	Various	06/03/2009	Various	73,281.000	1,721,176	1,686,726	1,721,176							(34,450)	(34,450)		
228368-10-6	CROWN HOLDINGS INC		06/03/2009	Various	10/14/2009	Various	47,931.000	1,129,320	1,371,875	1,129,320							242,554	242,554		
126408-10-3	CSX CORP		06/02/2009	Various	06/19/2009	Various	121,166.000	3,325,570	3,674,272	3,325,570							348,702	348,702	25,428	
231021-10-6	CUMMINS IN C COM		05/05/2009	Various	06/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	49,615.000	1,581,542	1,741,938	1,581,542							160,396	160,396	8,683	
233293-10-9	D P L, INC.		09/09/2009	Various	09/17/2009	Various	6,446.000	144,941	151,090	144,465			477	(477)			6,625	6,625	1,450	
232860-10-6	D&E COMMUNICATIONS INC		11/13/2009	Various	11/13/2009	Various	3,160.000	36,447	36,463	36,447							16	16		
235851-10-2	DANAHER CO RP COM		03/31/2009	Various	06/02/2009	Various	6,000.000	330,162	337,165	324,935			5,227	(5,227)			12,230	12,230	66	
237194-10-5	DARDEN RESTAURANTS INC		05/28/2009	BERNSTEIN (SANFORD C.) & CO., INC.	06/18/2009	Various	3,893.000	136,505	140,104	136,505							3,599	3,599	515	
Y20020-10-6	DATANG INTL	D	09/14/2009	TRANSFER	11/16/2009	MERRILL LYNCH & COMPANY, INC.	7,830,000.000	4,277,340	3,821,177	4,277,340						428	(456,592)	(456,163)	1,711	
23918K-10-8	DAVITA INC.		06/03/2009	Various	10/14/2009	Various	31,220.000	1,415,315	1,747,043	1,415,315							331,728	331,728		
242370-10-4	DEAN FOODS CO		09/30/2009	Various	10/14/2009	Various	60,216.000	1,146,257	1,152,718	1,081,653			64,603	(64,603)			71,065	71,065		
244199-10-5	DEERE & CO.		03/31/2009	Various	06/30/2009	Various	103,400.000	4,135,436	3,988,277	3,858,856			276,580	(276,580)			129,420	129,420	32,704	
24702R-10-1	DELL INC		04/01/2009	Various	06/23/2009	Various	5,412.000	50,486	60,614	50,486							10,128	10,128		
247361-70-2	DELTA AIR LINES, INC.		03/31/2009	Various	04/17/2009	Various	68,300.000	367,635	489,275	366,612			1,023	(1,023)			122,663	122,663		
247916-20-8	DENBURY RESOURCES INC		09/28/2009	Various	10/14/2009	Various	80,759.000	1,329,262	1,280,090	1,187,917			141,345	(141,345)			92,174	92,174		
249030-10-7	DENTSPLY I NTL INC NEW		06/03/2009	Various	10/14/2009	Various	42,485.000	1,167,330	1,491,519	1,167,330							324,189	324,189	3,929	
251893-10-3	DEVRY INC		06/03/2009	Various	10/14/2009	Various	20,196.000	884,878	1,073,637	884,878							188,758	188,758	1,433	
252603-10-5	DIAMOND FOODS INC		03/12/2009	Various	04/22/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	46,611.000	1,054,197	1,207,850	1,054,197							153,653	153,653	2,098	
253868-10-3	DIGITAL REALTY TRUST INC		09/11/2009	Various	10/14/2009	Various	21,700.000	789,012	979,911	779,826			9,186	(9,186)			200,085	200,085	11,642	
25388B-10-4	DIGITAL RIVER INC		04/02/2009	CITIGROUP GLOBAL MARKETS	04/22/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	14,300.000	450,450	487,067	450,450							36,617	36,617		
25389M-87-7	DIGITALGLOBE INC		05/13/2009	MORGAN STANLEY DEAN WITTER	05/14/2009	CANTOR, FITZGERALD & CO.	4,750.000	90,250	102,120	90,250							11,870	11,870		
254709-10-8	DISCOVER FINL SVCS		07/10/2009	MORGAN STANLEY DEAN WITTER	08/27/2009	BARCLAYS CAPITAL PROGRAM TRADING	3,348.000	32,241	46,737	32,241							14,496	14,496		
25470F-10-4	DISCOVERY COMMUNICATIONS INC		09/28/2009	Various	10/14/2009	Various	47,444.000	988,245	1,368,126	982,552			5,692	(5,692)			385,574	385,574		
R1812S-38-6	DNB NOR ASA RIGHT	D	11/25/2009	DIRECT	12/23/2009	DIRECT	14,977.000													
25659T-10-7	DOLBY LABORATORIES CL A		04/01/2009	BERNSTEIN (SANFORD C.) & CO., INC.	05/08/2009	BERNSTEIN (SANFORD C.) & CO., INC.	2,566.000	89,506	99,716	89,506							10,210	10,210		
256746-10-8	DOLLAR TREE INC		06/30/2009	Various	10/14/2009	Various	28,555.000	1,138,672	1,399,424	1,124,838			13,834	(13,834)			274,586	274,586		
257651-10-9	DONALDSON CO.		09/30/2009	Various	10/14/2009	Various	17,973.000	584,625	607,547	584,625			8	(8)			22,922	22,922	4,134	
Y21042-10-9	DONGFENG MOTOR GRP CO LTD-H	D	09/14/2009	TRANSFER	11/16/2009	MERRILL LYNCH & COMPANY, INC.	5,426,000.000	5,369,493	8,346,802	5,369,493						631	2,976,678	2,977,309	2,416	
260543-10-3	DOW CHEM CO		04/01/2009	BERNSTEIN (SANFORD C.) & CO., INC.	06/04/2009	Various	10,259.000	90,419	164,225	90,419							73,807	73,807		
261608-10-3	DRESSER RAND GROUP INC		06/30/2009	Various	10/14/2009	Various	58,402.000	1,615,953	1,716,785	1,576,965			38,988	(38,988)			139,820	139,820		
23335C-10-1	DTS INC		04/02/2009	PIPER JAFFRAY INC.	04/22/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	27,900.000	658,641	679,648	658,641							21,007	21,007		
26441C-10-5	DUKE ENERGY HLDG CORP		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	03/17/2009	JEFFERIES & COMPANY, INC.	2,675.000	34,641	36,038	34,641							1,397	1,397		
264411-50-5	DUKE REALTY CORPORATION		04/16/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH	04/16/2009	CANTOR, FITZGERALD & CO.	5,000.000	38,250	41,799	38,250							3,549	3,549		
278642-10-3	EBAY INC		03/17/2009	JEFFERIES & COMPANY, INC.	04/30/2009	BERNSTEIN (SANFORD C.) & CO., INC.	3,884.000	47,177	59,804	47,177							12,627	12,627		
28176E-10-8	EDWARDS LIFESCIENCES CORP		06/03/2009	Various	10/14/2009	Various	38,033.000	2,285,119	2,412,774	2,285,119							127,655	127,655		
28336L-10-9	EL PASO CORP		04/01/2009	Various	07/10/2009	Various	13,849.000	98,115	104,518	86,602			11,513	(11,513)			17,916	17,916	584	
284902-10-3	ELDORADO GOLD CORP NEW COM	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	66,300.000	767,994	899,992	767,994						18,278	113,720	131,998		
29078E-10-5	EMBARQ CORP		03/17/2009	Various	07/01/2009	Various	2,588.000	92,257	99,222	92,257							6,965	6,965	1,397	
268648-10-2	EMC CORP		03/31/2009	Various	04/30/2009	Various	28,237.000	341,948	358,182	319,899			26,482	(26,482)			38,283	38,283		
291011-10-4	EMERSON ELEC CO		06/02/2009	Various	06/03/2009	Various	21,736.000	735,652	745,835	735,652							10,184	10,184	3,586	
29250N-10-5	ENBRIDGE INC	C	09/22/2009	TRANSFER	11/16/2009	CREDIT SUISSE	74,400.000	2,834,497	3,089,406	2,834,497						57,402	197,507	254,909	22,357	

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											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 Value (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
292505-10-4	ENCANA CORP COM NPV	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	131,600.000	7,649,696	7,366,750	7,649,696						180,492	(463,437)	(282,946)		
29264F-20-5	ENDO PHARMACEUTICALS HLDGS		09/28/2009	Various	10/14/2009	Various	43,460.000	769,980	921,818	767,169			2,810	(2,810)			154,648	154,648		
29265N-10-8	ENERGEN CORP.		05/05/2009	Various	06/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	10,202.000	340,080	366,450	340,080							26,370	26,370	1,275	
29266R-10-8	ENERGIZER HOLDINGS INC		06/30/2009	Various	10/14/2009	Various	20,341.000	1,142,240	1,285,356	1,068,443			73,797	(73,797)			216,912	216,912		
29358Q-10-9	ENSCO INTERNATIONAL PLC ADR		05/05/2009	Various	10/14/2009	Various	23,936.000	774,961	1,092,771	774,961							317,810	317,810	1,029	
29364G-10-3	ENTERGY CORP		02/24/2009	Various	12/15/2009	Various	2,639.000	200,000	218,015	200,000							18,015	18,015	5,938	
293668-99-2	ENTERPRISE BANCORP RIGHTS		10/22/2009	DIRECT	12/04/2009	DIRECT	1,000.000													
26875P-10-1	EOG RESOUR CES INC COM		03/31/2009	Various	04/22/2009	Various	38,800.000	2,276,214	2,260,449	2,121,921			154,293	(154,293)			138,528	138,528	5,626	
26884L-10-9	EQT CORPORATION		06/30/2009	Various	10/14/2009	Various	37,508.000	1,309,247	1,640,192	1,294,694			14,553	(14,553)			345,497	345,497	14,700	
294429-10-5	EQUIFAX IN C COM		09/17/2009	Various	10/28/2009	Various	44,233.000	1,213,448	1,225,924	1,162,951			50,497	(50,497)			62,973	62,973	2,825	
29444U-50-2	EQUINIX INC		06/30/2009	Various	10/14/2009	Various	20,000.000	1,294,388	1,646,803	1,264,673			29,715	(29,715)			382,130	382,130		
518439-10-4	ESTEE LAUDER COS.		06/30/2009	Various	10/14/2009	Various	33,944.000	1,073,916	1,297,659	1,044,282			29,634	(29,634)			253,376	253,376		
269279-40-2	EXCO RESOURCES INC		06/30/2009	Various	10/14/2009	Various	27,000.000	387,990	530,616	351,740			36,250	(36,250)			178,876	178,876	625	
30161N-10-1	EXELON CORP COM		02/02/2009	BARCLAYS CAPITAL	03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	751.000	40,983	34,879	40,983							(6,105)	(6,105)	394	
30212P-10-5	EXPEDIA IN C DEL COM		05/14/2009	BERNSTEIN (SANFORD C.) & CO., INC.	07/10/2009	Various	2,530.000	35,580	37,169	35,580							1,589	1,589		
302130-10-9	EXPEDITORS INTL WA INC COM		06/02/2009	Various	06/03/2009	Various	56,526.000	2,012,606	1,919,243	2,012,606							(93,363)	(93,363)	10,455	
302182-10-0	EXPRESS SCRIPTS INC		05/08/2009	Various	05/28/2009	Various	15,090.000	805,290	893,244	805,290							87,954	87,954		
30225X-10-3	EXTERRAN HOLDINGS INC		06/30/2009	Various	09/02/2009	Various	10,600.000	210,728	177,844	170,024			40,704	(40,704)			7,820	7,820		
30231G-10-2	EXXON MOBIL CORP		03/13/2009	BLOOMBERG TRADEBOOK LLC	04/22/2009	WEEDEN & COMPANY	13,987.000	939,086	913,886	939,086							(25,200)	(25,200)		
302491-30-3	F M C CORP.		09/09/2009	Various	09/17/2009	STIFEL CAPITAL MARKETS	1,031.000	51,383	58,724	51,383							7,341	7,341		
303075-10-5	FACTSET RESEARCH SYSTEMS		06/30/2009	Various	10/14/2009	Various	13,500.000	723,330	878,606	676,955			46,375	(46,375)			201,651	201,651	2,500	
307000-10-9	FAMILY DOLLAR STORE		09/28/2009	Various	10/14/2009	Various	60,728.000	1,956,162	1,936,517	1,841,846			224,503	(224,503)			94,672	94,672	4,251	
311900-10-4	FASTENAL CO		06/30/2009	Various	10/14/2009	Various	40,357.000	1,467,712	1,571,789	1,350,947			116,766	(116,766)			220,843	220,843	13,785	
314211-10-3	FEDERATED INVESTORS		03/17/2009	JEFFERIES & COMPANY, INC.	04/30/2009	BERNSTEIN (SANFORD C.) & CO., INC.	2,293.000	47,871	51,765	47,871							3,895	3,895		
81369Y-60-5	FINANCIAL SELECT SECTOR SPR FUND		03/31/2009	Various	04/22/2009	Various	67,400.000	557,114	717,139	540,137			16,977	(16,977)			177,003	177,003	3,319	
31845F-10-0	FIRST ADVANTAGE CORP CL A		10/14/2009	Various	12/03/2009	MERGER	2,660.000	49,468	51,071	49,468							1,604	1,604		
335934-10-5	FIRST QUANTUM MINERALS LTD	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	21,000.000	1,314,531	1,506,727	1,314,531						29,134	163,061	192,196		
336433-10-7	FIRST SOLAR		05/08/2009	Various	06/12/2009	Various	4,211.000	560,388	618,407	558,405			1,983	(1,983)			60,003	60,003		
337932-10-7	FIRSTENERGY CORP		02/02/2009	BARCLAYS CAPITAL	03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	819.000	41,242	33,163	41,242							(8,079)	(8,079)	450	
337738-10-8	FISERV INC COM		06/03/2009	Various	10/14/2009	Various	48,245.000	1,880,483	2,339,343	1,880,483							458,860	458,860		
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	F	09/28/2009	Various	10/28/2009	Various	17,620.000	128,802	114,247	121,930			6,872	(6,872)			(7,684)	(7,684)		
302445-10-1	FLIR SYSTEMS INC		06/30/2009	Various	10/14/2009	Various	41,913.000	984,862	1,159,507	944,286			40,576	(40,576)			215,221	215,221		
341135-10-1	FLORIDA PUBLIC UTILITIES CO		10/14/2009	CREDIT SUISSE	10/29/2009	MERGER	1,360.000	18,134	16,775	18,134							(1,359)	(1,359)		
343498-10-1	FLOWERS INDUSTRIES, INC.		06/03/2009	Various	10/14/2009	Various	25,200.000	546,840	598,058	546,840							51,218	51,218	8,120	
34354P-10-5	FLOWSERVE CORPORATION		06/30/2009	Various	10/14/2009	Various	16,881.000	1,126,259	1,736,683	1,120,715			5,544	(5,544)			615,968	615,968	8,414	
343412-10-2	FLUOR CORP		06/02/2009	Various	06/03/2009	Various	48,403.000	1,964,196	2,329,932	1,964,196							365,737	365,737	5,888	
30249U-10-1	FMC TECHNLOGIES INC		06/30/2009	Various	10/14/2009	Various	37,755.000	1,390,755	2,098,866	1,381,107			9,648	(9,648)			717,759	717,759		
F3832Y-12-3	FONCIERE DES REGIONS WARRANTS	D	12/17/2009	DIRECT	12/22/2009	CREDIT SUISSE	1,792.000		1,804								1,804	1,804		
344849-10-4	FOOT LOCKER INC		03/17/2009	Various	09/03/2009	Various	9,101.000	81,760	101,616	81,760							19,856	19,856	1,654	
345838-10-6	FOREST LABS INC		06/02/2009	Various	06/03/2009	Various	4,282.000	99,937	103,689	99,937							3,752	3,752		
349553-10-7	FORTIS INC COM	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	43,800.000	1,032,242	1,114,742	1,032,242						23,045	59,455	82,500	9,249	
H27178-10-4	FOSTER WHEELER AG		06/30/2009	Various	10/14/2009	Various	45,088.000	1,001,729	1,343,614	994,914			6,815	(6,815)			348,701	348,701		
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		07/20/2009	Various	10/14/2009	Various	394,403.000	16,617,065	26,152,484	16,574,309			42,756	(42,756)			9,578,175	9,578,175		
35906A-10-8	FRONTIER C OMMUNICATIONS CORP COM		04/01/2009	BERNSTEIN (SANFORD C.) & CO., INC.	05/28/2009	BERNSTEIN (SANFORD C.) & CO., INC.	12,173.000	89,715	86,403	89,715							(3,312)	(3,312)		
35914P-10-5	FRONTIER OIL		06/30/2009	Various	10/14/2009	Various	31,349.000	486,501	437,309	413,079			73,422	(73,422)			24,229	24,229	3,576	
36467W-10-9	GAMESTOP C ORP NEW CL A		06/30/2009	Various	10/14/2009	Various	46,952.000	1,360,764	1,294,000	1,064,717			296,048	(296,048)			229,283	229,283		
364760-10-8	GAP INC		06/02/2009	Various	06/02/2009	BERNSTEIN (SANFORD C.) & CO., INC.	5,066.000	69,485	79,884	69,485							10,399	10,399	273	
G37260-10-9	GARMIN LTD		03/17/2009	Various	07/10/2009	Various	4,574.000	84,923	104,702	84,923							19,779	19,779		
368710-40-6	GENENTECH INC	R	01/09/2009	JEFFERIES & COMPANY, INC.	03/23/2009	JEFFERIES & COMPANY, INC.	24,500.000	2,137,314	2,308,544	2,137,314							171,230	171,230		
369550-10-8	GENERAL DYNAMICS CORP		02/02/2009	BARCLAYS CAPITAL	03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	745.000	40,981	30,579	40,981							(10,402)	(10,402)		

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 Value (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
369604-10-3	GENERAL EL EC CO COM		03/17/2009	Various	04/16/2009	Various	8,877.000	78,224	108,398	78,224							30,174	30,174		
36866T-10-3	GEN-PROBE INC		03/31/2009	Various	04/22/2009	Various	40,774.000	1,821,531	1,884,444	1,815,139			6,392	(6,392)			69,305	69,305		
37245X-20-3	GENTEK INC		10/14/2009	MORGAN STANLEY CAPITAL	12/01/2009	MERGER	1,900.000	72,218	72,200	72,218							(18)	(18)		
372917-10-4	GENZYME CORP.		02/26/2009	Various	03/03/2009	Various	4,224.000	292,629	227,586	292,629							(65,043)	(65,043)		
375916-10-3	GILDAN ACTIVEWEAR INC.	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	20,000.000	381,214	375,940	381,214						9,108	(14,382)	(5,273)		
375558-10-3	GILEAD SCIENCES INC		03/31/2009	Various	06/02/2009	Various	43,525.000	2,045,885	1,936,593	1,981,250			64,635	(64,635)			(44,657)	(44,657)		
37940X-10-2	GLOBAL PAYMENTS INC.		06/03/2009	Various	10/14/2009	Various	24,230.000	800,067	1,160,548	800,067							360,481	360,481	863	
380956-40-9	GOLDCORP INC	A	09/28/2009	Various	10/28/2009	Various	173,004.000	6,681,926	6,239,995	6,336,005			345,920	(345,920)			(96,010)	(96,010)	4,896	
380956-9A-2	GOLDCORP INC	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	44,000.000	1,758,772	1,970,332	1,758,772						51,530	160,029	211,559	1,113	
38141G-10-4	GOLDMAN SA CHS GROUP INC		03/31/2009	Various	05/11/2009	Various	33,142.000	3,548,918	4,271,076	3,477,833			71,085	(71,085)			793,243	793,243		
382388-10-6	GOODRICH CORPORATION		02/02/2009	BARCLAYS CAPITAL	03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,094.000	40,636	34,839	40,636							(5,797)	(5,797)	274	
38259P-50-8	GOOGLE INC.		04/16/2009	Various	06/02/2009	Various	4,450.000	1,641,982	1,769,533	1,641,982							127,551	127,551		
384802-10-4	GRAINGER W W INC		06/30/2009	Various	10/14/2009	Various	19,173.000	1,562,585	1,760,847	1,553,267			9,317	(9,317)			207,580	207,580	15,845	
393122-10-6	GREEN MOUNTAIN COFFEE ROASTE		03/24/2009	STIFEL CAPITAL MARKETS	04/22/2009	CANTOR, FITZGERALD & CO.	16,030.000	766,308	840,596	766,308							74,289	74,289		
E5701R-10-6	GRUPO FERROVIAL	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	12/04/2009	MERGER	3,660.000	174,970	168,878	174,970						(1,553)	(4,539)	(6,092)		
401617-10-5	GUESS INC		06/30/2009	Various	10/14/2009	Various	17,014.000	450,163	630,344	434,427			15,736	(15,736)			195,917	195,917	3,536	
093671-10-5	H&R BLOCK INC		06/03/2009	Various	10/14/2009	Various	56,329.000	904,117	1,074,170	895,933			8,184	(8,184)			178,238	178,238	14,439	
406216-10-1	HALLIBURTON CO		06/02/2009	Various	06/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	16,444.000	360,513	381,790	360,513							21,278	21,278	740	
411310-10-5	HANSEN NATURAL CORP.		09/17/2009	Various	10/28/2009	Various	93,537.000	3,402,005	3,442,060	3,230,005			172,000	(172,000)			212,054	212,054		
413875-10-5	HARRIS CORP.		05/14/2009	DISTRIBUTION	05/14/2009	DISTRIBUTION	0.000		59,344	59,344										
41457P-10-6	HARRIS STR ATEX NETWORKS COM CL A		06/30/2009	Various	06/30/2009	Various	8,680.000	59,344	49,735	59,344			22,067	(22,067)			(9,609)	(9,609)		
423452-10-1	HELMERICH & PAYNE, INC.		06/30/2009	Various	10/14/2009	Various	31,760.000	1,060,438	1,335,758	987,151			73,287	(73,287)			348,607	348,607	2,356	
G4402L-12-8	HENGAN INTL GROUP CO LTD	D	08/26/2009	TRANSFER	11/16/2009	MERRILL LYNCH & COMPANY, INC.	803,000.000	4,112,211	5,620,192	4,112,211						42	1,507,939	1,507,981	51,806	
427866-10-8	HERSHEY COMPANY		04/01/2009	Various	04/30/2009	Various	2,640.000	93,968	94,932	91,933			2,035	(2,035)			2,998	2,998	336	
42805T-10-5	HERTZ GLOBAL HOLDINGS INC		09/28/2009	Various	10/28/2009	Various	29,110.000	243,312	275,745	237,442			5,870	(5,870)			38,303	38,303		
42809H-10-7	HESS CORP		03/31/2009	Various	04/22/2009	Various	6,300.000	417,085	319,945	341,460			109,502	(109,502)			(21,515)	(21,515)		
42822Q-10-0	HEWITT ASSOCIATES, INC		06/30/2009	Various	10/14/2009	Various	28,994.000	864,473	1,048,252	855,159			9,314	(9,314)			193,093	193,093		
423074-10-3	HJ HEINZ CO		02/02/2009	BARCLAYS CAPITAL	03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,127.000	41,269	36,051	41,269							(5,218)	(5,218)		
40422Y-10-1	HLTH CORP		10/14/2009	MORGAN STANLEY CAPITAL	10/26/2009	MERGER	36,500.000	542,868	556,022	542,868							13,153	13,153		
436440-10-1	HOLOGIC, INC.		06/03/2009	Various	10/14/2009	Various	84,717.000	1,109,883	1,373,526	1,109,883							263,643	263,643		
437076-10-2	HOME DEPOT INC		06/02/2009	BERNSTEIN (SANFORD C.) & CO., INC.	06/02/2009	BERNSTEIN (SANFORD C.) & CO., INC.	6,100.000	148,962	149,409	148,962							447	447		
438516-10-6	HONEYWELL INTERNATIONAL INC		03/31/2009	Various	04/15/2009	Various	30,091.000	1,080,678	905,014	843,190			237,488	(237,488)			61,824	61,824	9,103	
441060-10-0	HOSPIRA INC.		06/03/2009	Various	10/14/2009	Various	34,807.000	1,108,129	1,507,012	1,108,129							398,883	398,883		
44107P-10-4	HOST HOTELS & RESORTS INC		04/24/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH	04/24/2009	WEEDEN & COMPANY	10,000.000	66,000	75,393	66,000							9,393	9,393		
Y3744A-10-5	HUANENG POWER INTL INC-H	D	09/14/2009	TRANSFER	11/16/2009	MERRILL LYNCH & COMPANY, INC.	6,304,000.000	4,383,263	4,144,378	4,383,263			435	(239,320)			(238,885)	(238,885)	6,499	
445658-10-7	HUNT TRANSPORT SVC		06/30/2009	Various	10/14/2009	Various	26,662.000	767,189	909,853	763,262			3,927	(3,927)			146,591	146,591	5,041	
447011-10-7	HUNTSMAN		03/17/2009	Various	09/03/2009	Various	28,432.000	81,921	165,889	81,921							83,968	83,968	2,490	
448055-10-3	HUSKY ENERGY INC COM NPV	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	35,200.000	994,371	964,166	994,371						23,568	(53,773)	(30,205)		
45103T-10-7	ICON PLC SPON ADR	R	03/12/2009	Various	03/26/2009	CANTOR, FITZGERALD & CO.	46,900.000	891,360	763,922	891,360							(127,438)	(127,438)		
45168D-10-4	IDEXX LABS CORP		06/30/2009	Various	10/14/2009	Various	17,800.000	834,108	889,015	823,218			10,890	(10,890)			65,797	65,797		
449520-30-3	I-FLOW CORP		10/14/2009	CREDIT SUISSE	12/17/2009	MERGER	4,900.000	61,804	61,985	61,804							181	181		
451734-10-7	IHS INC CL A		05/05/2009	TRANSFER	10/14/2009	CREDIT SUISSE	9,376.000	390,260	488,821	390,260							98,561	98,561		
452308-10-9	ILLINOIS TOOL WKS INC		03/31/2009	Various	04/15/2009	Various	27,300.000	990,725	890,770	920,001			70,724	(70,724)			(29,231)	(29,231)	4,030	
452327-10-9	ILLUMINA INC		05/05/2009	Various	10/14/2009	Various	89,759.000	3,105,826	3,446,332	3,098,016			7,810	(7,810)			348,315	348,315		
453038-40-8	IMPERIAL OIL LTD	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	44,300.000	1,725,492	1,730,788	1,725,492						40,683	(35,388)	5,296		
449934-10-8	IMS HEALTH INC		06/30/2009	Various	10/14/2009	Various	54,633.000	725,342	813,940	693,811			31,531	(31,531)			120,129	120,129	2,237	
Y3990B-11-2	IND & COMM BK OF CHINA - H	D	04/17/2009	TRANSFER	11/16/2009	MERRILL LYNCH & COMPANY, INC.	102,000.000	59,846	90,996	59,846						(3)	31,153	31,150	2,220	
N6089U-31-5	ING GROEP NV RIGHTS	D	11/30/2009	DIRECT	12/09/2009	CREDIT SUISSE	164,652.000		312,152								312,152	312,152		

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 Value (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
457983-10-4	INMET MINING CORP COM NPV	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	11,300.000	618,993	719,803	618,993						14,404	86,407	100,810		
458140-10-0	INTEL CORP		06/02/2009	Various	06/30/2009	Various	125,750.000	1,883,708	2,040,189	1,883,708							156,481	156,481	15,169	
45865V-10-0	INTERCONTINENTALEXC		09/28/2009	Various	10/14/2009	Various	7,987.000	698,291	776,174	698,291			64	(64)			77,884	77,884		
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		04/07/2009	Various	06/02/2009	Various	49,528.000	4,886,996	5,030,292	4,879,037			7,959	(7,959)			151,255	151,255	26,951	
460146-10-3	INTERNATIONAL PAPER CO		06/08/2009	Various	08/05/2009	PIPER JAFFRAY INC.	412,000.000	5,223,725	8,088,217	5,223,725							2,864,492	2,864,492	7,365	
460690-10-0	INTERPUBLIC GROUP OF COS INC		03/25/2009	BERNSTEIN (SANFORD C.) & CO., INC.	06/30/2009	FRANKEL, STUART, & CO., INC	369,000.000	1,634,412	1,793,736	1,634,412							159,325	159,325		
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		04/01/2009	BERNSTEIN (SANFORD C.) & CO., INC.	06/18/2009	Various	2,887.000	89,562	91,781	89,562							2,219	2,219	309	
461202-10-3	INTUIT INC.		04/01/2009	BERNSTEIN (SANFORD C.) & CO., INC.	05/08/2009	BERNSTEIN (SANFORD C.) & CO., INC.	3,280.000	89,599	78,190	89,599							(11,409)	(11,409)		
46120E-60-2	INTUITIVE SURGICAL INC		06/03/2009	Various	10/14/2009	Various	11,849.000	1,723,295	2,882,972	1,723,295							1,159,677	1,159,677		
462846-10-6	IRON MTN INC PA		09/30/2009	Various	10/14/2009	Various	25,349.000	648,566	679,229	648,566			8,489	(8,489)			30,663	30,663		
464288-67-9	ISHARES BARCLAYS US SHORT TREASURYS		01/14/2009	J. P. MORGAN SECURITIES, INC.	02/24/2009	Various	542,250.000	59,880,668	59,763,596	59,880,668							(117,071)	(117,071)	11,046	
464287-18-4	ISHARES FTSE/XINHUA CHINA 25		05/19/2009	TRANSFER	08/31/2009	Various	777,300.000	28,046,461	30,348,489	28,046,461							2,302,028	2,302,028	253,652	
464286-40-0	ISHARES MSCI BRAZIL		03/31/2009	Various	04/21/2009	Various	145,402.000	5,551,249	5,987,250	5,477,293			127,193	(127,193)			509,958	509,958		
464286-50-9	ISHARES MSCI CANADA ETF		08/26/2009	TRANSFER	11/16/2009	Various	12,086,088.000	258,253,394	316,153,295	258,253,394							57,899,901	57,899,901	833,784	
464286-84-8	ISHARES MSCI JAPAN EXCHANGE TRADED FUNDS		07/27/2009	TRANSFER	11/16/2009	Various	887,200.000	8,551,632	8,490,982	8,551,632							(60,650)	(60,650)		
464287-48-1	ISHARES RUSSELL MIDCAP GROWTH		04/22/2009	TRANSFER	05/06/2009	Various	2,218,300.000	74,698,591	79,729,091	74,698,591							5,030,500	5,030,500		
464287-47-3	ISHARES RUSSELL MIDCAP VALUE		04/22/2009	TRANSFER	05/07/2009	BLAIR, WILLIAM, & COMPANY, L.L.C.	1,822,800.000	49,507,066	52,676,472	49,507,066							3,169,406	3,169,406		
464287-60-6	ISHARES S&P MIDCAP 400/GROWTH		04/22/2009	TRANSFER	05/05/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH	1,281,800.000	74,992,478	78,969,283	74,992,478							3,976,805	3,976,805		
464287-70-5	ISHARES S&P MIDCAP 400/VALUE		04/22/2009	TRANSFER	05/07/2009	J. P. MORGAN SECURITIES, INC.	1,001,000.000	49,708,659	52,215,422	49,708,659							2,506,763	2,506,763		
464287-20-0	ISHARES SP500 INDEX FUND		05/13/2009	Various	10/14/2009	Various	362,000.000	32,315,450	35,830,811	32,315,450							3,515,361	3,515,361	165,853	
464286-10-3	I-SHARES_AUSTRAILIA		05/05/2009	Various	11/16/2009	Various	1,105,033.000	16,760,957	24,344,717	16,760,957							7,583,760	7,583,760	42,024	
464287-49-9	ISHARES-RUS MIDCAP US		01/08/2009	Various	05/05/2009	Various	3,709,611.000	226,310,705	211,907,002	226,310,705							(14,403,703)	(14,403,703)	170,688	
464330-10-9	ISIS PHARMACEUTICALS INC		03/31/2009	Various	04/22/2009	Various	99,466.000	1,364,788	1,550,159	1,361,730			3,058	(3,058)			188,429	188,429		
465562-10-6	ITAU UNIBANCO HLD ADR EACH REP 500 PRF		09/16/2009	Various	10/14/2009	Various	25,300.000	332,189	583,004	332,189							250,815	250,815	2,863	
45068B-10-9	ITT EDUCATIONAL SVCS INC		06/30/2009	Various	10/14/2009	Various	17,681.000	1,853,659	2,038,535	1,852,038			5,747	(5,747)			186,498	186,498		
708160-10-6	J.C. PENNEY CO. INC.		06/02/2009	BERNSTEIN (SANFORD C.) & CO., INC.	06/18/2009	Various	2,197.000	67,513	61,796	67,513							(5,717)	(5,717)		
469814-10-7	JACOBS ENGINEERING GROUP INC		06/30/2009	Various	10/14/2009	Various	66,928.000	2,926,963	2,954,281	2,869,380			59,559	(59,559)			84,900	84,900		
47102X-10-5	JANUS CAP GROUP INC		03/17/2009	JEFFERIES & COMPANY, INC.	05/14/2009	BERNSTEIN (SANFORD C.) & CO., INC.	17,059.000	89,544	149,130	89,544							59,586	59,586	223	
472319-10-2	JEFFERIES GROUP INC NEW		06/30/2009	Various	08/27/2009	Various	16,643.000	334,010	354,268	333,432			578	(578)			20,835	20,835		
481165-10-8	JOY GLOBAL INC		05/05/2009	Various	07/10/2009	Various	17,852.000	487,380	610,451	486,749			631	(631)			123,703	123,703	3,095	
46625H-10-0	JP MORGAN CHASE & CO		03/25/2009	BERNSTEIN (SANFORD C.) & CO., INC.	05/11/2009	WEEDEN & COMPANY	59,500.000	1,626,224	2,169,945	1,626,224							543,721	543,721	2,975	
H4414N-10-3	JULIUS BAER GROUP CMN STK	D	10/07/2009	TRANSFER	11/16/2009	CREDIT SUISSE	30,289.000		1,094,846								1,094,846	1,094,846		
D48164-11-1	K+S AG RIGHTS	D	11/30/2009	DIRECT	12/08/2009	INVESTMENT TECHNOLOGY GROUP, INC.	11,813.000		43,499								43,499	43,499		
48242W-10-6	KBR INC		05/05/2009	Various	06/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	41,881.000	693,116	753,001	693,116							59,885	59,885		
487836-10-8	KELLOGG CO.		02/02/2009	BARCLAYS CAPITAL	03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	938.000	41,218	35,615	41,218							(5,603)	(5,603)	319	
494368-10-3	KIMBERLY-CLARK CORP		04/30/2009	BERNSTEIN (SANFORD C.) & CO., INC.	05/14/2009	BERNSTEIN (SANFORD C.) & CO., INC.	686.000	33,722	34,674	33,722							952	952		
49460W-20-8	KINETIC CONCEPTS		05/05/2009	Various	10/14/2009	Various	18,171.000	437,259	648,397	428,911			8,348	(8,348)			219,486	219,486		
495582-10-8	KING PHARM ACEUTICALS INC COM		04/01/2009	Various	04/30/2009	Various	13,153.000	100,865	104,433	92,674			8,191	(8,191)			11,759	11,759		
496902-40-4	KINROSS GOLD CORP COM	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	42,000.000	895,479	829,671	895,479						26,237	(92,045)	(65,809)		
499005-10-6	KNIGHT CAPITAL GROUP INC		03/17/2009	Various	03/27/2009	Various	215,428.000	3,789,475	3,134,736	3,789,475							(654,739)	(654,739)		
50075N-10-4	KRAFT FOOD S INC CL A		03/31/2009	Various	04/02/2009	Various	36,600.000	1,013,062	843,311	815,814			205,456	(205,456)			27,496	27,496	10,614	
501044-10-1	KROGER CO		06/02/2009	Various	06/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	17,516.000	391,035	403,138	391,035							12,103	12,103	788	
50540R-40-9	LABORATORY CORP AMER HLDGS		06/30/2009	Various	08/27/2009	Various	32,873.000	2,087,760	2,055,908	2,087,760							(31,852)	(31,852)		

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 Value (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
512807-10-8	LAM RESEARCH CORP.		06/30/2009	Various	10/14/2009	Various	37,906.000	1,025,077	1,389,556	990,561			34,515	(34,515)			398,994	398,994		
517834-10-7	LAS VEGAS SANDS CORP		06/30/2009	Various	10/14/2009	Various	6,893.000	43,972	107,721	43,972			5,994	(5,994)			63,748	63,748		
517942-10-8	LASALLE HOTELS		04/24/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH	04/24/2009	CANTOR, FITZGERALD & CO.	25,000.000	252,500	290,035	252,500							37,535	37,535		
524660-10-7	LEGGETT & PLATT INC		04/01/2009	BERNSTEIN (SANFORD C.) & CO., INC.	06/04/2009	Various	6,761.000	89,820	101,162	89,820							11,342	11,342		
Q55368-32-0	LEND LEASE GROUP REIT	D	11/16/2009	MERRILL LYNCH & COMPANY, INC.	12/07/2009	EXCHANGE	32,491.000	283,413	275,602	283,413						(7,756)	(55)	(7,811)		
52602E-10-2	LENDER PROCESSING SERVICES		06/30/2009	Various	10/14/2009	Various	26,500.000	770,355	1,061,674	735,905			34,450	(34,450)			325,769	325,769	5,300	
53045T-10-2	LIBERTY ENTERTAINMENT INC SERIES A		11/19/2009	DIRECT	11/20/2009	MERGER	98,928.000	3,008,055	3,467,445	3,008,055							459,390	459,390		
530555-10-1	LIBERTY GLOBAL INC		06/02/2009	Various	06/04/2009	Various	3,154.000	51,354	43,616	51,354							(7,738)	(7,738)		
530555-30-9	LIBERTY GLOBAL INC		09/03/2009	Various	10/14/2009	Various	4,935.000	89,870	83,841	89,870							(6,029)	(6,029)		
53071M-10-4	LIBERTY MEDIA CORP		03/31/2009	Various	06/23/2009	Various	17,450.000	53,533	88,562	50,605			3,311	(3,311)			37,957	37,957		
53071M-50-0	LIBERTY MEDIA CORP ENT SER A		10/14/2009	Various	11/19/2009	DIRECT	109,920.000	3,342,448	3,342,283	3,342,448							(166)	(166)		
532169-10-9	LIFE SCIENCES RESEARCH INC		10/14/2009	MORGAN STANLEY CAPITAL	11/27/2009	MERGER	2,080.000	17,099	17,680	17,099							581	581		
53217V-10-9	LIFE TECHNOLOGIES CORP		09/28/2009	Various	10/14/2009	Various	147,660.000	4,725,123	6,014,846	4,720,738			4,400	(4,400)			1,294,107	1,294,107		
532716-10-7	LIMITED BRANDS INC		04/07/2009	Various	06/12/2009	BERNSTEIN (SANFORD C.) & CO., INC.	20,497.000	177,139	214,304	177,139							37,165	37,165	639	
532791-10-0	LINCARE HOLDINGS INC		06/30/2009	Various	10/14/2009	Various	26,493.000	624,428	775,549	611,541			12,887	(12,887)			164,009	164,009		
535678-10-6	LINEAR TEC HNOLOGY CORP COM		06/03/2009	Various	10/14/2009	Various	82,157.000	1,870,369	2,197,108	1,870,315			54	(54)			326,793	326,793	26,271	
501889-20-8	LKQ CORP		06/03/2009	Various	10/14/2009	Various	37,900.000	611,327	714,045	611,327							102,718	102,718		
G5533W-20-6	LLOYD'S BANK GROUP SUB SHRS-RIGHT	D	05/20/2009	DIRECT	06/16/2009	REDEMPTION	182,242.000		64,181								64,181	64,181		
G5542W-10-6	LLOYDS BANKING GROUP PLC	D	06/30/2009	DISTRIBUTION	06/30/2009	DISTRIBUTION	0.000		7,342	7,342										
G5533W-22-2	LLOYDS BANKING GROUP RIGHTS (NPR)	D	11/27/2009	DIRECT	12/09/2009	CITIGROUP GLOBAL MARKETS	1,689,309.000		458,086								458,086	458,086		
539481-10-1	LOBLAW COS LTD COM	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	6,100.000	178,233	176,521	178,233						5,222	(6,935)	(1,713)		
548661-10-7	LOWES COS INC USD0.50		03/17/2009	Various	05/14/2009	BERNSTEIN (SANFORD C.) & CO., INC.	5,341.000	83,747	107,048	83,747							23,301	23,301	412	
502161-10-2	LSI CORP		05/05/2009	Various	06/03/2009	Various	97,559.000	398,465	395,398	398,358			107	(107)			(2,960)	(2,960)		
55003Q-10-3	LUMBER LIQUIDATORS HOLDINGS INC		03/12/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH	04/22/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	47,500.000	502,256	699,483	502,256							197,228	197,228		
552690-10-9	M D U RESOURCES GROUP, INC.		02/02/2009	BARCLAYS CAPITAL	03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	2,080.000	41,164	29,077	41,164							(12,087)	(12,087)		
55607B-95-7	MACQUARIE AIRPORTS RIGHTS 28OCT2009	D	10/13/2009	DIRECT	11/04/2009	DIRECT	20,391.000													
55616P-10-4	MACYS INC		06/08/2009	Various	11/05/2009	Various	388,134.000	5,097,908	7,032,953	5,097,908							1,935,045	1,935,045	37,932	
559222-40-1	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	29,600.000	1,245,858	1,523,829	1,245,858						27,696	250,275	277,971		
563571-10-8	MANITOWOC INC COM		04/01/2009	Various	09/03/2009	Various	25,298.000	96,473	146,022	83,818			12,655	(12,655)			62,204	62,204	573	
56501R-10-6	MANULIFE FINANCIAL CORP	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	360,400.000	7,404,532	6,928,962	7,404,532						164,315	(639,885)	(475,570)	37,520	
E7347B-17-2	MAPFRE SA RIGHTS	D	11/17/2009	DIRECT	11/30/2009	CITIGROUP GLOBAL MARKETS	57,203.000		859								859	859		
570535-10-4	MARKEL CORP		05/05/2009	Various	06/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,210.000	340,793	336,831	340,793							(3,962)	(3,962)		
571903-20-2	MARRIOTT I NTL INC NEW CL A		08/24/2009	Various	08/24/2009	Various	0.000		921	921			1	(1)						
573284-10-6	MARTIN MARIETTA MATERIALS		06/30/2009	Various	10/14/2009	Various	12,484.000	1,098,821	1,134,440	997,878			100,943	(100,943)			136,562	136,562	9,587	
57383T-10-3	MARVELENTERTAINMENT INC		09/28/2009	Various	10/28/2009	Various	19,379.000	718,423	940,683	715,641			2,782	(2,782)			225,042	225,042		
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		03/31/2009	Various	05/08/2009	Various	416,921.000	3,794,263	4,218,031	3,778,171			16,092	(16,092)			439,860	439,860		
574599-10-6	MASCO CORP		06/08/2009	Various	10/28/2009	Various	522,482.000	5,047,433	6,933,373	5,047,433							1,885,939	1,885,939	77,805	
576206-10-6	MASSEY ENERGY CORP		05/05/2009	Various	10/14/2009	Various	22,127.000	367,187	576,954	367,187							209,766	209,766	999	
576360-10-4	MASTERCARD INC CLASS A		03/25/2009	Various	06/02/2009	Various	15,619.000	2,497,270	2,532,940	2,497,270							35,670	35,670	2,343	
57772K-10-1	MAXIM INTEGRATED PRODUCTS		06/30/2009	Various	10/14/2009	Various	86,700.000	1,366,392	1,623,320	1,360,463			5,929	(5,929)			262,857	262,857	16,940	
579064-10-6	MCAFEE INC		04/22/2009	Various	10/14/2009	Various	26,960.000	986,347	1,159,861	986,347							173,514	173,514		
579780-20-6	MCCORMICK & CO.		05/05/2009	Various	06/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	16,535.000	491,814	508,772	491,814							16,958	16,958		
580037-10-9	MCDERMOTT INTERNATIONAL, INC.		06/30/2009	Various	10/14/2009	Various	59,121.000	997,866	1,515,492	997,866			3,783	(3,783)			517,627	517,627		
580135-10-1	MCDONALDS CORP		03/31/2009	Various	06/02/2009	Various	11,000.000	604,263	616,592	600,270			3,993	(3,993)			16,322	16,322		
580645-10-9	MCGRAW HILL COS INC		06/30/2009	Various	09/03/2009	Various	1,189.000	40,090	34,507	36,919			3,171	(3,171)			(2,412)	(2,412)	465	
582839-10-6	MEAD JOHNSON NUTRITION CO A		06/30/2009	Various	10/14/2009	Various	9,100.000	291,655	390,605	289,107			2,548	(2,548)			101,498	101,498	4,550	
584045-10-8	MEDASSETS INC		03/31/2009	Various	04/22/2009	Various	58,028.000	870,973	919,807	826,899			44,074	(44,074)			92,908	92,908		

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 Value (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
58405U-10-2	MEDCO HEALTH SOLUTIONS INC		03/25/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	04/22/2009	Various	8,200.000	330,015	352,239	330,015							22,224	22,224		
585055-10-6	MEDTRONIC INC.		03/31/2009	Various	05/08/2009	Various	3,080.000	93,822	99,732	88,791			5,031	(5,031)			10,941	10,941	578	
58933Y-10-5	MERCK & CO. INC.		03/31/2009	Various	04/01/2009	Various	3,293.000	90,139	88,514	87,742			2,397	(2,397)			772	772	556	
591407-10-1	METAVANTE TECHOLOGIES		09/17/2009	Various	10/02/2009	Various	31,251.000	861,325	1,034,537	832,325			29,000	(29,000)			202,212	202,212		
59162N-10-9	METRO INC CLASS'A'SUB VTG NPV	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	19,200.000	624,827	627,457	624,827						15,250	(12,619)	2,631	2,135	
591708-10-2	METROPCS COMMUNICATIONS		03/17/2009	Various	04/01/2009	BERNSTEIN (SANFORD C.) & CO., INC.	5,204.000	79,092	92,031	79,092							12,939	12,939		
592688-10-5	METTLER TOLEDO INTERNATIONAL		06/30/2009	Various	10/14/2009	Various	10,097.000	685,274	934,004	685,204			70	(70)			248,800	248,800		
552953-10-1	MGM MIRAGE		10/02/2009	Various	10/28/2009	Various	46,756.000	208,087	252,800	208,087							44,713	44,713		
595017-10-4	MICROCHIP TECHNOLOGY INC		05/05/2009	Various	06/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	47,168.000	1,075,043	1,030,123	1,075,043							(44,920)	(44,920)	15,990	
595112-10-3	MICRON TEC HNOLOGY INC COM		10/02/2009	Various	10/28/2009	Various	232,689.000	1,243,746	1,331,554	1,243,746			8,135	(8,135)			87,808	87,808		
594918-10-4	MICROSOFT CORP		04/17/2009	Various	08/19/2009	Various	54,375.000	1,037,033	1,173,893	1,037,033							136,861	136,861	7,124	
601073-10-9	MILLIPORE CORP		06/03/2009	Various	10/14/2009	Various	16,624.000	987,945	1,182,560	987,945							194,616	194,616		
608554-10-1	MOLEX INC COM		05/05/2009	Various	06/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	16,490.000	263,771	266,307	263,771							2,536	2,536		
61166W-10-1	MONSANTO CO		03/31/2009	Various	06/02/2009	Various	3,700.000	307,725	300,991	307,470			255	(255)			(6,479)	(6,479)	981	
611742-10-7	MONSTER WORLDWIDE INC		06/30/2009	Various	10/14/2009	Various	45,890.000	549,070	758,208	513,237			35,833	(35,833)			244,971	244,971		
617446-44-8	MORGAN STANLEY		03/31/2009	Various	05/11/2009	Various	121,069.000	3,004,969	3,053,849	2,907,183			97,786	(97,786)			146,666	146,666	4,293	
61945A-10-7	MOSAIC COMPANY		03/31/2009	Various	04/22/2009	Various	24,832.000	1,077,351	969,781	1,042,448			40,086	(40,086)			(72,667)	(72,667)		
620076-10-9	MOTOROLA I NC COM		06/02/2009	BERNSTEIN (SANFORD C.) & CO., INC.	06/02/2009	BERNSTEIN (SANFORD C.) & CO., INC.	5,700.000	36,780	36,599	36,780							(182)	(182)		
553530-10-6	MSC INDL DIRECT INC		06/30/2009	Various	10/14/2009	Various	13,200.000	524,436	582,643	472,586			51,850	(51,850)			110,057	110,057	2,440	
628530-10-7	MYLAN INC		07/10/2009	Various	10/14/2009	Various	259,117.000	3,443,930	3,848,910	3,420,368			23,562	(23,562)			428,542	428,542		
62855J-10-4	MYRIAD GENETICS INC		09/28/2009	Various	10/14/2009	Various	34,120.000	1,377,548	1,384,927	1,445,966			81,917	(81,917)			(61,040)	(61,040)		
62856H-10-7	MYRIAD PHARMACEUTICALS		06/30/2009	Various	09/15/2009	Various	12,555.250	96,042	65,280	53,919			42,123	(42,123)			11,360	11,360		
G6359F-10-3	NABORS INDUSTRIES LTD		06/30/2009	Various	10/14/2009	Various	45,060.000	760,861	964,130	708,285			52,576	(52,576)			255,845	255,845		
629850-10-1	NALCO HOLDING CO		06/30/2009	Various	10/14/2009	Various	47,871.000	756,151	1,016,566	752,971			3,180	(3,180)			263,595	263,595	2,677	
73935A-10-4	NASDAQ 100 INDEX TRACKING STOCK		07/16/2009	Various	08/17/2009	Various	5,592,536.000	189,429,875	196,765,372	189,188,512			241,363	(241,363)			7,576,860	7,576,860	55,812	
631103-10-8	NASDAQ OMX GROUP		05/05/2009	Various	10/14/2009	Various	36,383.000	705,924	759,236	705,924							53,312	53,312		
63227W-20-3	NATCO GROUP INC		10/14/2009	MORGAN STANLEY CAPITAL	11/20/2009	MERGER	4,360.000	210,158	115,615	210,158							(94,543)	(94,543)		
637071-10-1	NATIONAL OILWELL VARCO INC		03/31/2009	Various	04/22/2009	Various	55,700.000	1,860,078	1,829,651	1,599,146			260,932	(260,932)			230,505	230,505		
637640-10-3	NATIONAL SEMICONDUCTOR CORP		02/02/2009	BARCLAYS CAPITAL	04/30/2009	Various	4,052.000	41,552	48,356	41,552							6,804	6,804	276	
633067-10-3	NATL BK OF CANADA COMMON STOCK	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	14,700.000	822,365	847,006	822,365						22,448	2,192	24,641		
62886E-10-8	NCR CORP.		04/01/2009	BERNSTEIN (SANFORD C.) & CO., INC.	05/28/2009	BERNSTEIN (SANFORD C.) & CO., INC.	11,159.000	89,526	115,580	89,526							26,054	26,054		
64110L-10-6	NETFLIX INC		06/04/2009	Various	10/14/2009	Various	119,939.000	4,495,956	5,585,457	4,495,956							1,089,500	1,089,500		
64128B-10-8	NEUTRAL TANDEM INC		03/13/2009	Various	04/22/2009	Various	63,877.000	1,294,435	1,708,761	1,294,435							414,326	414,326		
647581-10-7	NEW ORIENTAL EDUCATION ADR	F	09/11/2009	TRANSFER	10/14/2009	CREDIT SUISSE	91,724.000	6,090,940	7,520,092	6,090,940							1,429,152	1,429,152		
651229-10-6	NEWELL RUBBERMAID INC		03/17/2009	Various	07/16/2009	Various	13,810.000	79,437	138,454	79,437							59,017	59,017	289	
651290-10-8	NEWFIELD EXPLORATION CORP		01/05/2009	WARBURG DILLION READ LLC	01/14/2009	INVESTMENT TECHNOLOGY GROUP	47,400.000	1,049,171	920,849	1,049,171							(128,322)	(128,322)		
65248E-10-4	NEWS CORP CL A		10/02/2009	TRANSFER	10/28/2009	CREDIT SUISSE	10,162.000	114,729	117,252	114,729							2,523	2,523		
65334H-10-2	NEXEN INC COM NPV	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	32,600.000	741,764	827,319	741,764						21,733	63,823	85,556		
62913F-20-1	NII HOLDINGS INC		06/30/2009	Various	10/14/2009	Various	56,224.000	915,045	1,599,935	914,208			837	(837)			685,727	685,727		
65473P-10-5	NISOURCE I NC		03/17/2009	Various	04/16/2009	Various	9,523.000	89,866	99,691	89,866							9,826	9,826		
H5833N-10-3	NOBLE CORPORATION		09/28/2009	Various	10/14/2009	Various	80,205.000	2,327,182	2,835,892	2,307,731			19,450	(19,450)			528,160	528,160	62	
655044-10-5	NOBLE ENER GY INC COM		06/02/2009	BERNSTEIN (SANFORD C.) & CO., INC.	06/02/2009	BERNSTEIN (SANFORD C.) & CO., INC.	1,200.000	75,550	76,213	75,550							662	662		
654902-20-4	NOKIA CORPORATION	F	03/25/2009	BERNSTEIN (SANFORD C.) & CO., INC.	06/30/2009	INVESTMENT TECHNOLOGY GROUP, INC.	131,100.000	1,585,786	1,912,778	1,585,786							326,993	326,993	60,368	
W5817N-43-7	NORDEA BANK AB RTS EXP 04/03/09	D	03/20/2009	DIRECT	04/01/2009	DIRECT	721,600.000		88,355								88,355	88,355		
655664-10-0	NORDSTROM INC		06/30/2009	Various	10/14/2009	Various	54,939.000	1,199,126	1,764,536	1,068,999			130,127	(130,127)			695,537	695,537	11,439	
665859-10-4	NORTHERN TRUST CORP		03/31/2009	Various	04/22/2009	Various	41,300.000	2,668,558	2,443,514	2,564,528			104,030	(104,030)			(121,014)	(121,014)		
670008-10-1	NOVELLUS SYSTEMS INC		06/30/2009	Various	10/14/2009	Various	25,329.000	452,030	510,208	431,878			20,152	(20,152)			78,330	78,330		
629377-50-8	NRG ENERGY INC		05/05/2009	Various	06/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	57,439.000	1,073,816	1,228,014	1,073,816							154,199	154,199		

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 Value (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
67019E-10-7	NSTAR		02/02/2009	BARCLAYS CAPITAL	03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,211.000	41,171	37,312	41,171							(3,858)	(3,858)		
67020Y-10-0	NUANCE COMMUNICATIONS INC		06/30/2009	Various	10/14/2009	Various	67,630.000	899,228	1,019,268	816,890			82,339	(82,339)			202,379	202,379		
670704-10-5	NUVASIVE, INC.		03/31/2009	Various	04/22/2009	Various	48,882.000	1,620,503	1,462,184	1,457,653			162,850	(162,850)			4,531	4,531		
67073Y-10-6	NV ENERGY INC		02/02/2009	BARCLAYS CAPITAL	03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	3,827.000	41,141	33,027	41,141							(8,114)	(8,114)	383	
67066G-10-4	NVIDIA CORP		03/31/2009	Various	04/22/2009	Various	414,158.000	4,169,065	4,618,945	4,061,053			108,012	(108,012)			557,892	557,892		
62944T-10-5	NVR INC		04/30/2009	BERNSTEIN (SANFORD C.) & CO., INC.	05/28/2009	BERNSTEIN (SANFORD C.) & CO., INC.	66.000	33,335	31,600	33,335							(1,735)	(1,735)		
629491-10-1	NYSE EURONEXT		06/30/2009	Various	08/19/2009	Various	2,772.000	77,768	79,073	74,800			2,967	(2,967)			4,272	4,272	441	
674599-10-5	OCCIDENTAL PETROLEUM CORP		03/31/2009	Various	06/02/2009	Various	5,900.000	339,424	348,872	328,335			11,089	(11,089)			20,537	20,537		
675232-10-2	OCEANEERING INTERNATIONAL INC		06/30/2009	Various	10/14/2009	Various	16,500.000	838,860	965,641	753,132			85,728	(85,728)			212,509	212,509		
67612W-10-8	ODYSSEY RE HOLDINGS CORP	I	10/14/2009	Various	11/18/2009	Various	7,104.000	319,016	402,999	319,016							83,983	83,983	445	
681904-10-8	OMNICARE INC		05/14/2009	BERNSTEIN (SANFORD C.) & CO., INC.	06/12/2009	BERNSTEIN (SANFORD C.) & CO., INC.	1,300.000	35,520	32,429	35,520							(3,091)	(3,091)	29	
68212S-10-9	OMNITURE INC		10/14/2009	MORGAN STANLEY CAPITAL	11/23/2009	MERGER	14,900.000	319,101	320,350	319,101							1,249	1,249		
68372A-10-4	OPEN TABLE		05/21/2009	TRANSFER	10/14/2009	CREDIT SUISSE	957.000	19,140	25,733	19,140							6,593	6,593		
683715-10-6	OPEN TEXT CORP	I	03/12/2009	BLAIR, WILLIAM, & COMPANY, L.L.C.	04/02/2009	BERNSTEIN (SANFORD C.) & CO., INC.	12,100.000	380,913	410,775	380,913							29,862	29,862		
68389X-10-5	ORACLE COR P COM		04/22/2009	Various	08/19/2009	Various	6,008.000	92,933	119,392	92,933							26,460	26,460	316	
686091-10-9	OREILLY AUTOMOTIVE INC		03/31/2009	WRITE DOWN OF INVESTMENT	03/31/2009	VARIOUS	0.000						13,600	(13,600)						
690742-10-1	OWENS CORNING INC		09/28/2009	Various	10/02/2009	Various	5,260.000	123,115	107,932	112,985			10,130	(10,130)			(5,052)	(5,052)		
690768-40-3	OWENS-ILLINOIS, INC.		05/05/2009	Various	06/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	43,281.000	954,016	1,275,025	954,016							321,009	321,009		
69331C-10-8	P G & E CORP		07/16/2009	MORGAN STANLEY DEAN WITTER	09/03/2009	JONES TRADING	1,020.000	38,464	40,920	38,464							2,456	2,456		
695257-10-5	PACTIV CORPORATION		09/28/2009	Various	10/02/2009	Various	11,217.000	218,088	252,656	202,030			16,058	(16,058)			50,626	50,626		
696429-30-7	PALL CORP		09/09/2009	Various	09/17/2009	Various	2,726.000	77,020	86,467	76,177			843	(843)			10,290	10,290	213	
697900-10-8	PAN AMERICAN SILVER CORP	I	09/28/2009	Various	10/14/2009	Various	180,142.000	4,242,885	4,409,439	3,901,876			341,009	(341,009)			507,563	507,563		
699157-10-3	PARALLEL PETROLEUM CORP		10/14/2009	CREDIT SUISSE	11/27/2009	MERGER	9,340.000	29,393	29,421	29,393							28	28		
701094-10-4	PARKER HAN NIFIN CORP COM		06/02/2009	BERNSTEIN (SANFORD C.) & CO., INC.	06/02/2009	BERNSTEIN (SANFORD C.) & CO., INC.	1,200.000	56,366	56,461	56,366							94	94		
703395-10-3	PATTERSON COS INC		03/17/2009	Various	06/12/2009	Various	5,073.000	92,657	102,794	92,657							10,137	10,137		
703481-10-1	PATTERSON UTI ENERGY INC		06/30/2009	Various	10/14/2009	Various	24,659.000	303,900	374,310	279,201			24,699	(24,699)			95,108	95,108	1,699	
705573-10-3	PEGASYSTEMS INC		03/13/2009	Various	04/22/2009	CANTOR, FITZGERALD & CO.	39,020.000	657,258	710,637	657,258							53,379	53,379	1,171	
713409-10-0	PEPSI BOTT LING GROUP INC COM		06/02/2009	BERNSTEIN (SANFORD C.) & CO., INC.	07/10/2009	Various	1,510.000	49,434	50,154	49,434							720	720	200	
71343P-20-0	PEPSIAMERICAS INC		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	04/30/2009	BERNSTEIN (SANFORD C.) & CO., INC.	2,162.000	34,549	49,723	34,549							15,174	15,174	303	
713448-10-8	PEPSICO INC.		05/15/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	06/19/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	60,000.000	3,031,320	3,174,518	3,031,320							143,198	143,198	1,935	
714265-10-5	PEROT SYSTEMS CORP CL A		10/14/2009	CREDIT SUISSE	12/03/2009	MERGER	19,160.000	572,953	574,800	572,953							1,847	1,847		
714290-10-3	PERRIGO COMPANY		06/03/2009	Various	10/14/2009	Various	23,659.000	597,571	868,579	597,571							271,008	271,008	2,322	
716382-10-6	PETMED EXPRESS INC		03/12/2009	BLOOMBERG TRADEBOOK LLC	04/22/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	31,100.000	471,426	509,217	471,426							37,791	37,791		
Y6883Q-10-4	PETROCHINA CO 'H'CNY1	D	08/20/2009	TRANSFER	11/16/2009	MERRILL LYNCH & COMPANY, INC.	2,560,000.000	2,758,511	3,324,924	2,758,511						425	565,989	566,414	48,276	
717081-10-3	PFIZER INC		03/31/2009	Various	04/30/2009	Various	2,748.000	41,227	36,182	37,428			4,863	(4,863)			(1,246)	(1,246)	879	
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL		03/31/2009	Various	08/19/2009	Various	4,076.000	95,061	81,779	93,984			1,077	(1,077)			(12,205)	(12,205)	435	
Y69790-10-6	PING AN INSURANCE GROUP CO-H	D	09/01/2009	TRANSFER	11/16/2009	MERRILL LYNCH & COMPANY, INC.	373,000.000	2,714,428	3,524,882	2,714,428						343	810,110	810,454	4,948	
724479-10-0	PITNEY BOWES INC		05/05/2009	Various	06/03/2009	Various	55,310.000	1,384,093	1,251,980	1,384,093							(132,113)	(132,113)	19,242	
726505-10-0	PLAINS EXPLORATION AND PRODUCT		09/28/2009	Various	10/14/2009	Various	37,755.000	1,087,024	1,091,767	983,518			103,507	(103,507)			108,250	108,250		
G7127P-10-0	PLATINUM UNERWRITERS HLDGS		02/17/2009	CONVERSION	10/14/2009	LAZARD FRERES & COMPANY	5,000.000	150,750	186,028	150,750							35,278	35,278	1,200	
729251-10-8	PLUM CREEK TIMBER CO INC COM		05/13/2009	Various	06/03/2009	Various	15,166.000	525,262	527,582	525,262							2,319	2,319	6,096	
731572-10-3	POLO RALPH LAUREN CORP		06/30/2009	Various	10/14/2009	Various	16,789.000	914,078	1,284,804	903,591			10,486	(10,486)			381,213	381,213	1,559	
73172K-10-4	POLYCOM INC.		01/07/2009	BERNSTEIN (SANFORD C.) & CO., INC.	04/15/2009	BERNSTEIN (SANFORD C.) & CO., INC.	76,700.000	1,121,722	1,286,349	1,121,722							164,626	164,626		
73755L-10-7	POTASH CORP OF SASKATCHEWAN	A	03/31/2009	Various	04/22/2009	Various	16,950.000	1,361,275	1,398,127	1,354,684			6,591	(6,591)			43,443	43,443	1,441	

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 Value (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
73755L-9A-7	POTASH CORP OF SASKATCHEWAN	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	50,400.000	4,711,319	5,259,853	4,711,319						111,785	436,749	548,535	4,177	
739239-10-1	POWER CORP CANADA SUB-VTG NPV	C	09/16/2009	TRANSFER	11/16/2009	CREDIT SUISSE	27,300.000	728,359	687,663	728,359						14,262	(54,958)	(40,696)		
73935X-50-0	POWERSHARES WILDERH CLEAN ETF		03/31/2009	Various	04/22/2009	Various	202,530.000	1,759,428	1,527,646	1,681,184			78,244	(78,244)			(153,538)	(153,538)		
74112D-10-1	PRESTIGE BRANDS		11/10/2009	DISTRIBUTION	12/01/2009	Various	151,385.000	1,054,470	1,009,972	1,054,470							(44,498)	(44,498)		
741503-40-3	PRICELINE.COM		06/30/2009	Various	10/14/2009	Various	10,867.000	1,086,970	1,792,098	1,086,970			3,383	(3,383)			705,128	705,128		
741530-10-2	PRIDE INTL		03/25/2009	BERNSTEIN (SANFORD C.) & CO., INC.	06/30/2009	INVESTMENT TECHNOLOGY GROUP, INC.	80,600.000	1,599,741	1,978,607	1,599,741							378,866	378,866		
74251V-10-2	PRINCIPAL FINANCIAL GROUP		09/09/2009	Various	09/17/2009	Various	2,537.000	53,118	68,200	53,093			25	(25)			15,107	15,107		
743315-10-3	PROGRESSIVE CORP		06/02/2009	Various	06/18/2009	Various	12,840.000	193,579	204,337	193,579							10,757	10,757		
74347R-80-0	PROSHARES SHORT MIDCAP 400		06/30/2009	Various	07/15/2009	Various	348,523.000	20,410,343	19,963,692	20,308,821			101,522	(101,522)			(345,129)	(345,129)		
74347R-50-3	PROSHARES SHORT S&P500		10/01/2009	Various	10/14/2009	Various	4,837,395.000	320,664,471	308,366,884	318,259,594			2,404,877	(2,404,877)			(9,892,710)	(9,892,710)		
74347R-78-4	PROSHARES SHORT SMALL CAP 600 ETF		06/30/2009	Various	07/15/2009	Various	283,954.000	14,540,603	13,892,632	14,311,282			229,321	(229,321)			(418,650)	(418,650)		
74347R-74-3	PROSHARES ULTRA FINANCIALS		03/26/2009	Various	03/31/2009	Various	1,898,100.000	5,435,562	4,576,704	5,435,562							(858,858)	(858,858)		
74347R-40-4	PROSHARES ULTRA MIDCAP400 ETF		02/12/2009	WARBURG DILLION READ LLC	02/12/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	37,900.000	811,061	828,516	811,061							17,455	17,455		
74347R-20-6	PROSHARES ULTRA QQQ		04/29/2009	Various	05/01/2009	Various	5,780,494.000	154,439,450	155,066,100	153,990,721			448,729	(448,729)			1,075,378	1,075,378		
74347R-84-2	PROSHARES ULTRA RUSSELL2000		04/29/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH	05/01/2009	J. P. MORGAN SECURITIES, INC.	709,929.000	13,081,791	12,543,697	13,081,791							(538,094)	(538,094)		
74347R-10-7	PROSHARES ULTRA S&P500		03/31/2009	Various	04/02/2009	Various	9,945,800.000	174,731,262	176,605,924	174,358,862			372,400	(372,400)			2,247,062	2,247,062		
74347R-29-7	PROSHARES ULTRASHORT LEHMAN		01/29/2009	Various	02/03/2009	Various	93,594.000	3,963,894	3,943,739	3,963,894							(20,156)	(20,156)		
744320-10-2	PRUDENTIAL FINL INC		05/28/2009	BERNSTEIN (SANFORD C.) & CO., INC.	06/18/2009	M. RAMSEY KING SECURITIES, INC.	1,200.000	47,366	44,423	47,366							(2,943)	(2,943)		
74460D-10-9	PUBLIC STORAGE		06/30/2009	Various	07/01/2009	Various	2,792.000	178,265	185,459	178,103			162	(162)			7,356	7,356	1,041	
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		02/02/2009	BARCLAYS CAPITAL	03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,295.000	40,683	34,252	40,683							(6,431)	(6,431)		
745310-10-2	PUGET ENERGY, INC.		02/02/2009	BARCLAYS CAPITAL	02/06/2009	MERGER	1,407.000	41,350	42,210	41,350							860	860	63	
745867-10-1	PULTE HOME S INC COM		06/30/2009	WRITE DOWN OF INVESTMENT	06/30/2009	VARIOUS	0.000						23,844	(23,844)						
747525-10-3	QUALCOMM INC		03/25/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	06/02/2009	Various	11,100.000	425,461	480,780	425,461							55,319	55,319	1,474	
74762E-10-2	QUANTA SERVICES		04/01/2009	Various	07/10/2009	Various	4,179.000	91,299	92,013	89,638			1,661	(1,661)			2,376	2,376		
74834L-10-0	QUEST DIAGNOSTICS INC		02/02/2009	BARCLAYS CAPITAL	03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	828.000	41,157	37,211	41,157							(3,946)	(3,946)		
74834T-10-3	QUEST SIFTWARE UNC		04/02/2009	DEUTSCHE BANK CAPITAL CORP.	04/22/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	33,200.000	443,698	439,233	443,698							(4,465)	(4,465)		
748356-10-2	QUESTAR CORP.		01/05/2009	WARBURG DILLION READ LLC	01/15/2009	BLAIR, WILLIAM, & COMPANY, L.L.C.	29,300.000	1,069,655	891,272	1,069,655							(178,383)	(178,383)		
74837R-10-4	QUICKSILVER RESOURCES INC		06/30/2009	Various	10/14/2009	Various	41,170.000	338,462	557,446	332,698			5,764	(5,764)			224,747	224,747		
749121-10-9	QWEST COMM UNICATIONS INTL INC COM		03/17/2009	JEFFERIES & COMPANY, INC.	04/30/2009	BERNSTEIN (SANFORD C.) & CO., INC.	15,417.000	52,359	57,154	52,359							4,795	4,795		
750438-10-3	RADIOSHACK CORP		03/31/2009	Various	07/23/2009	Various	10,533.000	97,144	137,935	87,419			9,725	(9,725)			50,516	50,516		
751028-10-1	RALCORP HOLDINGS INC		05/05/2009	Various	06/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	14,603.000	834,075	871,777	834,075							37,702	37,702		
75281A-10-9	RANGE RESOURCES CORP		03/31/2009	Various	04/22/2009	Various	16,000.000	724,830	638,838	658,560			82,723	(82,723)			(19,722)	(19,722)		
754730-10-9	RAYMOND JAMES FINANCIAL INC		03/17/2009	Various	05/28/2009	BERNSTEIN (SANFORD C.) & CO., INC.	5,085.000	79,242	81,266	79,242							2,024	2,024	559	
756577-10-2	RED HAT INC.		06/03/2009	Various	10/14/2009	Various	182,057.000	2,950,612	4,046,731	2,950,612							1,096,119	1,096,119		
G75004-10-4	RENHE COMMERCIAL HOLDINGS	D	09/14/2009	TRANSFER	11/16/2009	MERRILL LYNCH & COMPANY, INC.	28,148,000.000	6,118,143	5,773,744	6,118,143						629	(345,027)	(344,399)	80,228	
760975-10-2	RESEARCH IN MOTION	C	09/17/2009	TRANSFER	11/16/2009	CREDIT SUISSE	40,500.000	3,356,036	2,533,257	3,356,036						65,713	(888,492)	(822,779)		
761152-10-7	RESMED INC.		06/03/2009	Various	10/14/2009	Various	23,880.000	909,367	1,103,401	909,367							194,034	194,034		
G77036-49-2	RIO TINTO PLC-NPR RIGHT	D	06/17/2009	DIRECT	06/30/2009	DIRECT	28,611.000		349,114								349,114	349,114		
768573-10-7	RIVERBDE TECHNOLOGYH INC		04/02/2009	DEUTSCHE BANK CAPITAL CORP.	04/22/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	28,800.000	440,706	438,627	440,706							(2,079)	(2,079)		
770323-10-3	ROBERT HALF INTL INC		06/30/2009	Various	10/14/2009	Various	48,606.000	1,107,167	1,236,551	1,102,015			5,152	(5,152)			134,535	134,535	9,644	
773903-10-9	ROCKWELL AUTOMATION INC		02/02/2009	BARCLAYS CAPITAL	03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,774.000	40,805	33,228	40,805							(7,577)	(7,577)	514	
774341-10-1	ROCKWELL COLLINS INC		06/30/2009	Various	10/14/2009	Various	50,437.000	1,936,309	2,565,037	1,922,662			13,647	(13,647)			642,375	642,375	20,999	
775109-20-0	ROGERS COMMUNICATIONS INC CL B	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	90,500.000	2,549,289	2,858,640	2,549,289						59,812	249,539	309,351		
776696-10-6	ROPER CORP.		06/30/2009	Various	10/14/2009	Various	26,991.000	1,206,589	1,389,614	1,206,589			14,057	(14,057)			183,025	183,025	4,124	

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 Value (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
777780-10-7	ROSETTA STONE INC		09/28/2009	Various	10/14/2009	Various	14,100.000	253,800	318,686	253,800			2,913	(2,913)			64,886	64,886		
778296-10-3	ROSS STORES, INC.		06/30/2009	Various	10/14/2009	Various	41,672.000	1,624,681	1,881,282	1,589,740			34,941	(34,941)			291,543	291,543	8,258	
779376-10-2	ROVI CORP		09/21/2009	Various	10/14/2009	Various	190,600.000	3,577,898	4,098,969	3,577,898							521,072	521,072		
779382-10-0	ROWAN COMPANIES INC		05/05/2009	Various	06/25/2009	Various	17,641.000	265,029	342,225	258,715			6,314	(6,314)			83,511	83,511		
780087-10-2	ROYAL BK OF CANADA COM NPV	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	357,500.000	19,159,537	19,764,048	19,159,537						428,138	176,373	604,511	143,629	
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		03/31/2009	Various	04/01/2009	Various	11,103.000	78,034	95,809	77,796			238	(238)			18,013	18,013		
783549-10-8	RYDER SYSTEM INC		05/05/2009	Various	06/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	14,420.000	402,995	410,959	402,995							7,964	7,964	3,317	
78355W-10-6	RYDEX S&P EQUAL WEIGHT ETF		10/02/2009	Various	10/28/2009	Various	1,390,450.000	45,462,882	51,689,883	44,240,010			1,222,873	(1,222,873)			7,449,873	7,449,873	261,962	
595635-10-3	S&P 400 MIDCAP SPDR		04/22/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	06/16/2009	PIPER JAFFRAY INC.	256,832.000	25,460,090	26,970,673	25,460,090							1,510,583	1,510,583		
78390X-10-1	SAIC INC		03/31/2009	Various	05/14/2009	Various	5,127.000	95,095	91,735	92,978			2,117	(2,117)			(1,243)	(1,243)		
79466L-30-2	SALESFORCE.COM INC		06/30/2009	Various	10/14/2009	Various	44,595.000	1,729,771	2,458,942	1,581,855			147,915	(147,915)			877,086	877,086		
80004C-10-1	SANDISK CORP		06/30/2009	Various	10/14/2009	Various	68,235.000	1,009,186	1,467,395	1,009,186			49,121	(49,121)			458,209	458,209		
80007P-30-7	SANDRIDGE ENERGY INC		06/30/2009	Various	10/14/2009	Various	44,258.000	389,851	541,111	367,677			22,174	(22,174)			173,434	173,434		
802912-10-5	SAPUTO GROUP INC	C	09/24/2009	TRANSFER	10/30/2009	TENDER OFFER	34,500.000	845,229	799,382	845,229						(6,641)	(39,206)	(45,847)		
803111-10-3	SARA LEE CORP		03/31/2009	Various	04/30/2009	Various	10,903.000	96,040	90,670	87,594			8,446	(8,446)			3,076	3,076	450	
78388J-10-6	SBA COMMUNICATIONS CORP CL A		06/03/2009	Various	10/14/2009	Various	31,900.000	779,955	916,874	779,955							136,919	136,919		
806407-10-2	SCHEIN HENRY INC		06/03/2009	Various	10/14/2009	Various	26,979.000	1,155,996	1,484,215	1,155,996							328,219	328,219		
806605-10-1	SCHERING P LOUGH CORP COM		11/09/2009	Various	11/09/2009	Various	330,491.000	9,284,964	9,273,590	9,271,938			13,026	(13,026)			1,652	1,652	24,494	
810186-10-6	SCOTTS MIRACLE GRO CO		06/03/2009	Various	10/14/2009	Various	57,005.000	1,794,438	2,157,915	1,794,438							363,477	363,477	1,600	
811065-10-1	SCRIPPS NETWORK INTER CLASS A		06/30/2009	Various	10/14/2009	Various	26,792.000	752,360	1,002,856	732,408			19,952	(19,952)			270,448	270,448	3,591	
G7945J-10-4	SEAGATE TECHNOLOGY HOLDINGS		06/04/2009	TRANSFER	10/28/2009	CREDIT SUISSE	88,900.000	756,539	1,286,421	756,539							529,882	529,882		
81211K-10-0	SEALED AIR CORP		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	03/17/2009	JEFFERIES & COMPANY, INC.	3,220.000	34,608	40,712	34,608							6,105	6,105	386	
812578-10-2	SEATTLE GENETICS INC		03/31/2009	Various	04/23/2009	Various	121,264.000	1,134,228	1,010,216	1,102,134			32,094	(32,094)			(91,919)	(91,919)		
816636-20-3	SEMI CONDUCTOR HOLDRS TRUST		05/18/2009	Various	07/17/2009	Various	365,100.000	7,019,595	7,149,451	7,019,595							129,856	129,856	3,712	
817315-10-4	SEPRACOR INC	R	10/14/2009	Various	11/13/2009	Various	59,980.000	1,070,489	1,130,139	1,067,817			2,673	(2,673)			62,322	62,322		
819410-20-3	SHANDA INTERACTIVE SPON ADR	F	10/14/2009	Various	10/14/2009	Various	79,972.000	3,326,386	3,959,562	3,294,811			31,575	(31,575)			664,751	664,751		
82028K-20-0	SHAW COMMUNICATIONS INC CL B	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	87,400.000	1,577,260	1,654,044	1,577,260						35,590	41,193	76,784	9,768	
820280-10-5	SHAW GROUP		06/30/2009	Various	10/14/2009	Various	23,300.000	663,584	753,598	638,653			24,931	(24,931)			114,945	114,945		
824348-10-6	SHERWIN WILLIAMS CO		06/02/2009	BERNSTEIN (SANFORD C.) & CO., INC.	06/02/2009	BERNSTEIN (SANFORD C.) & CO., INC.	700.000	37,776	38,220	37,776							444	444		
82509W-10-3	SHOPPERS DRUG MART COM NPV	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	55,600.000	2,260,975	2,313,141	2,260,975						50,410	1,756	52,166	9,822	
826552-10-1	SIGMA ALDR ICH COM		06/03/2009	Various	10/14/2009	Various	39,126.000	1,676,571	2,102,664	1,676,571							426,093	426,093	9,788	
82669G-10-4	SIGNATURE BK NEW YORK NY		06/03/2009	TRANSFER	10/14/2009	CREDIT SUISSE	5,000.000	130,000	151,656	130,000							21,656	21,656		
828336-10-7	SILVER WHEATON CORP	I	09/28/2009	Various	10/28/2009	Various	365,909.000	4,323,983	4,426,763	4,299,431			24,552	(24,552)			127,332	127,332		
828806-10-9	SIMON PPTY GROUP INC		06/29/2009	Various	06/29/2009	Various	9,120.000	400,569	479,547	400,569							78,978	78,978	2,988	
Y8014Z-10-2	SINOTRUK HONG KONG LTD	D	09/14/2009	TRANSFER	11/25/2009	Various	5,498,000.000	6,141,627	6,779,377	6,141,627						590	637,160	637,750	4,559	
78442P-10-6	SLM CORP		07/10/2009	MORGAN STANLEY DEAN WITTER	07/23/2009	BERNSTEIN (SANFORD C.) & CO., INC.	3,587.000	32,211	32,240	32,211							29	29		
832696-40-5	SMUCKER J M CO COM NEW		07/10/2009	MORGAN STANLEY DEAN WITTER	08/19/2009	BERNSTEIN (SANFORD C.) & CO., INC.	670.000	32,238	34,062	32,238							1,824	1,824	235	
F858AG-77-7	SOCIETE GENERALE RIGHTS	D	10/08/2009	DIRECT	10/21/2009	DIRECT	23,212.000		89,943								89,943	89,943		
83421A-10-4	SOLERA HOLDINGS INC		04/02/2009	DEUTSCHE BANK CAPITAL CORP.	04/22/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	17,300.000	447,586	400,409	447,586							(47,177)	(47,177)		
842587-10-7	SOUTHERN CO		02/02/2009	BARCLAYS CAPITAL	03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,237.000	41,007	36,792	41,007							(4,215)	(4,215)		
844741-10-8	SOUTHWEST AIRLINES CO		10/02/2009	Various	10/28/2009	Various	42,758.000	345,796	357,288	345,796			6,439	(6,439)			11,492	11,492	120	
845467-10-9	SOUTHWESTERN ENERGY CO		06/30/2009	Various	10/14/2009	Various	8,379.000	298,704	377,854	298,704			14,768	(14,768)			79,150	79,150		
78464A-68-0	SPDR BARCLAYS CAPITAL		02/19/2009	Various	02/25/2009	Various	3,224,178.000	148,044,159	147,664,387	148,044,159							(379,771)	(379,771)	7,657	
78463V-10-7	SPDR GOLD TRUST ETF		02/18/2009	Various	02/23/2009	Various	59,066.000	5,388,783	5,684,975	5,388,783							296,192	296,192		
78464A-79-7	SPDR KBW BANK ETF		04/13/2009	Various	11/13/2009	Various	200,000.000	3,370,590	3,833,388	3,370,590							462,798	462,798	17,351	
78464A-74-8	SPDR OIL & GAS EQUIP SVS		04/30/2009	Various	10/14/2009	Various	164,400.000	3,233,214	4,253,838	3,233,214							1,020,623	1,020,623	10,761	
78462F-10-3	SPDR S&P DEP RCPT TRADES AND QUOTES		09/28/2009	Various	10/14/2009	Various	2,584,460.000	221,928,689	224,861,158	221,928,689			1,441,310	(1,441,310)			2,932,469	2,932,469	345,415	
847560-10-9	SPECTRA ENERGY CORP		09/09/2009	Various	09/17/2009	Various	7,500.000	108,429	124,262	107,944			485	(485)			16,318	16,318	1,869	
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		03/31/2009	Various	08/19/2009	Various	9,246.000	98,263	117,897	88,732			9,531	(9,531)			29,165	29,165		
852061-10-0	SPRINT NEX TEL CORP COM SER 1		07/10/2009	Various	08/19/2009	Various	14,211.000	68,142	61,590	68,142							(6,552)	(6,552)		

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 Value (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
790148-10-0	ST JOE CORP		06/03/2009	Various	10/14/2009	Various	18,099.000	463,808	497,520	463,808							33,713	33,713		
790849-10-3	ST JUDE MEDICAL INC		03/31/2009	Various	06/02/2009	Various	17,236.000	641,278	615,866	625,970			15,308	(15,308)			(10,104)	(10,104)		
854616-10-9	STANLEY WORKS		03/17/2009	Various	06/04/2009	Various	3,090.000	83,043	110,362	83,043							27,319	27,319	409	
855244-10-9	STARBUCKS CORP		04/30/2009	BERNSTEIN (SANFORD C.) & CO., INC.	06/18/2009	M. RAMSEY KING SECURITIES, INC.	2,486.000	36,022	35,047	36,022							(975)	(975)		
85528P-10-8	STARENT NETWORKS CORP		10/14/2009	Various	12/21/2009	Various	96,756.000	1,799,361	1,715,873	1,684,656			114,705	(114,705)			31,217	31,217		
858119-10-0	STEEL DYNAMICS INC		04/16/2009	Various	05/14/2009	BERNSTEIN (SANFORD C.) & CO., INC.	21,071.000	188,889	212,643	188,889							23,753	23,753	1,285	
860630-10-2	STIFEL FINANCIAL CORP		04/16/2009	DEUTSCHE BANK CAPITAL CORP.	04/22/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	13,682.000	664,060	680,572	664,060							16,512	16,512		
863236-10-5	STRAYER EDUCATION INC		06/03/2009	Various	10/14/2009	Various	14,164.000	2,483,193	2,677,475	2,468,572			72,717	(72,717)			208,903	208,903	4,407	
863667-10-1	STRYKER CORP		03/31/2009	Various	04/01/2009	Various	2,617.000	95,723	86,407	88,185			7,538	(7,538)			(1,779)	(1,779)		
866810-20-3	SUN MICROSYSTEMS INC		06/02/2009	Various	06/03/2009	Various	147,640.000	1,274,645	1,340,187	1,274,645							65,542	65,542		
867224-10-7	SUNCOR ENERGY INC	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	126,596.000	4,373,032	4,577,233	4,373,032						135,234	68,967	204,201	2,312	
867652-30-7	SUNPOWER CORP CL B		06/30/2009	Various	10/14/2009	Various	12,618.000	317,383	351,999	303,981			13,402	(13,402)			48,018	48,018		
867892-10-1	SUNSTONE HOTEL INVESTORS INC		01/15/2009	STOCK DIV.	02/03/2009	CANTOR, FITZGERALD & CO.	10,625.000	60,988	45,256	60,988							(15,732)	(15,732)		
871130-10-0	SYBASE INC		06/30/2009	Various	10/14/2009	Various	183,792.000	5,531,696	6,294,982	5,479,163			52,533	(52,533)			815,819	815,819		
87157D-10-9	SYNAPTICS INC		03/12/2009	BLOOMBERG TRADEBOOK LLC	04/22/2009	Various	43,200.000	1,069,006	1,320,911	1,069,006							251,905	251,905		
871607-10-7	SYNOPSYS INC		06/04/2009	TRANSFER	10/14/2009	CREDIT SUISSE	39,500.000	765,510	922,214	765,510							156,704	156,704		
871829-10-7	SYSCO CORP		06/02/2009	Various	08/25/2009	Various	149,282.000	3,495,225	3,758,819	3,495,225							263,594	263,594	31,730	
74144T-10-8	T. ROWE PRICE GROUP		09/28/2009	Various	10/02/2009	Various	2,780.000	128,214	119,982	122,598			5,616	(5,616)			(2,616)	(2,616)		
87424N-10-4	TALEO CORP CL A		04/02/2009	DEUTSCHE BANK CAPITAL CORP.	04/22/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	34,200.000	443,885	422,849	443,885							(21,036)	(21,036)		
87425E-10-3	TALISMAN ENERGY IN COM NPV	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	178,400.000	3,153,921	3,177,643	3,153,921						74,301	(50,579)	23,721		
87236Y-10-8	TD AMERITRADE HOLDING CORP		06/02/2009	Various	06/03/2009	Various	63,101.000	1,045,572	1,128,918	1,045,572							83,345	83,345		
878742-20-4	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	121,000.000	3,356,735	3,987,380	3,356,735						75,308	555,336	630,645		
872375-10-0	TECO ENERGY INC		03/31/2009	Various	04/01/2009	Various	8,154.000	91,679	89,433	88,760			2,919	(2,919)			673	673	686	
879433-10-0	TELEPHONE & DATA SYSTEMS, INC.		02/02/2009	BARCLAYS CAPITAL	03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,319.000	41,265	36,333	41,265							(4,931)	(4,931)		
87971M-10-3	TELUS CORP	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	55,600.000	1,785,853	1,761,628	1,785,853						41,943	(66,168)	(24,225)		
88076W-10-3	TERADATA C ORP DEL COM		06/03/2009	Various	10/14/2009	Various	53,034.000	965,454	1,484,156	965,454							518,702	518,702		
880915-10-3	TERRA INDUSTRIES INC		04/01/2009	Various	04/30/2009	Various	16,555.000	441,658	459,416	441,658							17,758	17,758	1,490	
881005-20-1	TERRANITROGEN CO L P		03/26/2009	BAIRD (ROBERT W.) & CO. INC.	04/22/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	6,700.000	910,917	816,588	910,917							(94,329)	(94,329)		
881609-10-1	TESORO CORP		06/30/2009	Various	08/19/2009	Various	2,760.000	46,901	36,341	38,247			8,654	(8,654)			(1,906)	(1,906)		
881624-20-9	TEVA PHARMACEUTICAL-ADR	F	03/31/2009	Various	04/22/2009	Various	15,800.000	704,103	681,426	700,444			3,659	(3,659)			(19,018)	(19,018)		
883203-10-1	TEXTRON IN C COM		10/02/2009	TRANSFER	10/28/2009	CREDIT SUISSE	6,524.000	114,366	120,692	114,366							6,326	6,326		
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		06/02/2009	Various	06/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	11,914.000	450,313	472,593	450,313							22,280	22,280		
885175-30-7	THORATEC CORP		03/12/2009	Various	04/22/2009	Various	68,638.000	1,849,256	1,902,706	1,849,256							53,450	53,450		
886423-10-2	TIDEWATER, INC.		05/05/2009	Various	06/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	4,430.000	196,289	211,704	196,289							15,415	15,415	1,108	
886547-10-8	TIFFANY + CO NEW COM		06/04/2009	Various	06/09/2009	Various	70,823.000	2,049,287	2,088,568	2,049,287							39,280	39,280	740	
88706M-10-3	TIM HORTONS INC	A	10/02/2009	Various	10/14/2009	Various	58,811.000	1,486,974	1,715,250	1,464,612			22,362	(22,362)			250,638	250,638	8,944	
88706M-10-3	TIM HORTONS INC	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	45,800.000	1,337,091	1,395,684	1,337,091						26,296	32,297	58,593		
887317-30-3	TIME WARNER INC		04/06/2009	VARIOUS	04/09/2009	CANTOR, FITZGERALD & CO.	1.060		24								24	24		
G8878S-10-3	TINGYI (CAYMAN ISLN) HLDG CO	D	09/01/2009	TRANSFER	11/16/2009	MERRILL LYNCH & COMPANY, INC.	2,508,000.000	4,094,932	5,841,011	4,094,932						427	1,745,651	1,746,079	14,681	
872540-10-9	TJX COMPANIES INC		03/31/2009	Various	05/14/2009	Various	71,950.000	1,768,217	2,030,907	1,765,939			2,278	(2,278)			264,968	264,968	179	
889478-10-3	TOLL BROTHERS INC		04/22/2009	J. P. MORGAN SECURITIES, INC.	06/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	17,855.000	366,260	325,488	366,260							(40,771)	(40,771)		
891906-10-9	TOTAL SYSTEM SERVICES INC		05/05/2009	Various	06/03/2009	Various	47,388.000	647,895	659,846	647,895							11,951	11,951		
942712-10-0	TOWERS WATSON AND COMPANY		04/17/2009	Various	04/22/2009	Various	49,975.000	2,460,783	2,540,033	2,453,878			6,905	(6,905)			86,156	86,156	2,865	
89346D-10-7	TRANSALTA CORP COM	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	44,000.000	893,548	873,580	893,548						19,889	(39,857)	(19,968)		
89353D-10-7	TRANSCANANDA CORP	C	09/17/2009	TRANSFER	11/16/2009	CREDIT SUISSE	109,600.000	3,339,779	3,375,925	3,339,779						65,395	(29,249)	36,146	32,716	

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 Value (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
H8817H-10-0	TRANSOCEAN INC		09/28/2009	Various	10/14/2009	Various	120,619.000	7,821,565	10,216,853	7,606,611			214,953	(214,953)			2,610,241	2,610,241		
89469A-10-4	TREEHOUSE FOODS INC		03/12/2009	BLAIR, WILLIAM, & COMPANY, L.L.C.	04/22/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	46,700.000	1,272,515	1,258,254	1,272,515							(14,262)	(14,262)		
896239-10-0	TRIMBLE NAVIGATION		06/30/2009	Various	10/14/2009	Various	36,076.000	740,465	806,478	702,698			37,768	(37,768)			103,780	103,780		
D8484K-24-0	TUI AG RIGHTS	D	10/30/2009	DIRECT	11/17/2009	DIRECT	26,900.000													
901166-10-8	TWEEN BRANDS INC.		10/14/2009	MORGAN STANLEY CAPITAL	11/30/2009	MERGER	5,300.000	46,872	55,400	46,872							8,528	8,528		
H89128-10-4	TYCO INTER NATIONAL LTD BERMUDASHS		06/02/2009	Various	06/03/2009	Various	268,776.000	5,724,714	6,790,094	5,515,501			209,213	(209,213)			1,274,593	1,274,593	46,342	
902494-10-3	TYSON FOODS INC CLASS A		07/16/2009	Various	08/19/2009	Various	7,605.000	80,304	72,102	80,304							(8,201)	(8,201)	187	
902681-10-5	U G I CORP.		04/01/2009	Various	07/10/2009	Various	3,819.000	87,967	90,663	87,967							2,696	2,696	327	
902653-10-4	UDR INC		01/29/2009	STOCK DIV.	06/29/2009	INVESTMENT TECHNOLOGY GROUP, INC.	18,703.000	219,078	186,470	219,078							(32,608)	(32,608)	5,704	
90385D-10-7	ULTIMATE SOFTWARE GRP INC		04/02/2009	INVESTMENT TECHNOLOGY GROUP, INC.	04/22/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	23,900.000	445,909	467,998	445,909							22,088	22,088		
903914-10-9	ULTRA PETROLEUM CORP		09/28/2009	Various	10/14/2009	Various	47,335.000	2,057,476	2,174,281	2,043,045			14,431	(14,431)			131,236	131,236		
74347R-87-5	ULTRASHORT QQQ PROSHARES		01/15/2009	BERNSTEIN (SANFORD C.) & CO., INC.	02/06/2009	Various	200,359.000	12,449,166	11,160,060	12,449,166							(1,289,106)	(1,289,106)		
74347R-88-3	ULTRASHORT S&P500 PROSHARES		03/16/2009	Various	03/17/2009	Various	711,325.000	64,203,582	64,073,051	64,203,582							(130,531)	(130,531)		
91307C-10-2	UNITED THERAPEUTICS CORP		03/31/2009	Various	04/22/2009	Various	14,101.000	929,535	800,394	905,987			23,548	(23,548)			(105,593)	(105,593)		
91324P-10-2	UNITEDHEALTH GROUP INC		02/02/2009	BARCLAYS CAPITAL	03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	1,412.000	41,097	24,545	41,097							(16,553)	(16,553)		
917047-10-2	URBAN OUTFITTERS INC		09/28/2009	Various	10/14/2009	Various	189,587.000	3,371,883	3,899,420	3,312,592			76,504	(76,504)			586,828	586,828		
902973-30-4	US BANCORP		06/02/2009	BERNSTEIN (SANFORD C.) & CO., INC.	06/02/2009	BERNSTEIN (SANFORD C.) & CO., INC.	4,800.000	87,843	87,171	87,843							(672)	(672)		
921943-85-8	VANGUARD EUROPE PACIFIC ETF		05/11/2009	TRANSFER	06/12/2009	J. P. MORGAN SECURITIES, INC.	208,782.000	5,769,127	6,142,668	5,769,127							373,541	373,541		
922908-73-6	VANGUARD GROWTH VIPERS		10/02/2009	Various	10/14/2009	Various	5,930,290.000	254,550,322	285,626,169	254,160,698			389,624	(389,624)			31,465,471	31,465,471	644,775	
922908-63-7	VANGUARD LARGE CAP ETF		09/28/2009	Various	10/14/2009	Various	1,147,875.000	49,185,309	52,469,814	48,783,541			401,767	(401,767)			3,686,273	3,686,273	177,069	
921910-87-3	VANGUARD MEGA CAP 300 ETF		05/15/2009	TRANSFER	10/02/2009	JEFFERIES & COMPANY, INC.	1,132,267.000	34,877,250	40,285,024	34,877,250							5,407,774	5,407,774	384,971	
921910-81-6	VANGUARD MEGA CAP 300 GROWTH ETF		10/05/2009	Various	10/29/2009	Various	8,801,706.000	303,157,763	344,461,401	302,925,212			232,551	(232,551)			41,536,189	41,536,189	1,014,449	
922908-62-9	VANGUARD MID-CAP ETF		05/08/2009	Various	06/11/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	724,101.000	31,800,359	34,216,555	31,800,359							2,416,196	2,416,196		
922908-53-8	VANGUARD MIDCAP GROWTH INDEX ETF		04/16/2009	Various	05/05/2009	Various	1,916,115.000	67,934,342	70,571,601	67,934,342							2,637,259	2,637,259	901	
922908-51-2	VANGUARD MIDCAP VALUE INDEX		12/09/2009	Various	12/09/2009	Various	4,312,662.000	156,833,275	188,956,748	155,570,637			7,426,871	(7,426,871)			33,386,111	33,386,111		
922908-59-5	VANGUARD SMALLCAP GRWTH ETF		05/06/2009	Various	10/14/2009	Various	2,569,813.000	118,412,130	144,531,118	118,412,130							26,118,988	26,118,988	658	
922908-61-1	VANGUARD SMALLCAP VALUE ETF		12/09/2009	Various	12/09/2009	Various	1,841,230.000	79,006,195	101,278,588	77,984,659			3,677,241	(3,677,241)			23,293,929	23,293,929		
922908-74-4	VANGUARD VALUE ETF		08/20/2009	Various	10/02/2009	Various	833,000.000	36,713,860	38,493,810	36,713,860							1,779,950	1,779,950	83,010	
92220P-10-5	VARIAN MEDICAL SYST		06/30/2009	Various	10/14/2009	Various	40,336.000	1,386,265	1,609,281	1,378,297			13,464	(13,464)			230,985	230,985		
92276F-10-0	VENTAS INC		05/05/2009	Various	06/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	40,546.000	1,140,084	1,249,596	1,140,084							109,512	109,512		
92343E-10-2	VERISIGN INC.		06/30/2009	Various	10/14/2009	Various	60,567.000	1,258,117	1,410,103	1,138,851			119,265	(119,265)			271,252	271,252		
92532F-10-0	VERTEX PHARMACEUTICALS		05/05/2009	Various	10/14/2009	Various	67,245.000	2,104,319	2,022,385	1,948,327			155,992	(155,992)			74,058	74,058		
92553P-20-1	VIACOM INC NEW CL B		03/17/2009	JEFFERIES & COMPANY, INC.	04/30/2009	BERNSTEIN (SANFORD C.) & CO., INC.	2,703.000	42,407	50,947	42,407							8,540	8,540		
92769R-10-8	VIRGIN MOBILE USA		10/14/2009	CREDIT SUISSE	11/27/2009	MERGER	8,840.000	40,772	45,308	40,772							4,536	4,536		
92826C-83-9	VISA INC		03/12/2009	JONES TRADING	04/22/2009	INVESTMENT TECHNOLOGY GROUP	1,900.000	100,482	111,818	100,482							11,336	11,336		
929042-10-9	VORNADO RLTY TR		06/29/2009	Various	06/30/2009	Various	6,205.000	238,984	275,615	238,984							36,630	36,630	2,496	
92927K-10-2	WABCO HOLDINGS INC		03/17/2009	Various	07/10/2009	Various	8,223.000	82,828	130,144	82,828							47,316	47,316		
93317Q-10-5	WALTER ENERGY INC		06/04/2009	Various	07/10/2009	Various	5,470.000	126,211	141,719	126,211							15,508	15,508	1,799	
93317W-10-2	WALTER INVESTMENT MANAGEMENT		04/23/2009	STOCK DIV.	08/27/2009	BARCLAYS CAPITAL PROGRAM TRADING	1,479.000	11,832	21,462	11,832							9,630	9,630	740	
G9431R-10-3	WANT WANT CHINA HOLDINGS LTD	D	09/14/2009	TRANSFER	11/18/2009	Various	8,008,000.000	4,277,655	5,602,064	4,277,655						308	1,324,100	1,324,409	37,607	
G94368-10-0	WARNER CHILCOTT PLC		09/28/2009	Various	10/14/2009	Various	44,556.000	538,540	919,404	527,587			10,953	(10,953)			391,817	391,817		
941848-10-3	WATERS CORPORATION		06/18/2009	Various	10/14/2009	Various	33,339.000	1,379,440	1,858,309	1,379,440							478,869	478,869		
942683-10-3	WATSON PHARMACEUTICALS INC		06/03/2009	Various	10/14/2009	Various	29,894.000	904,623	1,113,212	904,623							208,590	208,590		
H27013-10-3	WEATHERFORD INTERNATIONAL LTD		03/25/2009	BERNSTEIN (SANFORD C.) & CO., INC.	06/30/2009	INVESTMENT TECHNOLOGY GROUP, INC.	127,300.000	1,591,479	2,471,759	1,591,479							880,279	880,279		

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 Value (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
948626-10-6	WEIGHT WATCHERS INTL INC		05/05/2009	Various	06/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	8,968.000	217,476	235,942	217,476							18,466	18,466		
948741-10-3	WEINGARTEN REALTY		04/17/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH	04/17/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH	5,000.000	71,250	79,748	71,250							8,498	8,498		
94946T-10-6	WELLCARE HEALTH PLANS		03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	03/17/2009	JEFFERIES & COMPANY, INC.	4,600.000	35,207	41,195	35,207							5,988	5,988		
958102-10-5	WESTERN DIGITAL CORP.		06/03/2009	Various	10/14/2009	Various	62,397.000	1,405,341	2,297,641	1,405,341							892,300	892,300		
959802-10-9	WESTERN UN CO COM		03/17/2009	JEFFERIES & COMPANY, INC.	04/30/2009	BERNSTEIN (SANFORD C.) & CO., INC.	3,879.000	48,118	64,441	48,118							16,323	16,323		
962166-10-4	WEYERHAEUS ER CO COM		06/02/2009	BERNSTEIN (SANFORD C.) & CO., INC.	06/02/2009	BERNSTEIN (SANFORD C.) & CO., INC.	800.000	28,933	28,623	28,933							(310)	(310)		
963320-10-6	WHIRLPOOL CORP COM		05/08/2009	BERNSTEIN (SANFORD C.) & CO., INC.	06/04/2009	BARCLAYS CAPITAL PROGRAM TRADING	801.000	40,022	35,103	40,022							(4,919)	(4,919)	344	
966837-10-6	WHOLE FOODS MKT INC		09/28/2009	Various	10/28/2009	Various	49,919.000	1,008,368	1,509,493	940,511			67,857	(67,857)			568,982	568,982		
969457-10-0	WILLIAMS COS INC		06/02/2009	Various	06/25/2009	Various	13,508.000	183,920	210,909	176,971			6,949	(6,949)			33,938	33,938	744	
969904-10-1	WILLIAMS SONOMA, INC.		03/17/2009	Various	04/01/2009	BERNSTEIN (SANFORD C.) & CO., INC.	9,447.000	85,086	98,467	85,086							13,381	13,381		
97381W-10-4	WINDSTREAM CORP		03/17/2009	Various	05/28/2009	BERNSTEIN (SANFORD C.) & CO., INC.	11,314.000	83,033	93,887	83,033							10,854	10,854	2,829	
976391-97-9	WINTHROP REALTY TRUST INC RIGHTS		10/23/2009	DIRECT	11/25/2009	DIRECT	737.000													
983024-10-0	WYETH		10/29/2009	Various	10/29/2009	Various	11,507.000	546,510	9,252,037	9,176,979							75,057	75,057	286	
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		05/14/2009	BERNSTEIN (SANFORD C.) & CO., INC.	06/12/2009	BERNSTEIN (SANFORD C.) & CO., INC.	3,350.000	35,650	39,998	35,650							4,348	4,348	134	
983134-10-7	WYNN RESOR TS LTD COM		06/30/2009	Various	10/14/2009	Various	22,023.000	794,723	1,430,706	794,723			117,297	(117,297)			635,984	635,984		
98389B-10-0	XCEL ENERGY INC		02/02/2009	BARCLAYS CAPITAL	03/02/2009	CREDIT SUISSE FIRST BOSTON CORPORATION	2,257.000	41,166	38,651	41,166							(2,515)	(2,515)		
983919-10-1	XILINX INC COM		04/01/2009	Various	05/14/2009	Various	227,659.000	4,505,792	4,653,396	4,357,104			148,688	(148,688)			296,292	296,292	276	
G9826T-16-9	XSTRATA PLC NPR	D	03/03/2009	DIRECT	03/25/2009	DIRECT	155,366.000		413,426								413,426	413,426		
98385X-10-6	XTO ENERGY INC.		03/31/2009	Various	06/30/2009	Various	102,000.000	3,258,380	3,604,406	3,257,744			636	(636)			346,662	346,662	18,700	
98462Y-10-0	YAMANA GOLD INC	A	09/28/2009	Various	10/14/2009	Various	453,844.000	5,196,151	5,642,180	4,579,286			616,865	(616,865)			1,062,894	1,062,894	3,858	
98462Y-10-0	YAMANA GOLD INC	C	09/24/2009	TRANSFER	11/16/2009	CREDIT SUISSE	183,500.000	2,028,455	2,394,003	2,028,455						45,258	320,289	365,548	1,630	
988498-10-1	YUM! BRANDS INC		03/31/2009	Various	07/10/2009	Various	3,326.000	91,302	110,097	91,192			110	(110)			18,904	18,904	601	
98956P-10-2	ZIMMER HOLDINGS INC		02/02/2009	BARCLAYS CAPITAL	03/17/2009	Various	1,131.000	41,326	40,968	41,326							(358)	(358)		
989696-98-4	ZION OIL AND GAS DELAWARE CP RIGHTS		10/21/2009	DIRECT	12/03/2009	DIRECT	589.000													
Y0004F-10-5	ZTE CORP-H	D	09/01/2009	TRANSFER	11/17/2009	Various	1,063,000.000	4,262,336	6,226,339	4,262,336						611	1,963,392	1,964,003		
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)								4,282,031,588	4,665,750,594	4,273,077,462			30,081,122	(30,081,122)		3,039,830	389,633,302	392,673,132	6,645,770	
9799998. Total - Common Stocks								4,282,031,588	4,665,750,594	4,273,077,462			30,081,122	(30,081,122)		3,039,830	389,633,302	392,673,132	6,645,770	
9899999. Total - Preferred and Common Stocks								4,287,616,688	4,671,378,225	4,278,537,642		(124,920)	30,081,122	(30,206,041)		3,039,830	389,800,753	392,840,583	6,818,705	
9999999 - Totals								5,792,165,996	6,230,119,099	5,784,707,019		1,544,518	30,888,937	(29,344,419)		3,289,625	442,122,455	445,412,080	28,982,691	5,152,706

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								XXX	XXX
020002-10-1	ALLSTATE CORP						1,125,629	37,471.000	
1099999. Common Stock - Parent							1,125,629	XXX	XXX
02013@-10-9	ALLSTATE FIRE AND CASUALTY INSURANCE CO.		29688	4CIB1	NO		73,625,292	70,000.000	100.0
02002@-10-2	ALLSTATE INDEMNITY COMPANY		19240	4CIB1	NO		151,568,185	42,000.000	100.0
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		10852	4CIB1	NO		652,289,206	42,000.000	100.0
02013#-10-7	ALLSTATE NORTH AMERICAN INSURANCE CO		11110	4CIB1	NO		10,942,342	70,000.000	100.0
01990*-10-0	ALLSTATE PROPERTY AND CASUALTY INSURANCECOMPANY		17230	4CIB1	NO		158,998,816	42,000.000	100.0
02008#-10-4	CASTLE KEY INSURANCE COMPANY		30511	4CIB1	NO		155,628,007	25,000.000	100.0
24420#-10-8	DEERBROOK INSURANCE COMPANY		37907	4CIB1	NO		22,582,518	25,000.000	100.0
29259@-10-5	ENCOMPASS HOME & AUTO INSURANCE CO		11252	4CIB1	YES	230,000	6,471,079	470,000.000	100.0
29262@-10-0	ENCOMPASS INDEMNITY COMPANY		15130	4CIB1	NO		23,185,377	30,217.000	100.0
29260@-10-2	ENCOMPASS INDEPENDENT INSURANCE CO		11251	4CIB1	YES	287,500	6,693,696	400,000.000	100.0
29261#-10-9	ENCOMPASS INSURANCE CO OF AMERICA		10071	4CIB1	YES	3,723,125	20,762,302	2,000,000.000	100.0
29264#-10-6	ENCOMPASS INSURANCE CO OF MASSACHUSETTS		12154	4CIB1	YES	100,625	6,160,607	190,000.000	100.0
29262#-10-8	ENCOMPASS INSURANCE COMPANY		10358	4CIB1	YES	236,992	13,943,127	50,000.000	100.0
29261@-10-1	ENCOMPASS PROPERTY & CASUALTY CO		10072	4CIB1	YES	517,500	10,568,817	1,000,000.000	100.0
66046@-10-5	NORTH LIGHT SPECIALTY INSURANCE		13167	4CIB1	NO		23,607,229	75,000.000	100.0
66383@-10-6	NORTHBROOK INDEMNITY COMPANY		36455	4CIB1	YES	3,579	38,935,277	42,000.000	100.0
1199999. Common Stock - U.S. P&C Insurer						5,099,321	1,375,961,877	XXX	XXX
02003@-10-1	ALLSTATE LIFE INSURANCE COMPANY		60186	4CIB1	NO		3,067,413,464	23,800.000	100.0
1299999. Common Stock - U.S. Life Insurer							3,067,413,464	XXX	XXX
02002N-89-7	ALLSTATE INSURANCE COMPANY OF CANADA			4CIB4	NO		567,894,917	12,228.000	100.0
1499999. Common Stock - Alien Insurer							567,894,917	XXX	XXX
02004@-10-0	ALLSTATE TEXAS LLOYD'S, INC.			4CIB2	NO		2,359,773	2,001.000	100.0
1599999. Common Stock - Non - Insurer							2,359,773	XXX	XXX
02015#-10-5	ALLSTATE FINANCIAL CORPORATION			4CIB3	NO		989	1,000.000	100.0
1799999. Common Stock - Other Affiliates							989	XXX	XXX
1899999. Total Common Stocks						5,099,321	5,014,756,649	XXX	XXX
1999999 - Totals						5,099,321	5,014,756,649	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.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
02016@-10-6	ALLSTATE NEW JERSEY PROPERTY AND CASUALTY COMPANY	ALLSTATE NEW JERSEY INSURANCE COMPANY		42,000.000	100.0
29258@-10-6	EMCOMPASS INSURANCE COMPANY NEW JERSEY	ALLSTATE NEW JERSEY INSURANCE COMPANY		42,000.000	100.0
29264*-10-0	EMCOMPASS PROPERTY AND CASULTY INSURANCE COMPANY OF NEW JERSEY	ALLSTATE NEW JERSEY INSURANCE COMPANY		42,000.000	100.0
02011#-10-9	ALLSTATE FLORIDIAN IDEMNITY COMPANY	ALLSTATE FLORIDIAN INSURANCE COMPANY		25,000.000	100.0
29263#-10-7	ENCOMPASS FLORIDIAN INDEMNITY COMPANY	ALLSTATE FLORIDIAN INSURANCE COMPANY		25,000.000	100.0
29263*-10-1	ENCOMPASS FLORIDIAN INSURANCE COMPANY	ALLSTATE FLORIDIAN INSURANCE COMPANY		25,000.000	100.0
01609*-10-3	ALIC REINSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		100,000.000	100.0
01989#-10-9	ALLSTATE ASSIGNMENT COMPANY	ALLSTATE LIFE INSURANCE COMPANY		1,000.000	100.0
01989@-10-1	ALLSTATE ASSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY	592,879	1,000,000.000	100.0
02001@-10-3	ALLSTATE LIFE INSURANCE COMPANY OF NEW YORK	ALLSTATE LIFE INSURANCE COMPANY		100,000.000	100.0
02005@-10-9	ALLSTATE SETTLEMENT CORPORATION	ALLSTATE LIFE INSURANCE COMPANY		1,000.000	100.0
02008@-10-6	ALLSTATE LIFE FINANCIAL SERVICES	ALLSTATE LIFE INSURANCE COMPANY		250.000	100.0
16002*-10-4	CHARTER NATIONAL LIFE INSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		110,000.000	100.0
46118*-10-2	INTRAMERICA LIFE INSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		300,000.000	100.0
53301#-10-1	LINCOLN BENEFIT LIFE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		25,000.000	100.0
86869#-10-5	SURETY LIFE INSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		2,500,000.000	100.0
	ALLSTATE LIFE INSURANCE COMPANY OF CANADA	ALLSTATE LIFE INSURANCE COMPANY OF CANADA		5,000.000	100.0
	PEMBRIDGE INSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY OF CANADA		426,980,641.000	100.0
	PAFCO INSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY OF CANADA		46,000.000	100.0
0299999. Common Stock			592,879	XXX	XXX
0399999 - Total			592,879	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
0399999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
	MARYLAND ST G O 2004			03/06/2009	BLAIR, WILLIAM, & COMPANY, L.L.C.	02/01/2010	11,642,888		(414,036)			11,600,000	12,056,924	241,667		5.000	0.551	FA	290,000	
	DETROIT MICH REV ANTIC NTS 2009			04/03/2009	MORGAN STANLEY DEAN WITTER	03/01/2010	18,028,060		(127,460)			18,000,000	18,155,520	660,822		5.000	3.244	MAR		
	NORTH CAROLINA ST G O PUB IMPT 2004 A			03/26/2009	PRAGER MCCARTHY & SEALY	03/01/2010	5,566,139		(187,596)			5,525,000	5,753,735	92,083		5.000	0.521	MS	138,125	
1899999. U.S. Political Subdivisions of States, Territories and Possessions - Issuer Obligations							35,237,088		(729,091)			35,125,000	35,966,179	994,572		XXX	XXX	XXX	428,125	
2499999. Total - U.S. Political Subdivisions of States, Territories and Possessions Bonds							35,237,088		(729,091)			35,125,000	35,966,179	994,572		XXX	XXX	XXX	428,125	
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous Bonds (Unaffiliated)																XXX	XXX	XXX		
4199999. Total - Credit Tenant Loans																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
7799999. Total - Issuer Obligations							35,237,088		(729,091)			35,125,000	35,966,179	994,572		XXX	XXX	XXX	428,125	
7899999. Total - Single Class Mortgage-Backed/Asset-Backed Securities																XXX	XXX	XXX		
7999999. Total - Defined Multi-Class Residential Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Multi-Class Residential Mortgage-Backed Securities																XXX	XXX	XXX		
8199999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8299999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities																XXX	XXX	XXX		
8399999. Total Bonds							35,237,088		(729,091)			35,125,000	35,966,179	994,572		XXX	XXX	XXX	428,125	
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
38142B-50-0	FINANCIAL SQUARE TREASURY INSTRUMENTS FU			12/30/2009	DIRECT	XXX	7,000,000						7,000,000	4		0.010	0.010	JAN		
8899999. Exempt Money Market Mutual Funds							7,000,000					XXX	7,000,000	4		XXX	XXX	XXX		
09248U-61-9	BLACKROCK LIQUIDITY TEMP FUND - INSTITUT			12/01/2009	DIRECT	XXX	281,030						281,030	32		0.110	1.146	MON	505	
38141W-23-2	GOLDMAN SACHS FINANCIAL SQUARE MONEY MAR			12/23/2009	DIRECT	XXX	775,062						775,062	659		0.030	0.191	MON	1,677	
825252-72-9	INVESCO AIM ADVISORS LIQUID ASSETS PORTF			12/01/2009	DIRECT	XXX	94,415						94,415	14		0.180	0.522	MON	852	
4812A2-60-3	J.P. MORGAN PRIME MONEY MARKET-INSTITUTI			12/01/2009	DIRECT	XXX	228,747						228,747	23		0.100	0.568	MON	582	
8999999. Class One Money Market Mutual Funds							1,379,255					XXX	1,379,255	728		XXX	XXX	XXX	3,616	
9199999 - Totals							43,616,342		(729,091)			XXX	44,345,434	995,304		XXX	XXX	XXX	431,741	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors and Insurance Futures Options Owned December 31 of Current Year

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
0499999. Subtotal - Call Options								XXX					
TY FUTURES 02/19/2010 112 PUT	10,000	02/19/2010	112.0000	11/20/2009	CBOT	1,871,760	1,871,760		2,187,500	2,187,500			
TY FUTURES 02/19/2010 113 PUT	10,000	02/19/2010	113.0000	11/19/2009	CBOT	2,528,050	2,528,050		3,750,000	3,750,000			
TY FUTURES 02/19/2010 114 PUT	10,000	02/19/2010	114.0000	11/25/2009	CBOT	2,634,266	2,634,266		6,093,800	6,093,800			
S&P500 INDEX 12/17/2010 850 PUT	12,000	12/17/2010	850.0000	12/31/2009	CBOE	32,904,000	32,904,000		35,820,000	35,820,000			
S&P500 INDEX 06/18/2010 850 PUT	12,000	06/18/2010	850.0000	12/30/2009	CBOE	12,104,000	12,104,000		13,920,000	13,920,000			
0599999. Subtotal - Put Options - Hedging						52,042,076	52,042,076	XXX	61,771,300	61,771,300			
0899999. Subtotal - Put Options						52,042,076	52,042,076	XXX	61,771,300	61,771,300			
3M USD LIBOR PAYER SWAPTION	500,000,000	08/04/2010	4.1000	08/04/2009	JP MORGAN CHASE BANK	13,350,000	13,350,000		5,070,130	5,070,130			
3M USD LIBOR PAYER SWAPTION	500,000,000	08/09/2010	4.3000	08/07/2009	BARCLAY'S CAPITAL	14,000,000	14,000,000		4,440,156	4,440,156			
3M USD LIBOR PAYER SWAPTION	1,500,000,000	06/15/2010	2.8500	10/06/2009	JP MORGAN CHASE BANK	15,262,500	15,262,500		11,042,955	11,042,955			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	12/21/2010	4.2000	10/09/2009	DEUTSCHE BANK	19,400,000	19,400,000		18,824,420	18,824,420			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	06/15/2010	3.7000	11/13/2009	DEUTSCHE BANK	8,800,000	8,800,000		11,475,030	11,475,030			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	06/15/2010	3.2000	11/13/2009	UBS AG	8,800,000	8,800,000		11,725,300	11,725,300			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	07/15/2010	3.7500	11/13/2009	BANK OF AMERICA	11,275,000	11,275,000		14,127,160	14,127,160			
3M USD LIBOR PAYER SWAPTION	500,000,000	07/15/2010	5.0000	11/17/2009	BARCLAY'S CAPITAL	10,100,000	10,100,000		14,033,705	14,033,705			
3M USD LIBOR PAYER SWAPTION	1,500,000,000	04/15/2010	4.6500	12/17/2009	CREDIT SUISSE FB	8,400,000	8,400,000		13,782,330	13,782,330			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	04/15/2010	4.6500	12/17/2009	BANK OF AMERICA	5,450,000	5,450,000		9,194,670	9,194,670			
0999999. Subtotal - Caps - Hedging						114,837,500	114,837,500	XXX	113,715,856	113,715,856			
1299999. Subtotal - Caps						114,837,500	114,837,500	XXX	113,715,856	113,715,856			
1699999. Subtotal - Floors								XXX					
2099999. Subtotal - Insurance Futures Call Options								XXX					
2499999. Subtotal - Insurance Futures Put Options								XXX					
2599999. Subtotal - Hedging						166,879,576	166,879,576	XXX	175,487,156	175,487,156			
2799999. Subtotal - Other								XXX					
9999999 - Totals						166,879,576	166,879,576	XXX	175,487,156	175,487,156			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors and Insurance Futures Options Acquired During Current Year

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium
0499999. Subtotal - Call Options						
S&P500 INDEX 06/19/2009 800 PUT	6,400	06/19/2009	800.0000	03/23/2009	CBOE	47,372,800
S&P500 INDEX 03/20/2009 800 PUT	25	03/20/2009	800.0000	02/02/2009	CBOE	102,550
S&P500 INDEX 09/18/2009 800 PUT	19,000	09/18/2009	800.0000	03/23/2009	CBOE	163,681,000
TY FUTURES 05/22/2009 114 PUT	15,000	05/22/2009	114.0000	02/18/2009	CBOT	7,307,650
TY FUTURES 05/22/2009 113 PUT	15,000	05/22/2009	113.0000	02/24/2009	CBOT	6,710,816
TY FUTURES 05/22/2009 112 PUT	10,000	05/22/2009	112.0000	02/25/2009	CBOT	3,858,494
S&P500 INDEX 06/19/2009 700 PUT	6,400	06/19/2009	700.0000	03/05/2009	CBOE	44,812,800
S&P500 INDEX 09/18/2009 700 PUT	6,300	09/18/2009	700.0000	03/05/2009	CBOE	58,602,600
S&P500 INDEX 12/18/2009 675 PUT	28,814	12/18/2009	675.0000	04/23/2009	CBOE	127,676,428
TY FUTURES 08/21/2009 111 PUT	14,300	08/21/2009	111.0000	05/21/2009	CBOT	3,922,884
TY FUTURES 08/21/2009 109 PUT	2,300	08/21/2009	109.0000	05/22/2009	CBOT	661,130
TY FUTURES 08/21/2009 108 PUT	12,500	08/21/2009	108.0000	05/22/2009	CBOT	3,722,534
TY FUTURES 08/21/2009 110 PUT	500	08/21/2009	110.0000	05/21/2009	CBOT	134,140
TY FUTURES 11/20/2009 110 PUT	12,000	11/20/2009	110.0000	08/27/2009	CBOT	3,580,490
TY FUTURES 11/20/2009 109 PUT	12,934	11/20/2009	109.0000	08/24/2009	CBOT	3,401,529
S&P500 INDEX 06/18/2010 750 PUT	12,000	06/18/2010	750.0000	09/04/2009	CBOE	30,280,000
S&P500 INDEX 06/18/2010 775 PUT	12,000	06/18/2010	775.0000	09/04/2009	CBOE	35,804,000
TY FUTURES 11/20/2009 111 PUT	10,000	11/20/2009	111.0000	09/03/2009	CBOT	2,249,889
TY FUTURES 02/19/2010 112 PUT	10,000	02/19/2010	112.0000	11/20/2009	CBOT	1,871,760
TY FUTURES 02/19/2010 113 PUT	10,000	02/19/2010	113.0000	11/19/2009	CBOT	2,528,050
TY FUTURES 02/19/2010 114 PUT	10,000	02/19/2010	114.0000	11/25/2009	CBOT	2,634,266

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors and Insurance Futures Options Acquired During Current Year

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium
S&P500 INDEX 12/17/2010 850 PUT	12,000	12/17/2010	850.0000	12/31/2009	CBOE	32,904,000
S&P500 INDEX 06/18/2010 850 PUT	12,000	06/18/2010	850.0000	12/30/2009	CBOE	12,104,000
0599999. Subtotal - Put Options - Hedging						595,923,809
0899999. Subtotal - Put Options						595,923,809
3M USD LIBOR PAYER SWAPTION	1,000,000,000	01/15/2010	3.4700	01/15/2009	GOLDMAN SACHS	6,025,000
3M USD LIBOR PAYER SWAPTION	500,000,000	01/15/2010	4.1500	01/15/2009	BARCLAY'S CAPITAL	8,375,000
3M USD LIBOR PAYER SWAPTION	1,000,000,000	01/19/2010	3.9700	01/16/2009	BARCLAY'S CAPITAL	10,200,000
3M USD LIBOR PAYER SWAPTION	250,000,000	01/20/2010	4.3500	01/20/2009	JP MORGAN CHASE BANK	4,175,000
3M USD LIBOR PAYER SWAPTION	1,250,000,000	01/21/2010	4.0800	01/21/2009	UBS AG	13,375,000
3M USD LIBOR PAYER SWAPTION	1,000,000,000	12/17/2009	3.2000	04/17/2009	DEUTSCHE BANK	11,700,000
3M USD LIBOR PAYER SWAPTION	2,000,000,000	12/17/2009	3.0000	04/17/2009	UBS AG	24,150,000
3M USD LIBOR PAYER SWAPTION	1,500,000,000	08/24/2009	5.0500	05/22/2009	BANK OF AMERICA	7,050,000
3M USD LIBOR PAYER SWAPTION	500,000,000	08/04/2010	4.1000	08/04/2009	JP MORGAN CHASE BANK	13,350,000
3M USD LIBOR PAYER SWAPTION	500,000,000	08/09/2010	4.3000	08/07/2009	BARCLAY'S CAPITAL	14,000,000
3M USD LIBOR PAYER SWAPTION	1,500,000,000	06/15/2010	2.8500	10/06/2009	JP MORGAN CHASE BANK	15,262,500
3M USD LIBOR PAYER SWAPTION	1,000,000,000	12/21/2010	4.2000	10/09/2009	DEUTSCHE BANK	19,400,000
3M USD LIBOR PAYER SWAPTION	1,000,000,000	06/15/2010	3.7000	11/13/2009	DEUTSCHE BANK	8,800,000
3M USD LIBOR PAYER SWAPTION	1,000,000,000	06/15/2010	3.2000	11/13/2009	UBS AG	8,800,000
3M USD LIBOR PAYER SWAPTION	1,000,000,000	07/15/2010	3.7500	11/13/2009	BANK OF AMERICA	11,275,000
3M USD LIBOR PAYER SWAPTION	500,000,000	07/15/2010	5.0000	11/17/2009	BARCLAY'S CAPITAL	10,100,000
3M USD LIBOR PAYER SWAPTION	1,500,000,000	04/15/2010	4.6500	12/17/2009	CREDIT SUISSE FB	8,400,000
3M USD LIBOR PAYER SWAPTION	1,000,000,000	04/15/2010	4.6500	12/17/2009	BANK OF AMERICA	5,450,000
0999999. Subtotal - Caps - Hedging						199,887,500
1299999. Subtotal - Caps						199,887,500
1699999. Subtotal - Floors						
2099999. Subtotal - Insurance Futures Call Options						
2499999. Subtotal - Insurance Futures Put Options						
2599999. Subtotal - Hedging						795,811,309
2799999. Subtotal - Other						
9999999 - Totals						795,811,309

SCHEDULE DB - PART A - SECTION 3

Showing all Owned Options, Caps, Floors and Insurance Futures Options Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Indicate Exercise, Expiration, Maturity or Sale	Termination Date	Book Value	*	Consideration Received on Terminations	Increase/ (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
0499999. Subtotal - Call Options							XXX	XXX		XXX						
S&P500 INDEX 06/19/2009 800 PUT	19,332	06/19/2009	800.0000	12/29/2008	CBOE	144,104,564	SALE	04/13/2009	144,104,564		140,384,706		(3,719,858)			
TY FUTURES 02/20/2009 115 PUT	8,000	02/20/2009	115.0000	12/11/2008	CBOT	3,709,900	EXPIRATION	02/20/2009	3,709,900				(3,709,900)			
TY FUTURES 02/20/2009 114 PUT	7,000	02/20/2009	114.0000	12/10/2008	CBOT	3,519,600	EXPIRATION	02/20/2009	3,519,600				(3,519,600)			
S&P500 INDEX 03/20/2009 800 PUT	12,727	03/20/2009	800.0000	12/29/2008	CBOE	59,248,334	SALE	03/20/2009	59,248,334		33,043,193		(26,205,141)			
TY FUTURES 02/20/2009 117 PUT	5,000	02/20/2009	117.0000	12/23/2008	CBOT	1,545,260	EXPIRATION	02/20/2009	1,545,260				(1,545,260)			
FV FUTURES 02/20/2009 115 PUT	20,000	02/20/2009	115.0000	12/30/2008	CBOT	5,166,938	EXPIRATION	02/20/2009	5,166,938				(5,166,938)			
S&P500 INDEX 09/18/2009 800 PUT	19,000	09/18/2009	800.0000	03/23/2009	CBOE	163,681,000	SALE	04/13/2009	163,681,000		184,959,500		21,278,500			
TY FUTURES 05/22/2009 114 PUT	15,000	05/22/2009	114.0000	02/18/2009	CBOT	7,307,650	EXPIRATION	05/22/2009	7,307,650				(7,307,650)			
TY FUTURES 05/22/2009 113 PUT	15,000	05/22/2009	113.0000	02/24/2009	CBOT	6,710,816	EXPIRATION	05/22/2009	6,710,816				(6,710,816)			
TY FUTURES 05/22/2009 112 PUT	10,000	05/22/2009	112.0000	02/25/2009	CBOT	3,858,494	EXPIRATION	05/22/2009	3,858,494				(3,858,494)			
S&P500 INDEX 06/19/2009 700 PUT	6,400	06/19/2009	700.0000	03/05/2009	CBOE	44,812,800	SALE	03/23/2009	44,812,800		21,627,200		(23,185,600)			
S&P500 INDEX 09/18/2009 700 PUT	6,300	09/18/2009	700.0000	03/05/2009	CBOE	58,602,600	SALE	03/23/2009	58,602,600		34,615,400		(23,987,200)			
S&P500 INDEX 12/18/2009 675 PUT	28,814	12/18/2009	675.0000	04/23/2009	CBOE	127,676,428	SALE	12/18/2009	127,676,428		9,041,686		(118,634,742)			
TY FUTURES 08/21/2009 111 PUT	14,300	08/21/2009	111.0000	05/21/2009	CBOT	3,922,884	EXPIRATION	08/21/2009	3,922,884				(3,922,884)			
TY FUTURES 08/21/2009 109 PUT	2,300	08/21/2009	109.0000	05/22/2009	CBOT	661,130	EXPIRATION	08/21/2009	661,130				(661,130)			
TY FUTURES 08/21/2009 108 PUT	12,500	08/21/2009	108.0000	05/22/2009	CBOT	3,722,534	EXPIRATION	08/21/2009	3,722,534				(3,722,534)			
TY FUTURES 08/21/2009 110 PUT	500	08/21/2009	110.0000	05/21/2009	CBOT	134,140	EXPIRATION	08/21/2009	134,140				(134,140)			
TY FUTURES 11/20/2009 110 PUT	12,000	11/20/2009	110.0000	08/27/2009	CBOT	3,580,490	EXPIRATION	11/20/2009	3,580,490				(3,580,490)			
TY FUTURES 11/20/2009 109 PUT	12,934	11/20/2009	109.0000	08/24/2009	CBOT	3,401,529	EXPIRATION	11/20/2009	3,401,529				(3,401,529)			
S&P500 INDEX 06/18/2010 750 PUT	12,000	06/18/2010	750.0000	09/04/2009	CBOE	30,280,000	SALE	12/31/2009	30,280,000		5,216,000		(25,064,000)			
S&P500 INDEX 06/18/2010 775 PUT	12,000	06/18/2010	775.0000	09/04/2009	CBOE	35,804,000	SALE	12/30/2009	35,804,000		6,576,000		(29,228,000)			
TY FUTURES 11/20/2009 111 PUT	10,000	11/20/2009	111.0000	09/03/2009	CBOT	2,249,889	EXPIRATION	11/20/2009	2,249,889				(2,249,889)			
0599999. Subtotal - Put Options - Hedging						713,700,979	XXX	XXX	713,700,979	XXX	435,463,685		(278,237,294)			
0899999. Subtotal - Put Options						713,700,979	XXX	XXX	713,700,979	XXX	435,463,685		(278,237,294)			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	07/08/2009	6.1500	07/08/2008	BARCLAY'S CAPITAL	6,475,000	EXPIRATION	07/08/2009	6,475,000				(6,475,000)			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	07/15/2009	6.0500	07/15/2008	ROYAL BANK OF SCTLND	7,275,000	EXPIRATION	07/15/2009	7,275,000				(7,275,000)			
3M USD LIBOR PAYER SWAPTION	500,000,000	07/17/2009	6.2000	07/17/2008	BARCLAY'S CAPITAL	2,950,000	EXPIRATION	07/17/2009	2,950,000				(2,950,000)			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	07/21/2009	6.3500	07/21/2008	ROYAL BANK OF SCTLND	6,500,000	EXPIRATION	07/21/2009	6,500,000				(6,500,000)			
3M USD LIBOR PAYER SWAPTION	2,000,000,000	07/27/2009	6.2900	07/25/2008	BARCLAY'S CAPITAL	12,000,000	EXPIRATION	07/27/2009	12,000,000				(12,000,000)			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	08/04/2009	6.1500	08/04/2008	UBS AG	5,575,000	EXPIRATION	08/04/2009	5,575,000				(5,575,000)			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	08/06/2009	6.2700	08/06/2008	MERRILL LYNCH	5,325,000	EXPIRATION	08/06/2009	5,325,000				(5,325,000)			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	08/06/2009	6.2700	08/06/2008	ROYAL BANK OF SCTLND	5,650,000	EXPIRATION	08/06/2009	5,650,000				(5,650,000)			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	04/20/2009	6.0000	10/17/2008	DEUTSCHE BANK	4,500,000	EXPIRATION	04/20/2009	4,500,000				(4,500,000)			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	04/15/2009	6.2000	10/15/2008	JP MORGAN CHASE BANK	4,500,000	EXPIRATION	04/15/2009	4,500,000				(4,500,000)			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	04/22/2009	5.6000	10/22/2008	BANK OF AMERICA	3,550,000	EXPIRATION	04/22/2009	3,550,000				(3,550,000)			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	04/23/2009	5.5000	10/23/2008	BANK OF AMERICA	4,737,500	EXPIRATION	04/23/2009	4,737,500				(4,737,500)			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	05/05/2009	5.8000	11/04/2008	CITIBANK	5,000,000	EXPIRATION	05/05/2009	5,000,000				(5,000,000)			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	05/12/2009	5.5300	11/12/2008	BANK OF AMERICA	6,050,000	EXPIRATION	05/12/2009	6,050,000				(6,050,000)			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	01/15/2010	3.4700	01/15/2009	GOLDMAN SACHS	6,025,000	SALE	11/13/2009	6,025,000		1,050,000		(4,975,000)			
3M USD LIBOR PAYER SWAPTION	500,000,000	01/15/2010	4.1500	01/15/2009	BARCLAY'S CAPITAL	8,375,000	SALE	11/17/2009	8,375,000		37,550,000		29,175,000			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	01/19/2010	3.9700	01/16/2009	BARCLAY'S CAPITAL	10,200,000	SALE	12/11/2009	10,200,000		5,150,000		(5,050,000)			
3M USD LIBOR PAYER SWAPTION	250,000,000	01/20/2010	4.3500	01/20/2009	JP MORGAN CHASE BANK	4,175,000	SALE	08/04/2009	4,175,000		20,500,000		16,325,000			
3M USD LIBOR PAYER SWAPTION	1,250,000,000	01/21/2010	4.0800	01/21/2009	UBS AG	13,375,000	SALE	12/11/2009	13,375,000		3,500,000		(9,875,000)			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	12/17/2009	3.2000	04/17/2009	DEUTSCHE BANK	11,700,000	SALE	11/13/2009	11,700,000		600,000		(11,100,000)			
3M USD LIBOR PAYER SWAPTION	2,000,000,000	12/17/2009	3.0000	04/17/2009	UBS AG	24,150,000	SALE	11/13/2009	24,150,000		1,200,000		(22,950,000)			
3M USD LIBOR PAYER SWAPTION	1,500,000,000	08/24/2009	5.0500	05/22/2009	BANK OF AMERICA	7,050,000	EXPIRATION	08/24/2009	7,050,000				(7,050,000)			
0999999. Subtotal - Caps - Hedging						165,137,500	XXX	XXX	165,137,500	XXX	69,550,000		(95,587,500)			
1299999. Subtotal - Caps						165,137,500	XXX	XXX	165,137,500	XXX	69,550,000		(95,587,500)			
1699999. Subtotal - Floors							XXX	XXX		XXX						
2099999. Subtotal - Insurance Futures Call Options							XXX	XXX		XXX						
2499999. Subtotal - Insurance Futures Put Options							XXX	XXX		XXX						
2599999. Subtotal - Hedging						878,838,479	XXX	XXX	878,838,479	XXX	505,013,685		(373,824,794)			
2799999. Subtotal - Other							XXX	XXX		XXX						
9999999 - Totals						878,838,479	XXX	XXX	878,838,479	XXX	505,013,685		(373,824,794)			

SCHEDULE DB - PART B - SECTION 1

Showing all Options, Caps, Floors and Insurance Futures Options Written and In-Force December 31 of Current Year

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis	14 Other Investment/ Miscellaneous Income
					NONE								
9999999 - Totals								XXX					

SCHEDULE DB - PART B - SECTION 2

Showing all Options, Caps, Floors and Insurance Futures Options Written During Current Year

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received
AMERICAN TOWER CORP JUNE 30 CALL	1,100	06/22/2009	30.0000	05/13/2009	COMPOSITE EXCHANGE	96,797
TIME WARNER SEPTEMBER 30 CALL	800	09/21/2009	30.0000	08/25/2009	COMPOSITE EXCHANGE	23,999
AIR PRODUCTS & CHEMICALS INC JUNE 65 CALL	500	06/22/2009	65.0000	05/15/2009	COMPOSITE EXCHANGE	80,998
AIR PRODUCTS & CHEMICALS INC SEPTEMBER 75 CALL	500	09/23/2009	75.0000	08/27/2009	COMPOSITE EXCHANGE	85,998
AIR PRODUCTS & CHEMICALS INC SEPTEMBER 80 CALL	500	09/21/2009	80.0000	08/20/2009	COMPOSITE EXCHANGE	24,314
ANADARKO PETROLEUM CORP AUGUST 65 CALL	650	08/24/2009	65.0000	04/09/2009	COMPOSITE EXCHANGE	29,197
ANADARKO PETROLEUM CORP OCTOBER 65 CALL	325	10/19/2009	65.0000	09/21/2009	COMPOSITE EXCHANGE	43,750
BAKER HUGHES INC JULY 39 CALL	1,000	07/20/2009	39.0000	05/18/2009	COMPOSITE EXCHANGE	197,995
CHUBB CORP MARCH 50 CALL	180	03/23/2009	50.0000	02/09/2009	COMPOSITE EXCHANGE	8,640
COVIDIEN JUNE 35 CALL	1,000	06/22/2009	35.0000	05/13/2009	COMPOSITE EXCHANGE	141,996
COVIDIEN PLC AUGUST 37.50 CALL	1,000	08/27/2009	37.5000	07/24/2009	COMPOSITE EXCHANGE	77,998
CAMPBELL SOUP JUNE 27.50 CALL	1,100	06/26/2009	27.5000	05/13/2009	COMPOSITE EXCHANGE	94,784
CSX CORP JUNE 29 CALL	1,100	06/26/2009	29.0000	05/13/2009	COMPOSITE EXCHANGE	112,197
CVS JUNE 33 CALLS	300	06/22/2009	33.0000	04/30/2009	COMPOSITE EXCHANGE	32,099
CVS JUNE 34 CALLS	350	06/22/2009	34.0000	04/30/2009	COMPOSITE EXCHANGE	25,549
CVS CAREMARK CORP OCTOBER 37 CALL	300	10/19/2009	37.0000	09/14/2009	COMPOSITE EXCHANGE	23,699
CHEVRON CORP JUNE 70 CALL	500	06/22/2009	70.0000	05/13/2009	COMPOSITE EXCHANGE	82,248
DOW CHEMICAL JUNE 19 CALL	1,000	06/22/2009	19.0000	05/11/2009	COMPOSITE EXCHANGE	68,438
DOW CHEMICAL SEPTEMBER 21 CALL	1,000	09/23/2009	21.0000	08/26/2009	COMPOSITE EXCHANGE	126,997
DEVON ENERGY CORPORATION JUNE 65 CALL	500	06/22/2009	65.0000	05/13/2009	COMPOSITE EXCHANGE	143,496
DEVON ENERGY CORPORATION SEPTEMBER 65 CALLS	500	09/21/2009	65.0000	07/24/2009	COMPOSITE EXCHANGE	42,894
ECOLOAB INC NOVEMBER 50 CALL	350	11/23/2009	50.0000	09/29/2009	COMPOSITE EXCHANGE	15,400
FREEPORT-MCMORAN COPPER AUGUST 60 CALL	650	08/27/2009	60.0000	06/29/2009	COMPOSITE EXCHANGE	125,044
FREEPORT-MCMORAN COPPER SEPTEMBER 70 CALL	500	09/21/2009	70.0000	08/27/2009	COMPOSITE EXCHANGE	36,199
FREEPORT-MCMORAN COPPER OCTOBER 70 CALL	500	10/19/2009	70.0000	09/21/2009	COMPOSITE EXCHANGE	158,501
GLD SPDR MARCH 105 CALL	100	03/23/2009	105.0000	02/18/2009	COMPOSITE EXCHANGE	13,918
SPDR GLD FEBRUARY 95 CALL	100	02/23/2009	95.0000	02/10/2009	COMPOSITE EXCHANGE	5,300
GEZYME CORP SEPTEMBER 57.50 CALL	600	09/21/2009	57.5000	08/20/2009	COMPOSITE EXCHANGE	25,241
PETROHAWK ENERGY CORP SEPTEMBER 28 CALL	1,000	09/21/2009	28.0000	07/24/2009	COMPOSITE EXCHANGE	47,999
PETROHAWK ENERGY CORP NOVEMBER 28 CALL	1,000	11/23/2009	28.0000	09/25/2009	COMPOSITE EXCHANGE	41,499
HONEYWELL INTERNATIONAL INC JULY 36 CALL	1,100	07/20/2009	36.0000	05/20/2009	COMPOSITE EXCHANGE	91,298
ISHARES S&P 500 INDEX FUND OCTOBER 107 CALL	650	10/19/2009	107.0000	09/25/2009	COMPOSITE EXCHANGE	72,798
ILLUMINA INC JUNE 45 CALL	350	06/22/2009	45.0000	04/07/2009	COMPOSITE EXCHANGE	17,615
ISHARES S&P 500 INDEX FUND JUNE 92 CALL	1,500	06/22/2009	92.0000	05/13/2009	COMPOSITE EXCHANGE	287,992
METLIFE INC SEPTEMBER 40 CALL	850	09/21/2009	40.0000	08/27/2009	COMPOSITE EXCHANGE	62,048
METLIFE OCTOBER 42 CALL	850	10/19/2009	42.0000	09/22/2009	COMPOSITE EXCHANGE	49,299
MEDTRONIC SEPTEMBER 40 CALL	1,000	09/21/2009	40.0000	08/20/2009	COMPOSITE EXCHANGE	38,999
MORGAN STANLEY JUNE 28 CALL	1,200	06/22/2009	28.0000	05/13/2009	COMPOSITE EXCHANGE	164,396
MORGAN STANLEY JULY 31 CALL	1,200	07/20/2009	31.0000	06/16/2009	COMPOSITE EXCHANGE	116,397
MORGAN STANLEY AUGUST 28 CALL	1,200	08/24/2009	28.0000	07/21/2009	COMPOSITE EXCHANGE	164,396
MORGAN STANLEY SEPTEMBER 29 CALL	1,200	09/21/2009	29.0000	08/19/2009	COMPOSITE EXCHANGE	144,416
MORGAN STANLEY OCTOBER 30 CALL	1,200	10/19/2009	30.0000	09/09/2009	COMPOSITE EXCHANGE	97,773
MYLAN INC MAY 15 CALL	1,500	05/18/2009	15.0000	04/03/2009	COMPOSITE EXCHANGE	90,749
MERCK & CO JUNE 26 CALL	1,200	06/22/2009	26.0000	05/13/2009	COMPOSITE EXCHANGE	113,397
NUCOR OCTOBER 49 CALL	250	10/19/2009	49.0000	09/17/2009	COMPOSITE EXCHANGE	67,998
NUCOR OCTOBER 50 CALL	250	10/19/2009	50.0000	09/17/2009	COMPOSITE EXCHANGE	54,249
NUCOR CORP NOVEMBER 49 CALL	500	11/23/2009	49.0000	09/29/2009	COMPOSITE EXCHANGE	98,927
OCCIDENTAL PETROLEUM CORP JUNE 65 CALL	500	06/22/2009	65.0000	05/13/2009	COMPOSITE EXCHANGE	90,998
PEPSICO INC JUNE 52.50 CALL	600	06/22/2009	52.5000	05/15/2009	COMPOSITE EXCHANGE	26,399
CVS CAREMARK OCTOBER 38 CALLS	350	10/19/2009	38.0000	09/14/2009	COMPOSITE EXCHANGE	14,812
SPDR JUNE 100 CALL	10,000	07/01/2009	100.0000	05/18/2009	COMPOSITE EXCHANGE	361,990
TRANSOCEAN LTD MAY 70 CALL	100	05/18/2009	70.0000	04/13/2009	COMPOSITE EXCHANGE	29,199
TRANSOCEAN LTD JUNE 75 CALL	100	06/22/2009	75.0000	05/01/2009	COMPOSITE EXCHANGE	21,699
TRANSOCEAN JUNE 80 CALL	100	06/22/2009	80.0000	05/07/2009	COMPOSITE EXCHANGE	30,265
TRANSOCEAN JULY 85 CALL	100	07/20/2009	85.0000	05/26/2009	COMPOSITE EXCHANGE	12,200
ISHARES SILVER TRUST MARCH 15 CALL	300	03/23/2009	15.0000	02/13/2009	COMPOSITE EXCHANGE	7,200
SEMICONDUCTOR HOLDERS TRUST JULY 20 CALL	1,100	07/22/2009	20.0000	05/18/2009	COMPOSITE EXCHANGE	106,697
SEMICONDUCTOR HOLDRS TRUST JULY 21 CALL	1,000	07/22/2009	21.0000	05/18/2009	COMPOSITE EXCHANGE	58,998
SOUTHWESTERN ENERGY JUNE 40 CALL	263	06/22/2009	40.0000	04/28/2009	COMPOSITE EXCHANGE	37,345
SOUTHWESTERN ENERGY JUNE 43 CALLS	250	06/22/2009	43.0000	05/05/2009	COMPOSITE EXCHANGE	34,249
SYSCO CORP JUNE 25 CALL	1,300	06/22/2009	25.0000	05/13/2009	COMPOSITE EXCHANGE	34,449
SOUTHWESTERN ENERGY JULY 45 CALL	250	07/20/2009	45.0000	05/26/2009	COMPOSITE EXCHANGE	39,749
SOUTHWESTERN ENERGY CO SEPTEMBER 45 CALL	350	09/21/2009	45.0000	08/20/2009	COMPOSITE EXCHANGE	12,775
SOUTHWESTERN ENERGY OCTOBER 42 CALL	250	10/19/2009	42.0000	09/21/2009	COMPOSITE EXCHANGE	59,248
SOUTHWESTERN ENERGY OCTOBER 43 CALL	263	10/19/2009	43.0000	09/21/2009	COMPOSITE EXCHANGE	49,180

SCHEDULE DB - PART B - SECTION 2

Showing all Options, Caps, Floors and Insurance Futures Options Written During Current Year

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received
TIME WARNER CABLE MAY 30 CALLS	200	05/18/2009	30.0000	04/08/2009	COMPOSITE EXCHANGE	19,399
TIME WARNER INC JULY 30 CALLS	800	07/20/2009	30.0000	04/09/2009	COMPOSITE EXCHANGE	31,415
VERIZON COMMUNICATIONS JUNE 32 CALL	1,000	06/22/2009	32.0000	05/13/2009	COMPOSITE EXCHANGE	55,999
WELLPOINT OCTOBER 55 CALL	400	10/19/2009	55.0000	09/11/2009	COMPOSITE EXCHANGE	105,797
0299999. Subtotal - Call Options - Income						5,005,997
0499999. Subtotal - Call Options						5,005,997
0899999. Subtotal - Put Options						
1299999. Subtotal - Caps						
1699999. Subtotal - Floors						
2099999. Subtotal - Insurance Futures Call Options						
2499999. Subtotal - Insurance Futures Put Options						
2599999. Subtotal - Hedging						
2699999. Subtotal - Income						5,005,997
2799999. Subtotal - Other						
9999999 - Totals						5,005,997

SCHEDULE DB - PART B - SECTION 3

Showing all Written Options, Caps, Floors and Insurance Futures Options Terminated During Current Year

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Indicate Exercise, Expiration, Maturity or Closing Purchase Transaction	9 Termination Date	10 Book Value	11 *	12 Consideration Paid on Terminations	13 Increase/ (Decrease) by Adjustment	Gain/(Loss) on Termination			17 Other Investment/ Miscellaneous Income
													14 Recognized	15 Used to Adjust Basis	16 Deferred	
AMERICAN TOWER CORP JUNE 30 CALL	1,100	06/22/2009	30.0000	05/13/2009	COMPOSITE EXCHANGE	96,797	CLOSING PURCHASE TRANSACTION	06/08/2009	96,797		76,230		20,567			
TIME WARNER SEPTEMBER 30 CALL	800	09/21/2009	30.0000	08/25/2009	COMPOSITE EXCHANGE	23,999	EXPIRATION	09/21/2009	23,999				23,999			
AIR PRODUCTS & CHEMICALS INC JUNE 65 CALL	500	06/22/2009	65.0000	05/15/2009	COMPOSITE EXCHANGE	80,998	CLOSING PURCHASE TRANSACTION	06/16/2009	80,998		50,970		30,028			
AIR PRODUCTS & CHEMICALS INC SEPTEMBER 75 CALL	500	09/23/2009	75.0000	08/27/2009	COMPOSITE EXCHANGE	85,998	EXERCISE	09/18/2009	85,998		85,998					
AIR PRODUCTS & CHEMICALS INC SEPTEMBER 80 CALL	500	09/21/2009	80.0000	08/20/2009	COMPOSITE EXCHANGE	24,314	CLOSING PURCHASE TRANSACTION	08/27/2009	24,314		20,500		3,814			
ANADARKO PETROLEUM CORP AUGUST 65 CALL	650	08/24/2009	65.0000	04/09/2009	COMPOSITE EXCHANGE	29,197	EXPIRATION	08/24/2009	29,197				29,197			
ANADARKO PETROLEUM CORP OCTOBER 65 CALL	325	10/19/2009	65.0000	09/21/2009	COMPOSITE EXCHANGE	43,750	CLOSING PURCHASE TRANSACTION	10/06/2009	43,750		70,522		(26,771)			
BAKER HUGHES INC JULY 39 CALL	1,000	07/20/2009	39.0000	05/18/2009	COMPOSITE EXCHANGE	197,995	EXPIRATION	07/20/2009	197,995				197,995			
CHUBB CORP MARCH 50 CALL	180	03/23/2009	50.0000	02/09/2009	COMPOSITE EXCHANGE	8,640	EXPIRATION	03/23/2009	8,640				8,640			
COVIDIEN JUNE 35 CALL	1,000	06/22/2009	35.0000	05/13/2009	COMPOSITE EXCHANGE	141,996	CLOSING PURCHASE TRANSACTION	06/19/2009	141,996		133,260		8,736			
COVIDIEN PLC AUGUST 37.50 CALL	1,000	08/27/2009	37.5000	07/24/2009	COMPOSITE EXCHANGE	77,998	EXERCISE	08/21/2009	77,998		77,998					
CAMPBELL SOUP JUNE 27.50 CALL	1,100	06/26/2009	27.5000	05/13/2009	COMPOSITE EXCHANGE	94,784	EXERCISE	06/19/2009	94,784		94,784					
CSX CORP JUNE 29 CALL	1,100	06/26/2009	29.0000	05/13/2009	COMPOSITE EXCHANGE	112,197	EXERCISE	06/19/2009	112,197		112,197					
CVS JUNE 33 CALLS	300	06/22/2009	33.0000	04/30/2009	COMPOSITE EXCHANGE	32,099	EXPIRATION	06/22/2009	32,099				32,099			
CVS JUNE 34 CALLS	350	06/22/2009	34.0000	04/30/2009	COMPOSITE EXCHANGE	25,549	EXPIRATION	06/22/2009	25,549				25,549			
CVS CAREMARK CORP OCTOBER 37 CALL	300	10/19/2009	37.0000	09/14/2009	COMPOSITE EXCHANGE	23,699	CLOSING PURCHASE TRANSACTION	10/06/2009	23,699		1,512		22,187			
CHEVRON CORP JUNE 70 CALL	500	06/22/2009	70.0000	05/13/2009	COMPOSITE EXCHANGE	82,248	CLOSING PURCHASE TRANSACTION	06/03/2009	82,248		31,875		50,373			
DOW CHEMICAL MARCH 40 CALLS	450	03/23/2009	40.0000	10/20/2008	COMPOSITE EXCHANGE	7,425	EXPIRATION	03/23/2009	7,425				7,425			
DOW CHEMICAL JUNE 19 CALL	1,000	06/22/2009	19.0000	05/11/2009	COMPOSITE EXCHANGE	68,438	EXPIRATION	06/22/2009	68,438				68,438			
DOW CHEMICAL SEPTEMBER 21 CALL	1,000	09/23/2009	21.0000	08/26/2009	COMPOSITE EXCHANGE	126,997	EXERCISE	09/18/2009	126,997		126,997					
DEVON ENERGY CORPORATION JUNE 65 CALL	500	06/22/2009	65.0000	05/13/2009	COMPOSITE EXCHANGE	143,496	CLOSING PURCHASE TRANSACTION	06/08/2009	143,496		81,500		61,996			

SCHEDULE DB - PART B - SECTION 3

Showing all Written Options, Caps, Floors and Insurance Futures Options Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry or Settlement	Strike Price, Rate or Index	Date of Issuance/ Purchase	Exchange or Counterparty	Consideration Received	Indicate Exercise, Expiration, Maturity or Closing Purchase Transaction	Termination Date	Book Value	*	Consideration Paid on Terminations	Increase/ (Decrease) by Adjustment	Recognized	Used to Adjust Basis	Deferred	Other Investment/ Miscellaneous Income
DEVON ENERGY CORPORATION SEPTEMBER 65 CALLS	500	09/21/2009	65.0000	07/24/2009	COMPOSITE EXCHANGE	42,894	CLOSING PURCHASE TRANSACTION	08/27/2009	42,894		31,285		11,609			
ECOLOAB INC NOVEMBER 50 CALL	350	11/23/2009	50.0000	09/29/2009	COMPOSITE EXCHANGE	15,400	CLOSING PURCHASE TRANSACTION	10/06/2009	15,400		15,029		371			
FREEPORT-MCMORAN COPPER AUGUST 60 CALL	650	08/27/2009	60.0000	06/29/2009	COMPOSITE EXCHANGE	125,044	EXERCISE	08/21/2009	125,044		125,044					
FREEPORT-MCMORAN COPPER SEPTEMBER 70 CALL	500	09/21/2009	70.0000	08/27/2009	COMPOSITE EXCHANGE	36,199	CLOSING PURCHASE TRANSACTION	09/18/2009	36,199		28,500		7,699			
FREEPORT-MCMORAN COPPER OCTOBER 70 CALL	500	10/19/2009	70.0000	09/21/2009	COMPOSITE EXCHANGE	158,501	CLOSING PURCHASE TRANSACTION	10/06/2009	158,501		117,095		41,406			
GLD SPDR MARCH 105 CALL	100	03/23/2009	105.0000	02/18/2009	COMPOSITE EXCHANGE	13,918	CLOSING PURCHASE TRANSACTION	02/23/2009	13,918		17,050		(3,132)			
SPDR GLD FEBRUARY 95 CALL	100	02/23/2009	95.0000	02/10/2009	COMPOSITE EXCHANGE	5,300	CLOSING PURCHASE TRANSACTION	02/18/2009	5,300		13,518		(8,218)			
GEZYME CORP SEPTEMBER 57.50 CALL	600	09/21/2009	57.5000	08/20/2009	COMPOSITE EXCHANGE	25,241	CLOSING PURCHASE TRANSACTION	09/18/2009	25,241		18,600		6,641			
PETROHAWK ENERGY CORP SEPTEMBER 28 CALL	1,000	09/21/2009	28.0000	07/24/2009	COMPOSITE EXCHANGE	47,999	EXPIRATION	09/21/2009	47,999				47,999			
PETROHAWK ENERGY CORP NOVEMBER 28 CALL	1,000	11/23/2009	28.0000	09/25/2009	COMPOSITE EXCHANGE	41,499	CLOSING PURCHASE TRANSACTION	10/06/2009	41,499		49,640		(8,141)			
HONEYWELL INTERNATIONAL INC JULY 36 CALL	1,100	07/20/2009	36.0000	05/20/2009	COMPOSITE EXCHANGE	91,298	EXPIRATION	07/20/2009	91,298				91,298			
ISHARES S&P 500 INDEX FUND OCTOBER 107 CALL	650	10/19/2009	107.0000	09/25/2009	COMPOSITE EXCHANGE	72,798	CLOSING PURCHASE TRANSACTION	10/06/2009	72,798		86,450		(13,652)			
ILLUMINA INC JUNE 45 CALL	350	06/22/2009	45.0000	04/07/2009	COMPOSITE EXCHANGE	17,615	EXPIRATION	06/22/2009	17,615				17,615			
ISHARES S&P 500 INDEX FUND JUNE 92 CALL	1,500	06/22/2009	92.0000	05/13/2009	COMPOSITE EXCHANGE	287,992	CLOSING PURCHASE TRANSACTION	06/19/2009	287,992		176,094		111,898			
METLIFE INC SEPTEMBER 40 CALL	850	09/21/2009	40.0000	08/27/2009	COMPOSITE EXCHANGE	62,048	CLOSING PURCHASE TRANSACTION	09/18/2009	62,048		9,350		52,698			
METLIFE OCTOBER 42 CALL	850	10/19/2009	42.0000	09/22/2009	COMPOSITE EXCHANGE	49,299	CLOSING PURCHASE TRANSACTION	10/06/2009	49,299		11,807		37,492			
MEDTRONIC SEPTEMBER 40 CALL	1,000	09/21/2009	40.0000	08/20/2009	COMPOSITE EXCHANGE	38,999	EXPIRATION	09/21/2009	38,999				38,999			
MORGAN STANLEY JUNE 28 CALL	1,200	06/22/2009	28.0000	05/13/2009	COMPOSITE EXCHANGE	164,396	CLOSING PURCHASE TRANSACTION	06/15/2009	164,396		128,172		36,224			
MORGAN STANLEY JULY 31 CALL	1,200	07/20/2009	31.0000	06/16/2009	COMPOSITE EXCHANGE	116,397	EXPIRATION	07/20/2009	116,397				116,397			
MORGAN STANLEY AUGUST 28 CALL	1,200	08/24/2009	28.0000	07/21/2009	COMPOSITE EXCHANGE	164,396	CLOSING PURCHASE TRANSACTION	08/19/2009	164,396		88,800		75,596			
MORGAN STANLEY SEPTEMBER 29 CALL	1,200	09/21/2009	29.0000	08/19/2009	COMPOSITE EXCHANGE	144,416	CLOSING PURCHASE TRANSACTION	09/09/2009	144,416		48,156		96,260			
MORGAN STANLEY OCTOBER 30 CALL	1,200	10/19/2009	30.0000	09/09/2009	COMPOSITE EXCHANGE	97,773	CLOSING PURCHASE TRANSACTION	10/06/2009	97,773		152,100		(54,327)			
MYLAN INC MAY 15 CALL	1,500	05/18/2009	15.0000	04/03/2009	COMPOSITE EXCHANGE	90,749	EXPIRATION	05/18/2009	90,749				90,749			
MERCK & CO JUNE 26 CALL	1,200	06/22/2009	26.0000	05/13/2009	COMPOSITE EXCHANGE	113,397	CLOSING PURCHASE TRANSACTION	06/09/2009	113,397		86,487		26,910			
NUCOR OCTOBER 49 CALL	250	10/19/2009	49.0000	09/17/2009	COMPOSITE EXCHANGE	67,998	CLOSING PURCHASE TRANSACTION	10/06/2009	67,998		6,500		61,498			
NUCOR OCTOBER 50 CALL	250	10/19/2009	50.0000	09/17/2009	COMPOSITE EXCHANGE	54,249	CLOSING PURCHASE TRANSACTION	10/06/2009	54,249		4,000		50,249			
NUCOR CORP NOVEMBER 49 CALL	500	11/23/2009	49.0000	09/29/2009	COMPOSITE EXCHANGE	98,927	CLOSING PURCHASE TRANSACTION	10/06/2009	98,927		64,000		34,927			
OCCIDENTAL PETROLEUM CORP JUNE 65 CALL	500	06/22/2009	65.0000	05/13/2009	COMPOSITE EXCHANGE	90,998	CLOSING PURCHASE TRANSACTION	06/17/2009	90,998		28,500		62,498			
PEPSICO INC JUNE 52.50 CALL	600	06/22/2009	52.5000	05/15/2009	COMPOSITE EXCHANGE	26,399	EXERCISE	06/19/2009	26,399		26,399					
CVS CAREMARK OCTOBER 38 CALLS	350	10/19/2009	38.0000	09/14/2009	COMPOSITE EXCHANGE	14,812	CLOSING PURCHASE TRANSACTION	10/06/2009	14,812		1,400		13,412			
SPDR JUNE 100 CALL	10,000	07/01/2009	100.0000	05/18/2009	COMPOSITE EXCHANGE	361,990	CLOSING PURCHASE TRANSACTION	06/17/2009	361,990		60,000		301,990			
TRANSOCEAN LTD MAY 70 CALL	100	05/18/2009	70.0000	04/13/2009	COMPOSITE EXCHANGE	29,199	CLOSING PURCHASE TRANSACTION	05/01/2009	29,199		23,300		5,899			
TRANSOCEAN LTD JUNE 75 CALL	100	06/22/2009	75.0000	05/01/2009	COMPOSITE EXCHANGE	21,699	CLOSING PURCHASE TRANSACTION	05/07/2009	21,699		54,366		(32,667)			
TRANSOCEAN JUNE 80 CALL	100	06/22/2009	80.0000	05/07/2009	COMPOSITE EXCHANGE	30,265	CLOSING PURCHASE TRANSACTION	05/26/2009	30,265		12,300		17,965			

SCHEDULE DB - PART B - SECTION 3

Showing all Written Options, Caps, Floors and Insurance Futures Options Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry or Settlement	Strike Price, Rate or Index	Date of Issuance/ Purchase	Exchange or Counterparty	Consideration Received	Indicate Exercise, Expiration, Maturity or Closing Purchase Transaction	Termination Date	Book Value	*	Consideration Paid on Terminations	Increase/ (Decrease) by Adjustment	Recognized	Used to Adjust Basis	Deferred	Other Investment/ Miscellaneous Income
TRANSOCEAN JULY 85 CALL	100	07/20/2009	85.0000	05/26/2009	COMPOSITE EXCHANGE	12,200	CLOSING PURCHASE TRANSACTION	06/25/2009	12,200		4,500		7,700			
ISHARES SILVER TRUST MARCH 15 CALL	300	03/23/2009	15.0000	02/13/2009	COMPOSITE EXCHANGE	7,200	CLOSING PURCHASE TRANSACTION	02/23/2009	7,200		17,850		(10,650)			
SEMICONDUCTOR HOLDERS TRUST JULY 20 CALL	1,100	07/22/2009	20.0000	05/18/2009	COMPOSITE EXCHANGE	106,697	EXERCISE	07/17/2009	106,697		106,697					
SEMICONDUCTOR HOLDRS TRUST JULY 21 CALL	1,000	07/22/2009	21.0000	05/18/2009	COMPOSITE EXCHANGE	58,998	EXERCISE	07/17/2009	58,998		58,998					
SOUTHWESTERN ENERGY JUNE 40 CALL	263	06/22/2009	40.0000	04/28/2009	COMPOSITE EXCHANGE	37,345	CLOSING PURCHASE TRANSACTION	06/19/2009	37,345		36,294		1,051			
SOUTHWESTERN ENERGY JUNE 43 CALLS	250	06/22/2009	43.0000	05/05/2009	COMPOSITE EXCHANGE	34,249	CLOSING PURCHASE TRANSACTION	05/26/2009	34,249		33,750		499			
SYSCO CORP JUNE 25 CALL	1,300	06/22/2009	25.0000	05/13/2009	COMPOSITE EXCHANGE	34,449	EXPIRATION	06/22/2009	34,449				34,449			
SOUTHWESTERN ENERGY JULY 45 CALL	250	07/20/2009	45.0000	05/26/2009	COMPOSITE EXCHANGE	39,749	EXPIRATION	07/20/2009	39,749				39,749			
SOUTHWESTERN ENERGY CO SEPTEMBER 45 CALL	350	09/21/2009	45.0000	08/20/2009	COMPOSITE EXCHANGE	12,775	CLOSING PURCHASE TRANSACTION	09/18/2009	12,775		3,850		8,925			
SOUTHWESTERN ENERGY OCTOBER 42 CALL	250	10/19/2009	42.0000	09/21/2009	COMPOSITE EXCHANGE	59,248	CLOSING PURCHASE TRANSACTION	10/06/2009	59,248		49,500		9,748			
SOUTHWESTERN ENERGY OCTOBER 43 CALL	263	10/19/2009	43.0000	09/21/2009	COMPOSITE EXCHANGE	49,180	CLOSING PURCHASE TRANSACTION	10/06/2009	49,180		37,357		11,823			
TIME WARNER CABLE MAY 30 CALLS	1	05/18/2009	30.0000	04/08/2009	COMPOSITE EXCHANGE	97	EXERCISE	05/08/2009	97		97					
TIME WARNER CABLE MAY 30 CALLS	149	05/18/2009	30.0000	04/08/2009	COMPOSITE EXCHANGE	14,453	EXERCISE	05/15/2009	14,453		14,453					
TIME WARNER CABLE MAY 30 CALLS	50	05/18/2009	30.0000	04/08/2009	COMPOSITE EXCHANGE	4,850	CLOSING PURCHASE TRANSACTION	05/15/2009	4,850		5,150		(300)			
TIME WARNER INC JULY 30 CALLS	800	07/20/2009	30.0000	04/09/2009	COMPOSITE EXCHANGE	31,415	EXPIRATION	07/20/2009	31,415				31,415			
VERIZON COMMUNICATIONS JUNE 32 CALL	1,000	06/22/2009	32.0000	05/13/2009	COMPOSITE EXCHANGE	55,999	EXPIRATION	06/22/2009	55,999				55,999			
WELLPOINT OCTOBER 55 CALL	400	10/19/2009	55.0000	09/11/2009	COMPOSITE EXCHANGE	105,797	CLOSING PURCHASE TRANSACTION	10/06/2009	105,797		4,000		101,797			
0299999. Subtotal - Call Options - Income						5,013,422	XXX	XXX	5,013,422	XXX	2,820,780		2,192,641			
EQUITABLE OCTOBER 40 CALL		10/17/1997	0	08/29/1997	N/A		Securities Litigation	10/17/1997			(7,443)		7,443			
0399999. Subtotal - Call Options - Other							XXX	XXX		XXX	(7,443)		7,443			
0499999. Subtotal - Call Options						5,013,422	XXX	XXX	5,013,422	XXX	2,813,338		2,200,084			
0899999. Subtotal - Put Options							XXX	XXX		XXX						
1299999. Subtotal - Caps							XXX	XXX		XXX						
1699999. Subtotal - Floors							XXX	XXX		XXX						
2099999. Subtotal - Insurance Futures Call Options							XXX	XXX		XXX						
2499999. Subtotal - Insurance Futures Put Options							XXX	XXX		XXX						
2599999. Subtotal - Hedging							XXX	XXX		XXX						
2699999. Subtotal - Income						5,013,422	XXX	XXX	5,013,422	XXX	2,820,780		2,192,641			
2799999. Subtotal - Other							XXX	XXX		XXX	(7,443)		7,443			
9999999 - Totals						5,013,422	XXX	XXX	5,013,422	XXX	2,813,338		2,200,084			

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open December 31 of Current Year

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
0499999. Subtotal - Collars								XXX						
CDS CS2170245 ON CSX CORP	10,000,000	09/20/2014	0.0000%(0.5950%)	06/20/2007	BARCLAY'S CAPITAL				(73,315)	(73,315)			(60,326)	108,666
CDS CS2170252 ON APACHE CORP	5,000,000	09/20/2014	0.0000%(0.3400%)	06/20/2007	CITIBANK				(1,807)	(1,807)			(17,236)	54,333
CDS CS2177927 ON SARA LEE CORP	10,000,000	09/20/2017	0.0000%(0.8300%)	07/16/2007	BARCLAY'S CAPITAL				(241,136)	(241,136)			(84,153)	138,979
CDS CS2180483 ON NABORS INDUSTRIES INC	10,000,000	09/20/2014	0.0000%(0.4900%)	07/16/2007	UBS AG				92,804	92,804			(49,681)	108,666
CDS CS2183040 ON BURLINGTON NORTHERN SAN	10,000,000	09/20/2012	0.0000%(0.2500%)	07/17/2007	JP MORGAN CHASE BANK				1,928	1,928			(25,347)	82,512
CDS CS2282891 ON FELCOR LODGING LIMITED	1,000,000	12/20/2012	0.0000%(2.2000%)	11/30/2007	MERRILL LYNCH				79,762	79,762			(22,306)	8,621
CDS CS2282909 ON ARCH WESTERN RESOURCES	1,500,000	12/20/2012	0.0000%(2.8000%)	11/30/2007	BANK OF AMERICA				7,437	7,437			(42,583)	12,931
CDS CS2308480 ON DOW CHEMICAL COMPANY, T	5,000,000	03/20/2013	0.0000%(0.6600%)	01/16/2008	DEUTSCHE BANK				(17,088)	(17,088)			(33,458)	44,855
CDS CS2308498 ON CYTEC INDUSTRIES INC.	5,000,000	03/20/2013	0.0000%(0.7700%)	01/16/2008	DEUTSCHE BANK				(31,955)	(31,955)			(39,035)	44,855
CDS CS2308514 ON ROHM & HAAS CO	5,000,000	03/20/2013	0.0000%(0.6800%)	01/16/2008	MERRILL LYNCH				(27,113)	(27,113)			(34,472)	44,855
CDS CS2331532 ON BAKER HUGHES	5,000,000	03/20/2013	0.0000%(0.6300%)	02/12/2008	CITIBANK				(57,003)	(57,003)			(31,938)	44,855
CDS CS2336648 ON RPMINT 150 03/20/2013	5,000,000	03/20/2013	0.0000%(1.5000%)	02/14/2008	DEUTSCHE BANK				(131,005)	(131,005)			(76,042)	44,855
CDS CS2367411 ON NEM 95 06/20/2013	5,000,000	06/20/2013	0.0000%(0.9500%)	03/26/2008	CREDIT SUISSE FB				(75,664)	(75,664)			(48,160)	46,578
CDS CS2377600 ON NORDSTROM INC	5,000,000	06/20/2013	0.0000%(1.0000%)	04/04/2008	BANK OF AMERICA				(69,072)	(69,072)			(50,694)	46,578
CDS CS2382725 ON PPG INDUSTRIES, INC.	5,000,000	06/20/2013	0.0000%(0.8100%)	04/09/2008	ROYAL BANK OF SCTLND				(70,953)	(70,953)			(41,063)	46,578
CDS CS2390413 ON AMERICAN ELECTRIC POWER	5,000,000	06/20/2015	0.0000%(0.5800%)	04/15/2008	UBS AG				(13,290)	(13,290)			(29,403)	58,477
CDS CS2392963 ON GOLDMAN SACHS GP INC	5,000,000	06/20/2013	0.0000%(1.1200%)	04/16/2008	DEUTSCHE BANK				(54,102)	(54,102)			(56,778)	46,578
CDS CS2400659 ON RPMINT 92 06/20/2013	5,000,000	06/20/2013	0.0000%(0.9200%)	04/23/2008	UBS AG				(33,102)	(33,102)			(46,639)	46,578
CDS CS2400667 ON WELLS FARGO & CO	3,000,000	06/20/2013	0.0000%(0.7700%)	04/23/2008	MORGAN STANLEY				(2,348)	(2,348)			(23,421)	27,947
CDS CS2405781 ON EASTMAN CHEMICAL COMPAN	5,000,000	06/20/2013	0.0000%(0.4700%)	04/30/2008	DEUTSCHE BANK				(33,423)	(33,423)			(23,826)	46,578
CDS CS2405799 ON STORA ENSO OYJ	3,000,000	06/20/2013	0.0000%(2.9500%)	04/30/2008	DEUTSCHE BANK				(34,924)	(34,924)			(89,729)	27,947
CDS CS2405807 ON RPMINT 80 06/20/2013	5,000,000	06/20/2013	0.0000%(0.8000%)	04/30/2008	DEUTSCHE BANK				(13,025)	(13,025)			(40,556)	46,578
CDS CS2405815 ON DOW CHEMICAL COMPANY, T	5,000,000	06/20/2013	0.0000%(0.4700%)	04/30/2008	CREDIT SUISSE FB				27,059	27,059			(23,826)	46,578
CDS CS2410880 ON MOHAWK INDUSTRIES, INC.	5,000,000	06/20/2013	0.0000%(1.5700%)	05/06/2008	UBS AG				12,854	12,854			(79,590)	46,578
CDS CS2410898 ON M 237 06/20/2013	5,000,000	06/20/2013	0.0000%(2.3700%)	05/06/2008	MORGAN STANLEY				(141,921)	(141,921)			(120,146)	46,578
CDS CS2416002 ON SANTNDR 51 06/20/2013	5,000,000	06/20/2013	0.0000%(0.5100%)	05/08/2008	CITIBANK				14,618	14,618			(25,854)	46,578
CDS CS2416010 ON LLOYDS TSB BANK PLC	5,000,000	06/20/2013	0.0000%(0.4900%)	05/08/2008	GOLDMAN SACHS				90,740	90,740			(24,840)	46,578
CDS CS2421127 ON XL CAP LTD	5,000,000	06/20/2018	0.0000%(1.4000%)	05/13/2008	GOLDMAN SACHS				(76,062)	(76,062)			(70,972)	72,775
CDS CS2431365 ON GOLDMAN SACHS GP INC	5,000,000	06/20/2013	0.0000%(0.9800%)	05/22/2008	BARCLAY'S CAPITAL				(30,743)	(30,743)			(49,681)	46,578
CDS CS2433924 ON BOEING CAP CORP	3,000,000	06/20/2013	0.0000%(0.7700%)	05/23/2008	GOLDMAN SACHS				(36,166)	(36,166)			(23,421)	27,947
CDS CS2459531 ON WYETH	5,000,000	09/20/2013	0.0000%(0.3700%)	07/07/2008	UBS AG				(43,117)	(43,117)			(18,757)	48,240
CDS CS2459549 ON BURLINGTON NORTHERN SAN	10,000,000	09/20/2013	0.0000%(0.7200%)	07/07/2008	BARCLAY'S CAPITAL				(139,294)	(139,294)			(73,000)	96,479
CDS CS2459556 ON US STEEL CORP	5,000,000	09/20/2013	0.0000%(1.7200%)	07/07/2008	JP MORGAN CHASE BANK				112,130	112,130			(87,194)	48,240
CDS CS2464655 ON M 267 09/20/2013	5,000,000	09/20/2013	0.0000%(2.6700%)	07/08/2008	GOLDMAN SACHS				(191,291)	(191,291)			(135,354)	48,240
CDS CS2467229 ON PRUDENTIAL FINANCIAL, I	5,000,000	09/20/2013	0.0000%(1.5700%)	07/09/2008	DEUTSCHE BANK				(82,493)	(82,493)			(79,590)	48,240
CDS CS2469761 ON CSX CORP	5,000,000	09/20/2013	0.0000%(1.5200%)	07/09/2008	UBS AG				(208,605)	(208,605)			(77,056)	48,240
CDS CS2474894 ON CHUBB CORPORATION	5,000,000	09/20/2013	0.0000%(0.6800%)	07/17/2008	ROYAL BANK OF SCTLND				(55,967)	(55,967)			(34,472)	48,240
CDS CS2474902 ON HARTFORD FINANCIAL SERV	5,000,000	09/20/2013	0.0000%(1.2000%)	07/17/2008	ROYAL BANK OF SCTLND				21,851	21,851			(60,833)	48,240
CDS CS2477442 ON COMMERCIAL METALS CO.	5,000,000	09/20/2013	0.0000%(0.7500%)	07/17/2008	BANK OF AMERICA				52,862	52,862			(38,021)	48,240
CDS CS2487680 ON TYSON FOODS INC.	3,000,000	09/20/2013	0.0000%(2.8000%)	07/29/2008	GOLDMAN SACHS				(71,732)	(71,732)			(85,167)	28,944
CDS CS2495360 ON ALLTEL CORPORATION	5,000,000	09/20/2013	0.0000%(0.8600%)	08/01/2008	MORGAN STANLEY				(120,739)	(120,739)			(43,597)	48,240
CDS CS2497929 ON SOCIETE GENERALE	5,000,000	09/20/2013	0.0000%(0.8100%)	08/07/2008	CITIBANK				(34,900)	(34,900)			(41,063)	48,240
CDS CS2497937 ON UBS AG	5,000,000	09/20/2013	0.0000%(1.0300%)	08/07/2008	UBS AG				(65,542)	(65,542)			(52,215)	48,240
CDS CS2508162 ON CARDINAL HEALTH, INC.	5,000,000	09/20/2013	0.0000%(0.6700%)	08/14/2008	DEUTSCHE BANK				(50,820)	(50,820)			(33,965)	48,240
CDS CS2518468 ON WINDSTREAM CORP	1,000,000	12/20/2013	0.0000%(3.2000%)	09/18/2008	JP MORGAN CHASE BANK				(29,414)	(29,414)			(32,444)	9,966
CDS CS2518484 ON CITIZENS COMMUNICATIONS	1,000,000	09/20/2013	0.0000%(3.5200%)	09/18/2008	BARCLAY'S CAPITAL				(34,808)	(34,808)			(35,689)	9,648
CDS CS2554273 ON JPMORGAN CHASE & CO	25,000,000	12/20/2013	0.0000%(1.5000%)	10/08/2008	JP MORGAN BANK				(1,019,158)	(1,019,158)			(380,208)	249,142
CDS CS2554299 ON WINDSTREAM CORP	2,000,000	12/20/2013	0.0000%(3.5500%)	10/08/2008	GOLDMAN SACHS				(84,283)	(84,283)			(71,986)	19,931
CDS CS2559363 ON CATERPILLAR INC	10,000,000	12/20/2013	0.0000%(0.9100%)	10/10/2008	BARCLAY'S CAPITAL				(158,705)	(158,705)			(92,264)	99,657
CDS CS2574727 ON HEINZ	5,000,000	12/20/2013	0.0000%(0.7200%)	10/21/2008	ROYAL BANK OF SCTLND				(65,933)	(65,933)			(36,500)	49,828
CDS CS2574735 ON PITNEY BOWES INC	5,000,000	12/20/2013	0.0000%(1.1000%)	10/21/2008	BARCLAY'S CAPITAL				(118,416)	(118,416)			(55,764)	49,828
CDS CS2574743 ON DISNEY (WALT) CO	10,000,000	12/20/2013	0.0000%(0.6800%)	10/21/2008	BANK OF AMERICA				(124,849)	(124,849)			(68,944)	99,657
CDS CS2579866 ON CENTEX CORPORATION	2,000,000	12/20/2013	0.0000%(5.8000%)	10/23/2008	BARCLAY'S CAPITAL				(374,368)	(374,368)			(117,611)	19,931
CDS CS2592661 ON DISNEY (WALT) CO	10,000,000	12/20/2013	0.0000%(0.6700%)	11/06/2008	CITIBANK				(121,016)	(121,016)			(67,931)	99,657
CDS CS2628507 ON DVN 119 03/20/2014	15,000,000	03/20/2014	0.0000%(1.1900%)	12/05/2008	GOLDMAN SACHS				(486,581)	(486,581)			(180,979)	154,055
CDS CS2643845 ON DISH-ESDBS 490 03/20/20	6,000,000	03/20/2014	0.0000%(4.9000%)	12/17/2008	JP MORGAN CHASE BANK				(656,799)	(656,799)			(298,083)	61,622
CDS CS2648976 ON HOSHOT-HST 500 09/20/20	2,500,000	09/20/2012	0.0000%(5.0000%)	01/05/2009	BARCLAY'S CAPITAL	212,500	155,950		(209,702)	(209,702)	(56,550)		(181,550)	20,628
CDS CS2651525 ON HOSHOT-HST 500 09/20/20	2,500,000	09/20/2012	0.0000%(5.0000%)	01/06/2009	BARCLAY'S CAPITAL	175,000	128,526		(209,702)	(209,702)	(46,474)		(171,127)	20,628
CDS CS2654081 ON FCX 700 03/20/2014	3,000,000	03/20/2014	0.0000%(7.0000%)	01/07/2009	MORGAN STANLEY				(738,530)	(738,530)			(208,833)	30,811
CDS CS2654131 ON TOL 180 03/20/2014	5,000,000	03/20/2014	0.0000%(1.8000%)	01/07/2009	GOLDMAN SACHS				(89,977)	(89,977)			(89,500)	51,352
CDS CS2661797 ON NWL 175 03/20/2014	10,000,000	03/20/2014	0.0000%(1.7500%)	01/09/2009	BARCLAY'S CAPITAL				(285,187)	(285,187)			(173,056)	102,703
CDS CS2661854 ON HD 220 03/20/2014	10,000,000	03/20/2014	0.0000%(2.2000%)	01/09/2009	GOLDMAN SACHS				(680,093)	(680,093)			(217,556)	102,703

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open December 31 of Current Year

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
CDS CS2661862 ON BDK 170 03/20/2014	5,000,000	03/20/2014	0.0000%(1.7000%)	01/09/2009	GOLDMAN SACHS				(299,302)	(299,302)			(84,056)	51,352
CDS CS2664320 ON BRITEL-BRI 130 03/20/20	10,000,000	03/20/2014	0.0000%(1.3000%)	01/12/2009	UBS AG				(135,025)	(135,025)			(127,472)	102,703
CDS CS2666887 ON TSO 620 03/20/2014	2,000,000	03/20/2014	0.0000%(6.2000%)	01/13/2009	GOLDMAN SACHS				(207,823)	(207,823)			(121,244)	20,541
CDS CS2682249 ON COF-BNKNA 235 03/20/201	15,000,000	03/20/2014	0.0000%(2.3500%)	01/21/2009	BARCLAY'S CAPITAL				(971,928)	(971,928)			(336,833)	154,055
CDS CS2684807 ON TW 150 03/20/2014	10,000,000	03/20/2014	0.0000%(1.5000%)	01/22/2009	BARCLAY'S CAPITAL				(429,695)	(429,695)			(142,917)	102,703
CDS CS2700165 ON CTL 107 03/20/2014	10,000,000	03/20/2014	0.0000%(1.0700%)	01/29/2009	GOLDMAN SACHS				(134,732)	(134,732)			(99,867)	102,703
CDS CS2705289 ON JCP 440 03/20/2014	10,000,000	03/20/2014	0.0000%(4.4000%)	01/30/2009	BARCLAY'S CAPITAL				(1,254,032)	(1,254,032)			(409,444)	102,703
CDS CS2712962 ON MGM MIRAGE	2,000,000	03/20/2014	0.0000%(5.0000%)	02/06/2009	CITIBANK	850,000	700,570		289,782	289,782	(149,430)		(240,541)	20,541
CDS CS2715536 ON POT 185 03/20/2014	3,000,000	03/20/2014	0.0000%(1.8500%)	02/12/2009	BARCLAY'S CAPITAL				(157,954)	(157,954)			(49,642)	30,811
CDS CS2728323 ON FCX 650 03/20/2014	3,000,000	03/20/2014	0.0000%(6.5000%)	02/20/2009	GOLDMAN SACHS				(678,490)	(678,490)			(170,083)	30,811
CDS CS2733448 ON IP 745 03/20/2014	5,000,000	03/20/2014	0.0000%(7.4500%)	02/25/2009	GOLDMAN SACHS				(1,297,791)	(1,297,791)			(319,729)	51,352
CDS CS2738561 ON TSN 425 03/20/2014	5,000,000	03/20/2014	0.0000%(4.2500%)	02/27/2009	GOLDMAN SACHS				(383,681)	(383,681)			(181,215)	51,352
CDS CS2759047 ON HOV-K 500 06/20/2016	2,500,000	06/20/2016	0.0000%(5.0000%)	03/12/2009	BARCLAY'S CAPITAL	1,550,000	1,379,423		483,073	483,073	(170,577)		(272,660)	31,805
CDS CS2805121 ON DISHN-DDBS 365 06/20/20	5,000,000	06/20/2014	0.0000%(3.6500%)	03/25/2009	GOLDMAN SACHS				(305,738)	(305,738)			(142,451)	52,863
CDS CS2820484 ON TW 105 06/20/2014	3,000,000	06/20/2014	0.0000%(1.0000%)	04/14/2009	DEUTSCHE BANK	7,146	6,165		(70,258)	(70,258)	(981)		(22,731)	31,718
CDS CS2874259 ON SUN 100 06/20/2014	3,000,000	06/20/2014	0.0000%(1.0000%)	06/01/2009	BARCLAY'S CAPITAL	117,132	103,666		162,862	162,862	(13,466)		(31,216)	31,718
CDS CS2904965 TIN100 09/20/2014	3,000,000	09/20/2014	0.0000%(1.0000%)	06/25/2009	GOLDMAN SACHS	219,827	198,663		26,773	26,773	(21,164)		(36,914)	32,600
CDS CS2951073 ON WFT-INC 100 09/20/2014	3,000,000	09/20/2014	0.0000%(1.0000%)	09/01/2009	GOLDMAN SACHS	41,341	38,635		7,896	7,896	(2,706)		(12,789)	32,600
CDS CS2956171 ON XL 100 09/20/2014	3,000,000	09/20/2014	0.0000%(1.0000%)	09/17/2009	MORGAN STANLEY	100,690	94,934		5,971	5,971	(5,755)		(14,505)	32,600
CDS CS2969000 ON MONTE 100 12/20/2014	3,000,000	12/20/2014	0.0000%(1.0000%)	10/01/2009	GOLDMAN	(52,588)	(50,096)		(37,855)	(37,855)	2,492		(5,091)	33,449
CDS CS2969018 ON INTNED-BAN 100 12/20/2014	3,000,000	12/20/2014	0.0000%(1.0000%)	10/01/2009	ROYALBANK	64,503	61,446		19,914	19,914	(3,057)		(10,640)	33,449
CDS CS2974091 ON LLOYDS-BAN 100 12/20/2014	3,000,000	12/20/2014	0.0000%(1.0000%)	10/01/2009	GOLDMAN SACHS	158,541	151,028		278,176	278,176	(7,513)		(15,097)	33,449
CDS CS2976641 ON COF-BNKNA 100 12/20/2014	3,000,000	12/20/2014	0.0000%(1.0000%)	10/07/2009	BANK OF AMERICA	(28,955)	(27,671)		(35,966)	(35,966)	1,284		(5,800)	33,449
CDS CS2981765 ON AET 100 12/20/2014	3,000,000	12/20/2014	0.0000%(1.0000%)	10/15/2009	BARCLAY	(30,250)	(29,033)		(68,866)	(68,866)	1,217		(5,200)	33,449
CDS CS2984322 ON AET 100 12/20/2014	5,000,000	12/20/2014	0.0000%(1.0000%)	10/16/2009	HSBC	(45,508)	(43,700)		(114,777)	(114,777)	1,808		(8,748)	55,748
CDS CS2997126 ON ECACN 100 12/20/2014	10,000,000	12/20/2014	0.0000%(1.0000%)	10/29/2009	BANK OF AMERICA	(158,336)	(153,115)		(251,621)	(251,621)	5,221		(12,279)	111,497
CDS CS2997134 ON HSECN 100 12/20/2014	10,000,000	12/20/2014	0.0000%(1.0000%)	10/29/2009	DEUTSCHE	(119,551)	(115,609)		(238,180)	(238,180)	3,942		(13,558)	111,497
CDS CS2997159 ON NXY 100 12/20/2014	10,000,000	12/20/2014	0.0000%(1.0000%)	10/29/2009	JPMCHASE	47,128	45,574		(140,859)	(140,859)	(1,554)		(19,054)	111,497
CDS CS2997167 ON ETN 100 12/20/2014	3,000,000	12/20/2014	0.0000%(1.0000%)	10/29/2009	HSBC	(40,219)	(38,893)		(60,714)	(60,714)	1,326		(3,924)	33,449
CDS CS3007362 ON HIG 100 12/20/2014	3,000,000	12/20/2014	0.0000%(1.0000%)	11/04/2009	BANK OF AMERICA	199,542	193,485		77,063	77,063	(6,057)		(10,807)	33,449
CDS CS3015043 ON CTL 100 12/20/2014	3,000,000	12/20/2014	0.0000%(1.0000%)	11/19/2009	GOLDMAN SACHS	(2,830)	(2,767)		(28,454)	(28,454)	63		(3,437)	33,449
CDS CS3022734 ON PPL-ENERGY 100 12/20/2014	3,000,000	12/20/2014	0.0000%(1.0000%)	11/30/2009	MORGANSTAN	82,512	81,151		18,119	18,119	(1,361)		(3,944)	33,449
CDS CS3025281 ON MUN-0300047 5.25 02/01/2018	10,000,000	12/20/2019	0.0000%(2.4500%)	12/04/2009	GOLDMAN				53,818	53,818			(18,375)	157,919
CDS CS3030414 ON YUM 100 12/20/2014	3,000,000	12/20/2014	0.0000%(1.0000%)	12/10/2009	BANK OF AMERICA	(28,205)	(27,893)		(43,264)	(43,264)	312		(1,438)	33,449
CDS CS3040652 ON HD 100 12/20/2014	3,000,000	12/20/2014	0.0000%(1.0000%)	12/18/2009	GOLDMAN SACHS	(52,280)	(51,932)		(62,531)	(62,531)	348		(735)	33,449
INT RATE SWAP1006 ON VARIABLE RATE SECURITIES	100,000,000	06/01/2039	MUNIPSA(US0003M)	05/28/2009	DEUTSCHE BANK				(7,872,214)	(7,872,214)			(72,686)	2,712,730
INT RATE SWAP1007 ON VARIABLE RATE SECURITIES	75,000,000	06/01/2019	MUNIPSA(US0003M)	05/28/2009	BARCLAY'S CAPITAL				(2,043,702)	(2,043,702)			(44,774)	1,151,068
INT RATE SWAP1010 ON VARIABLE RATE SECURITIES	25,000,000	06/03/2039	MUNIPSA(US0003M)	06/01/2009	BARCLAY'S CAPITAL				(1,991,251)	(1,991,251)			(15,923)	678,246
0599999. Subtotal - Swaps - Hedging						3,267,139	2,798,508	XXX	(25,196,447)	(25,196,447)	(468,632)		(7,813,305)	10,041,304
CDS CS2211213 ON MBIA INSURANCE CORPORAT	10,000,000	09/20/2012	1.3200%(0.0000%)	08/02/2007	DEUTSCHE BANK					(5,752,939)			133,833	82,512
CDS CS2236806 ON FLORDIA STATE GO 85%	20,000,000	09/20/2017	0.1600%(0.0000%)	09/18/2007	CITIBANK					(1,083,164)			32,444	277,957
CDS CS2259840 ON MBIA INSURANCE CORPORAT	5,000,000	12/20/2012	2.2000%(0.0000%)	10/25/2007	BANK OF AMERICA					(2,935,696)			111,528	43,103
CDS CS2275218 ON STATE OF TEXAS RR85%	15,000,000	12/20/2017	0.2500%(0.0000%)	11/08/2007	MERRILL LYNCH					(419,451)			38,021	211,805
CDS CS2298244 ON BA 36 03/20/2013	3,000,000	03/20/2013	0.3600%(0.0000%)	01/04/2008	BANK OF AMERICA					(1,687)			10,950	26,913
CDS CS2318729 ON HOUSTON TEXAS RR 85%	25,000,000	03/20/2018	0.4800%(0.0000%)	01/28/2008	GOLDMAN SACHS					(1,616,809)			121,667	358,424
CDS CS2318737 ON PHOENIX ARIZONA RR85%	25,000,000	03/20/2018	0.4500%(0.0000%)	01/28/2008	GOLDMAN SACHS					(1,425,425)			114,063	358,424
CDS CS2318745 ON SHELBY TENNESSEE RR85%	25,000,000	03/20/2018	0.4000%(0.0000%)	01/28/2008	GOLDMAN SACHS					(1,495,299)			101,389	358,424
CDS CS2369920 ON ENTRPA 185 06/20/2013	5,000,000	06/20/2013	1.8500%(0.0000%)	03/28/2008	BANK OF AMERICA					124,785			93,785	46,578
CDS CS2528640 ON CITIGROUP INC	3,000,000	12/20/2013	2.2500%(0.0000%)	09/23/2008	BARCLAY'S CAPITAL					85,100			68,438	29,897
CDS CS2715544 ON DD 130 03/20/2014	3,000,000	03/20/2014	1.3000%(0.0000%)	02/12/2009	BARCLAY'S CAPITAL					95,502			34,883	30,811
CDS CS2825608 ON MER 500 06/20/2014	3,000,000	06/20/2014	5.0000%(0.0000%)	04/15/2009	DEUTSCHE BANK	126,710	109,376		109,376	501,086	(17,334)		90,999	31,718
CDS CS2874242 ON VLOC 100 06/20/2014	3,000,000	06/20/2014	1.0000%(0.0000%)	06/01/2009	BARCLAY'S CAPITAL	(110,623)	(97,906)		(97,906)	(129,352)	12,717		30,467	31,718
CDS CS2904973 TYC100 09/20/2014	3,000,000	09/20/2014	1.0000%(0.0000%)	06/25/2009	GOLDMAN SACHS	(49,214)	(44,382)		(44,382)	69,293	4,833		20,583	32,600
CDS CS2930564 ON CMCSA 100 09/20/2014	3,000,000	09/20/2014	1.0000%(0.0000%)	07/23/2009	UBS AG	(14,127)	(12,932)		(12,932)	9,849	1,195		14,612	32,600
CDS CS2935688 ON GE-CAPCORP 500 09/20/2014	5,000,000	09/20/2014	5.0000%(0.0000%)	08/04/2009	BANK OF AMERICA	562,323	517,825		517,825	731,452	(44,498)		58,974	54,333
CDS CS2938245 ON BERKSHIRE HATHWAY	5,000,000	09/20/2014	1.0000%(0.0000%)	08/04/2009	JP MORGAN CHASE BANK	(132,514)	(122,027)		(122,027)	(96,342)	10,486		31,181	54,333
CDS CS2951040 ON MET-LI 500 09/20/2014	3,000,000	09/20/2014	5.0000%(0.0000%)	09/01/2009	DEUTSCHE BANK	195,964	183,137		183,137	444,696	(12,827)		37,590	32,600
CDS CS2951065 ON RIG 100 09/20/2014	3,000,000	09/20/2014	1.0000%(0.0000%)	09/01/2009	HSBC	22,467	20,996		20,996	67,015	(1,471)		8,613	32,600
CDS CS2956163 ON BRK 100 09/20/2014	3,000,000	09/20/2014	1.0000%(0.0000%)	09/17/2009	BANK OF AMERICA	(47,750)	(45,021)		(45,021)	(57,805)	2,729		11,479	32,600
CDS CS2968986 ON HBOS 300 12/20/2014	3,000,000	12/20/2014	3.0000%(0.0000%)	10/01/2009	DEUTSCHE	76,396	72,776		72,776	(39,764)	(3,620)		19,130	33,449
CDS CS2968994 ON RBOS-RBOSP 300 12/20/2014	3,000,000	12/20/2014	3.0000%(0.0000%)	10/01/2009	DEUTSCHE	82,055	78,166		78,166	(124,402)	(3,889)		18,861	33,449
CDS CS2974109 ON BACR-BANK 100 12/20/2014	3,000,000	12/20/2014	1.0000%(0.0000%)	10/01/2009	GOLDMAN SACHS	(38,923)	(37,078)		(37,078)	(54,444)	1,845		9,428	33,449
CDS CS2981773 ON SGP 100 12/20/2014	3,000,000	12/20/2014	1.0000%(0.0000%)	10/15/2009	BARCLAY	77,381	74,267		74,267	88,433	(3,114)		3,303	33,449

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open December 31 of Current Year

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
CDS CS2997175 ON JCI 100 12/20/2009	3,000,000	12/20/2014	1.0000%(0.0000%)	10/29/2009	BANK OF AMERICA	(55,855)	(54,013)		(54,013)	4,626	1,842		7,092	33,449
CDS CS3015126 ON AT&T 100 12/20/2014	3,000,000	12/20/2014	1.0000%(0.0000%)	11/19/2009	HSBC	11,348	11,094		11,094	37,223	(254)		3,246	33,449
CDS CS3022726 ON CEG 100 12/20/2014	3,000,000	12/20/2014	1.0000%(0.0000%)	11/30/2009	BANK OF AMERICA	(139,194)	(136,898)		(136,898)	(68,703)	2,296		4,879	33,449
CDS CS3027840 ON BYD 500 12/20/2014	1,500,000	12/20/2014	5.0000%(0.0000%)	12/08/2009	UBS	(292,500)	(288,946)		(288,946)	(248,216)	3,553		8,345	16,725
CDS CS3030406 ON DRI 100 12/20/2014	3,000,000	12/20/2014	1.0000%(0.0000%)	12/10/2009	GOLDMAN SACHS	(29,124)	(28,802)		(28,802)	8,801	322		2,072	33,449
CDS CS3035538 ON AMKR 500 12/20/2014	1,000,000	12/20/2014	5.0000%(0.0000%)	12/16/2009	DEUTSCHE	(17,500)	(17,364)		(17,364)	4,072	136		2,219	11,150
CDS CS3040645 ON KSS 100 12/20/2014	3,000,000	12/20/2014	1.0000%(0.0000%)	12/18/2009	HSBC?SECURITIES	29,479	29,283		29,283	38,735	(196)		887	33,449
CDS SPG4026L4 ON GENWORTH FINANCIAL INC	5,000,000	12/20/2010	0.3200%(0.0000%)	11/02/2005	BARCLAY'S CAPITAL				(65,244)				16,222	24,620
0799999. Subtotal - Swaps - Other						256,799	211,549	XXX	211,549	(13,304,071)	(45,250)		1,261,181	2,513,483
0899999. Subtotal - Swaps						3,523,939	3,010,057	XXX	(24,984,897)	(38,500,518)	(513,882)		(6,552,124)	12,554,787
FXFWD0180 (1.1107AUD) / (1 USD) FORWARD	32,413,356	03/17/2010	(1.1107AUD) / (1 USD)	12/09/2009	CITIBANK				518,647	518,647				73,953
FXFWD0181 (1.0619CAD) / (1 USD) FORWARD	44,732,743	03/17/2010	(1.0619CAD) / (1 USD)	12/09/2009	CITIBANK				(268,582)	(268,582)				102,060
FXFWD0182 (5.047DKK) / (1 USD) FORWARD	26,153,990	03/17/2010	(5.047DKK) / (1 USD)	12/09/2009	CITIBANK				748,342	748,342				59,672
FXFWD0183 (0.6773EUR) / (1 USD) FORWARD	10,335,360	03/17/2010	(0.6773EUR) / (1 USD)	12/09/2009	CITIBANK				300,004	300,004				23,581
FXFWD0184 (5.7703NOK) / (1 USD) FORWARD	38,992,753	03/17/2010	(5.7703NOK) / (1 USD)	12/09/2009	CITIBANK				317,677	317,677				88,964
FXFWD0185 (7.0965SEK) / (1 USD) FORWARD	31,705,954	03/17/2010	(7.0965SEK) / (1 USD)	12/09/2009	CITIBANK				267,173	267,173				72,339
FXFWD0187 (90JPY) / (1 USD) FORWARD	34,832,778	03/17/2010	(90JPY) / (1 USD)	12/17/2009	DEUTSCHE BANK				912,149	912,149				79,473
0999999. Subtotal - Forwards - Hedging								XXX	2,795,411	2,795,411				500,041
1299999. Subtotal - Forwards								XXX	2,795,411	2,795,411				500,041
2599999. Subtotal - Hedging						3,267,139	2,798,508	XXX	(22,401,036)	(22,401,036)	(468,632)		(7,813,305)	10,541,345
2799999. Subtotal - Other						256,799	211,549	XXX	211,549	(13,304,071)	(45,250)		1,261,181	2,513,483
9999999 - Totals						3,523,939	3,010,057	XXX	(22,189,486)	(35,705,107)	(513,882)		(6,552,124)	13,054,827

SCHEDULE DB - PART C - SECTION 2

Showing all Collar, Swap and Forwards Opened During Current Year

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)
0499999. Subtotal - Collars						
CDS CS1899521 ON REALOGY 500 12/20/13	1,400,000	12/20/2013	0.0000%(5.0000%)	01/09/2009	CREDIT SUISSE FB	423,500
CDS CS2648976 ON HOSHOT-HST 500 09/20/20	2,500,000	09/20/2012	0.0000%(5.0000%)	01/05/2009	BARCLAY'S CAPITAL	212,500
CDS CS2651525 ON HOSHOT-HST 500 09/20/20	2,500,000	09/20/2012	0.0000%(5.0000%)	01/06/2009	BARCLAY'S CAPITAL	175,000
CDS CS2654081 ON FCX 700 03/20/2014	3,000,000	03/20/2014	0.0000%(7.0000%)	01/07/2009	MORGAN STANLEY	
CDS CS2654131 ON TOL 180 03/20/2014	5,000,000	03/20/2014	0.0000%(1.8000%)	01/07/2009	GOLDMAN SACHS	
CDS CS2661797 ON NWL 175 03/20/2014	10,000,000	03/20/2014	0.0000%(1.7500%)	01/09/2009	BARCLAY'S CAPITAL	
CDS CS2661847 ON SANTNDR 75 03/20/2014	3,000,000	03/20/2014	0.0000%(0.7500%)	01/09/2009	ROYAL BANK OF SCTLND	
CDS CS2661854 ON HD 220 03/20/2014	10,000,000	03/20/2014	0.0000%(2.2000%)	01/09/2009	GOLDMAN SACHS	
CDS CS2661862 ON BDK 170 03/20/2014	5,000,000	03/20/2014	0.0000%(1.7000%)	01/09/2009	GOLDMAN SACHS	
CDS CS2664320 ON BRITEL-BRI 130 03/20/20	10,000,000	03/20/2014	0.0000%(1.3000%)	01/12/2009	UBS AG	
CDS CS2664338 ON DB 130 03/20/2014	3,000,000	03/20/2014	0.0000%(1.3000%)	01/12/2009	UBS AG	
CDS CS2666887 ON TSO 620 03/20/2014	2,000,000	03/20/2014	0.0000%(6.2000%)	01/13/2009	GOLDMAN SACHS	
CDS CS2669444 ON SANM 500 03/20/2014	1,000,000	03/20/2014	0.0000%(5.0000%)	01/14/2009	MORGAN STANLEY	380,000
CDS CS2669469 ON LLL-CORP 190 03/20/2014	1,500,000	03/20/2014	0.0000%(1.9000%)	01/14/2009	BARCLAY'S CAPITAL	
CDS CS2674568 ON HOSHOT-HST 500 12/20/20	2,000,000	12/20/2014	0.0000%(5.0000%)	01/15/2009	MORGAN STANLEY	220,000
CDS CS2677124 ON CBSCOR 420 03/20/2014	10,000,000	03/20/2014	0.0000%(4.2000%)	01/20/2009	BARCLAY'S CAPITAL	
CDS CS2682249 ON COF-BNKNA 235 03/20/201	15,000,000	03/20/2014	0.0000%(2.3500%)	01/21/2009	BARCLAY'S CAPITAL	
CDS CS2684807 ON TW 150 03/20/2014	10,000,000	03/20/2014	0.0000%(1.5000%)	01/22/2009	BARCLAY'S CAPITAL	
CDS CS2697601 ON HIG 505 03/20/2014	3,000,000	03/20/2014	0.0000%(5.0500%)	01/28/2009	DEUTSCHE BANK	
CDS CS2700165 ON CTL 107 03/20/2014	10,000,000	03/20/2014	0.0000%(1.0700%)	01/29/2009	GOLDMAN SACHS	
CDS CS2705289 ON JCP 440 03/20/2014	10,000,000	03/20/2014	0.0000%(4.4000%)	01/30/2009	BARCLAY'S CAPITAL	
CDS CS2712962 ON MGM MIRAGE	2,000,000	03/20/2014	0.0000%(5.0000%)	02/06/2009	CITIBANK	850,000
CDS CS2715536 ON POT 185 03/20/2014	3,000,000	03/20/2014	0.0000%(1.8500%)	02/12/2009	BARCLAY'S CAPITAL	
CDS CS2720643 ON NUE 84 03/20/2014	3,000,000	03/20/2014	0.0000%(0.8400%)	02/11/2009	BARCLAY'S CAPITAL	
CDS CS2728323 ON FCX 650 03/20/2014	3,000,000	03/20/2014	0.0000%(6.5000%)	02/20/2009	GOLDMAN SACHS	

SCHEDULE DB - PART C - SECTION 2

Showing all Collar, Swap and Forwards Opened During Current Year

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)
CDS CS2733448 ON IP 745 03/20/2014	5,000,000	03/20/2014	0.0000%(7.4500%)	02/25/2009	GOLDMAN SACHS	
CDS CS2733471 ON AET 94 03/20/2014	3,000,000	03/20/2014	0.0000%(0.9400%)	02/25/2009	UBS AG	
CDS CS2738561 ON TSN 425 03/20/2014	5,000,000	03/20/2014	0.0000%(4.2500%)	02/27/2009	GOLDMAN SACHS	
CDS CS2738579 ON F-HERTZ 500 03/20/2014	4,000,000	03/20/2014	0.0000%(5.0000%)	02/27/2009	CREDIT SUISSE FB	1,480,000
CDS CS2743686 ON GCI 500 06/20/2012	4,500,000	06/20/2012	0.0000%(5.0000%)	03/05/2009	GOLDMAN SACHS	1,158,750
CDS CS2751366 ON KBH 530 09/20/2011	3,000,000	09/20/2011	0.0000%(5.3000%)	03/10/2009	CREDIT SUISSE FB	
CDS CS2759047 ON HOV-K 500 06/20/2016	2,500,000	06/20/2016	0.0000%(5.0000%)	03/12/2009	BARCLAY'S CAPITAL	1,550,000
CDS CS2764179 ON PHM 260 03/20/2014	3,000,000	03/20/2014	0.0000%(2.6000%)	03/18/2009	JP MORGAN CHASE BANK	
CDS CS2800007 ON GMAC LLC	4,250,000	12/20/2013	0.0000%(5.0000%)	03/27/2009	BANK OF AMERICA	1,168,791
CDS CS2805121 ON DISHN-DDBS 365 06/20/20	5,000,000	06/20/2014	0.0000%(3.6500%)	03/25/2009	GOLDMAN SACHS	
CDS CS2810246 ON FDC 500 09/20/2015	4,500,000	09/20/2015	0.0000%(5.0000%)	04/02/2009	GOLDMAN SACHS	1,158,750
CDS CS2820484 ON TW 105 06/20/2014	3,000,000	06/20/2014	0.0000%(1.0000%)	04/14/2009	DEUTSCHE BANK	7,146
CDS CS2825624 ON CLX 100 06/20/2014	3,000,000	06/20/2014	0.0000%(1.0000%)	04/15/2009	BARCLAY'S CAPITAL	(43,561)
CDS CS2828164 ON ABK 500 06/20/2014	3,000,000	06/20/2014	0.0000%(5.0000%)	04/16/2009	ROYAL BANK OF SCTLND	1,275,000
CDS CS2840961 ON HOV-K 500 12/20/2014	3,000,000	12/20/2014	0.0000%(5.0000%)	04/23/2009	CREDIT SUISSE FB	1,365,000
CDS CS2856355 ON MGG 500 06/20/2014	2,000,000	06/20/2014	0.0000%(5.0000%)	05/01/2009	GOLDMAN SACHS	820,000
CDS CS2858880 HIG 500 06/20/2014	3,000,000	06/20/2014	0.0000%(5.0000%)	05/07/2009	BANK OF AMERICA	104,568
CDS CS2858914 ON F-HERTZ 500 06/20/2014	2,000,000	06/20/2014	0.0000%(5.0000%)	05/07/2009	GOLDMAN SACHS	150,000
CDS CS2864003 ON MAS 500 06/20/2014	3,000,000	06/20/2014	0.0000%(5.0000%)	05/18/2009	JP MORGAN CHASE BANK	(184,407)
CDS CS2871685 ON JCI 100 06/20/2014	3,000,000	06/20/2014	0.0000%(1.0000%)	05/27/2009	GOLDMAN SACHS	197,341
CDS CS2874259 ON SUN 100 06/20/2014	3,000,000	06/20/2014	0.0000%(1.0000%)	06/01/2009	BARCLAY'S CAPITAL	117,132
CDS CS2889612 ON CEG 100 06/20/2014	3,000,000	06/20/2014	0.0000%(1.0000%)	06/11/2009	BANK OF AMERICA	67,008
SC2894729 ON AET 100 09/20/2014	3,000,000	09/20/2014	0.0000%(1.0000%)	06/15/2009	DEUTSCHE BANK	(28,840)
CDS CS2904965 TIN100 09/20/2014	3,000,000	09/20/2014	0.0000%(1.0000%)	06/25/2009	GOLDMAN SACHS	219,827
CDS CS2925440 ON DELLN 100 09/20/2014	3,000,000	09/20/2014	0.0000%(1.0000%)	07/23/2009	BANK OF AMERICA	(44,549)
CDS CS2930572 ON DEXBB-FSAI 500 09/20/2014	3,000,000	09/20/2014	0.0000%(5.0000%)	07/28/2009	GOLDMAN SACHS	660,000
CDS CS2933139 ON AA 100 09/20/2014	3,000,000	09/20/2014	0.0000%(1.0000%)	07/31/2009	GOLDMAN SACHS	247,437
CDS CS2945935 ON EPD-OPERLL 100 09/20/2014	3,000,000	09/20/2014	0.0000%(1.0000%)	08/18/2009	UBS AG	13,960
CDS CS2951057 ON PRU 500 09/20/2014	3,000,000	09/20/2014	0.0000%(5.0000%)	09/01/2009	BANK OF AMERICA	(223,004)
CDS CS2951073 ON WFT-INC 100 09/20/2014	3,000,000	09/20/2014	0.0000%(1.0000%)	09/01/2009	GOLDMAN SACHS	41,341
CDS CS2956171 ON XL 100 09/20/2014	3,000,000	09/20/2014	0.0000%(1.0000%)	09/17/2009	MORGAN STANLEY	100,690
CDS CS2969000 ON MONTE 100 12/20/2014	3,000,000	12/20/2014	0.0000%(1.0000%)	10/01/2009	GOLDMAN	(52,588)
CDS CS2969018 ON INTNED-BAN 100 12/20/2014	3,000,000	12/20/2014	0.0000%(1.0000%)	10/01/2009	ROYALBANK	64,503
CDS CS2974091 ON LLOYDS-BAN 100 12/20/2014	3,000,000	12/20/2014	0.0000%(1.0000%)	10/01/2009	GOLDMAN SACHS	158,541
CDS CS2976641 ON COF-BNKNA 100 12/20/2014	3,000,000	12/20/2014	0.0000%(1.0000%)	10/07/2009	BANK OF AMERICA	(28,955)
CDS CS2979223 ON CBSCOR 4.625 15MAY18	3,000,000	12/20/2014	0.0000%(1.0000%)	10/09/2009	ROYALBANK	79,938
CDS CS2981765 ON AET 100 12/20/2014	3,000,000	12/20/2014	0.0000%(1.0000%)	10/15/2009	BARCLAY	(30,250)
CDS CS2984322 ON AET 100 12/20/2014	5,000,000	12/20/2014	0.0000%(1.0000%)	10/16/2009	HSBC	(45,508)
CDS CS2997126 ON ECACN 100 12/20/2014	10,000,000	12/20/2014	0.0000%(1.0000%)	10/29/2009	BANK OF AMERICA	(158,336)
CDS CS2997134 ON HSECN 100 12/20/2014	10,000,000	12/20/2014	0.0000%(1.0000%)	10/29/2009	DEUTSCHE	(119,551)
CDS CS2997159 ON NXY 100 12/20/2014	10,000,000	12/20/2014	0.0000%(1.0000%)	10/29/2009	JPMCHASE	47,128
CDS CS2997167 ON ETN 100 12/20/2014	3,000,000	12/20/2014	0.0000%(1.0000%)	10/29/2009	HSBC	(40,219)
CDS CS3007362 ON HIG 100 12/20/2014	3,000,000	12/20/2014	0.0000%(1.0000%)	11/04/2009	BANK OF AMERICA	199,542
CDS CS3015043 ON CTL 100 12/20/2014	3,000,000	12/20/2014	0.0000%(1.0000%)	11/19/2009	GOLDMAN SACHS	(2,830)
CDS CS3022734 ON PPL-ENERGY 100 12/20/2014	3,000,000	12/20/2014	0.0000%(1.0000%)	11/30/2009	MORGANSTAN	82,512
CDS CS3025281 ON MUN-0300047 5.25 02/01/2018	10,000,000	12/20/2019	0.0000%(2.4500%)	12/04/2009	GOLDMAN	
CDS CS3030414 ON YUM 100 12/20/2014	3,000,000	12/20/2014	0.0000%(1.0000%)	12/10/2009	BANK OF AMERICA	(28,205)
CDS CS3040652 ON HD 100 12/20/2014	3,000,000	12/20/2014	0.0000%(1.0000%)	12/18/2009	GOLDMAN SACHS	(52,280)
CDS CXB529928 ON CDX.NA.IG.8	48,800,000	06/20/2012	0.0000%(0.3500%)	04/30/2009	MERRILL LYNCH	2,737,747
INT RATE SWAP0985 ON FIXED RATE SECURITIES	550,000,000	04/07/2014	US0003M(2.4275%)	04/03/2009	GOLDMAN SACHS	
INT RATE SWAP0986 ON FIXED RATE SECURITIES	180,000,000	04/07/2016	US0003M(2.8075%)	04/03/2009	GOLDMAN SACHS	
INT RATE SWAP0987 ON FIXED RATE SECURITIES	375,000,000	04/07/2019	US0003M(3.1000%)	04/03/2009	DEUTSCHE BANK	
INT RATE SWAP0988 ON FIXED RATE SECURITIES	220,000,000	04/09/2029	US0003M(3.4800%)	04/07/2009	CREDIT SUISSE FB	
INT RATE SWAP0989 ON FIXED RATE SECURITIES	375,000,000	04/21/2019	US0003M(3.0900%)	04/17/2009	GOLDMAN SACHS	
INT RATE SWAP0990 ON FIXED RATE SECURITIES	500,000,000	04/21/2014	US0003M(2.4600%)	04/17/2009	BARCLAY'S CAPITAL	
INT RATE SWAP0991 ON FIXED RATE SECURITIES	600,000,000	04/21/2014	US0003M(2.4600%)	04/17/2009	DEUTSCHE BANK	
INT RATE SWAP0992 ON FIXED RATE SECURITIES	360,000,000	04/21/2016	US0003M(2.7540%)	04/17/2009	DEUTSCHE BANK	
INT RATE SWAP0993 ON FIXED RATE SECURITIES	220,000,000	04/21/2029	US0003M(3.4000%)	04/17/2009	CREDIT SUISSE FB	
INT RATE SWAP0994 ON FIXED RATE SECURITIES	220,000,000	04/21/2029	US0003M(3.4025%)	04/17/2009	JP MORGAN CHASE BANK	
INT RATE SWAP0995 ON FIXED RATE SECURITIES	375,000,000	04/21/2019	US0003M(3.0438%)	04/17/2009	ROYAL BANK OF SCTLND	
INT RATE SWAP1006 ON VARIABLE RATE SECURITIES	100,000,000	06/01/2039	MUNIPSA(US0003M)	05/28/2009	DEUTSCHE BANK	
INT RATE SWAP1007 ON VARIABLE RATE SECURITIES	75,000,000	06/01/2019	MUNIPSA(US0003M)	05/28/2009	BARCLAY'S CAPITAL	
INT RATE SWAP1010 ON VARIABLE RATE SECURITIES	25,000,000	06/03/2039	MUNIPSA(US0003M)	06/01/2009	BARCLAY'S CAPITAL	
INT RATE SWAP1011 ON FIXED RATE SECURITIES	550,000,000	04/07/2014	US0003M(3.3600%)	06/09/2009	GOLDMAN SACHS	
INT RATE SWAP1012 ON FIXED RATE SECURITIES	180,000,000	04/07/2016	US0003M(3.8500%)	06/09/2009	GOLDMAN SACHS	

SCHEDULE DB - PART C - SECTION 2

Showing all Collar, Swap and Forwards Opened During Current Year

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)
INT RATE SWAP1013 ON FIXED RATE SECURITIES	375,000,000	04/21/2019	US0003M(4.2600%)	06/09/2009	DEUTSCHE BANK	
INT RATE SWAP1014 ON FIXED RATE SECURITIES	375,000,000	04/07/2019	US0003M(4.2900%)	06/10/2009	GOLDMAN SACHS	
INT RATE SWAP1015 ON FIXED RATE SECURITIES	360,000,000	04/21/2016	US0003M(3.8800%)	06/10/2009	DEUTSCHE BANK	
INT RATE SWAP1016 ON FIXED RATE SECURITIES	600,000,000	04/21/2014	US0003M(3.3700%)	06/10/2009	DEUTSCHE BANK	
0599999. Subtotal - Swaps - Hedging						16,450,569
CDS CS2651541 ON TIIMN 410 03/20/2014	3,000,000	03/20/2014	4.1000%(0.0000%)	01/06/2009	DEUTSCHE BANK	
CDS CS2661821 ON HSBC-HSBCB 75 03/20/201	3,000,000	03/20/2014	0.7500%(0.0000%)	01/09/2009	ROYAL BANK OF SCTLND	
CDS CS2664346 ON RABOBK 130 03/20/2014	3,000,000	03/20/2014	1.3000%(0.0000%)	01/12/2009	UBS AG	
CDS CS2697619 ON MET 490 03/20/2014	3,000,000	03/20/2014	4.9000%(0.0000%)	01/28/2009	DEUTSCHE BANK	
CDS CS2715544 ON DD 130 03/20/2014	3,000,000	03/20/2014	1.3000%(0.0000%)	02/12/2009	BARCLAY'S CAPITAL	
CDS CS2718084 ON BHP 165 03/20/2009	3,000,000	03/20/2014	1.6500%(0.0000%)	02/12/2009	BARCLAY'S CAPITAL	
CDS CS2733489 ON UNH 250 03/20/2014	3,000,000	03/20/2014	2.5000%(0.0000%)	02/25/2009	CREDIT SUISSE FB	
CDS CS2797443 ON VZW 135 06/20/2014	3,000,000	06/20/2014	1.3500%(0.0000%)	03/26/2009	GOLDMAN SACHS	
CDS CS2825608 ON MER 500 06/20/2014	3,000,000	06/20/2014	5.0000%(0.0000%)	04/15/2009	DEUTSCHE BANK	126,710
CDS CS2825616 ON PG 100 06/20/2014	3,000,000	06/20/2014	1.0000%(0.0000%)	04/15/2009	BARCLAY'S CAPITAL	(2,865)
CDS CS2833297 ON ATTINC 100 06/20/2014	3,000,000	06/20/2014	1.0000%(0.0000%)	04/21/2009	BARCLAY'S CAPITAL	(49,160)
CDS CS2858898 MET 500 06/20/2014	3,000,000	06/20/2014	5.0000%(0.0000%)	05/07/2009	BANK OF AMERICA	(47,383)
CDS CS2871693 ON CAT-FINSER 100 06/20/2014	3,000,000	06/20/2014	1.0000%(0.0000%)	05/27/2009	JP MORGAN CHASE BANK	(172,408)
CDS CS2874242 ON VLOC 100 06/20/2014	3,000,000	06/20/2014	1.0000%(0.0000%)	06/01/2009	BARCLAY'S CAPITAL	(110,623)
CDS CS2884480 ON RIOLN-LTD 225 06/20/2014	3,000,000	06/20/2014	2.2500%(0.0000%)	06/09/2009	MORGAN STANLEY	
CDS CS2889604 ON FE 100 06/20/2014	3,000,000	06/20/2014	1.0000%(0.0000%)	06/11/2009	BANK OF AMERICA	(115,518)
CDS CS2894737 ON PRU 500 09/20/2014	3,000,000	09/20/2014	5.0000%(0.0000%)	06/15/2009	DEUTSCHE BANK	102,824
CDS CS2904973 TYC100 09/20/2014	3,000,000	09/20/2014	1.0000%(0.0000%)	06/25/2009	GOLDMAN SACHS	(49,214)
CDS CS2910087 ON SGP 100 12/01/2013	3,000,000	12/01/2013	1.0000%(0.0000%)	07/07/2009	BANK OF AMERICA	31,767
CDS CS2928014 ON LAFCP 300 09/20/2014	3,000,000	09/20/2014	3.0000%(0.0000%)	07/23/2009	GOLDMAN SACHS	57,178
CDS CS2930564 ON CMCSA 100 09/20/2014	3,000,000	09/20/2014	1.0000%(0.0000%)	07/23/2009	UBS AG	(14,127)
CDS CS2933121 ON ARMLL 100 09/20/2014	3,000,000	09/20/2014	1.0000%(0.0000%)	07/31/2009	GOLDMAN SACHS	(300,562)
CDS CS2935688 ON GE-CAPCORP 500 09/20/2014	5,000,000	09/20/2014	5.0000%(0.0000%)	08/04/2009	BANK OF AMERICA	562,323
CDS CS2938245 ON BERKSHIRE HATHWAY	5,000,000	09/20/2014	1.0000%(0.0000%)	08/04/2009	JP MORGAN CHASE BANK	(132,514)
CDS CS2945927 ON KSS 100 09/20/2014	3,000,000	09/20/2014	1.0000%(0.0000%)	08/18/2009	JP MORGAN CHASE BANK	(4,200)
CDS CS2951040 ON MET-LI 500 09/20/2014	3,000,000	09/20/2014	5.0000%(0.0000%)	09/01/2009	DEUTSCHE BANK	195,964
CDS CS2951065 ON RIG 100 09/20/2014	3,000,000	09/20/2014	1.0000%(0.0000%)	09/01/2009	HSBC	22,467
CDS CS2956163 ON BRK 100 09/20/2014	3,000,000	09/20/2014	1.0000%(0.0000%)	09/17/2009	BANK OF AMERICA	(47,750)
CDS CS2968986 ON HBOS 300 12/20/2014	3,000,000	12/20/2014	3.0000%(0.0000%)	10/01/2009	DEUTSCHE	76,396
CDS CS2968994 ON RBOS-RBOSP 300 12/20/2014	3,000,000	12/20/2014	3.0000%(0.0000%)	10/01/2009	DEUTSCHE	82,055
CDS CS2974109 ON BACR-BANK 100 12/20/2014	3,000,000	12/20/2014	1.0000%(0.0000%)	10/01/2009	GOLDMAN SACHS	(38,923)
CDS CS2979231 ON WPPGRP-2005 6 04APR17	3,000,000	12/20/2014	1.0000%(0.0000%)	10/09/2009	DEUTSCHE	(144,346)
CDS CS2981773 ON SGP 100 12/20/2014	3,000,000	12/20/2014	1.0000%(0.0000%)	10/15/2009	BARCLAY	77,381
CDS CS2997175 ON JCI 100 12/20/2009	3,000,000	12/20/2014	1.0000%(0.0000%)	10/29/2009	BANK OF AMERICA	(55,855)
CDS CS3015126 ON AT&T 100 12/20/2014	3,000,000	12/20/2014	1.0000%(0.0000%)	11/19/2009	HSBC	11,348
CDS CS3022726 ON CEG 100 12/20/2014	3,000,000	12/20/2014	1.0000%(0.0000%)	11/30/2009	BANK OF AMERICA	(139,194)
CDS CS3027840 ON BYD 500 12/20/2014	1,500,000	12/20/2014	5.0000%(0.0000%)	12/08/2009	UBS	(292,500)
CDS CS3030406 ON DRI 100 12/20/2014	3,000,000	12/20/2014	1.0000%(0.0000%)	12/10/2009	GOLDMAN SACHS	(29,124)
CDS CS3035538 ON AMKR 500 12/20/2014	1,000,000	12/20/2014	5.0000%(0.0000%)	12/16/2009	DEUTSCHE	(17,500)
CDS CS3040645 ON KSS 100 12/20/2014	3,000,000	12/20/2014	1.0000%(0.0000%)	12/18/2009	HSBC	29,479
0799999. Subtotal - Swaps - Other						(387,874)
0899999. Subtotal - Swaps						16,062,695
FXFWD0146 (6.7505 NOK) / 1 USD FORWARD	44,440,000	06/15/2009	(6.7505 NOK) / 1 USD	04/08/2009	DEUTSCHE BANK	
FXFWD0147 (1.4107 AUD) / 1 USD FORWARD	40,000,000	06/15/2009	(1.4107 AUD) / 1 USD	04/20/2009	DEUTSCHE BANK	
FXFWD0149 1.2498 AUD / (1 USD) FORWARD	45,150,096	06/15/2009	1.2498 AUD / (1 USD)	05/29/2009	DEUTSCHE BANK	
FXFWD0150 6.3016 NOK / (1 USD) FORWARD	47,594,393	06/15/2009	6.3016 NOK / (1 USD)	05/29/2009	DEUTSCHE BANK	
FXFWD0156 (1.2197 AUD) / 1 USD FORWARD	29,516,400	09/16/2009	(1.2197 AUD) / 1 USD	08/12/2009	CITIBANK	
FXFWD0158 1.1583AUD / (1 USD) FORWARD	31,080,600	09/16/2009	1.1583AUD / (1 USD)	09/11/2009	CITIBANK	
FXFWD0159 (1.1669 AUD) / 1 USD FORWARD	30,852,000	12/16/2009	(1.1669 AUD) / 1 USD	09/11/2009	CITIBANK	
FXFWD0163 (0.6784 EUR) / 1 USD FORWARD	10,318,679	12/16/2009	(0.6784 EUR) / 1 USD	09/17/2009	CITIBANK	
FXFWD0164 (6.8596 SEK) / 1 USD FORWARD	21,867,164	12/16/2009	(6.8596 SEK) / 1 USD	09/17/2009	CITIBANK	
FXFWD0165 (5.8672 NOK) / 1 USD FORWARD	20,452,766	12/16/2009	(5.8672 NOK) / 1 USD	09/17/2009	CITIBANK	
FXFWD0166 (5.0548 DKK) / 1 USD FORWARD	26,114,041	12/16/2009	(5.0548 DKK) / 1 USD	09/17/2009	CITIBANK	
FXFWD0168 (1.0759 CAD) / 1 USD FORWARD	44,150,110	12/16/2009	(1.0759 CAD) / 1 USD	09/21/2009	CITIBANK	
FXFWD0171 (6.8065 SEK) / 1 USD FORWARD	11,018,879	12/16/2009	(6.8065 SEK) / 1 USD	09/23/2009	CITIBANK	
FXFWD0172 (5.8378 NOK) / 1 USD FORWARD	17,986,228	12/16/2009	(5.8378 NOK) / 1 USD	09/23/2009	CITIBANK	
FXFWD0174 (89.57 JPY) / 1 USD FORWARD	35,000,000	12/22/2009	(89.57 JPY) / 1 USD	09/30/2009	DEUTSCHE BANK	
FXFWD0180 (1.1107 AUD) / 1 USD FORWARD	32,413,356	03/17/2010	(1.1107 AUD) / 1 USD	12/09/2009	CITIBANK	
FXFWD0181 (1.0619 CAD) / 1 USD FORWARD	44,732,743	03/17/2010	(1.0619 CAD) / 1 USD	12/09/2009	CITIBANK	

SCHEDULE DB - PART C - SECTION 2

Showing all Collar, Swap and Forwards Opened During Current Year

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)
FXFWD0182 (5.047 DKK) / 1 USD FORWARD	26,153,990	03/17/2010	(5.047 DKK) / 1 USD	12/09/2009	CITIBANK	
FXFWD0183 (0.6773 EUR) / 1 USD FORWARD	10,335,360	03/17/2010	(0.6773 EUR) / 1 USD	12/09/2009	CITIBANK	
FXFWD0184 (5.7703 NOK) / 1 USD FORWARD	38,992,753	03/17/2010	(5.7703 NOK) / 1 USD	12/09/2009	CITIBANK	
FXFWD0185 (7.0965 SEK) / 1 USD FORWARD	31,705,954	03/17/2010	(7.0965 SEK) / 1 USD	12/09/2009	CITIBANK	
FXFWD0187 (90 JPY) / 1 USD FORWARD	34,832,778	03/17/2010	(90 JPY) / 1 USD	12/17/2009	DEUTSCHE BANK	
0999999. Subtotal - Forwards - Hedging						
1299999. Subtotal - Forwards						
2599999. Subtotal - Hedging						16,450,569
2799999. Subtotal - Other						(387,874)
9999999 - Totals						16,062,695

SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Notional Amount	Date of Maturity, Expiry or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Indicate Exercise, Expiration, Maturity or Sale	Termination Date	Book Value	*	Consideration Received or (Paid) on Terminations	Increase/ (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
0499999. Subtotal - Collars							XXX	XXX		XXX						
CDS CS1899521 ON REALOGY 500 12/20/13	1,400,000	12/20/2013	0.0000%(5.0000%)	01/09/2009	CSFBOSTON	423,500	SALE	10/19/2009	356,406		98,389	(67,094)	(258,017)			(122,510)
CDS CS2119044 ON ADVANCED MICRO DEVICES	2,000,000	06/20/2009	0.0000%(1.6500%)	04/24/2007	CREDIT SUISSE FB		SALE	03/04/2009			80,367		80,367			(6,142)
CDS CS2247043 ON KNIGHT RIDDER INC	500,000	12/20/2012	0.0000%(2.8000%)	09/28/2007	MERRILL LYNCH		SALE	06/03/2009			346,284		346,284			(6,144)
CDS CS2295885 ON CAG 37 03/20/2013	3,000,000	03/20/2013	0.0000%(0.3700%)	01/04/2008	GOLDMAN SACHS		SALE	02/06/2009			20,190		20,190			(1,264)
CDS CS2308522 ON THE BLACK & DECKER CORP	3,000,000	03/20/2013	0.0000%(1.1500%)	01/16/2008	JPMCHASE		SALE	12/17/2009			(106,561)		(106,561)			(25,300)
CDS CS2313613 ON JPMORGAN CHASE & CO	3,000,000	03/20/2013	0.0000%(0.8100%)	01/23/2008	JP MORGAN BANK		SALE	10/07/2009			(25,770)		(25,770)			(19,238)
CDS CS2328975 ON BORGWARNER INC.	3,000,000	03/20/2013	0.0000%(0.6700%)	02/07/2008	MERRILL LYNCH		SALE	01/13/2009			227,776		227,776			(838)
CDS CS2334106 ON CBE-COOPIN 65 03/20/201	3,000,000	03/20/2013	0.0000%(0.6500%)	02/13/2008	GOLDMAN SACHS		SALE	01/13/2009			76,537		76,537			(813)
CDS CS2395529 ON ARROW ELECTRONICS, INC.	5,000,000	06/20/2013	0.0000%(0.9500%)	04/17/2008	GOLDMAN SACHS		SALE	01/06/2009			142,970		142,970			(1,056)
CDS CS2398085 ON ARROW ELECTRONICS, INC.	5,000,000	06/20/2013	0.0000%(0.8700%)	04/22/2008	MORGAN STANLEY		SALE	01/06/2009			159,265		159,265			(967)
CDS CS2405773 ON TYSON FOODS INC.	5,000,000	06/20/2013	0.0000%(1.7500%)	04/30/2008	BOFA		SALE	12/16/2009			(4,747)		(4,747)			(86,042)
CDS CS2405849 ON TOLL BROS INC	3,000,000	06/20/2013	0.0000%(2.3700%)	04/30/2008	MORGANSTAN		SALE	11/16/2009			(100,543)		(100,543)			(63,595)
CDS CS2408322 ON JONES APPAREL GP INC	3,000,000	06/20/2013	0.0000%(3.0500%)	05/05/2008	GOLDMAN		SALE	11/23/2009			(193,640)		(193,640)			(83,875)
CDS CS2456982 ON INTERPUBLIC GROUP OF CO	2,000,000	09/20/2013	0.0000%(3.1500%)	06/20/2008	JPMCHASE		SALE	11/23/2009			14,082		14,082			(57,750)
CDS CS2467203 ON NATIONAL RURAL UTILITIE	5,000,000	09/20/2013	0.0000%(0.7000%)	07/08/2008	ROYAL BANK OF SCTLND		SALE	07/23/2009			260,463		260,463			(20,222)
CDS CS2467211 ON LNC 160 09/20/2013	5,000,000	09/20/2013	0.0000%(1.6000%)	07/09/2008	GOLDMAN SACHS		SALE	04/07/2009			2,376,333		2,376,333			(22,889)
CDS CS2505606 ON NUCOR CORP	3,000,000	09/20/2013	0.0000%(0.7500%)	08/13/2008	GOLDMAN SACHS		SALE	01/08/2009			26,623		26,623			(750)
CDS CS2513287 ON IDEARC INC	2,000,000	09/20/2013	0.0000%(5.0000%)	09/02/2008	CITIBANK	840,000	SALE	04/29/2009	729,972		1,973,333	(55,476)	1,243,361			(88,809)
CDS CS2513295 ON CLEAR CHANNEL COMMUNICA	2,000,000	09/20/2015	0.0000%(5.0000%)	09/02/2008	JP MORGAN CHASE BANK	600,000	SALE	06/04/2009	534,726		1,331,111	(37,367)	796,385			(81,534)
CDS CS2513311 ON NORDSTROM INC	3,000,000	12/20/2013	0.0000%(1.4800%)	09/02/2008	DEUTSCHE		SALE	12/10/2009			(91,045)		(91,045)			(42,920)
CDS CS2513329 ON ABITIBI-CONSOLID	2,000,000	06/20/2011	0.0000%(5.0000%)	09/03/2008	MERRILL LYNCH	925,000	SALE	04/02/2009	729,150		1,841,111	(88,270)	1,111,961			(114,937)
CDS CS2523526 ON COX COMMUNICATIONS, INC	3,000,000	09/20/2013	0.0000%(0.7300%)	09/19/2008	BARCLAY'S CAPITAL		SALE	07/23/2009			(33,460)		(33,460)			(12,410)
CDS CS2523575 ON ARROW ELECTRONICS, INC.	3,000,000	09/20/2013	0.0000%(0.6500%)	09/19/2008	BARCLAY'S CAPITAL		SALE	05/18/2009			18,646		18,646			(7,583)
CDS CS2526099 ON BRITISH TELECOMMUNICATI	3,000,000	12/20/2013	0.0000%(1.0300%)	09/22/2008	DEUTSCHE BANK		SALE	04/14/2009			125,906		125,906			(9,098)
CDS CS2538896 ON IDEARC INC	1,000,000	12/20/2013	0.0000%(5.0000%)	09/30/2008	BANK OF AMERICA	550,000	SALE	04/29/2009	488,531		982,500	(35,125)	493,969			(47,625)
CDS CS2551691 ON STARWOOD HOTELS & RESOR	3,000,000	12/20/2013	0.0000%(3.4200%)	10/07/2008	CITIBANK		SALE	04/16/2009			221,060		221,060			(31,350)
CDS CS2551709 ON CAP ONE BK	15,000,000	12/20/2013	0.0000%(4.4000%)	10/07/2008	BARCLAY'S CAPITAL		SALE	01/21/2009			(1,325,202)		(1,325,202)			(45,833)
CDS CS2554265 ON CYTEC INDUSTRIES INC.	3,000,000	12/20/2013	0.0000%(1.0000%)	10/08/2008	DEUTSCHE BANK		SALE	01/08/2009			126,473		126,473			(1,000)
CDS CS2569602 ON FREESCALE SEMICONDUCTOR	2,000,000	12/20/2013	0.0000%(5.0000%)	10/20/2008	CITIBANK	600,000	SALE	06/09/2009	525,444		690,555	(51,963)	165,112			(96,963)
CDS CS2569610 ON UNITED RENTALS (NORTH A	2,000,000	12/20/2013	0.0000%(5.0000%)	10/20/2008	BARCLAY	365,000	SALE	12/17/2009	282,340		35,834	(68,916)	246,506			(142,249)
CDS CS2577282 ON WEYERHAEUSER CO.	3,000,000	12/20/2013	0.0000%(2.8000%)	10/22/2008	GOLDMAN SACHS		SALE	01/08/2009			(123,199)		(123,199)			(2,800)
CDS CS2579841 ON PULTE HOMES, INC.	1,000,000	12/20/2013	0.0000%(3.3000%)	10/23/2008	CSFBOSTON		SALE	11/25/2009			(61,893)		(61,893)			(30,617)
CDS CS2579858 ON LENNAR CORPORATION	1,000,000	12/20/2013	0.0000%(9.0000%)	10/23/2008	CSFBOSTON		SALE	11/24/2009			(215,624)		(215,624)			(83,250)
CDS CS2584965 ON GMAC LLC	3,000,000	12/20/2011	0.0000%(5.0000%)	10/31/2008	CSFBOSTON	1,290,000	SALE	11/13/2009	860,763		39,167	(362,848)	821,596			(496,598)
CDS CS2633606 ON AIG 655 03/20/2014	3,000,000	03/20/2014	0.0000%(6.5500%)	12/10/2008	BANQUE AIG		SALE	04/27/2009			1,321,092		1,321,092			(64,954)
CDS CS2633614 ON AET 165 03/20/2014	3,000,000	03/20/2014	0.0000%(1.6500%)	12/10/2008	BARCLAY'S CAPITAL		SALE	01/27/2009			(73,393)		(73,393)			(3,988)
CDS CS2661847 ON SANTNDR 75 03/20/2014	3,000,000	03/20/2014	0.0000%(0.7500%)	01/09/2009	ROYAL BANK OF SCTLND		SALE	04/20/2009			65,120		65,120			(6,438)
CDS CS2664338 ON DB 130 03/20/2014	3,000,000	03/20/2014	0.0000%(1.3000%)	01/12/2009	UBS AG		SALE	04/20/2009			11,963		11,963			(10,833)
CDS CS2669444 ON SANM 500 03/20/2014	1,000,000	03/20/2014	0.0000%(5.0000%)	01/14/2009	MORGANSTAN	380,000	SALE	11/23/2009	316,429		47,917	(63,571)	268,512			(107,460)
CDS CS2669469 ON LLL-CORP 190 03/20/2014	1,500,000	03/20/2014	0.0000%(1.9000%)	01/14/2009	BARCLAY'S CAPITAL		SALE	05/20/2009			3,643		3,643			(10,371)
CDS CS2674568 ON HOSHOT-HST 500 12/20/20	2,000,000	12/20/2014	0.0000%(5.0000%)	01/15/2009	MORGANSTAN	220,000	SALE	12/17/2009	185,361		199,749	(34,639)	385,110			(129,084)
CDS CS2677124 ON CBSCOR 420 03/20/2014	10,000,000	03/20/2014	0.0000%(4.2000%)	01/20/2009	BARCLAY'S CAPITAL		SALE	02/19/2009			45,564		45,564			(39,667)
CDS CS2697601 ON HIG 505 03/20/2014	3,000,000	03/20/2014	0.0000%(5.0500%)	01/28/2009	DEUTSCHE BANK		SALE	02/06/2009			186,878		186,878			(5,471)
CDS CS2720643 ON NUE 84 03/20/2014	3,000,000	03/20/2014	0.0000%(0.8400%)	02/11/2009	BARCLAY		SALE	10/13/2009			(49,331)		(49,331)			(17,220)
CDS CS2733471 ON AET 94 03/20/2014	3,000,000	03/20/2014	0.0000%(0.9400%)	02/25/2009	UBS AG		SALE	05/07/2009			(18,771)		(18,771)			(5,875)
CDS CS2738579 ON F-HERTZ 500 03/20/2014	4,000,000	03/20/2014	0.0000%(5.0000%)	02/27/2009	CREDIT SUISSE FB	1,480,000	SALE	04/27/2009	1,429,638		851,111	(50,362)	578,527			(84,251)
CDS CS2743686 ON GCI 500 06/20/2012	4,500,000	06/20/2012	0.0000%(5.0000%)	03/05/2009	GOLDMAN SACHS	1,158,750	SALE	05/01/2009	1,099,051		678,125	(59,699)	420,926			(98,449)
CDS CS2751366 ON KBH 530 09/20/2011	3,000,000	09/20/2011	0.0000%(5.3000%)	03/10/2009	CREDIT SUISSE FB		SALE	08/26/2009			(176,896)		(176,896)			(76,408)
CDS CS2764179 ON PHM 260 03/20/2014	3,000,000	03/20/2014	0.0000%(2.6000%)	03/18/2009	JP MORGAN CHASE BANK		SALE	08/13/2009			(124,064)		(124,064)			(32,933)
CDS CS2800007 ON GMAC LLC	4,250,000	12/20/2013	0.0000%(5.0000%)	03/27/2009	BANK OF AMERICA	1,168,791	SALE	05/21/2009	1,128,275		311,076	(40,516)	817,199			(75,933)
CDS CS2810246 ON FDC 500 09/20/2015	4,500,000	09/20/2015	0.0000%(5.0000%)	04/02/2009	GOLDMAN SACHS	1,158,750	SALE	08/17/2009	1,090,530		541,250	(68,220)	549,280			(155,095)
CDS CS2825624 ON CLX 100 06/20/2014	3,000,000	06/20/2014	0.0000%(1.0000%)	04/15/2009	BARCLAY'S CAPITAL	(43,561)	SALE	06/11/2009	(42,159)		(69,436)	1,402	(27,277)			(3,681)
CDS CS2828164 ON ABK 500 06/20/2014	3,000,000	06/20/2014	0.0000%(5.0000%)	04/16/2009	ROYAL BANK OF SCTLND	1,275,000	SALE	07/28/2009	1,203,824		1,620,833	(71,176)	417,009			(114,926)
CDS CS2840961 ON HOV-K 500 12/20/2014	3,000,000	12/20/2014	0.0000%(5.0000%)	04/23/2009	CREDIT SUISSE FB	1,365,000	SALE	08/25/2009	1,281,866		1,058,333	(83,134)	223,533			(135,634)
CDS CS2856355 ON MGG 500 06/20/2014	2,000,000	06/20/2014	0.0000%(5.0000%)	05/01/2009	GOLDMAN SACHS	820,000	SALE	05/14/2009	812,457		611,111	(7,543)	201,346			(12,266)
CDS CS2858880 HIG 500 06/20/2014	3,000,000	06/20/2014	0.0000%(5.0000%)	05/07/2009	BANK OF AMERICA	104,568	SALE	08/06/2009	99,289		161,624	(5,280)	260,912			(44,863)
CDS CS2858914 ON F-HERTZ 500 06/20/2014	2,000,000	06/20/2014	0.0000%(5.0000%)	05/07/2009	GOLDMAN	150,000	SALE	11/13/2009	134,528		(377)	(15,472)	134,905			(69,361)
CDS CS2864003 ON MAS 500 06/20/2014	3,000,000	06/20/2014	0.0000%(5.0000%)	05/18/2009	JPMCHASE	(184,407)	SALE	11/23/2009	(165,473)		(346,016)	18,934	180,544			(61,066)
CDS CS2871685 ON JCI 100 06/20/2014	3,000,000	06/20/2014	0.0000%(1.0000%)	05/27/2009	GOLDMAN SACHS	197,341	SALE	07/29/2009	190,301		117,570	(7,040)	72,731			(12,623)
CDS CS2889612 ON CEG 100 06/20/2014	3,000,000	06/20/2014	0.0000%(1.0000%)	06/11/2009	BANK OF AMERICA	67,008	SALE	07/14/2009	65,711		108,658	(1,297)	42,948			(4,214)
SC2894729 ON AET 100 09/20/2014	3,000,000	09/20/2014	0.0000%(1.0000%)	06/15/2009	DEUTSCHE BANK	(28,840)	SALE	09/01/2009	(27,652)		(47,929)	1,188	(20,276)			(5,479)
CDS CS2925440 ON DELLN 100 09/20/2014	3,000,000	09/20/2014	0.0000%(1.0000%)	07/23/2009	BOFA	(44,549)	SALE	10/09/2009	(42,605)		(81,258)	1,944	(38,653)			(4,972)

SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Notional Amount	Date of Maturity, Expiry or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Indicate Exercise, Expiration, Maturity or Sale	Termination Date	Book Value	*	Consideration Received or (Paid) on Terminations	Increase/ (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
CDS CS2930572 ON DEXBB-FSAI 500 09/20/2014	3,000,000	09/20/2014	0.0000%(5.0000%)	07/28/2009	GOLDMAN	660,000	SALE	10/15/2009	631,118		121,666	(28,882)	(509,452)			(63,465)
CDS CS2933139 ON AA 100 09/20/2014	3,000,000	09/20/2014	0.0000%(1.0000%)	07/31/2009	GOLDMAN	247,437	SALE	12/29/2009	226,963		93,643	(20,475)	(133,320)			(33,475)
CDS CS2945935 ON EPD-OPERLL 100 09/20/2014	3,000,000	09/20/2014	0.0000%(1.0000%)	08/18/2009	UBS	13,960	SALE	11/30/2009	13,167		21,592	(793)	8,425			(9,626)
CDS CS2951057 ON PRU 500 09/20/2014	3,000,000	09/20/2014	0.0000%(5.0000%)	09/01/2009	BOFA	(223,004)	SALE	11/04/2009	(214,785)		(360,097)	8,219	(145,312)			(20,115)
CDS CS2979223 ON CBSCOR 4.625 15MAY18	3,000,000	12/20/2014	0.0000%(1.0000%)	10/09/2009	ROYALBANK	79,938	SALE	11/19/2009	78,057		70,943	(1,881)	(7,114)			(5,631)
CDS CXB888324 ON CDX.NA.IG.10	97,600,000	06/20/2013	0.0000%(1.5500%)	07/16/2008	ROYALBANK		SALE	04/07/2009	(581,024)		3,686,138	58,383	4,267,162			(553,040)
CDS CXB888324 ON CDX.NA.IG.10	146,400,000	06/20/2013	0.0000%(1.5500%)	07/14/2008	GOLDMAN		SALE	04/07/2009	(853,646)		5,529,207	39,738	6,382,853			(367,877)
CDS CXB888324 ON CDX.NA.IG.10	244,000,000	06/20/2013	0.0000%(1.5500%)	08/11/2008	BOFA	(2,540,782)	SALE	02/18/2009	(2,265,749)		7,646,596	75,670	9,912,345			(439,102)
CDS CXB983042 ON CDX.NA.IG.11	150,000,000	12/20/2013	0.0000%(1.5000%)	10/31/2008	BANK OF AMERICA	3,639,320	SALE	04/07/2009	3,325,688		5,017,403	(203,171)	1,691,715			(809,421)
CDS CXB529928 ON CDX.NA.IG.8	48,800,000	06/20/2012	0.0000%(0.3500%)	04/30/2009	MERRILL LYNCH	2,737,747	SALE	05/05/2009	2,732,876		2,543,436	(4,871)	(189,440)			(7,243)
CDS SP0301009 ON SEARS HOLDINGS CORP	3,000,000	09/20/2011	0.0000%(1.0400%)	07/21/2006	GOLDMAN		SALE	12/01/2009			89,293		89,293			(29,207)
INT RATE SWAP0949 ON VARIABLE RATE SECURITIES	125,000,000	08/14/2018	MUNIPSA(US0003M)	08/12/2008	GOLDMAN SACHS		SALE	01/05/2009			6,223,786		6,223,786			(14,105)
INT RATE SWAP0953 ON VARIABLE RATE SECURITIES	200,000,000	08/27/2018	MUNIPSA(US0003M)	08/22/2008	GOLDMAN SACHS		SALE	02/03/2009			8,970,843		8,970,843			(201,558)
INT RATE SWAP0954 ON VARIABLE RATE SECURITIES	100,000,000	08/28/2018	MUNIPSA(US0003M)	08/25/2008	MERRILL LYNCH		SALE	01/16/2009			3,788,860		3,788,860			(54,218)
INT RATE SWAP0955 ON VARIABLE RATE SECURITIES	75,000,000	08/29/2018	MUNIPSA(US0003M)	08/27/2008	JP MORGAN CHASE BANK		SALE	01/05/2009			3,518,852		3,518,852			(9,217)
INT RATE SWAP0961 ON VARIABLE RATE SECURITIES	100,000,000	09/11/2018	MUNIPSA(US0003M)	09/09/2008	DEUTSCHE BANK		SALE	01/06/2009			3,623,980		3,623,980			(14,505)
INT RATE SWAP0962 ON VARIABLE RATE SECURITIES	100,000,000	09/17/2018	MUNIPSA(US0003M)	09/12/2008	GOLDMAN SACHS		SALE	01/06/2009			3,506,973		3,506,973			(11,178)
INT RATE SWAP0964 ON VARIABLE RATE SECURITIES	100,000,000	09/25/2018	MUNIPSA(US0003M)	09/23/2008	BANK OF AMERICA		SALE	01/13/2009			2,730,590		2,730,590			(16,685)
INT RATE SWAP0985 ON FIXED RATE SECURITIES	550,000,000	04/07/2014	US0003M(2.4275%)	04/03/2009	GOLDMAN SACHS		SALE	06/09/2009			23,091,703		23,091,703			(1,220,678)
INT RATE SWAP0986 ON FIXED RATE SECURITIES	180,000,000	04/07/2016	US0003M(2.8075%)	04/03/2009	GOLDMAN SACHS		SALE	06/09/2009			11,436,097		11,436,097			(521,095)
INT RATE SWAP0987 ON FIXED RATE SECURITIES	375,000,000	04/07/2019	US0003M(3.1000%)	04/03/2009	DEUTSCHE BANK		SALE	06/10/2009			36,580,812		36,580,812			(1,300,812)
INT RATE SWAP0988 ON FIXED RATE SECURITIES	220,000,000	04/09/2029	US0003M(3.4800%)	04/07/2009	CREDIT SUISSE FB		SALE	09/16/2009			11,272,219		11,272,219			(2,473,038)
INT RATE SWAP0989 ON FIXED RATE SECURITIES	375,000,000	04/21/2019	US0003M(3.0900%)	04/17/2009	GOLDMAN SACHS		SALE	06/09/2009			36,098,989		36,098,989			(1,024,001)
INT RATE SWAP0990 ON FIXED RATE SECURITIES	500,000,000	04/21/2014	US0003M(2.4600%)	04/17/2009	BARCLAY'S CAPITAL		SALE	09/23/2009			4,699,896		4,699,896			(3,407,242)
INT RATE SWAP0991 ON FIXED RATE SECURITIES	600,000,000	04/21/2014	US0003M(2.4600%)	04/17/2009	DEUTSCHE BANK		SALE	06/10/2009			24,806,037		24,806,037			(1,136,037)
INT RATE SWAP0992 ON FIXED RATE SECURITIES	360,000,000	04/21/2016	US0003M(2.7540%)	04/17/2009	DEUTSCHE BANK		SALE	06/10/2009			24,806,554		24,806,554			(831,562)
INT RATE SWAP0993 ON FIXED RATE SECURITIES	220,000,000	04/21/2029	US0003M(3.4000%)	04/17/2009	CREDIT SUISSE FB		SALE	09/11/2009			14,219,610		14,219,610			(2,206,838)
INT RATE SWAP0994 ON FIXED RATE SECURITIES	220,000,000	04/21/2029	US0003M(3.4025%)	04/17/2009	JP MORGAN CHASE BANK		SALE	09/11/2009			16,311,810		16,311,810			(2,209,038)
INT RATE SWAP0995 ON FIXED RATE SECURITIES	375,000,000	04/21/2019	US0003M(3.0438%)	04/17/2009	ROYAL BANK OF SCTLND		SALE	09/16/2009			18,401,158		18,401,158			(3,306,655)
INT RATE SWAP1011 ON FIXED RATE SECURITIES	550,000,000	04/07/2014	US0003M(3.3600%)	06/09/2009	GOLDMAN SACHS		SALE	10/07/2009			(22,705,988)		(22,705,988)			(4,802,148)
INT RATE SWAP1012 ON FIXED RATE SECURITIES	180,000,000	04/07/2016	US0003M(3.8500%)	06/09/2009	GOLDMAN SACHS		SALE	10/08/2009			(10,413,014)		(10,413,014)			(1,932,031)
INT RATE SWAP1013 ON FIXED RATE SECURITIES	375,000,000	04/21/2019	US0003M(4.2600%)	06/09/2009	DEUTSCHE BANK		SALE	11/24/2009			(27,701,719)		(27,701,719)			(6,315,154)
INT RATE SWAP1014 ON FIXED RATE SECURITIES	375,000,000	04/07/2019	US0003M(4.2900%)	06/10/2009	GOLDMAN SACHS		SALE	09/18/2009			(20,554,402)		(20,554,402)			(3,718,258)
INT RATE SWAP1015 ON FIXED RATE SECURITIES	360,000,000	04/21/2016	US0003M(3.8800%)	06/10/2009	DEUTSCHE BANK		SALE	10/08/2009			(21,553,346)		(21,553,346)			(3,841,917)
INT RATE SWAP1016 ON FIXED RATE SECURITIES	600,000,000	04/21/2014	US0003M(3.3700%)	06/10/2009	DEUTSCHE BANK		SALE	09/30/2009			(22,534,543)		(22,534,543)			(4,849,216)
0599999. Subtotal - Swaps - Hedging						19,451,968	XXX	XXX	16,359,367	XXX	168,250,273	(1,329,604)	151,890,905			(51,003,873)
CDS CS2295794 ON CVRD 125 01/20/2013	3,000,000	01/20/2013	1.2500%(0.0000%)	01/04/2008	GOLDMAN SACHS		SALE	01/08/2009			(225,132)		(225,132)			1,250
CDS CS2295828 ON ENTRPA 125.1 03/20/2013	3,000,000	03/20/2013	1.2510%(0.0000%)	01/04/2008	GOLDMAN		SALE	11/30/2009			(33,030)		(33,030)			35,028
CDS CS2352009 ON NORTEL NETWORKS CORPORA	4,000,000	03/20/2009	4.8500%(0.0000%)	03/05/2008	CITIBANK		SALE	02/17/2009			(3,538,322)		(3,538,322)			25,867
CDS CS2357123 ON EIX-SOUCAL 115 03/20/20	3,000,000	03/20/2013	1.1500%(0.0000%)	03/12/2008	MERRILL LYNCH		SALE	02/06/2009			(170,553)		(170,553)			3,929
CDS CS2400709 ON COUNTRYWIDE HOME LOANS,	3,000,000	06/20/2013	2.3000%(0.0000%)	04/23/2008	CITIBANK		SALE	04/15/2009			(61,950)		(61,950)			20,892
CDS CS2418560 ON XRX 105 06/20/2013	3,000,000	06/20/2013	1.0500%(0.0000%)	05/09/2008	BARCLAY'S CAPITAL		SALE	03/24/2009			(417,596)		(417,596)			7,438
CDS CS2426241 ON CATERPILLAR FINANCIAL S	3,000,000	06/20/2013	0.4800%(0.0000%)	05/15/2008	UBS AG		SALE	01/13/2009			(169,081)		(169,081)			600
CDS CS2441604 ON AGO-AGC 465 06/20/2013	3,000,000	06/20/2013	4.6500%(0.0000%)	06/02/2008	DEUTSCHE		SALE	10/15/2009			(286,550)		(286,550)			113,150
CDS CS2449284 ON VALERO ENERGY CO	3,000,000	06/20/2013	1.3100%(0.0000%)	06/12/2008	GOLDMAN SACHS		SALE	01/09/2009			(175,873)		(175,873)			1,419
CDS CS2451843 ON TW-CAB 152 06/20/2013	3,000,000	06/20/2013	1.5200%(0.0000%)	06/13/2008	UBS AG		SALE	07/23/2009			40,308		40,308			26,347
CDS CS2459564 ON INTERNATIONAL LEASE FIN	3,000,000	09/20/2013	3.8800%(0.0000%)	07/07/2008	BANQUE AIG		SALE	04/27/2009			(870,647)		(870,647)			38,477
CDS CS2464663 ON GENERAL ELECTRIC CAP CO	10,000,000	09/20/2013	1.5800%(0.0000%)	07/08/2008	ROYAL BANK OF SCTLND		SALE	01/07/2009			(804,296)		(804,296)			4,828
CDS CS2492805 ON XL CAP LTD	3,000,000	09/20/2013	1.9500%(0.0000%)	07/31/2008	DEUTSCHE BANK		SALE	01/27/2009			(682,825)		(682,825)			4,713
CDS CS2518435 ON SEMPRA ENERGY	3,000,000	12/20/2013	1.3000%(0.0000%)	09/18/2008	MERRILL		SALE	12/17/2009			105,628		105,628			28,600
CDS CS2536320 ON BA 95 12/20/2013	3,000,000	12/20/2013	0.9500%(0.0000%)	09/25/2008	BARCLAY'S CAPITAL		SALE	01/13/2009			(107,500)		(107,500)			1,188
CDS CS2582407 ON AT&T INC.	3,000,000	12/20/2013	1.7700%(0.0000%)	10/27/2008	UBS AG		SALE	01/06/2009			70,128		70,128			1,180
CDS CS2623367 ON RIOLN-LTD 920 12/20/201	3,000,000	12/20/2013	9.2000%(0.0000%)	11/26/2008	BARCLAY'S CAPITAL		SALE	01/09/2009			180,127		180,127			9,967
CDS CS2651541 ON TIIMN 410 03/20/2014	3,000,000	03/20/2014	4.1000%(0.0000%)	01/06/2009	DEUTSCHE BANK		SALE	04/21/2009			258,346		258,346			36,558
CDS CS2661821 ON HSBC-HSBCB 75 03/20/201	3,000,000	03/20/2014	0.7500%(0.0000%)	01/09/2009	ROYAL BANK OF SCTLND		SALE	04/20/2009			(70,420)		(70,420)			6,438
CDS CS2664346 ON RABOBK 130 03/20/2014	3,000,000	03/20/2014	1.3000%(0.0000%)	01/12/2009	UBS AG		SALE	04/20/2009			(34,171)		(34,171)			10,833
CDS CS2697619 ON MET 490 03/20/2014	3,000,000	03/20/2014	4.9000%(0.0000%)	01/28/2009	DEUTSCHE BANK		SALE	02/06/2009			(49,008)		(49,008)			5,308
CDS CS2718084 ON BHP 165 03/20/2009	3,000,000	03/20/2014	1.6500%(0.0000%)	02/12/2009	BARCLAY'S CAPITAL		SALE	06/09/2009			98,125		98,125			16,363
CDS CS2733489 ON UNH 250 03/20/2014	3,000,000	03/20/2014	2.5000%(0.0000%)	02/25/2009	CREDIT SUISSE FB		SALE	05/07/2009			97,656		97,656			15,625
CDS CS2797443 ON VZW 135 06/20/2014	3,000,000	06/20/2014	1.3500%(0.0000%)	03/26/2009	GOLDMAN SACHS		SALE	07/23/2009			98,783		98,783			13,838
CDS CS2825616 ON PG 100 06/20/2014	3,000,000	06/20/2014	1.0000%(0.0000%)	04/15/2009	BARCLAY'S CAPITAL	(2,865)	SALE	06/11/2009	(2,773)		31,411	92	34,183			5,176
CDS CS2833297 ON ATTINC 100 06/20/2014	3,000,000	06/20/2014	1.0000%(0.0000%)	04/21/2009	BARCLAY	(49,160)	SALE	10/09/2009	(44,583)		19,397	4,577	63,980			19,244
CDS CS2858898 MET 500 06/20/2014	3,000,000	06/20/2014	5.0000%(0.0000%)	05/07/2009	BANK OF AMERICA	(47,383)	SALE	08/06/2009	(44,991)		266,440	2,392	311,431			41,976

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Description	Notional Amount	Date of Maturity, Expiry or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Indicate Exercise, Expiration, Maturity or Sale	Termination Date	Book Value	*	Consideration Received or (Paid) on Terminations	Increase/ (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
CDS CS2871693 ON CAT-FINSER 100 06/20/2014	3,000,000	06/20/2014	1.0000%(0.0000%)	05/27/2009	JP MORGAN CHASE BANK	(172,408)	SALE	07/29/2009	(166,257)		(52,162)	6,151	114,095			11,734
CDS CS2884480 ON RIOLN-LTD 225 06/20/2014	3,000,000	06/20/2014	2.2500%(0.0000%)	06/09/2009	MORGANSTAN		SALE	10/13/2009			159,972		159,972			24,188
CDS CS2889604 ON FE 100 06/20/2014	3,000,000	06/20/2014	1.0000%(0.0000%)	06/11/2009	BANK OF AMERICA	(115,518)	SALE	07/14/2009	(113,282)		(56,624)	2,236	56,657			5,153
CDS CS2894737 ON PRU 500 09/20/2014	3,000,000	09/20/2014	5.0000%(0.0000%)	06/15/2009	DEUTSCHE BANK	102,824	SALE	07/02/2009	101,684		42,824	(1,140)	(58,860)			7,610
CDS CS2910087 ON SGP 100 12/01/2013	3,000,000	12/01/2013	1.0000%(0.0000%)	07/07/2009	BANK OF AMERICA	31,767	SALE	09/01/2009	30,643		73,938	(1,124)	43,295			3,710
CDS CS2928014 ON LAFCP 300 09/20/2014	3,000,000	09/20/2014	3.0000%(0.0000%)	07/23/2009	GOLDMAN	57,178	SALE	11/23/2009	53,389		157,560	(3,789)	104,171			27,711
CDS CS2933121 ON ARMLL 100 09/20/2014	3,000,000	09/20/2014	1.0000%(0.0000%)	07/31/2009	GOLDMAN	(300,562)	SALE	12/29/2009	(275,692)		(88,668)	24,871	187,024			37,871
CDS CS2945927 ON KSS 100 09/20/2014	3,000,000	09/20/2014	1.0000%(0.0000%)	08/18/2009	JPMCHASE	(4,200)	SALE	12/10/2009	(3,934)		17,141	266	21,075			10,099
CDS CS2979231 ON WPPGRP-2005 6 04APR17	3,000,000	12/20/2014	1.0000%(0.0000%)	10/09/2009	DEUTSCHE	(144,346)	SALE	11/19/2009	(140,949)		(46,361)	3,396	94,589			7,146
CDS CXS983044 ON CDX.NA.IG.11	15,000,000	12/20/2013	1.5000%(0.0000%)	11/13/2008	UBS AG	(311,686)	SALE	01/12/2009	(301,988)		(382,910)	5,004	(80,922)			20,004
CDS CXS983044 ON CDX.NA.IG.11	30,000,000	12/20/2013	1.5000%(0.0000%)	10/16/2008	ROYALBANK	(664,430)	SALE	01/12/2009	(634,407)		(765,820)	2,382	(131,413)			9,882
CDS CXS527361 ON CDX.NA.IG.HVOL.8	25,000,000	06/20/2012	0.7500%(0.0000%)	09/04/2007	MERRILL LYNCH	(682,859)	SALE	01/12/2009	(489,455)		(2,601,329)	5,548	(2,111,874)			11,798
CDS CXS527361 ON CDX.NA.IG.HVOL.8	25,000,000	06/20/2012	0.7500%(0.0000%)	07/25/2007	BARCLAY'S CAPITAL		SALE	04/27/2009	(462,435)		(2,012,585)	48,699	(1,550,150)			109,637
CDS CXS529920 ON CDX.NA.IG.8	24,400,000	06/20/2012	0.3500%(0.0000%)	08/07/2007	BARCLAY'S CAPITAL		SALE	06/22/2009	(228,184)		(1,063,399)	36,934	(835,215)			77,973
CDS CXS529920 ON CDX.NA.IG.8	48,800,000	06/20/2012	0.3500%(0.0000%)	07/23/2007	GOLDMAN		SALE	05/05/2009	(241,615)		(2,543,436)	27,349	(2,301,821)			86,654
CDS CXS570882 ON CDX.NA.IG.8	24,400,000	06/20/2012	0.3500%(0.0000%)	07/26/2007	MORGAN STANLEY		SALE	06/22/2009	(209,107)		(1,063,399)	33,846	(854,292)			74,885
CDS CXS888326 ON CDX.NA.IG.10	48,800,000	06/20/2013	1.5500%(0.0000%)	07/11/2008	ROYALBANK	319,443	SALE	04/30/2009	267,223		(1,127,496)	(22,509)	(1,394,719)			229,625
CDS CXS888326 ON CDX.NA.IG.10	48,800,000	06/20/2013	1.5500%(0.0000%)	08/19/2008	GOLDMAN	267,679	SALE	06/01/2009	224,246		(480,985)	(19,875)	(705,231)			288,988
CDS CXS888326 ON CDX.NA.IG.10	48,800,000	06/20/2013	1.5500%(0.0000%)	07/08/2008	UBS	235,721	SALE	05/27/2009	193,320		(774,077)	(23,564)	(967,397)			295,804
0799999. Subtotal - Swaps - Other						(1,480,806)	XXX	XXX	(2,489,148)	XXX	(19,038,421)	131,742	(16,549,273)			1,836,700
0899999. Subtotal - Swaps						17,971,161	XXX	XXX	13,870,219	XXX	149,211,851	(1,197,861)	135,341,632			(49,167,173)
FXFWD0146 (6.7505NOK) / 1 USD FORWARD	44,440,000	06/15/2009	(6.7505NOK) / 1 USD	04/08/2009	DEUTSCHE BANK		MATURITY	06/15/2009			(1,928,441)		(1,928,441)			
FXFWD0147 (1.4107AUD) / 1 USD FORWARD	40,000,000	06/15/2009	(1.4107AUD) / 1 USD	04/20/2009	DEUTSCHE BANK		MATURITY	06/15/2009			(4,819,998)		(4,819,998)			
FXFWD0149 1.2498AUD / (1 USD) FORWARD	45,150,096	06/15/2009	1.2498AUD / (1 USD)	05/29/2009	DEUTSCHE BANK		MATURITY	06/15/2009			(330,098)		(330,098)			
FXFWD0150 6.3031NOK / (1 USD) FORWARD	47,594,393	06/15/2009	6.3031NOK / (1 USD)	05/29/2009	DEUTSCHE BANK		MATURITY	06/15/2009			(1,225,952)		(1,225,952)			
FXFWD0156 (1.2197AUD) / 1 USD FORWARD	29,516,400	09/16/2009	(1.2197AUD) / 1 USD	08/12/2009	CITIBANK		MATURITY	09/16/2009			(1,974,708)		(1,974,708)			
FXFWD0158 1.1583AUD / (1 USD) FORWARD	31,080,600	09/16/2009	1.1583AUD / (1 USD)	09/11/2009	CITIBANK		MATURITY	09/16/2009			410,508		410,508			
FXFWD0159 (1.1669AUD) / 1 USD FORWARD	30,852,000	12/16/2009	(1.1669AUD) / 1 USD	09/11/2009	CITIBANK		MATURITY	12/16/2009			(1,866,636)		(1,866,636)			
FXFWD0163 (0.6784EUR) / 1 USD FORWARD	10,318,679	12/16/2009	(0.6784EUR) / 1 USD	09/17/2009	CITIBANK		MATURITY	12/16/2009			(20,160)		(20,160)			
FXFWD0164 (6.8596SEK) / 1 USD FORWARD	21,867,164	12/16/2009	(6.8596SEK) / 1 USD	09/17/2009	CITIBANK		MATURITY	12/16/2009			739,151		739,151			
FXFWD0165 (5.8672NOK) / 1 USD FORWARD	20,452,766	12/16/2009	(5.8672NOK) / 1 USD	09/17/2009	CITIBANK		MATURITY	12/16/2009			(423,523)		(423,523)			
FXFWD0166 (5.0548DKK) / 1 USD FORWARD	26,114,041	12/16/2009	(5.0548DKK) / 1 USD	09/17/2009	CITIBANK		MATURITY	12/16/2009			(79,044)		(79,044)			
FXFWD0168 (1.0759CAD) / 1 USD FORWARD	44,150,110	12/16/2009	(1.0759CAD) / 1 USD	09/21/2009	CITIBANK		MATURITY	12/16/2009			(585,034)		(585,034)			
FXFWD0171 (6.8065SEK) / 1 USD FORWARD	11,018,879	12/16/2009	(6.8065SEK) / 1 USD	09/23/2009	CITIBANK		MATURITY	12/16/2009			454,872		454,872			
FXFWD0172 (5.8378NOK) / 1 USD FORWARD	17,986,228	12/16/2009	(5.8378NOK) / 1 USD	09/23/2009	CITIBANK		MATURITY	12/16/2009			(280,525)		(280,525)			
FXFWD0174 (89.57JPY) / 1 USD FORWARD	35,000,000	12/22/2009	(89.57JPY) / 1 USD	09/30/2009	DEUTSCHE BANK		MATURITY	12/22/2009			178,829		178,829			
0999999. Subtotal - Forwards - Hedging							XXX	XXX		XXX	(11,750,760)		(11,750,760)			
1299999. Subtotal - Forwards							XXX	XXX		XXX	(11,750,760)		(11,750,760)			
2599999. Subtotal - Hedging						19,451,968	XXX	XXX	16,359,367	XXX	156,499,513	(1,329,604)	140,140,146			(51,003,873)
2799999. Subtotal - Other						(1,480,806)	XXX	XXX	(2,489,148)	XXX	(19,038,421)	131,742	(16,549,273)			1,836,700
9999999 - Totals						17,971,161	XXX	XXX	13,870,219	XXX	137,461,092	(1,197,861)	123,590,872			(49,167,173)

SCHEDULE DB - PART D - SECTION 1

Showing all Futures Contracts and Insurance Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
INDEX FUTURES - EMINI MSCI EAFE	321	03/19/2010	24,997,364	25,179,240	181,876	12/10/2009	CME		181,876			3,210,000
INDEX FUTURES - EMINI S & P 500	104	03/19/2010	5,705,684	5,775,640	69,956	12/11/2009	CME		69,956			585,000
INDEX FUTURES - EMINI RUSSELL 2000	547	03/19/2010	32,449,325	34,127,330	1,678,005	12/11/2009	ICE		1,678,005			2,188,000
INDEX FUTURES - S & P 500	180	03/18/2010	49,374,666	49,981,500	606,834	12/11/2009	CME		606,834			5,062,500
0199999. Subtotal - Long Futures - Hedging			112,527,040	115,063,710	2,536,670	XXX	XXX		2,536,670			11,045,500
0499999. Subtotal - Long Futures			112,527,040	115,063,710	2,536,670	XXX	XXX		2,536,670			11,045,500
0899999. Subtotal - Short Futures						XXX	XXX					
2099999. Subtotal - Insurance Futures Call Options						XXX	XXX					
2499999. Subtotal - Insurance Futures Put Options						XXX	XXX					
2599999. Subtotal - Hedging			112,527,040	115,063,710	2,536,670	XXX	XXX		2,536,670			11,045,500
2799999. Subtotal - Other						XXX	XXX					
9999999 - Totals			112,527,040	115,063,710	2,536,670	XXX	XXX		2,536,670			11,045,500

SCHEDULE DB - PART D - SECTION 2

Showing all Futures Contracts and Insurance Futures Contracts Opened During Current Year

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Date of Opening Position	6 Exchange or Counterparty	7 Net Additions to Cash Deposits
INDEX FUTURES - EMINI MSCI EAFE	321	03/19/2010	24,997,364	12/10/2009	CME	
INDEX FUTURES - EMINI MSCI EAFE	296	06/19/2009	14,098,954	06/02/2009	CME	
INDEX FUTURES - EMINI MSCI EAFE	305	09/18/2009	20,536,357	09/01/2009	CME	
INDEX FUTURES - EMINI MSCI EAFE	327	12/18/2009	25,284,263	12/02/2009	CME	
INDEX FUTURES - EMINI S & P 500	104	03/19/2010	5,705,684	12/11/2009	CME	
INDEX FUTURES - EMINI S & P 500	14	03/20/2009	625,158	02/04/2009	CME	
INDEX FUTURES - EMINI S & P 500	197	06/19/2009	7,088,655	06/02/2009	CME	
INDEX FUTURES - EMINI S & P 500	168	09/21/2009	7,900,595	06/15/2009	CME	
INDEX FUTURES - EMINI S & P 500	111	12/21/2009	5,791,111	11/03/2009	CME	
INDEX FUTURES - EMINI RUSSELL 2000	547	03/19/2010	32,449,325	12/11/2009	ICE	
RUSSELL 2000 MINI	5	03/20/2009	223,962	02/04/2009	ICE	
INDEX FUTURES - EMINI RUSSELL 2000	592	06/19/2009	21,615,293	05/01/2009	ICE	
INDEX FUTURES - EMINI RUSSELL 2000	588	09/18/2009	30,688,667	07/02/2009	ICE	
INDEX FUTURES - EMINI RUSSELL 2000	573	12/18/2009	34,096,077	10/05/2009	ICE	
INDEX FUTURES - S & P 500	180	03/18/2010	49,374,666	12/11/2009	CME	
INDEX FUTURES - S & P 500	180	06/19/2009	32,276,916	06/03/2009	CME	
INDEX FUTURES - S & P 500	180	09/21/2009	42,323,166	06/15/2009	CME	
INDEX FUTURES - S & P 500	180	12/21/2009	46,958,166	09/15/2009	CME	
0199999. Subtotal - Long Futures - Hedging			402,034,379	XXX	XXX	
INDEX FUTURES - S & P 500	695	03/20/2009	125,102,572	03/12/2009	CME	
INDEX FUTURES - S & P 500	3,345	06/19/2009	722,218,189	06/03/2009	CME	
INDEX FUTURES - S & P 500	2,650	09/21/2009	615,505,580	06/15/2009	CME	
INDEX FUTURES - S & P 500	1,835	12/21/2009	475,891,102	09/15/2009	CME	
0399999. Subtotal - Long Futures - Other			1,938,717,443	XXX	XXX	
0499999. Subtotal - Long Futures			2,340,751,822	XXX	XXX	
INDEX FUTURES - EMINI S & P 500	3,475	03/20/2009	125,178,709	03/12/2009	CME	
INDEX FUTURES - EMINI S & P 500	6,250	06/19/2009	256,046,125	06/11/2009	CME	
INDEX FUTURES - EMINI S & P 500	10,175	09/21/2009	479,273,589	08/17/2009	CME	
INDEX FUTURES - EMINI S & P 500	9,175	12/21/2009	478,661,126	09/15/2009	CME	
0599999. Subtotal - Short Futures - Hedging			1,339,159,549	XXX	XXX	
0899999. Subtotal - Short Futures			1,339,159,549	XXX	XXX	
2099999. Subtotal - Insurance Futures Call Options				XXX	XXX	
2499999. Subtotal - Insurance Futures Put Options				XXX	XXX	
2599999. Subtotal - Hedging			1,741,193,928	XXX	XXX	
2799999. Subtotal - Other			1,938,717,443	XXX	XXX	
9999999 - Totals			3,679,911,371	XXX	XXX	

SCHEDULE DB - PART D - SECTION 3

Showing all Futures Contracts and Insurance Futures Contracts Terminated During Current Year

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Termination Value	6 Variation Margin	7 Date of Opening Position	8 Exchange or Counterparty	9 Net Reduction to Cash Deposits	10 Termination Date	Variation Margin Information		
										11 Gain (Loss) Recognized	12 Gain (Loss) Used to Adjust Basis of Hedged Item	13 Gain (Loss) Deferred
INDEX FUTURES - EMINI MSCI EAFE	304	03/20/2009	18,261,994	14,765,046	(3,496,949)	12/15/2008	CME		03/12/2009	(3,496,949)		
INDEX FUTURES - EMINI MSCI EAFE	296	06/19/2009	14,098,954	19,963,654	5,864,700	06/02/2009	CME		06/15/2009	5,864,700		
INDEX FUTURES - EMINI MSCI EAFE	305	09/18/2009	20,536,357	23,627,633	3,091,277	09/01/2009	CME		09/15/2009	3,091,277		
INDEX FUTURES - EMINI MSCI EAFE	327	12/18/2009	25,284,263	25,508,892	224,628	12/02/2009	CME		12/10/2009	224,628		
INDEX FUTURES - EMINI S & P 500	207	03/20/2009	9,169,239	7,449,489	(1,719,750)	12/15/2008	CME		03/12/2009	(1,719,750)		
INDEX FUTURES - EMINI S & P 500	197	06/19/2009	7,088,655	9,151,644	2,062,989	06/02/2009	CME		06/15/2009	2,062,989		
INDEX FUTURES - EMINI S & P 500	168	09/21/2009	7,900,595	8,616,080	715,485	06/15/2009	CME		09/15/2009	715,485		
INDEX FUTURES - EMINI S & P 500	111	12/21/2009	5,791,111	6,118,027	326,916	11/03/2009	CME		12/11/2009	326,916		
RUSSELL 2000 MINI	594	03/20/2009	27,413,526	21,861,924	(5,551,602)	12/15/2008	ICE		03/12/2009	(5,551,602)		
INDEX FUTURES - EMINI RUSSELL 2000	592	06/19/2009	21,615,293	30,964,979	9,349,686	05/01/2009	ICE		06/15/2009	9,349,686		
INDEX FUTURES - EMINI RUSSELL 2000	588	09/18/2009	30,688,667	35,021,048	4,332,381	07/02/2009	ICE		09/15/2009	4,332,381		
INDEX FUTURES - EMINI RUSSELL 2000	573	12/18/2009	34,096,077	34,058,773	(37,303)	10/05/2009	ICE		12/11/2009	(37,303)		

SCHEDULE DB - PART D - SECTION 3

Showing all Futures Contracts and Insurance Futures Contracts Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	Variation Margin Information		
										11	12	13
Description	Number of Contracts	Maturity Date	Original Value	Termination Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Net Reduction to Cash Deposits	Termination Date	Gain (Loss) Recognized	Gain (Loss) Used to Adjust Basis of Hedged Item	Gain (Loss) Deferred
INDEX FUTURES - S & P 500	180	03/20/2009	39,843,666	32,421,834	(7,421,832)	12/15/2008	CME		03/20/2009	(7,421,832)		
INDEX FUTURES - S & P 500	180	06/19/2009	32,276,916	42,510,834	10,233,918	06/03/2009	CME		06/15/2009	10,233,918		
INDEX FUTURES - S & P 500	180	09/21/2009	42,323,166	47,154,834	4,831,668	06/15/2009	CME		09/15/2009	4,831,668		
INDEX FUTURES - S & P 500	180	12/21/2009	46,958,166	49,589,334	2,631,168	09/15/2009	CME		12/11/2009	2,631,168		
0199999. Subtotal - Long Futures - Hedging			383,346,645	408,784,025	25,437,380	XXX	XXX		XXX	25,437,380		
INDEX FUTURES - S & P 500	1,390	03/20/2009	278,943,393	262,340,677	(16,602,716)	12/15/2008	CME		03/20/2009	(16,602,716)		
INDEX FUTURES - S & P 500	3,345	06/19/2009	722,218,189	742,817,499	20,599,310	06/03/2009	CME		06/15/2009	20,599,310		
INDEX FUTURES - S & P 500	2,650	09/21/2009	615,505,580	655,598,070	40,092,490	06/15/2009	CME		09/15/2009	40,092,490		
INDEX FUTURES - S & P 500	1,835	12/21/2009	475,891,102	500,780,865	24,889,763	09/15/2009	CME		12/11/2009	24,889,763		
0399999. Subtotal - Long Futures - Other			2,092,558,264	2,161,537,110	68,978,846	XXX	XXX		XXX	68,978,846		
0499999. Subtotal - Long Futures			2,475,904,909	2,570,321,135	94,416,227	XXX	XXX		XXX	94,416,227		
INDEX FUTURES - EMINI S & P 500	6,950	03/20/2009	278,991,418	262,359,199	16,632,219	12/15/2008	CME		03/20/2009	16,632,219		
INDEX FUTURES - EMINI S & P 500	6,250	06/19/2009	256,046,125	255,740,063	306,063	06/11/2009	CME		06/15/2009	306,063		
INDEX FUTURES - EMINI S & P 500	10,175	09/21/2009	479,273,589	528,862,099	(49,588,510)	08/17/2009	CME		09/15/2009	(49,588,510)		
INDEX FUTURES - EMINI S & P 500	9,175	12/21/2009	478,661,126	500,782,658	(22,121,532)	09/15/2009	CME		11/16/2009	(22,121,532)		
0599999. Subtotal - Short Futures - Hedging			1,492,972,258	1,547,744,018	(54,771,760)	XXX	XXX		XXX	(54,771,760)		
0899999. Subtotal - Short Futures			1,492,972,258	1,547,744,018	(54,771,760)	XXX	XXX		XXX	(54,771,760)		
2099999. Subtotal - Insurance Futures Call Options						XXX	XXX		XXX			
2499999. Subtotal - Insurance Futures Put Options						XXX	XXX		XXX			
2599999. Subtotal - Hedging			1,876,318,902	1,956,528,043	(29,334,380)	XXX	XXX		XXX	(29,334,380)		
2799999. Subtotal - Other			2,092,558,264	2,161,537,110	68,978,846	XXX	XXX		XXX	68,978,846		
9999999 - Totals			3,968,877,166	4,118,065,153	39,644,466	XXX	XXX		XXX	39,644,466		

SCHEDULE DB - PART E - SECTION 1

Showing Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Statement Value			Fair Value			10	11
			4	5	6	7	8	9		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Fair Value of Acceptable Collateral	Contracts Statement Value >0	Contracts Statement Value <0	Exposure Net of Collateral	Contracts Fair Value >0	Contracts Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX		61,779,639		61,779,639	61,779,639		61,779,639	11,045,500	11,045,500
BANK OF AMERICA	YES		23,977,017	(1,779,861)	22,197,156	24,320,056	(4,607,820)	19,712,236	689,674	689,674
BARCLAY'S CAPITAL	YES	11,260,000	19,194,059	(8,890,710)		19,388,827	(8,987,399)		3,180,778	2,224,127
CITIBANK	YES		2,456,243	(548,849)	1,907,394	2,456,243	(1,632,013)	824,230	1,012,729	1,012,729
CREDIT SUISSE FB	YES		13,809,387	(75,664)	13,733,724	13,809,387	(75,664)	13,733,724	93,156	93,156
DEUTSCHE BANK	YES	2,660,000	31,655,059	(8,646,853)	20,348,206	32,161,457	(14,546,593)	14,954,864	3,559,020	3,559,020
GOLDMAN SACHS	YES		457,403	(5,262,844)		535,498	(9,744,560)		2,445,180	
HSBC	YES		61,372	(175,490)		142,973	(175,490)		188,695	74,577
JP MORGAN CHASE BANK	YES	14,650,000	16,227,143	(949,099)	628,044	16,227,143	(923,413)	653,730	617,311	617,311
MERRILL LYNCH	YES		79,762	(27,113)	52,649	79,762	(446,564)		265,281	265,281
MORGAN STANLEY	YES		24,091	(1,003,537)		24,091	(1,003,537)		219,624	
ROYAL BANK OF SCTLND	YES		41,765	(192,853)		41,765	(192,853)		226,335	75,246
UBS AG	YES	9,972,000	11,830,960	(735,018)	1,123,942	11,840,809	(681,355)	1,187,454	557,045	557,045
0299999. Total NAIC 1 Designation		38,542,000	119,814,261	(28,287,891)	59,991,115	121,028,011	(43,017,262)	51,066,238	13,054,827	9,168,166
0899999 - Totals		38,542,000	181,593,900	(28,287,891)	121,770,754	182,807,650	(43,017,262)	112,845,877	24,100,327	20,213,666

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 *
Allstate Bank	Northbrook, Illinois					63,370,928	XXX
Bank of America, N.A.	New York, New York					(677,560,261)	XXX
Bank of Montreal	Toronto, Canada		2.250	4,351		659,607	XXX
Bank of New York Mellon	New York, New York		0.050	12,011		29,060,021	XXX
Bank of Oklahoma	Tulsa, Oklahoma					172,481	XXX
Bank of the West	Walnut Creek, California					98,657	XXX
Citibank, N.A.	New York, New York		0.050	1,179		5,491,337	XXX
Commerce Bank, N.A.	Kansas City, Missouri					238,944	XXX
Fifth Third Bank	Cincinnati, Ohio					26,637,908	XXX
First Hawaiian Bank	Honolulu, Hawaii					2,893,692	XXX
Manufacturers and Traders Trust Co.	Baltimore, Maryland					450,337	XXX
First Tennessee Bank	Memphis, Tennessee					10,961,613	XXX
Branch Banking and Trust Co.	Richmond, Virginia					14,955,169	XXX
Harris, N.A.	Chicago, Illinois					17,270,682	XXX
Capital One, N.A.	New Orleans, Louisiana					16,873,777	XXX
Huntington National Bank	Columbus, Ohio					701,457	XXX
JP Morgan Chase Bank, N.A.	New York, New York		0.010	742		(2,914,351)	XXX
KeyBank National Association	Cleveland, Ohio					10,821,953	XXX
M&I Marshall Ilsley	Milwaukee, Wisconsin					1,603,304	XXX
HSBC Bank, USA	Buffalo, New York					15,642,811	XXX
RBC Global Services	Toronto, Canada		2.050	80		13,292	XXX
PNC Financial Services	Cherry Hill, New Jersey					50,692,684	XXX
Regions Bank	Birmingham, Alabama					19,658,393	XXX
U.S. Bank, N.A.	St. Paul, Minnesota					1,434,586	XXX
Wells Fargo Bank, N.A.	San Francisco, California					(15,974,894)	XXX
Bank of Alaska	Anchorage, Alaska		2.970	7,915	1,489	266,709	XXX
							XXX
							XXX
							XXX
							XXX
							XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	26,279	1,489	(406,479,164)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	26,279	1,489	(406,479,164)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	1,562,826	XXX
0599999 Total - Cash		XXX	XXX	26,279	1,489	(404,916,338)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(566,912,702)	4. April	(441,850,985)	7. July	(310,395,955)	10. October	(187,393,499)
2. February	(628,156,971)	5. May	(343,086,483)	8. August	(251,109,085)	11. November	(116,678,061)
3. March	(162,860,693)	6. June	(503,693,745)	9. September	(434,240,115)	12. December	(404,916,338)

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
TREASURY BILL	C	12/17/2009		03/04/2010	9,249,841		39
0199999. U.S. Governments - Issuer Obligations					9,249,841		39
0399999. Total - U.S. Government Bonds					9,249,841		39
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions of States, Territories and Possessions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
AMERICAN HONDA FINANCE CORP.		12/11/2009		01/13/2010	19,998,933		1,867
AUTOZONE INC		12/31/2009		01/07/2010	1,999,917		14
AVERY DENNISON CORP		12/31/2009		01/04/2010	24,999,687		104
BMW U.S. CAPITAL		12/21/2009		01/04/2010	3,401,923		281
WALT DISNEY COMPANY		12/31/2009		01/14/2010	14,199,744		20
KRAFT FOODS INC		12/31/2009		01/04/2010	499,996		1
MCCORMICK & COMPANY		12/31/2009		01/04/2010	8,799,927		24
NORTHERN ILLINOIS GAS		12/31/2009		01/04/2010	4,999,975		8
PRECISION CASTPARTS CORP.		12/31/2009		01/04/2010	12,349,804		65
SOCIETE GENERALE NA		12/31/2009		01/04/2010	28,955,952		16
SOUTHERN COMPANY FUNDING CORP		12/31/2009		01/04/2010	4,999,984		6
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					125,205,842		2,407
3899999. Total - Industrial and Miscellaneous Bonds (Unaffiliated)					125,205,842		2,407
4199999. Total - Credit Tenant Loans							
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					134,455,682		2,445
7899999. Total - Single Class Mortgage-Backed/Asset-Backed Securities							
7999999. Total - Defined Multi-Class Residential Mortgage-Backed Securities							
8099999. Total - Other Multi-Class Residential Mortgage-Backed Securities							
8199999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities							
8299999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities							
8399999. Total Bonds					134,455,682		2,445
8699999 - Total Cash Equivalents					134,455,682		2,445

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	B	WORKERS' COMPENSATION			11,935,344	13,534,368
4. Arkansas AR						
5. California CA	B	WORKERS' COMPENSATION			54,917,530	64,708,094
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	PROPERTY & CASUALTY			123,887	154,567
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	PROPERTY & CASUALTY			183,876	226,707
12. Hawaii HI						
13. Idaho ID	B	PROPERTY & CASUALTY			75,099	100,946
14. Illinois IL	B	PROPERTY & CASUALTY	2,962,400	3,847,556	135,330	173,566
15. Indiana IN	ST	PROPERTY & CASUALTY			75,000	75,000
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA	B	PROPERTY & CASUALTY			131,736	160,926
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	PROPERTY & CASUALTY			5,708,063	6,837,185
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	B	PROPERTY & CASUALTY			123,471	161,513
32. New Mexico NM	B	PROPERTY & CASUALTY			532,891	674,874
33. New York NY	B	PROPERTY & CASUALTY			1,992,096	2,379,840
34. North Carolina NC	B	PROPERTY & CASUALTY			300,670	403,782
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR	B	PROPERTY & CASUALTY			6,636,314	7,984,803
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
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 CN	B	PROPERTY & CASUALTY			4,521,957	5,518,481
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	2,962,400	3,847,556	87,393,265	103,094,652
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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ALLSTATE INSURANCE COMPANY

THIS SECTION INCLUDES THE FOLLOWING EXHIBITS/SCHEDULES:

Financial Guaranty Insurance Exhibit

Schedule P Prior Reserves By Line

1 9 2 3 2 2 0 0 9 2 4 0 0 0 1 0 0



FINANCIAL GUARANTY INSURANCE EXHIBIT

For the Year Ended December 31, 2009

(To Be Filed by March 1)

Of The ALLSTATE INSURANCE COMPANY

NAIC Group Code 0008 NAIC Company Code 19232 Employer's ID Number 36-0719665

Financial Guaranty Insurance Exhibit - Part 1

N O N E

Financial Guaranty Insurance Exhibit - Part 2

N O N E

Financial Guaranty Insurance Exhibit Part 3A

N O N E

Financial Guaranty Insurance Exhibit Part 3B

N O N E

Financial Guaranty Insurance Exhibit Part 3C

N O N E

Financial Guaranty Insurance Exhibit Part 3D

N O N E

Financial Guaranty Insurance Exhibit Part 3E

N O N E

Financial Guaranty Insurance Exhibit Part 3F

N O N E

Financial Guaranty Insurance Exhibit Part 4A

N O N E

Financial Guaranty Insurance Exhibit Part 4B

N O N E

Financial Guaranty Insurance Exhibit Part 4C

N O N E

Financial Guaranty Insurance Exhibit Part 4D

N O N E

CONTINGENCY RESERVE FOR NON-MUNICIPAL OBLIGATIONS

PART 4E

PASS-THROUGH SECURITIES

Calendar Year Written	1 Net Premiums Written	2 Net Principal Guaranteed	3 Average Premium (Cols. 1/2)	4 Current Year Earned Premium	5 Prior Year Reserve	Current Year 6 Addition To Reserve	Current Year 7 Withdrawals From Reserve	8 Contingency Reserve (Cols. 5+6-7)
1. 2009 S.P.								
2. 2009 I.P.								
3. 2008 S.P.								
4. 2008 I.P.								
5. 2007 S.P.								
6. 2007 I.P.								
7. 2006 S.P.								
8. 2006 I.P.								
9. 2005 S.P.								
10. 2005 I.P.								
11. 2004 S.P.								
12. 2004 I.P.								
13. 2003 S.P.								
14. 2003 I.P.								
15. 2002 S.P.								
16. 2002 I.P.								
17. 2001 S.P.								
18. 2001 I.P.								
19. 2000 S.P.								
20. 2000 I.P.								
21. Prior To 2000 S.P.								
22. Prior To 2000 I.P.								
23. Totals								

NONE

CONTINGENCY RESERVE FOR NON-MUNICIPAL OBLIGATIONS

PART 4F

LIMITED PARTNERSHIPS

Calendar Year Written	1 Net Premiums Written	2 Net Principal Guaranteed	3 Average Premium (Cols. 1/2)	4 Current Year Earned Premium	5 Prior Year Reserve	Current Year 6 Addition To Reserve	Current Year 7 Withdrawals From Reserve	8 Contingency Reserve (Cols. 5+6-7)
1. 2009 S.P.								
2. 2009 I.P.								
3. 2008 S.P.								
4. 2008 I.P.								
5. 2007 S.P.								
6. 2007 I.P.								
7. 2006 S.P.								
8. 2006 I.P.								
9. 2005 S.P.								
10. 2005 I.P.								
11. 2004 S.P.								
12. 2004 I.P.								
13. 2003 S.P.								
14. 2003 I.P.								
15. 2002 S.P.								
16. 2002 I.P.								
17. 2001 S.P.								
18. 2001 I.P.								
19. 2000 S.P.								
20. 2000 I.P.								
21. Prior To 2000 S.P.	6,117,730							
22. Prior To 2000 I.P.								
23. Totals	6,117,730							

S.P. = Single Premiums

I.P. = Installment Premiums

Financial Guaranty Insurance Exhibit Part 4G

N O N E

Financial Guaranty Insurance Exhibit Part 4H

N O N E

SUPPLEMENT FOR THE YEAR 2009 OF THE ALLSTATE INSURANCE COMPANY

CONTINGENCY RESERVE FOR NON-MUNICIPAL OBLIGATIONS

PART 4I

TOTALS - ALL NON-MUNICIPAL OBLIGATIONS WRITTEN

Calendar Year Written	1 Net Premiums Written	2 Net Principal Guaranteed	3 Average Premium (Cols. 1/2)	4 Current Year Earned Premium	5 Prior Year Reserve	Current Year 6 Addition To Reserve	Current Year 7 Withdrawals From Reserve	8 Contingency Reserve (Cols. 5+6-7)
1. 2009 S.P.								
2. 2009 I.P.								
3. 2008 S.P.								
4. 2008 I.P.								
5. 2007 S.P.								
6. 2007 I.P.								
7. 2006 S.P.								
8. 2006 I.P.								
9. 2005 S.P.								
10. 2005 I.P.								
11. 2004 S.P.								
12. 2004 I.P.								
13. 2003 S.P.								
14. 2003 I.P.								
15. 2002 S.P.								
16. 2002 I.P.								
17. 2001 S.P.								
18. 2001 I.P.								
19. 2000 S.P.								
20. 2000 I.P.								
21. Prior To 2000 S.P.	6,117,730							
22. Prior To 2000 I.P.								
23. Totals	6,117,730							

S.P. = Single Premiums

I.P. = Installment Premiums

MUNICIPAL BOND EXPOSURES WRITTEN
PART 5A

GROSS EXPOSURES WRITTEN DURING YEAR

	1 Direct Exposure Written	2 Assumed Exposure Written	3 Ceded Exposure Written	4 Net Exposure Written (Cols. 1 + 2 - 3)
1. MUNICIPAL OBLIGATION BONDS	NONE			
2. SPECIAL REVENUE BONDS				
3. IDB'S - TYPE I				
4. IDB'S - TYPE II				
5. IDB'S - TYPE III				
6. TOTAL MUNICIPAL BONDS				

MUNICIPAL BOND EXPOSURES WRITTEN
PART 5B

NET OUTSTANDING EXPOSURE

	1 Net Outstanding Exposure (Part 5A, Col. 4)	2 Less Collateral Held	3 Exposures Net Of Collateral	4 Net Exposure Prior Year	5 Net Exposure Expired During Year	6 Net Outstanding Exposure
1. MUNICIPAL OBLIGATION BONDS	NONE					
2. SPECIAL REVENUE BONDS						
3. IDB'S - TYPE I						
4. IDB'S - TYPE II						
5. IDB'S - TYPE III						
6. TOTAL MUNICIPAL BONDS						

MUNICIPAL BOND EXPOSURES WRITTEN
PART 5C

BREAKDOWN OF NET OUTSTANDING EXPOSURES AT YEAR-END

	1 Direct Exposure	2 Assumed Exposure	Ceded Exposure 3 Authorized	Ceded Exposure 4 Unauthorized	5 Net Outstanding Exposure (Part 5B, Col. 6) (Cols. 1 + 2 - 3 - 4)
1. MUNICIPAL OBLIGATION BONDS	NONE				
2. SPECIAL REVENUE BONDS					
3. IDB'S - TYPE I					
4. IDB'S - TYPE II					
5. IDB'S - TYPE III					
6. TOTAL MUNICIPAL BONDS					

Financial Guaranty Insurance Exhibit - Part 6A

N O N E

Financial Guaranty Insurance Exhibit - Part 6B

N O N E

Financial Guaranty Insurance Exhibit - Part 6C

N O N E

Financial Guaranty Insurance Exhibit - Part 7 (000) omitted

N O N E

2009 Schedule P Prior Reserves by Line for AIC Intercompany

Schedule P - Part 1 - Summary

		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Salvage & Subrogation	Total Net Losses &
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1	1994 & PR	912,475	901,484	187,594	137,795	37,341		2,176,689
2	1995	-8,495	17,782	3,501	1,772	1,252		15,812
3	1996	4,762	8,445	8,572	1,199	2,448		25,426
4	1997	-4,614	7,735	8,427	1,103	2,370		15,021
5	1998	-4,778	27,687	7,291	2,021	2,260	9	34,482
6	1999	-15,607	38,979	8,316	4,040	75,911	39	111,638
	1999 & Pr	883,744	1,002,111	223,701	147,929	121,582	48	2,379,068

Schedule P - Part 1 A - Homeowners/Farmowners

		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Salvage & Subrogation	Total Net Losses &
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1	1994 & PR	11,883	9,828	1,281	2,168	258		25,417
2	1995	867	1,599	111	366	25		2,967
3	1996	901	1,704	129	391	27		3,152
4	1997	2,266	1,649	302	370	43		4,630
5	1998	1,787	1,782	168	395	43		4,175
6	1999	2,943	1,847	444	412	2,324		7,969
	1999 & Pr	20,646	18,408	2,434	4,102	2,720		48,311

Schedule P - Part 1 B - Private Passenger Auto Liability/Medica

		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Salvage & Subrogation	Total Net Losses &
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1	1994 & PR	282,671	-77,202	101,376	-5,037	26,358		328,166
2	1995	-12,348	13,918	2,893	980	1,089		6,532
3	1996	615	5,012	7,687	375	2,257		15,945
4	1997	-10,047	4,147	7,517	288	2,183		4,088
5	1998	-9,475	24,388	6,335	1,187	2,014		24,449
6	1999	-21,107	33,066	7,320	2,396	20,300		41,975
	1999 & Pr	230,309	3,328	133,128	189	54,201		421,155

Schedule P - Part 1 C - Commercial Auto /Truck Liability/Medica

		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Salvage & Subrogation	Total Net Losses &
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1	1994 & PR	5,094	325	353	15	28		5,816
2	1995	42	51	9	11	1		113
3	1996	49	10	6	1	0		66
4	1997	134	561	14	56	4		769
5	1998	454	7	92	0	4		557
6	1999	675	211	97	29	536		1,548
	1999 & Pr	6,449	1,165	571	112	572		8,869

Schedule P - Part 1 D - Workers Compensation

		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Salvage & Subrogation	Total Net Losses &
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1	1994 & PR	73,051	45,596	1,780	922	1,119		122,469
2	1995	997	589	30	2	10		1,628
3	1996	435		21		7		463
4	1997							
5	1998					18		18
6	1999					930		930
	1999 & Pr	74,483	46,185	1,832	925	2,084		125,508

Schedule P - Part 1 E - Commercial Multiple Peril

		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Salvage & Subrogation	Total Net Losses &
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1	1994 & PR	6,554	6,399	1,321	2,190	447		16,911
2	1995	1,661	1,157	432	403	100		3,752
3	1996	1,999	1,131	644	393	126		4,294
4	1997	2,015	1,110	510	386	107		4,128
5	1998	2,038	1,259	547	438	122		4,404
6	1999	1,669	2,714	438	970	615		6,406
	1999 & Pr	15,937	13,770	3,893	4,779	1,516		39,896

2009 Schedule P Prior Reserves by Line for AIC Intercompany

Schedule P - Part 1 F 1 - Medical Malpractice Occurance

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1994 & PR	450	51	4	1			507
2	1995							
3	1996							
4	1997							
5	1998							
6	1999					21		21
	1999 & Pr	450	51	4	1	21		528

Schedule P - Part 1 F 2 - Medical Malpractice Claims Made

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1994 & PR							
2	1995							
3	1996							
4	1997							
5	1998							
6	1999							
	1999 & Pr							

NONE

Schedule P - Part 1 G - Special Liability

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1994 & PR	2,174	1,085	34		0		3,293
2	1995	155	140					295
3	1996							
4	1997							
5	1998	0		0		0		0
6	1999					33		33
	1999 & Pr	2,329	1,225	34		33		3,621

Schedule P - Part 1 H 1 - Other Liability Occurence

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1994 & PR	130,194	239,574	19,586	32,632	7,549		429,535
2	1995	106	328	18	10	9		472
3	1996	509	407	73	35	27		1,051
4	1997	811	265	74	2	21		1,174
5	1998	1	260	0	0	7		268
6	1999	37	502	4	65	6,519		7,128
	1999 & Pr	131,659	241,337	19,754	32,745	14,132		439,627

Schedule P - Part 1 H 2 - Other Liability Claims Made

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1994 & PR							
2	1995							
3	1996							
4	1997							
5	1998							
6	1999							
	1999 & Pr							

NONE

Schedule P - Part 1 I - Special Property

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1994 & PR	1,639	1,534	51	465	1,063		4,752
2	1995							
3	1996							
4	1997	13		2				15
5	1998	8	0	1	0	0		9
6	1999		0		0	523		524
	1999 & Pr	1,661	1,535	54	465	1,586		5,300

2009 Schedule P Prior Reserves by Line for AIC Intercompany

Schedule P - Part 1 J - Auto Physical Damage

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1994 & PR	467	181	18	0	16		682
2	1995	0	0	0	0	0		0
3	1996	34	0	2	0	1		36
4	1997		0		0	0		0
5	1998		-9		0	0	9	-9
6	1999	166	321	8	49	1,474	39	2,018
	1999 & Pr	667	494	28	49	1,490	48	2,727

Schedule P - Part 1 K - Fidelity/Surety

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1994 & PR	377	19	42		1		440
2	1995	13		4		15		32
3	1996							
4	1997							
5	1998	1		0		2		3
6	1999	2		1		12		14
	1999 & Pr	394	19	47		29		489

Schedule P - Part 1 L - Other

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1994 & PR							
2	1995							
3	1996							
4	1997							
5	1998							
6	1999					1		1
	1999 & Pr					1		1

Schedule P - Part 1 M - International

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1994 & PR							
2	1995							
3	1996							
4	1997							
5	1998							
6	1999							
	1999 & Pr							

NONE

Schedule P - Part 1 N - Reinsurance A

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1994 & PR	280	252	9	8			549
2	1995							
3	1996							
4	1997							
5	1998							
6	1999							
	1999 & Pr	280	252	9	8			549

Schedule P - Part 1 O - Reinsurance B

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1994 & PR	1,274	1,147	1	0			2,422
2	1995							
3	1996	201	181	4	3			389
4	1997	180	3					184
5	1998	118						118
6	1999							
	1999 & Pr	1,774	1,331	4	4			3,113

2009 Schedule P Prior Reserves by Line for AIC Intercompany

Schedule P - Part 1 P - Reinsurance C

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1994 & PR							
2	1995							
3	1996							
4	1997							
5	1998							
6	1999							
	1999 & Pr							

Schedule P - Part 1 R 1 - Products Liability Occurrence

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1994 & PR	396,365	672,694	61,737	104,431	504		1,235,732
2	1995	11		6		3		20
3	1996	20		7		3		30
4	1997	14		7		12		33
5	1998	289		148		51		488
6	1999	8	318	4	119	42,623		43,071
	1999 & Pr	396,707	673,012	61,909	104,550	43,196		1,279,374

Schedule P - Part 1 R 2 - Products Liability Claims Made

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1994 & PR							
2	1995							
3	1996			**NONE**				
4	1997							
5	1998							
6	1999							
	1999 & Pr							

Schedule P - Part 1 S - Financial Guaranty/Mortgage Guaranty

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1994 & PR							
2	1995							
3	1996			**NONE**				
4	1997							
5	1998							
6	1999							
	1999 & Pr							

Schedule P - Part 1 T - Warranty

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1994 & PR							
2	1995							
3	1996			**NONE**				
4	1997							
5	1998							
6	1999							
	1999 & Pr							